

#113 SP500 Long Size 5

#MarketDays: 1264 Buydates: 20121224-20171229

#Initial Pot: \$1000000.00

#Commission Fixed \$ 5.00.

#Hold Days: 5.

#Minimum Order Size: 1.

#Buy at open and sell 5 days later at open. IS possible to hold over position by not selling at open.

#Positions Win to Loss: 3547 : 2719 Total=6266.

#Positions AvgWin to AvgLoss: \$2172.11 : \$-2107.89.

#Positions MedianWin to MedianLoss: \$1564.39 : \$-1429.02.

#Max Drawdown (252 market days): 12.85% over 1264 total market days. (There are 252 market days in a typical year).

#Max Drawdown (63 market days): 12.68% over 1264 total market days. (There are 252 market days in a typical year).

113,SP500_Long,size:5,5HD,O2O,_,24.0,15.1,13.3,20171228

#113 SP500 Unweighted Sector Long Size 0

#MarketDays: 1264 Buydates: 20121224-20171229

#Initial Pot: \$1000000.00

#No commission.

#Hold Days: 5.

#Minimum Order Size: 1.

#Buy at open and sell 5 days later at open. IS possible to hold over position by not selling at open.

#Positions Win to Loss: 754 : 505 Total=1259.

#Positions AvgWin to AvgLoss: \$3831.97 : \$-3688.38.

#Positions MedianWin to MedianLoss: \$3118.27 : \$-2510.40.

#Max Drawdown (252 market days): 16.31% over 1264 total market days. (There are 252 market days in a typical year).

#Max Drawdown (63 market days): 12.96% over 1264 total market days. (There are 252 market days in a typical year).

113,SP500_Long,size:496,5HD,O2O,_,15.1,9.0,15.5,20171228

SPY Long Size 1

#MarketDays: 1264 Buydates: 20121224-20171229

#Initial Pot: \$1000000.00

#No commission.

#Hold Days: 5.

#Minimum Order Size: 1.

#Buy at open and sell 5 days later at open. IS possible to hold over position by not selling at open.

#Positions Win to Loss: 794 : 465 Total=1259.

#Positions AvgWin to AvgLoss: \$3339.02 : \$-3455.57.

#Positions MedianWin to MedianLoss: \$2702.74 : \$-2211.68.

#Max Drawdown (252 market days): 12.00% over 1264 total market days. (There are 252 market days in a typical year).

#Max Drawdown (63 market days): 11.46% over 1264 total market days. (There are 252 market days in a typical year).

,SPY_Long,size:1,5HD,O2O,_,15.4,10.4,18.8,20171228