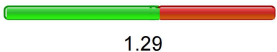


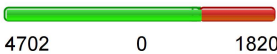
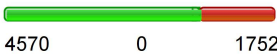
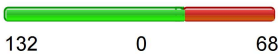


# MySystem - Germany 30 Cash (EUR 1 Mini) (-) - 10 minutes

Start: 10-Jun-2015 08:00:00 [10,000 €]

Current: 08-Dec-2016 14:00:00 [15,360 €]

	All trades	Long trades	Short trades
Gain:	5,359.9 €	5,396 €	-36.1 €
% Gain:	53.6%	53.96%	-0.36%
Gains only:	23,685.3	23,025.3	660
Losses only:	-18,325.4	-17,629.3	-696.1
Gain/Loss ratio:	 1.29	 1.31	 0.95
Nbr trades:	6522	6322	200
% of winning trades:	72.09%	72.29%	66%
Winning / Even / Losing:	 4702 0 1820	 4570 0 1752	 132 0 68
Avg gain:	0.82	0.85	-0.18
Avg gain of winning trades	5.04	5.04	5
Avg loss of losing trades:	-10.07	-10.06	-10.24
Gain of best trade:	69.4	69.4	5
Loss of worst trade:	-44	-44	-26.1
Standard deviation on P&L :	6.87	6.85	7.31
Max drawdown:	234.9	234.9	171.1
% Max drawdown:	1.52%	1.52%	1.69%
Max consecutive losses:	7	7	5
Max runup:	5,412.6	5,448.7	130
% Max runup:	54.13%	54.49%	1.3%
Max consecutive wins:	29	29	15
Avg orders exec/day:	27.88	27.88	27.88
Avg orders exec/month	726.39	726.39	726.39
% Max risk exposure:	118%	118%	117%
% Avg risk exposure:	103.75%	103.77%	103.17%
Brokerage fees:	0	0	0
% of time in the market:	5.85%	5.69%	0.16%
Avg time in the market:	0.29 bars	0.29 bars	0.26 bars
Avg time between positions:	4.71 bars	4.86 bars	161.99 bars
Avg time in winning positions:	0.21 bars	0.22 bars	0.08 bars
Avg time in losing positions:	0.5 bars	0.5 bars	0.6 bars
Avg time in even positions:	n/a	n/a	n/a