

LOADING SYSTEM DESCRIPTION...

SYSTEM NAME: SuperSystem,

SYSTEM DESCRIPTION:

ASSET CLASS: Futures

SYMBOLS:

Wheat, Soybeans, Corn, Soy meal, SP500 E mini, DOW index, NASDAQ index, Nikkei index, Gold, Platinum, Euro, British Pound, Swiss Franc, Australian Dollar, Japanese Yen, Crude Oil, Gasoline, Heating Oil, Natural Gas,

ENTRY VARIABLES:

slope 0
containLength 0
Trend 0
BarRes 0

EXIT VARIABLES:

STOP 0

CAPITAL: 100000

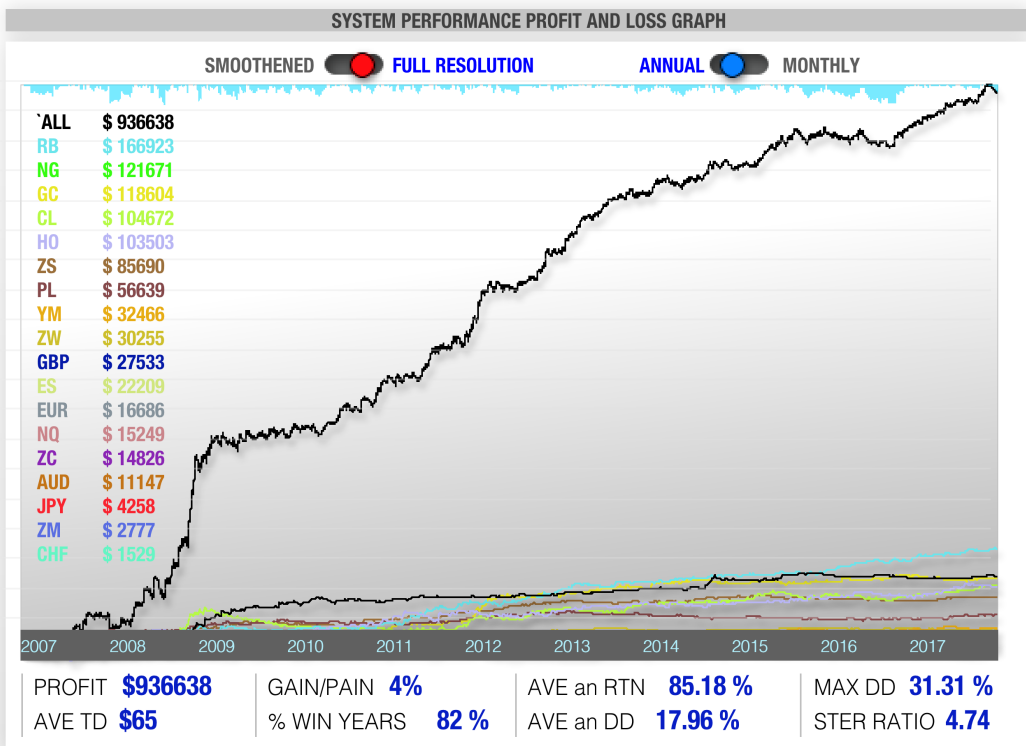
RISK: .05

DATES: 1/4/07 to 1/20/17

COSTS: true

SLIPPAGE: true 1 tick

BIAS: LONG & SHORT



SYSTEM PERFORMANCE METRICS

P&L	\$ 936638	# tds	14311	max dd	\$ 37679
gain/pain	4	# cts	14497	max prof	\$ 947818
prof factor	1.25	ave win	\$ 808	short prof	\$ 550554
% win	41 %	ave loss	\$ -443	long prof	\$ 386084
ave td	\$ 65	win/loss	2	% win an	82 %

SYSTEM ANNUAL PERFORMANCE METRICS

Ave an rtn	85.18 %	Max an rtn	296 %	Min an rtn	-22 %
Ave an DD	17.96 %	Max an DD	31.31 %	min an DD	6.69 %
Ave an prof	\$ 85149	Max an Prof	\$ 296450	Min an prof	\$ -21855

Year	Starting \$	Ending \$	Profit	Max Equity	Min Equity	Max DD %	Annual rtn %
2017	100000	91770	-8230	101675	89834	11.65	-8
2016	100000	196227	96227	199178	99188	6.69	96
2015	100000	78145	-21855	104640	71881	31.31	-22
2014	100000	176412	76412	177521	93622	13.73	76
2013	100000	158538	58538	159838	100203	13.56	59
2012	100000	226701	126701	226701	90440	11.58	127
2011	100000	254968	154968	262939	94686	14.36	155
2010	100000	183773	83773	189540	88179	17.26	84
2009	100000	119895	19895	127891	80259	28.2	20
2008	100000	396450	296450	401712	72961	30.51	296
2007	100000	153758	53758	160937	89000	18.66	54

Sterling

4.74

MAR 2.72
STER 4.74