

# Million\$Project Backtest Report

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2010

Starting Capital	\$ 4,500.00
Ending Capital	\$ 23,386,287.00
Net Profit	\$ 23,381,787.00
Net Profit	519,595.27 %
Number of Trade	542
Avg Profit/Loss	\$ 43,139.83
Avg Profit/Loss %	1.70 %
Winning Trades	250
Winning %	46.13 %
Gross Profit	\$ 32,348,528.00
Avg Profit	\$ 129,394.10
Avg Profit %	5.43 %
Losing Trades	292
Losing %	53.87 %
Gross Loss	\$ -8,966,741.00
Avg Loss	\$ -30,708.02
Avg Loss %	-1.48 %
Max Drawdown	\$ -1,181,123.00
Max Drawdown %	-29.23 %
Profit Factor	3.61
Recovery Factor	19.80
Payoff Ratio	4.21
Expectancy	1.41

Figure 1: Performance Results

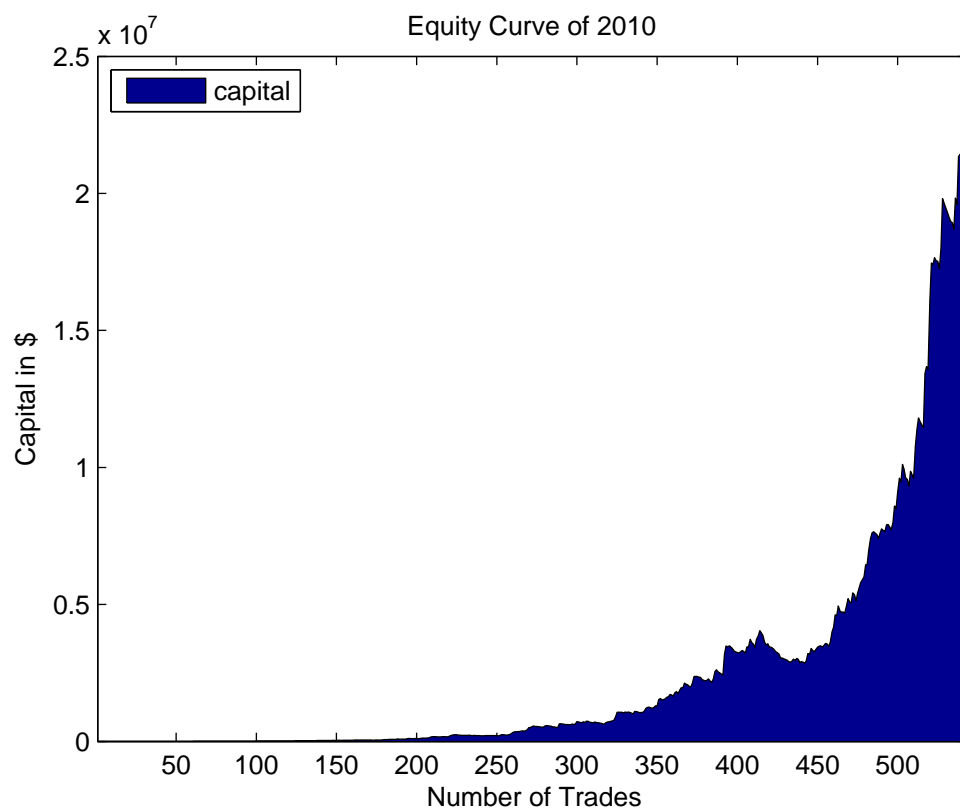


Figure 2: Equity Curve of 2010

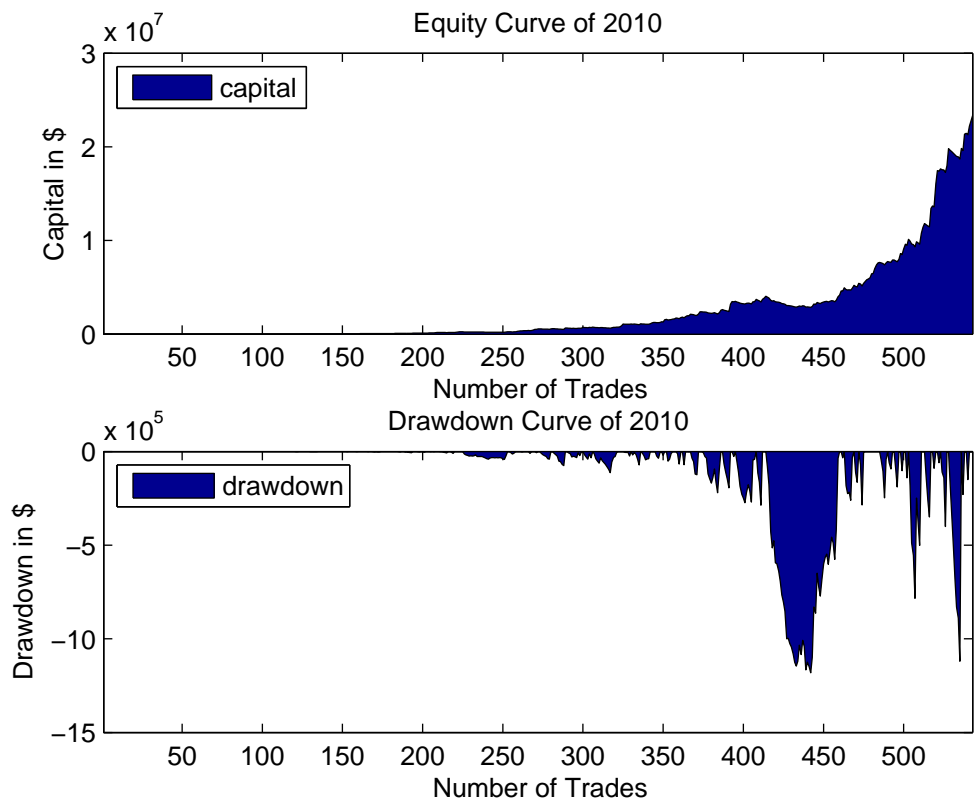


Figure 3: Drawdown Curve of 2010