The following is over eight years real time trading with this algorithm using TradeStation.

**2013**

130% annual gain

January from $584,627 to $568,958 in February or a 15669 drop or 3% drawdown

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Real Time** | **Starting Capital Balance =** | **$ 481,467.63**  | Monthly +- | Cumulative |
|   |   | Jan | 103,160 | $103,160.00 |
|   |   | Feb | -15,669 | $87,491.00 |
|   |   | Mar | 33,016 | $120,507.00 |
|   |   | Apr | 92,449 | $212,956.00 |
|   |   | May | 89,960 | $302,916.00 |
|   |   | Jun | 40,945 | $343,861.00 |
|   |   | Jul | 23,983 | $367,844.00 |
|   |   | Aug | 12,913 | $380,757.00 |
|   |   | Sep | 101,352 | $482,109.00 |
|   |   | Oct | 48,537 | $530,646.00 |
|   |   | Nov | 33,509 | $564,155.00 |
|   |   | Dec | 60,646 | **$624,801.00** |
|   |   | Total 2013 | **624,801** |   |
|  |  |  |  |  |

**2014**

40% annual gain

February from 638034 to 469695 in April or a 168339 drop or 26% drawdown

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Real Time** | **Starting Capital Balance =** | **$ 423,084.36**  | Monthly +- | Cumulative |
|   |   | Jan | 54,793 | $54,793.00 |
|   |   | Feb | 160,157 | $214,950.00 |
|   |   | Mar | -134,195 | $80,755.00 |
|   |   | Apr | -34,144 | $46,611.00 |
|   |   | May  | 27,563 | $74,174.00 |
|   |   | Jun | 91,854 | $166,028.00 |
|   |   | Jul | -35,766 | $130,262.00 |
|   |   | Aug | 66,915 | $197,177.00 |
|   |   | Sep | -32,643 | $164,534.00 |
|   |   | Oct | 15,707 | $180,241.00 |
|   |   | Nov | -12,755 | $167,486.00 |
|   |   | Dec | 1,256 | $168,742.00 |
|   |   | Total 2014 | **168,742** |   |

**2015**

44% annual gain

April from 569263 to 469695 in September or a 99568 drop or 18% drawdown

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Real Time** | **Starting Capital Balance =** | **$ 450,004.91**  | Monthly +- | Cumulative |
|   |   | Jan | 28,712 | $28,712.00 |
|   |   | Feb | $54,888 | $83,600.00 |
|   |   | Mar | 31,888 | $115,488.00 |
|   |   | Apr | 3,771 | $119,259.00 |
|   |   | May  | -33,795 | $85,464.00 |
|   |   | Jun | -6,290 | $79,174.00 |
|   |   | Jul | -18,229 | $60,945.00 |
|   |   | Aug | -62,124 | -$1,179.00 |
|   |   | Sep | -13,036 | -$14,215.00 |
|   |   | Oct | 115,442 | $101,227.00 |
|   |   | Nov | 44,653 | $145,880.00 |
|   |   | Dec | 54,264 | $200,144.00 |
|   |   | Total 2015 | **200,144** |   |

**2016**

51% annual gain

April from 715220 to 469695 in June or a 181643 drop or 25% drawdown

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Real Time** | **Starting Capital Balance =** | **$ 516,004.32**  | Monthly +- | Cumulative |
|   |   | Jan | -40,333 | -$40,333.00 |
|   |   | Feb | $38,521 | -$1,812.00 |
|   |   | Mar | 179,166 | $177,354.00 |
|   |   | Apr | 21,862 | $199,216.00 |
|   |   | May  | -69,520 | $129,696.00 |
|   |   | Jun | -112,123 | $17,573.00 |
|   |   | Jul | 108,444 | $126,017.00 |
|   |   | Aug | 50,035 | $176,052.00 |
|   |   | Sep | 95,955 | $272,007.00 |
|   |   | Oct | -33,063 | $238,944.00 |
|   |   | Nov | -11,614 | $227,330.00 |
|   |   | Dec | 36,507 | $263,837.00 |
|   |   | Total 2016 | **263,837** |   |

**2017**

+56% annual gain

Feb from 587643 to 548688 in July or a 38955 drop or 7% drawdown

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Real Time** | **Starting Capital Balance =** | **$ 532,734.00**  | Monthly +- | Cumulative |
|   |   | Jan | 54,909 | $54,909.00 |
|   |   | Feb | -$6,555 | $48,354.00 |
|   |   | Mar | -12,979 | $35,375.00 |
|   |   | Apr | -442 | $34,933.00 |
|   |   | May  | -13,818 | $21,115.00 |
|   |   | Jun | 74,683 | $95,798.00 |
|   |   | Jul | -79,844 | $15,954.00 |
|   |   | Aug | 56,734 | $72,668.00 |
|   |   | Sep | 27,276 | $99,944.00 |
|   |   | Oct | 29,301 | $129,245.00 |
|   |   | Nov | 43,430 | $172,675.00 |
|   |   | Dec | 127,685 | $300,360.00 |
|   |   | Total 2017 | **300,360** |   |

**2018**

-9% annual loss

June from 715067 to 524810 in Dec or a 190257 drop or 33% drawdown

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Real Time** | **Starting Capital Balance =** | **$ 574,327.00**  | Monthly +- | Cumulative |
|   |   | Jan | 80,115 | $80,115.00 |
|   |   | Feb | $5,728 | $85,843.00 |
|   |   | Mar | -38,341 | $47,502.00 |
|   |   | Apr | 22,707 | $70,209.00 |
|   |   | May  | 53,765 | $123,974.00 |
|   |   | Jun | 16,766 | $140,740.00 |
|   |   | Jul | -17,383 | $123,357.00 |
|   |   | Aug | 5,939 | $129,296.00 |
|   |   | Sep | -15,508 | $113,788.00 |
|   |   | Oct | -56,136 | $57,652.00 |
|   |   | Nov | 12,023 | $69,675.00 |
|   |   | Dec | -119,192 | -$49,517.00 |
|   |   |   |   |   |
|   |   | Total 2018 | **-49,517** |   |
|  |  |  |  |  |

**2019**

57 % annual gain

April from 773856 to 674286 in May or a 99570 drop or 13% drawdown

|  |  |  |
| --- | --- | --- |
| **$ 621,184.21**  | Monthly +- | Cumulative |
| Jan | 75,043 | $75,043.00 |
| Feb | 75,521 | $150,564.00 |
| Mar | -30,348 | $120,216.00 |
| Apr | 32,456 | $152,672.00 |
| May | -99,570 | $53,102.00 |
| Jun | 27,880 | $80,982.00 |
| Jul | 27,763 | $108,745.00 |
| Aug | -2,946 | $105,799.00 |
| Sep | 65,629 | $171,428.00 |
| Oct | -29,122 | $142,306.00 |
| Nov | 106,122 | $248,428.00 |
| Dec | 105,139 | **$353,567.00** |
|   |   |   |
| Total 2019 | **353,567** |   |

**2020**

391 % annual gain

June from 2,065,229 to 2,019,559 in July or 3% drawdown

|  |  |  |  |
| --- | --- | --- | --- |
| **Starting Capital Balance =** | **$ 532,017.09**  | Monthly +- | Cumulative Profits: |
|   | Jan | 28,899 | $28,899.00 |
|   | Feb | 244,263 | $273,162.00 |
|   | Mar | 530,773 | $803,935.00 |
|   | Apr | 262,966 | $1,066,901.00 |
|   | May | 130,413 | $1,197,314.00 |
|   | Jun | 335,898 | $1,533,212.00 |
|   | Jul | -45,670 | $1,487,542.00 |
|   | Aug | 4,973 | $1,492,515.00 |
|   | Sep | 143,819 | $1,636,334.00 |
|   | Oct | 5,110 | $1,641,444.00 |
|   | Nov | 374,441 | $2,015,885.00 |
|   | Dec | 63,930 | **$2,079,815.00** |
|   |   |   |   |
|   | Total 2020 | **2,079,815** |   |

**2021 Through Apr 21**

84 % annual gain

For 2021 so far:

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Real Time** | **Starting Capital Balance =** | **$ 847,162.57**  | Monthly +- | Cumulative |
|   |   | Jan | 368,148 | $368,148.00 |
|   |   | Feb | 341,280 | $709,428.00 |
|   |   | Mar | -7,565 | $701,863.00 |
|   |   | Apr | 9,307 | $711,170.00 |
|   |   | May | 0 | $711,170.00 |
|   |   | Jun | 0 | $711,170.00 |
|   |   | Jul | 0 | $711,170.00 |
|   |   | Aug | 0 | $711,170.00 |
|   |   | Sep | 0 | $711,170.00 |
|   |   | Oct | 0 | $711,170.00 |
|   |   | Nov | 0 | $711,170.00 |
|   |   | Dec | 0 | **$711,170.00** |
|   |   |   |   |   |
|   |   | Total 2020 | **711,170** |   |