

Wealth-Lab Pro Simulator by Period Report

ChartScript: MarathonIIA_ab17

Selected Period: Annually

4/23/2017 8:26:06 PM

Average Return: 18.17%
Std Deviation: 14.61
Sharpe Ratio: 1.24

Best Return: 42.59%
Worst Return: 4.44%

Number of Periods: 10
Number Profitable: 10
% Profitable: 100.00%

Max Consec Profitable: 10
Max Consec Unprofitable: 0

Period Starting	\$ Return	% Return	% Max DD	Exposure	Entries	Exits
6/21/2006	0.00	0.00	0.00	0.00	0	0
1/3/2007	444.12	4.44	-1.72	2.38	5	5
1/2/2008	4,447.85	42.59	-6.53	15.12	26	26
1/2/2009	1,683.28	11.30	-5.72	11.33	26	25
1/4/2010	2,926.95	17.66	-2.70	7.16	13	14
1/3/2011	8,146.66	41.77	-5.44	23.06	32	32
1/3/2012	8,296.64	30.01	-4.47	14.99	23	23
1/2/2013	3,614.43	10.06	-4.20	11.45	12	12
1/2/2014	3,307.21	8.36	-0.01	3.29	9	9
1/2/2015	2,238.84	5.22	-5.78	14.33	20	20
1/4/2016	4,623.19	10.25	-8.04	11.00	13	12