



Overview Performance Summary List of Trades Properties

| Title | All | Long | Short |
|------------------------------|----------------------------|----------------------------|----------------------------|
| Net Profit | 3 875.44 USD 387.54% | 1 652.62 USD 165.26% | 2 222.82 USD 222.28% |
| Gross Profit | 24 623.04 USD 2 462.3% | 12 750.96 USD 1 275.1% | 11 872.08 USD 1 187.21% |
| Gross Loss | 20 747.60 USD 2 074.76% | 11 098.34 USD 1 109.83% | 9 649.26 USD 964.93% |
| Max Run-up | 4 384.04 USD 85.96% | | |
| Max Drawdown | 1 568.87 USD 38.49% | | |
| Buy & Hold Return | -566.84 USD -56.68% | | |
| Sharpe Ratio | 0.55 | | |
| Sortino Ratio | 1.624 | | |
| Profit Factor | 1.187 | 1.149 | 1.23 |
| Max Contracts Held | 4 | 4 | 4 |
| Open PL | 1.78 USD 0.04% | | |
| Commission Paid | 2 294.50 USD | 1 148.40 USD | 1 146.10 USD |
| Total Closed Trades | 1 002 | 501 | 501 |
| Total Open Trades | 1 | 0 | 1 |
| Number Winning Trades | 333 | 168 | 165 |
| Number Losing Trades | 669 | 333 | 336 |
| Percent Profitable | 33.23% | 33.53% | 32.93% |
| Avg Trade | 3.87 USD 0.19% | 3.30 USD 0.15% | 4.44 USD 0.24% |
| Avg Winning Trade | 73.94 USD 2.85% | 75.90 USD 2.85% | 71.95 USD 2.85% |
| Avg Losing Trade | 31.01 USD 1.13% | 33.33 USD 1.21% | 28.72 USD 1.04% |
| Ratio Avg Win / Avg Loss | 2.384 | 2.277 | 2.505 |
| Largest Winning Trade | 492.34 USD 19.34% | 462.80 USD 16.78% | 492.34 USD 19.34% |
| Largest Losing Trade | 335.93 USD 8.06% | 335.93 USD 7.5% | 258.58 USD 8.06% |
| Avg # Bars in Trades | 11 | 10 | 12 |
| Avg # Bars in Winning Trades | 20 | 19 | 21 |
| Avg # Bars in Losing Trades | 7 | 6 | 7 |
| Margin Calls | 0 | 0 | 0 |