Display: Summary ($)

Performance	All trades	Long trades	Short trades
Total net profit	($30,430.06)	($17,209.90)	($13,220.16)
Gross profit	$417,059.02	$205,743.66	$211,315.36
Gross loss	($447,489.08)	($222,953.56)	($224,535.52)
Commission	$10,730.06	$5,454.90	$5,275.16
Profit factor	0.93	0.92	0.94
Max. drawdown	($51,392.36)	($27,945.50)	($26,225.08)
Sharpe ratio	-0.16	-0.11	-0.11
Sortino ratio	-0.22	-0.16	-0.16
Ulcer index	0.22	0.13	0.12
R squared	0.84	0.83	0.76
Probability	95.76%	90.81%	86.96%
Start date	1/1/2010		
Start time	12:00 AM		
End date	12/31/2019		
End time	12:00 AM		
Total # of trades	2567	1305	1262
Percent profitable	29.65%	31.65%	27.58%
# of winning trades	761	413	348
# of losing trades	1806	892	914
# of even trades	0	0	0
Total slippage	2567	1305	1262
Avg. trade	($11.85)	($13.19)	($10.48)
Avg. winning trade	$548.04	$498.17	$607.23
Avg. losing trade	($247.78)	($249.95)	($245.66)
Ratio avg. win / avg. loss	2.21	1.99	2.47
Max. consec. winners	7	7	5
Max. consec. losers	23	15	24
Largest winning trade	$5,930.82	$3,885.82	$5,930.82
Largest losing trade	($1,959.18)	($1,959.18)	($1,439.18)
Avg. # of trades per day	1.02	0.52	0.50
Avg. time in market	178.87 min	183.19 min	174.40 min
Avg. bars in trade	178.71	182.96	174.32
Profit per month	($254.35)	($143.89)	($110.71)
Max. time to recover	3616.77 days	3372.77 days	3616.77 days
Longest flat period	9.74 days	14.75 days	13.74 days
Avg. MAE	$222.42	$219.36	$225.58
Avg. MFE	$357.80	$324.84	$391.89
Avg. ETD	$369.66	$338.03	$402.37

Analyzer