Display Summary ($)

Performance	All trades	Long trades	Short trades
Total net profit	$90,085.54	$72,676.14	$17,409.40
Gross profit	$1,528,519.74	$774,892.10	$753,627.64
Gross loss	($1,438,434.20)	($702,215.96)	($736,218.24)
Commission	$16,289.46	$8,263.86	$8,025.60
Profit factor	1.06	1.10	1.02
Max. drawdown	($82,048.18)	($27,945.50)	($69,625.30)
Sharpe ratio	-0.01	0.05	-0.05
Sortino ratio	-0.02	0.08	-0.07
Ulcer index	0.25	0.11	0.19
R squared	0.24	0.07	0.76
Probability	52.09%	22.94%	77.91%
Start date	1/1/2010		
Start time	12:00 AM		
End date	2/28/2025		
End time	12:00 AM		
Total # of trades	3897	1977	1920
Percent profitable	30.97%	33.13%	28.75%
# of winning trades	1207	655	552
# of losing trades	2690	1322	1368
# of even trades	0	0	0
Total slippage	3897	1977	1920
Avg. trade	$23.12	$36.76	$9.07
Avg. winning trade	$1,266.38	$1,183.04	$1,365.27
Avg. losing trade	($534.73)	($531.18)	($538.17)
Ratio avg. win / avg. loss	2.37	2.23	2.54
Max. consec. winners	7	7	5
Max. consec. losers	23	15	24
Largest winning trade	$13,010.82	$13,010.82	$10,050.82
Largest losing trade	($6,314.18)	($4,469.18)	($6,314.18)
Avg. # of trades per day	1.02	0.52	0.50
Avg. time in market	182.01 min	185.80 min	178.12 min
Avg. bars in trade	181.89	185.63	178.04
Profit per month	$496.41	$400.76	$96.05
Max. time to recover	4631.82 days	3912.00 days	5325.00 days
Longest flat period	9.74 days	14.75 days	13.74 days
Avg. MAE	$482.64	$471.97	$493.63
Avg. MFE	$821.98	$759.47	$886.34
Avg. ETD	$798.86	$722.71	$877.27

Analyzer NINJATRADER