

Start	2018-01-30 00:00:00
End	2022-01-28 00:00:00
Duration	1459 days 00:00:00
Exposure Time [%]	99.007937
Equity Final [\$]	106261.34
Equity Peak [\$]	138423.35
Return [%]	6.26134
Buy & Hold Return [%]	287.272727
Return (Ann.) [%]	1.529868
Volatility (Ann.) [%]	32.654597
Sharpe Ratio	0.04685
Sortino Ratio	0.062018
Calmar Ratio	0.03027
Max. Drawdown [%]	-50.540281
Avg. Drawdown [%]	-8.943401
Max. Drawdown Duration	709 days 00:00:00
Avg. Drawdown Duration	118 days 00:00:00
# Trades	219
Win Rate [%]	54.3379
Best Trade [%]	22.816781
Worst Trade [%]	-30.14553
Avg. Trade [%]	-0.080727
Max. Trade Duration	24 days 00:00:00
Avg. Trade Duration	6 days 00:00:00
Profit Factor	1.085743
Expectancy [%]	0.234685
SQN	0.100912
_strategy	TradingBotStrategy
_equity_curve	E...
_trades	File - Entry