Time Series: PL/PL-5min.csv

In Sample: 1 years

Out of Sample: 3 months

----------------------

Net Equity $94,973.40

Net Profit $-5,026.60

Net Profit To Worst Drawdown -11.02%

Average Loser -0.88%

Average Winner 1.61%

Average Winner To Average Loser 182.61%

Gross Gain $159,302.49

Gross Loss ($164,329.08)

Gross Gain Period $450,417.08

Gross Loss Period ($455,443.68)

Profit Factor 0.97

Profit Factor Period 0.99

Trade Count 253

Long Trade Count 127.0

Short Trade Count 126.0

Average Drawdown ($11,775.62)

Worst Drawdown ($45,618.01)

Percent Winners 35.18%

Percent Losers 64.82%

Best Winner 12.20%

Worst Loser -4.49%

Best Winner To Worst Loser 271.67%

Winners Losers Ratio 54.27%

Sharpe Ratio -0.00290

Average RoR -0.0052%

Average Std Dev 1.78%

Avg Bars In Trade 318.37

Avg Bars In Winning Trade 510.92

Avg Bars In Losing Trade 213.88

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Slippage 148

Max Bars Back 10001

Series Date Start 2008-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 1 years

Out of Sample: 6 months

----------------------

Net Equity $97,706.17

Net Profit $-2,293.83

Net Profit To Worst Drawdown -4.89%

Average Loser -0.91%

Average Winner 1.65%

Average Winner To Average Loser 181.12%

Gross Gain $152,323.21

Gross Loss ($154,617.04)

Gross Gain Period $467,977.91

Gross Loss Period ($470,271.74)

Profit Factor 0.99

Profit Factor Period 1.0

Trade Count 235

Long Trade Count 114.0

Short Trade Count 121.0

Average Drawdown ($11,733.13)

Worst Drawdown ($46,927.26)

Percent Winners 35.74%

Percent Losers 64.26%

Best Winner 11.79%

Worst Loser -4.09%

Best Winner To Worst Loser 288.08%

Winners Losers Ratio 55.63%

Sharpe Ratio 0.00258

Average RoR 0.0044%

Average Std Dev 1.72%

Avg Bars In Trade 349.52

Avg Bars In Winning Trade 542.57

Avg Bars In Losing Trade 242.13

----------------------

Slippage 148

Max Bars Back 10001

Series Date Start 2008-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 1 years

Out of Sample: 9 months

----------------------

Net Equity $95,621.18

Net Profit $-4,378.82

Net Profit To Worst Drawdown -8.29%

Average Loser -0.82%

Average Winner 1.61%

Average Winner To Average Loser 196.17%

Gross Gain $139,858.75

Gross Loss ($144,237.56)

Gross Gain Period $465,530.58

Gross Loss Period ($469,909.39)

Profit Factor 0.97

Profit Factor Period 0.99

Trade Count 230

Long Trade Count 113.0

Short Trade Count 117.0

Average Drawdown ($12,195.53)

Worst Drawdown ($52,802.01)

Percent Winners 33.48%

Percent Losers 66.52%

Best Winner 11.10%

Worst Loser -5.78%

Best Winner To Worst Loser 191.89%

Winners Losers Ratio 50.33%

Sharpe Ratio -0.00423

Average RoR -0.0069%

Average Std Dev 1.64%

Avg Bars In Trade 370.61

Avg Bars In Winning Trade 587.56

Avg Bars In Losing Trade 261.43

----------------------

Slippage 148

Max Bars Back 10001

Series Date Start 2009-01-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 1 years

Out of Sample: 12 months

----------------------

Net Equity $88,972.70

Net Profit $-11,027.30

Net Profit To Worst Drawdown -23.33%

Average Loser -0.92%

Average Winner 1.67%

Average Winner To Average Loser 182.65%

Gross Gain $144,257.23

Gross Loss ($155,284.53)

Gross Gain Period $447,795.26

Gross Loss Period ($458,822.56)

Profit Factor 0.93

Profit Factor Period 0.98

Trade Count 238

Long Trade Count 112.0

Short Trade Count 126.0

Average Drawdown ($10,574.45)

Worst Drawdown ($47,274.70)

Percent Winners 34.03%

Percent Losers 65.97%

Best Winner 11.60%

Worst Loser -4.31%

Best Winner To Worst Loser 269.28%

Winners Losers Ratio 51.59%

Sharpe Ratio -0.02035

Average RoR -0.0348%

Average Std Dev 1.71%

Avg Bars In Trade 324.92

Avg Bars In Winning Trade 528.23

Avg Bars In Losing Trade 220.03

----------------------

Slippage 148

Max Bars Back 10001

Series Date Start 2009-04-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 2 years

Out of Sample: 3 months

----------------------

Net Equity $111,891.68

Net Profit $11,891.68

Net Profit To Worst Drawdown 40.09%

Average Loser -0.84%

Average Winner 1.51%

Average Winner To Average Loser 179.81%

Gross Gain $157,012.35

Gross Loss ($145,120.68)

Gross Gain Period $379,913.76

Gross Loss Period ($368,022.08)

Profit Factor 1.08

Profit Factor Period 1.03

Trade Count 240

Long Trade Count 120.0

Short Trade Count 120.0

Average Drawdown ($9,460.85)

Worst Drawdown ($29,664.94)

Percent Winners 38.33%

Percent Losers 61.67%

Best Winner 12.57%

Worst Loser -5.35%

Best Winner To Worst Loser 234.91%

Winners Losers Ratio 62.16%

Sharpe Ratio 0.03579

Average RoR 0.0609%

Average Std Dev 1.70%

Avg Bars In Trade 290.76

Avg Bars In Winning Trade 396.76

Avg Bars In Losing Trade 224.86

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Slippage 148

Max Bars Back 10001

Series Date Start 2009-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 2 years

Out of Sample: 6 months

----------------------

Net Equity $110,751.14

Net Profit $10,751.14

Net Profit To Worst Drawdown 36.28%

Average Loser -0.81%

Average Winner 1.56%

Average Winner To Average Loser 191.79%

Gross Gain $147,757.06

Gross Loss ($137,005.93)

Gross Gain Period $400,954.02

Gross Loss Period ($390,202.88)

Profit Factor 1.08

Profit Factor Period 1.03

Trade Count 223

Long Trade Count 106.0

Short Trade Count 117.0

Average Drawdown ($8,901.54)

Worst Drawdown ($29,636.32)

Percent Winners 36.77%

Percent Losers 63.23%

Best Winner 11.81%

Worst Loser -5.82%

Best Winner To Worst Loser 202.99%

Winners Losers Ratio 58.16%

Sharpe Ratio 0.03580

Average RoR 0.0593%

Average Std Dev 1.66%

Avg Bars In Trade 330.08

Avg Bars In Winning Trade 467.0

Avg Bars In Losing Trade 250.45

----------------------

Slippage 148

Max Bars Back 10001

Series Date Start 2009-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 2 years

Out of Sample: 9 months

----------------------

Net Equity $119,825.76

Net Profit $19,825.76

Net Profit To Worst Drawdown 80.13%

Average Loser -0.79%

Average Winner 1.45%

Average Winner To Average Loser 183.16%

Gross Gain $154,304.66

Gross Loss ($134,478.91)

Gross Gain Period $384,732.84

Gross Loss Period ($364,907.07)

Profit Factor 1.15

Profit Factor Period 1.05

Trade Count 242

Long Trade Count 119.0

Short Trade Count 123.0

Average Drawdown ($8,455.02)

Worst Drawdown ($24,740.63)

Percent Winners 39.26%

Percent Losers 60.74%

Best Winner 12.66%

Worst Loser -5.90%

Best Winner To Worst Loser 214.36%

Winners Losers Ratio 64.63%

Sharpe Ratio 0.05333

Average RoR 0.0885%

Average Std Dev 1.66%

Avg Bars In Trade 285.34

Avg Bars In Winning Trade 434.17

Avg Bars In Losing Trade 189.16

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Slippage 148

Max Bars Back 10001

Series Date Start 2009-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 2 years

Out of Sample: 12 months

----------------------

Net Equity $124,511.86

Net Profit $24,511.86

Net Profit To Worst Drawdown 101.61%

Average Loser -0.74%

Average Winner 1.52%

Average Winner To Average Loser 205.70%

Gross Gain $162,804.97

Gross Loss ($138,293.12)

Gross Gain Period $413,437.95

Gross Loss Period ($388,926.09)

Profit Factor 1.18

Profit Factor Period 1.06

Trade Count 235

Long Trade Count 113.0

Short Trade Count 122.0

Average Drawdown ($9,084.15)

Worst Drawdown ($24,122.40)

Percent Winners 37.45%

Percent Losers 62.55%

Best Winner 11.53%

Worst Loser -2.24%

Best Winner To Worst Loser 515.36%

Winners Losers Ratio 59.86%

Sharpe Ratio 0.06470

Average RoR 0.1067%

Average Std Dev 1.65%

Avg Bars In Trade 303.42

Avg Bars In Winning Trade 493.97

Avg Bars In Losing Trade 189.35

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Slippage 148

Max Bars Back 10001

Series Date Start 2010-04-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 3 years

Out of Sample: 3 months

----------------------

Net Equity $122,643.36

Net Profit $22,643.36

Net Profit To Worst Drawdown 87.33%

Average Loser -0.67%

Average Winner 1.35%

Average Winner To Average Loser 199.57%

Gross Gain $161,073.01

Gross Loss ($138,429.66)

Gross Gain Period $375,700.94

Gross Loss Period ($353,057.58)

Profit Factor 1.16

Profit Factor Period 1.06

Trade Count 253

Long Trade Count 126.0

Short Trade Count 127.0

Average Drawdown ($9,650.51)

Worst Drawdown ($25,927.17)

Percent Winners 37.94%

Percent Losers 62.06%

Best Winner 11.26%

Worst Loser -2.36%

Best Winner To Worst Loser 475.98%

Winners Losers Ratio 61.15%

Sharpe Ratio 0.05992

Average RoR 0.0922%

Average Std Dev 1.54%

Avg Bars In Trade 269.28

Avg Bars In Winning Trade 397.47

Avg Bars In Losing Trade 190.89

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Slippage 148

Max Bars Back 10001

Series Date Start 2010-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 3 years

Out of Sample: 6 months

----------------------

Net Equity $107,254.41

Net Profit $7,254.41

Net Profit To Worst Drawdown 23.85%

Average Loser -0.73%

Average Winner 1.52%

Average Winner To Average Loser 208.14%

Gross Gain $143,306.93

Gross Loss ($136,052.52)

Gross Gain Period $350,270.50

Gross Loss Period ($343,016.09)

Profit Factor 1.05

Profit Factor Period 1.02

Trade Count 239

Long Trade Count 114.0

Short Trade Count 125.0

Average Drawdown ($12,364.97)

Worst Drawdown ($30,413.54)

Percent Winners 34.31%

Percent Losers 65.69%

Best Winner 12.59%

Worst Loser -2.65%

Best Winner To Worst Loser 475.07%

Winners Losers Ratio 52.23%

Sharpe Ratio 0.02603

Average RoR 0.0418%

Average Std Dev 1.61%

Avg Bars In Trade 269.6

Avg Bars In Winning Trade 444.37

Avg Bars In Losing Trade 178.32

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Slippage 148

Max Bars Back 10001

Series Date Start 2010-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 3 years

Out of Sample: 9 months

----------------------

Net Equity $114,905.36

Net Profit $14,905.36

Net Profit To Worst Drawdown 67.61%

Average Loser -0.68%

Average Winner 1.40%

Average Winner To Average Loser 205.05%

Gross Gain $145,960.47

Gross Loss ($131,055.12)

Gross Gain Period $362,512.15

Gross Loss Period ($347,606.79)

Profit Factor 1.11

Profit Factor Period 1.04

Trade Count 244

Long Trade Count 119.0

Short Trade Count 125.0

Average Drawdown ($7,853.65)

Worst Drawdown ($22,046.77)

Percent Winners 36.07%

Percent Losers 63.93%

Best Winner 11.96%

Worst Loser -2.52%

Best Winner To Worst Loser 474.80%

Winners Losers Ratio 56.41%

Sharpe Ratio 0.04520

Average RoR 0.0683%

Average Std Dev 1.51%

Avg Bars In Trade 281.89

Avg Bars In Winning Trade 467.81

Avg Bars In Losing Trade 177.01

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Slippage 148

Max Bars Back 10001

Series Date Start 2011-04-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 3 years

Out of Sample: 12 months

----------------------

Net Equity $104,895.51

Net Profit $4,895.51

Net Profit To Worst Drawdown 17.17%

Average Loser -0.71%

Average Winner 1.31%

Average Winner To Average Loser 184.79%

Gross Gain $130,365.11

Gross Loss ($125,469.59)

Gross Gain Period $329,743.11

Gross Loss Period ($324,847.60)

Profit Factor 1.04

Profit Factor Period 1.02

Trade Count 238

Long Trade Count 110.0

Short Trade Count 128.0

Average Drawdown ($10,871.86)

Worst Drawdown ($28,504.26)

Percent Winners 36.55%

Percent Losers 63.45%

Best Winner 8.55%

Worst Loser -2.60%

Best Winner To Worst Loser 328.93%

Winners Losers Ratio 57.62%

Sharpe Ratio 0.02146

Average RoR 0.0290%

Average Std Dev 1.35%

Avg Bars In Trade 259.9

Avg Bars In Winning Trade 426.91

Avg Bars In Losing Trade 163.68

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Slippage 148

Max Bars Back 10001

Series Date Start 2011-04-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 4 years

Out of Sample: 3 months

----------------------

Net Equity $104,021.12

Net Profit $4,021.12

Net Profit To Worst Drawdown 9.59%

Average Loser -0.76%

Average Winner 1.24%

Average Winner To Average Loser 163.84%

Gross Gain $146,299.39

Gross Loss ($142,278.27)

Gross Gain Period $371,158.61

Gross Loss Period ($367,137.49)

Profit Factor 1.03

Profit Factor Period 1.01

Trade Count 253

Long Trade Count 126.0

Short Trade Count 127.0

Average Drawdown ($15,164.87)

Worst Drawdown ($41,945.68)

Percent Winners 39.13%

Percent Losers 60.87%

Best Winner 8.12%

Worst Loser -2.95%

Best Winner To Worst Loser 275.50%

Winners Losers Ratio 64.29%

Sharpe Ratio 0.01822

Average RoR 0.0245%

Average Std Dev 1.35%

Avg Bars In Trade 257.43

Avg Bars In Winning Trade 386.94

Avg Bars In Losing Trade 174.18

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Slippage 148

Max Bars Back 10001

Series Date Start 2011-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 4 years

Out of Sample: 6 months

----------------------

Net Equity $113,861.21

Net Profit $13,861.21

Net Profit To Worst Drawdown 41.53%

Average Loser -0.73%

Average Winner 1.21%

Average Winner To Average Loser 165.22%

Gross Gain $148,681.48

Gross Loss ($134,820.27)

Gross Gain Period $390,259.61

Gross Loss Period ($376,398.40)

Profit Factor 1.1

Profit Factor Period 1.04

Trade Count 242

Long Trade Count 116.0

Short Trade Count 126.0

Average Drawdown ($10,458.56)

Worst Drawdown ($33,376.09)

Percent Winners 40.91%

Percent Losers 59.09%

Best Winner 8.08%

Worst Loser -2.74%

Best Winner To Worst Loser 294.51%

Winners Losers Ratio 69.23%

Sharpe Ratio 0.04656

Average RoR 0.0624%

Average Std Dev 1.34%

Avg Bars In Trade 281.38

Avg Bars In Winning Trade 440.91

Avg Bars In Losing Trade 170.94

----------------------

Slippage 148

Max Bars Back 10001

Series Date Start 2011-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 4 years

Out of Sample: 9 months

----------------------

Net Equity $81,207.36

Net Profit $-18,792.64

Net Profit To Worst Drawdown -32.27%

Average Loser -0.86%

Average Winner 1.31%

Average Winner To Average Loser 153.04%

Gross Gain $137,065.00

Gross Loss ($155,857.64)

Gross Gain Period $371,368.66

Gross Loss Period ($390,161.29)

Profit Factor 0.88

Profit Factor Period 0.95

Trade Count 249

Long Trade Count 123.0

Short Trade Count 126.0

Average Drawdown ($15,809.94)

Worst Drawdown ($58,238.50)

Percent Winners 36.14%

Percent Losers 63.86%

Best Winner 8.47%

Worst Loser -3.14%

Best Winner To Worst Loser 269.71%

Winners Losers Ratio 56.60%

Sharpe Ratio -0.05068

Average RoR -0.0733%

Average Std Dev 1.45%

Avg Bars In Trade 264.96

Avg Bars In Winning Trade 423.28

Avg Bars In Losing Trade 175.35

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Slippage 148

Max Bars Back 10001

Series Date Start 2012-01-09 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 4 years

Out of Sample: 12 months

----------------------

Net Equity $95,464.13

Net Profit $-4,535.87

Net Profit To Worst Drawdown -10.40%

Average Loser -0.83%

Average Winner 1.27%

Average Winner To Average Loser 152.99%

Gross Gain $138,241.40

Gross Loss ($142,777.27)

Gross Gain Period $381,585.65

Gross Loss Period ($386,121.52)

Profit Factor 0.97

Profit Factor Period 0.99

Trade Count 238

Long Trade Count 114.0

Short Trade Count 124.0

Average Drawdown ($12,845.93)

Worst Drawdown ($43,632.73)

Percent Winners 39.08%

Percent Losers 60.92%

Best Winner 8.64%

Worst Loser -3.63%

Best Winner To Worst Loser 238.18%

Winners Losers Ratio 64.14%

Sharpe Ratio -0.00662

Average RoR -0.0095%

Average Std Dev 1.43%

Avg Bars In Trade 296.95

Avg Bars In Winning Trade 480.26

Avg Bars In Losing Trade 179.39

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Slippage 148

Max Bars Back 10001

Series Date Start 2012-04-09 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 5 years

Out of Sample: 3 months

----------------------

Net Equity $92,883.55

Net Profit $-7,116.45

Net Profit To Worst Drawdown -15.73%

Average Loser -0.75%

Average Winner 1.26%

Average Winner To Average Loser 167.83%

Gross Gain $134,994.15

Gross Loss ($142,110.60)

Gross Gain Period $331,822.83

Gross Loss Period ($338,939.29)

Profit Factor 0.95

Profit Factor Period 0.98

Trade Count 248

Long Trade Count 124.0

Short Trade Count 124.0

Average Drawdown ($11,938.00)

Worst Drawdown ($45,239.47)

Percent Winners 36.29%

Percent Losers 63.71%

Best Winner 10.05%

Worst Loser -2.39%

Best Winner To Worst Loser 420.26%

Winners Losers Ratio 56.96%

Sharpe Ratio -0.01576

Average RoR -0.0210%

Average Std Dev 1.33%

Avg Bars In Trade 242.26

Avg Bars In Winning Trade 404.76

Avg Bars In Losing Trade 149.7

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Slippage 148

Max Bars Back 10001

Series Date Start 2012-10-08 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 5 years

Out of Sample: 6 months

----------------------

Net Equity $94,907.56

Net Profit $-5,092.44

Net Profit To Worst Drawdown -11.46%

Average Loser -0.74%

Average Winner 1.23%

Average Winner To Average Loser 166.49%

Gross Gain $135,493.92

Gross Loss ($140,586.36)

Gross Gain Period $331,729.10

Gross Loss Period ($336,821.55)

Profit Factor 0.96

Profit Factor Period 0.98

Trade Count 252

Long Trade Count 129.0

Short Trade Count 123.0

Average Drawdown ($12,818.61)

Worst Drawdown ($44,444.41)

Percent Winners 36.90%

Percent Losers 63.10%

Best Winner 10.09%

Worst Loser -2.39%

Best Winner To Worst Loser 421.42%

Winners Losers Ratio 58.49%

Sharpe Ratio -0.00919

Average RoR -0.0122%

Average Std Dev 1.32%

Avg Bars In Trade 236.27

Avg Bars In Winning Trade 392.62

Avg Bars In Losing Trade 144.82

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Slippage 148

Max Bars Back 10001

Series Date Start 2012-10-08 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 5 years

Out of Sample: 9 months

----------------------

Net Equity $92,720.19

Net Profit $-7,279.81

Net Profit To Worst Drawdown -18.22%

Average Loser -0.74%

Average Winner 1.28%

Average Winner To Average Loser 173.53%

Gross Gain $130,587.46

Gross Loss ($137,867.26)

Gross Gain Period $331,144.94

Gross Loss Period ($338,424.75)

Profit Factor 0.95

Profit Factor Period 0.98

Trade Count 248

Long Trade Count 126.0

Short Trade Count 122.0

Average Drawdown ($11,510.87)

Worst Drawdown ($39,960.93)

Percent Winners 35.48%

Percent Losers 64.52%

Best Winner 9.76%

Worst Loser -2.47%

Best Winner To Worst Loser 394.72%

Winners Losers Ratio 55.00%

Sharpe Ratio -0.01631

Average RoR -0.0217%

Average Std Dev 1.33%

Avg Bars In Trade 241.44

Avg Bars In Winning Trade 415.39

Avg Bars In Losing Trade 145.78

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Slippage 148

Max Bars Back 10001

Series Date Start 2012-10-08 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 5 years

Out of Sample: 12 months

----------------------

Net Equity $78,959.79

Net Profit $-21,040.21

Net Profit To Worst Drawdown -41.52%

Average Loser -0.82%

Average Winner 1.26%

Average Winner To Average Loser 153.57%

Gross Gain $124,991.91

Gross Loss ($146,032.12)

Gross Gain Period $309,651.22

Gross Loss Period ($330,691.43)

Profit Factor 0.86

Profit Factor Period 0.94

Trade Count 254

Long Trade Count 126.0

Short Trade Count 128.0

Average Drawdown ($14,407.14)

Worst Drawdown ($50,676.90)

Percent Winners 35.43%

Percent Losers 64.57%

Best Winner 10.21%

Worst Loser -2.66%

Best Winner To Worst Loser 383.62%

Winners Losers Ratio 54.88%

Sharpe Ratio -0.06029

Average RoR -0.0835%

Average Std Dev 1.39%

Avg Bars In Trade 220.89

Avg Bars In Winning Trade 375.71

Avg Bars In Losing Trade 135.92

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Slippage 148

Max Bars Back 10001

Series Date Start 2013-04-08 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 6 years

Out of Sample: 3 months

----------------------

Net Equity $84,315.23

Net Profit $-15,684.77

Net Profit To Worst Drawdown -33.49%

Average Loser -0.92%

Average Winner 1.39%

Average Winner To Average Loser 150.67%

Gross Gain $122,420.07

Gross Loss ($138,104.84)

Gross Gain Period $330,645.35

Gross Loss Period ($346,330.13)

Profit Factor 0.89

Profit Factor Period 0.95

Trade Count 226

Long Trade Count 114.0

Short Trade Count 112.0

Average Drawdown ($11,283.29)

Worst Drawdown ($46,827.43)

Percent Winners 37.17%

Percent Losers 62.83%

Best Winner 10.22%

Worst Loser -5.50%

Best Winner To Worst Loser 185.83%

Winners Losers Ratio 59.15%

Sharpe Ratio -0.03982

Average RoR -0.0630%

Average Std Dev 1.58%

Avg Bars In Trade 268.87

Avg Bars In Winning Trade 427.24

Avg Bars In Losing Trade 175.19

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Slippage 148

Max Bars Back 10001

Series Date Start 2013-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 6 years

Out of Sample: 6 months

----------------------

Net Equity $86,581.60

Net Profit $-13,418.40

Net Profit To Worst Drawdown -28.99%

Average Loser -0.94%

Average Winner 1.31%

Average Winner To Average Loser 139.95%

Gross Gain $116,602.86

Gross Loss ($130,021.26)

Gross Gain Period $330,870.62

Gross Loss Period ($344,289.03)

Profit Factor 0.9

Profit Factor Period 0.96

Trade Count 212

Long Trade Count 107.0

Short Trade Count 105.0

Average Drawdown ($10,378.35)

Worst Drawdown ($46,279.21)

Percent Winners 39.15%

Percent Losers 60.85%

Best Winner 10.24%

Worst Loser -4.00%

Best Winner To Worst Loser 255.57%

Winners Losers Ratio 64.34%

Sharpe Ratio -0.03633

Average RoR -0.0568%

Average Std Dev 1.56%

Avg Bars In Trade 288.72

Avg Bars In Winning Trade 458.96

Avg Bars In Losing Trade 179.19

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Slippage 148

Max Bars Back 10001

Series Date Start 2013-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 6 years

Out of Sample: 9 months

----------------------

Net Equity $74,801.08

Net Profit $-25,198.92

Net Profit To Worst Drawdown -50.67%

Average Loser -0.95%

Average Winner 1.40%

Average Winner To Average Loser 147.70%

Gross Gain $104,244.50

Gross Loss ($129,443.42)

Gross Gain Period $291,227.35

Gross Loss Period ($316,426.27)

Profit Factor 0.81

Profit Factor Period 0.92

Trade Count 209

Long Trade Count 106.0

Short Trade Count 103.0

Average Drawdown ($11,935.80)

Worst Drawdown ($49,735.91)

Percent Winners 34.93%

Percent Losers 65.07%

Best Winner 10.51%

Worst Loser -4.57%

Best Winner To Worst Loser 229.82%

Winners Losers Ratio 53.68%

Sharpe Ratio -0.07996

Average RoR -0.1275%

Average Std Dev 1.59%

Avg Bars In Trade 262.63

Avg Bars In Winning Trade 441.07

Avg Bars In Losing Trade 166.85

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Slippage 148

Max Bars Back 10001

Series Date Start 2014-04-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 6 years

Out of Sample: 12 months

----------------------

Net Equity $76,677.08

Net Profit $-23,322.92

Net Profit To Worst Drawdown -45.85%

Average Loser -1.05%

Average Winner 1.41%

Average Winner To Average Loser 133.59%

Gross Gain $105,059.88

Gross Loss ($128,382.80)

Gross Gain Period $312,294.20

Gross Loss Period ($335,617.13)

Profit Factor 0.82

Profit Factor Period 0.93

Trade Count 191

Long Trade Count 97.0

Short Trade Count 94.0

Average Drawdown ($12,121.07)

Worst Drawdown ($50,872.78)

Percent Winners 37.70%

Percent Losers 62.30%

Best Winner 10.51%

Worst Loser -4.44%

Best Winner To Worst Loser 236.54%

Winners Losers Ratio 60.50%

Sharpe Ratio -0.07386

Average RoR -0.1258%

Average Std Dev 1.70%

Avg Bars In Trade 310.68

Avg Bars In Winning Trade 492.61

Avg Bars In Losing Trade 200.6

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Slippage 148

Max Bars Back 10001

Series Date Start 2014-04-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 7 years

Out of Sample: 3 months

----------------------

Net Equity $96,035.79

Net Profit $-3,964.21

Net Profit To Worst Drawdown -15.15%

Average Loser -0.83%

Average Winner 1.35%

Average Winner To Average Loser 162.91%

Gross Gain $112,681.16

Gross Loss ($116,645.37)

Gross Gain Period $252,956.75

Gross Loss Period ($256,920.96)

Profit Factor 0.97

Profit Factor Period 0.98

Trade Count 218

Long Trade Count 114.0

Short Trade Count 104.0

Average Drawdown ($9,289.93)

Worst Drawdown ($26,162.30)

Percent Winners 37.61%

Percent Losers 62.39%

Best Winner 5.19%

Worst Loser -4.83%

Best Winner To Worst Loser 107.36%

Winners Losers Ratio 60.29%

Sharpe Ratio -0.00672

Average RoR -0.0092%

Average Std Dev 1.37%

Avg Bars In Trade 212.4

Avg Bars In Winning Trade 346.43

Avg Bars In Losing Trade 131.6

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Slippage 148

Max Bars Back 10001

Series Date Start 2014-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 7 years

Out of Sample: 6 months

----------------------

Net Equity $96,191.73

Net Profit $-3,808.27

Net Profit To Worst Drawdown -13.93%

Average Loser -0.81%

Average Winner 1.32%

Average Winner To Average Loser 163.66%

Gross Gain $107,378.66

Gross Loss ($111,186.93)

Gross Gain Period $251,638.75

Gross Loss Period ($255,447.02)

Profit Factor 0.97

Profit Factor Period 0.99

Trade Count 211

Long Trade Count 109.0

Short Trade Count 102.0

Average Drawdown ($9,474.84)

Worst Drawdown ($27,342.30)

Percent Winners 37.44%

Percent Losers 62.56%

Best Winner 5.12%

Worst Loser -3.61%

Best Winner To Worst Loser 141.74%

Winners Losers Ratio 59.85%

Sharpe Ratio -0.00782

Average RoR -0.0104%

Average Std Dev 1.33%

Avg Bars In Trade 218.04

Avg Bars In Winning Trade 355.43

Avg Bars In Losing Trade 135.82

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Slippage 148

Max Bars Back 10001

Series Date Start 2014-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 7 years

Out of Sample: 9 months

----------------------

Net Equity $84,063.25

Net Profit $-15,936.75

Net Profit To Worst Drawdown -50.49%

Average Loser -0.79%

Average Winner 1.28%

Average Winner To Average Loser 161.74%

Gross Gain $98,393.05

Gross Loss ($114,329.80)

Gross Gain Period $210,856.06

Gross Loss Period ($226,792.81)

Profit Factor 0.86

Profit Factor Period 0.93

Trade Count 216

Long Trade Count 112.0

Short Trade Count 104.0

Average Drawdown ($10,825.09)

Worst Drawdown ($31,562.58)

Percent Winners 34.72%

Percent Losers 65.28%

Best Winner 5.15%

Worst Loser -2.37%

Best Winner To Worst Loser 217.82%

Winners Losers Ratio 53.19%

Sharpe Ratio -0.05733

Average RoR -0.0725%

Average Std Dev 1.26%

Avg Bars In Trade 186.0

Avg Bars In Winning Trade 309.09

Avg Bars In Losing Trade 120.53

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Slippage 148

Max Bars Back 10001

Series Date Start 2015-01-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 7 years

Out of Sample: 12 months

----------------------

Net Equity $93,649.27

Net Profit $-6,350.73

Net Profit To Worst Drawdown -29.98%

Average Loser -0.78%

Average Winner 1.31%

Average Winner To Average Loser 167.19%

Gross Gain $93,792.07

Gross Loss ($100,142.79)

Gross Gain Period $198,247.13

Gross Loss Period ($204,597.86)

Profit Factor 0.94

Profit Factor Period 0.97

Trade Count 196

Long Trade Count 102.0

Short Trade Count 94.0

Average Drawdown ($9,756.68)

Worst Drawdown ($21,180.62)

Percent Winners 36.22%

Percent Losers 63.78%

Best Winner 5.27%

Worst Loser -2.13%

Best Winner To Worst Loser 247.30%

Winners Losers Ratio 56.80%

Sharpe Ratio -0.01937

Average RoR -0.0252%

Average Std Dev 1.30%

Avg Bars In Trade 191.04

Avg Bars In Winning Trade 302.65

Avg Bars In Losing Trade 127.65

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Slippage 148

Max Bars Back 10001

Series Date Start 2015-04-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 8 years

Out of Sample: 3 months

----------------------

Net Equity $80,780.28

Net Profit $-19,219.72

Net Profit To Worst Drawdown -56.57%

Average Loser -0.87%

Average Winner 1.32%

Average Winner To Average Loser 152.00%

Gross Gain $92,664.04

Gross Loss ($111,883.76)

Gross Gain Period $185,607.62

Gross Loss Period ($204,827.34)

Profit Factor 0.83

Profit Factor Period 0.91

Trade Count 199

Long Trade Count 107.0

Short Trade Count 92.0

Average Drawdown ($12,359.66)

Worst Drawdown ($33,974.20)

Percent Winners 35.18%

Percent Losers 64.82%

Best Winner 5.25%

Worst Loser -2.46%

Best Winner To Worst Loser 213.97%

Winners Losers Ratio 54.26%

Sharpe Ratio -0.07412

Average RoR -0.0985%

Average Std Dev 1.33%

Avg Bars In Trade 176.93

Avg Bars In Winning Trade 292.89

Avg Bars In Losing Trade 114.02

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Slippage 148

Max Bars Back 10001

Series Date Start 2015-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 8 years

Out of Sample: 6 months

----------------------

Net Equity $80,974.02

Net Profit $-19,025.98

Net Profit To Worst Drawdown -53.31%

Average Loser -0.86%

Average Winner 1.24%

Average Winner To Average Loser 145.02%

Gross Gain $92,595.19

Gross Loss ($111,621.17)

Gross Gain Period $191,909.72

Gross Loss Period ($210,935.70)

Profit Factor 0.83

Profit Factor Period 0.91

Trade Count 204

Long Trade Count 111.0

Short Trade Count 93.0

Average Drawdown ($12,367.58)

Worst Drawdown ($35,692.07)

Percent Winners 36.27%

Percent Losers 63.73%

Best Winner 5.25%

Worst Loser -2.45%

Best Winner To Worst Loser 214.15%

Winners Losers Ratio 56.92%

Sharpe Ratio -0.07329

Average RoR -0.0951%

Average Std Dev 1.30%

Avg Bars In Trade 175.64

Avg Bars In Winning Trade 284.57

Avg Bars In Losing Trade 113.64

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Slippage 148

Max Bars Back 10001

Series Date Start 2015-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 8 years

Out of Sample: 9 months

----------------------

Net Equity $79,824.65

Net Profit $-20,175.35

Net Profit To Worst Drawdown -59.81%

Average Loser -0.86%

Average Winner 1.30%

Average Winner To Average Loser 151.06%

Gross Gain $87,735.66

Gross Loss ($107,911.01)

Gross Gain Period $183,986.72

Gross Loss Period ($204,162.07)

Profit Factor 0.81

Profit Factor Period 0.9

Trade Count 195

Long Trade Count 105.0

Short Trade Count 90.0

Average Drawdown ($12,491.19)

Worst Drawdown ($33,731.14)

Percent Winners 34.87%

Percent Losers 65.13%

Best Winner 5.25%

Worst Loser -2.49%

Best Winner To Worst Loser 211.20%

Winners Losers Ratio 53.54%

Sharpe Ratio -0.08160

Average RoR -0.1070%

Average Std Dev 1.31%

Avg Bars In Trade 178.33

Avg Bars In Winning Trade 294.59

Avg Bars In Losing Trade 116.08

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Slippage 148

Max Bars Back 10001

Series Date Start 2015-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 8 years

Out of Sample: 12 months

----------------------

Net Equity $69,066.33

Net Profit $-30,933.67

Net Profit To Worst Drawdown -78.84%

Average Loser -0.97%

Average Winner 1.20%

Average Winner To Average Loser 123.50%

Gross Gain $84,920.66

Gross Loss ($115,854.33)

Gross Gain Period $180,382.22

Gross Loss Period ($211,315.89)

Profit Factor 0.73

Profit Factor Period 0.85

Trade Count 206

Long Trade Count 110.0

Short Trade Count 96.0

Average Drawdown ($13,730.21)

Worst Drawdown ($39,233.63)

Percent Winners 36.89%

Percent Losers 63.11%

Best Winner 5.10%

Worst Loser -2.73%

Best Winner To Worst Loser 187.00%

Winners Losers Ratio 58.46%

Sharpe Ratio -0.12645

Average RoR -0.1705%

Average Std Dev 1.35%

Avg Bars In Trade 165.7

Avg Bars In Winning Trade 264.66

Avg Bars In Losing Trade 107.85

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Slippage 148

Max Bars Back 10001

Series Date Start 2016-04-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 9 years

Out of Sample: 3 months

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Net Equity $70,300.33

Net Profit $-29,699.67

Net Profit To Worst Drawdown -88.60%

Average Loser -1.02%

Average Winner 1.35%

Average Winner To Average Loser 132.88%

Gross Gain $69,579.73

Gross Loss ($99,279.39)

Gross Gain Period $146,531.41

Gross Loss Period ($176,231.08)

Profit Factor 0.7

Profit Factor Period 0.83

Trade Count 168

Long Trade Count 88.0

Short Trade Count 80.0

Average Drawdown ($13,808.38)

Worst Drawdown ($33,522.29)

Percent Winners 34.52%

Percent Losers 65.48%

Best Winner 5.39%

Worst Loser -2.82%

Best Winner To Worst Loser 191.54%

Winners Losers Ratio 52.73%

Sharpe Ratio -0.13871

Average RoR -0.1993%

Average Std Dev 1.44%

Avg Bars In Trade 172.92

Avg Bars In Winning Trade 287.59

Avg Bars In Losing Trade 112.45

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Slippage 148

Max Bars Back 10001

Series Date Start 2016-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 9 years

Out of Sample: 6 months

----------------------

Net Equity $66,840.02

Net Profit $-33,159.98

Net Profit To Worst Drawdown -90.58%

Average Loser -1.01%

Average Winner 1.25%

Average Winner To Average Loser 123.89%

Gross Gain $68,378.24

Gross Loss ($101,538.22)

Gross Gain Period $150,219.98

Gross Loss Period ($183,379.96)

Profit Factor 0.67

Profit Factor Period 0.82

Trade Count 177

Long Trade Count 94.0

Short Trade Count 83.0

Average Drawdown ($14,277.31)

Worst Drawdown ($36,609.44)

Percent Winners 35.03%

Percent Losers 64.97%

Best Winner 5.40%

Worst Loser -2.95%

Best Winner To Worst Loser 182.75%

Winners Losers Ratio 53.91%

Sharpe Ratio -0.15737

Average RoR -0.2179%

Average Std Dev 1.38%

Avg Bars In Trade 166.36

Avg Bars In Winning Trade 272.84

Avg Bars In Losing Trade 108.95

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Slippage 148

Max Bars Back 10001

Series Date Start 2016-10-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 9 years

Out of Sample: 9 months

----------------------

Net Equity $80,852.60

Net Profit $-19,147.40

Net Profit To Worst Drawdown -60.06%

Average Loser -0.94%

Average Winner 1.25%

Average Winner To Average Loser 132.78%

Gross Gain $62,145.49

Gross Loss ($81,292.89)

Gross Gain Period $138,000.78

Gross Loss Period ($157,148.18)

Profit Factor 0.76

Profit Factor Period 0.88

Trade Count 140

Long Trade Count 73.0

Short Trade Count 67.0

Average Drawdown ($10,183.35)

Worst Drawdown ($31,881.63)

Percent Winners 36.43%

Percent Losers 63.57%

Best Winner 4.91%

Worst Loser -2.46%

Best Winner To Worst Loser 199.77%

Winners Losers Ratio 57.30%

Sharpe Ratio -0.10610

Average RoR -0.1427%

Average Std Dev 1.35%

Avg Bars In Trade 187.24

Avg Bars In Winning Trade 294.14

Avg Bars In Losing Trade 125.98

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Slippage 148

Max Bars Back 10001

Series Date Start 2017-04-07 08:25:00

Series Date End 2023-04-06 13:05:00

Time Series: PL/PL-5min.csv

In Sample: 9 years

Out of Sample: 12 months

----------------------

Net Equity $67,868.36

Net Profit $-32,131.64

Net Profit To Worst Drawdown -76.64%

Average Loser -0.98%

Average Winner 1.03%

Average Winner To Average Loser 104.51%

Gross Gain $64,843.33

Gross Loss ($96,974.97)

Gross Gain Period $143,102.17

Gross Loss Period ($175,233.81)

Profit Factor 0.67

Profit Factor Period 0.82

Trade Count 175

Long Trade Count 89.0

Short Trade Count 86.0

Average Drawdown ($10,612.97)

Worst Drawdown ($41,923.30)

Percent Winners 38.29%

Percent Losers 61.71%

Best Winner 4.48%

Worst Loser -2.77%

Best Winner To Worst Loser 161.65%

Winners Losers Ratio 62.04%

Sharpe Ratio -0.16965

Average RoR -0.2134%

Average Std Dev 1.26%

Avg Bars In Trade 156.33

Avg Bars In Winning Trade 251.66

Avg Bars In Losing Trade 97.19

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Slippage 148

Max Bars Back 10001

Series Date Start 2017-04-07 08:25:00

Series Date End 2023-04-06 13:05:00