Display Summary ($)

| Performance | All trades | Long trades | Short trades |
|---|---|---|---|
| Total net profit | 890,00 $ | 485,00 $ | 405,00 $ |
| Gross profit | 2.690,00 $ | 1.470,00 $ | 1.220,00 $ |
| Gross loss | -1.800,00 $ | -985,00 $ | -815,00 $ |
| Commission | 0,00 $ | 0,00 $ | 0,00 $ |
| Profit factor | 1,49 | 1,49 | 1,50 |
| Max. drawdown | -830,00 $ | -840,00 $ | -410,00 $ |
| Sharpe ratio | 0,51 | 0,58 | 0,51 |
| Sortino ratio | 1,00 | 1,00 | 1,00 |
| Ulcer index | 0,00 | 0,00 | 0,00 |
| R squared | 0,45 | 0,00 | 0,71 |
| Probability | 14,47 % | 22,46 % | 22,38 % |
| | | | |
| Start date | 01.04.2024 | | |
| End date | 19.04.2024 | | |
| | | | |
| Total # of trades | 31 | 17 | 14 |
| Percent profitable | 64,52 % | 64,71 % | 64,29 % |
| # of winning trades | 20 | 11 | 9 |
| # of losing trades | 11 | 6 | 5 |
| # of even trades | 0 | 0 | 0 |
| | | | |
| Total slippage | 0 | 0 | 0 |
| | | | |
| Avg. trade | 28,71 $ | 28,53 $ | 28,93 $ |
| Avg. winning trade | 134,50 $ | 133,64 $ | 135,56 $ |
| Avg. losing trade | -163,64 $ | -164,17 $ | -163,00 $ |
| Ratio avg. win / avg. loss | 0,82 | 0,81 | 0,83 |
| | | | |
| Max. consec. winners | 7 | 6 | 8 |
| Max. consec. losers | 4 | 5 | 2 |
| Largest winning trade | 180,00 $ | 180,00 $ | 165,00 $ |
| Largest losing trade | -210,00 $ | -185,00 $ | -210,00 $ |
| | | | |
| Avg. # of trades per day | 2,49 | 1,54 | 1,13 |
| Avg. time in market | 9,89 min | 10,81 min | 8,79 min |
| Avg. bars in trade | 9,68 | 10,59 | 8,57 |
| Profit per month | 1.508,06 $ | 924,53 $ | 686,25 $ |
| Max. time to recover | 3,22 days | 6,17 days | 3,86 days |
| Longest flat period | 2,89 days | 4,13 days | 3,86 days |
| | | | |
| Avg. MAE | 101,45 $ | 109,71 $ | 91,43 $ |
| Avg. MFE | 100,81 $ | 97,65 $ | 104,64 $ |
| Avg. ETD | 72,10 $ | 69,12 $ | 75,71 $ |

Russel

NINJATRADER