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### Statistics

	All trades	Long trades	Short trades
Initial capital	100000.00	100000.00	100000.00
Ending capital	489004364.05	489004364.05	100000.00
Net Profit	488904364.05	488904364.05	0.00
Net Profit %	488904.36%	488904.36%	0.00%
Exposure %	16.60%	16.60%	0.00%
Net Risk Adjusted Return %	2944373.39%	2944373.39%	N/A
Annual Return %	49.29%	49.29%	0.00%
Risk Adjusted Return %	296.83%	296.83%	N/A
Total transaction costs	32212869.15	32212869.15	0.00
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<b>All trades</b>	24743	24743 (100.00 %)	0 (0.00 %)
Avg. Profit/Loss	19759.30	19759.30	N/A
Avg. Profit/Loss %	1.19%	1.19%	N/A
Avg. Bars Held	3.75	3.75	N/A
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<b>Winners</b>	16128 (65.18 %)	16128 (65.18 %)	0 (0.00 %)
Total Profit	1564516876.61	1564516876.61	0.00
Avg. Profit	97006.25	97006.25	N/A
Avg. Profit %	3.95%	3.95%	N/A
Avg. Bars Held	3.25	3.25	N/A
Max. Consecutive	42	42	0
Largest win	9546251.44	9546251.44	0.00
# bars in largest win	2	2	0
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<b>Losers</b>	8615 (34.82 %)	8615 (34.82 %)	0 (0.00 %)
Total Loss	-1075612512.56	-1075612512.56	0.00
Avg. Loss	-124853.45	-124853.45	N/A
Avg. Loss %	-4.00%	-4.00%	N/A
Avg. Bars Held	4.69	4.69	N/A
Max. Consecutive	20	20	0
Largest loss	-12267781.79	-12267781.79	0.00
# bars in largest loss	5	5	0
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Max. trade drawdown	-13321950.95	-13321950.95	0.00
Max. trade % drawdown	-73.70	-73.70	0.00
Max. system drawdown	-27400881.26	-27400881.26	0.00
Max. system % drawdown	-18.57%	-18.57%	0.00%
Recovery Factor	17.84	17.84	N/A
CAR/MaxDD	2.65	2.65	N/A
RAR/MaxDD	15.99	15.99	N/A
Profit Factor	1.45	1.45	N/A
Payoff Ratio	0.78	0.78	N/A
Standard Error	26607619.99	26607619.99	0.00
Risk-Reward Ratio	0.99	0.99	N/A
Ulcer Index	2.86	2.86	0.00
Ulcer Performance Index	15.34	15.34	N/A
Sharpe Ratio of trades	1.56	1.56	0.00
K-Ratio	0.08	0.08	N/A
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CAGR	49.29%		
Max. system drawdown	-18.57%		
CAR/MDD	2.65		
Total Trades	24,743		
Winning Trades	65.18%		
Losing Trades	34.82%		