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Statistics

	All trades	Long trades	Short trades
Initial capital	100000.00	100000.00	100000.00
Ending capital	2333871.45	2333871.45	100000.00
Net Profit	2233871.45	2233871.45	0.00
Net Profit %	2233.87%	2233.87%	0.00%
Exposure %	37.80%	37.80%	0.00%
Net Risk Adjusted Return %	5909.51%	5909.51%	N/A
Annual Return %	21.76%	21.76%	0.00%
Risk Adjusted Return %	57.55%	57.55%	N/A
Total transaction costs	84654.96	84654.96	0.00
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All trades	5993	5993 (100.00 %)	0 (0.00 %)
Avg. Profit/Loss	372.75	372.75	N/A
Avg. Profit/Loss %	1.09%	1.09%	N/A
Avg. Bars Held	6.16	6.16	N/A
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Winners	3955 (65.99 %)	3955 (65.99 %)	0 (0.00 %)
Total Profit	5464556.34	5464556.34	0.00
Avg. Profit	1381.68	1381.68	N/A
Avg. Profit %	4.13%	4.13%	N/A
Avg. Bars Held	4.96	4.96	N/A
Max. Consecutive	32	32	0
Largest win	32103.04	32103.04	0.00
# bars in largest win	5	5	0
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Losers	2038 (34.01 %)	2038 (34.01 %)	0 (0.00 %)
Total Loss	-3230684.89	-3230684.89	0.00
Avg. Loss	-1585.22	-1585.22	N/A
Avg. Loss %	-4.80%	-4.80%	N/A
Avg. Bars Held	8.47	8.47	N/A
Max. Consecutive	21	21	0
Largest loss	-52967.04	-52967.04	0.00
# bars in largest loss	18	18	0
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Max. trade drawdown	-60139.66	-60139.66	0.00
Max. trade % drawdown	-60.33	-60.33	0.00
Max. system drawdown	-312050.20	-312050.20	0.00
Max. system % drawdown	-22.36%	-22.36%	0.00%
Recovery Factor	7.16	7.16	N/A
CAR/MaxDD	0.97	0.97	N/A
RAR/MaxDD	2.57	2.57	N/A
Profit Factor	1.69	1.69	N/A
Payoff Ratio	0.87	0.87	N/A
Standard Error	176776.41	176776.41	0.00
Risk-Reward Ratio	0.76	0.76	N/A
Ulcer Index	3.90	3.90	0.00
Ulcer Performance Index	4.19	4.19	N/A
Sharpe Ratio of trades	1.02	1.02	0.00
K-Ratio	0.06	0.06	N/A
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CAGR	21.76%		
Max. system drawdown	-22.36%		
CAR/MDD	0.97		
Total Trades	5,993		
Winning Trades	65.99%		
Losing Trades	34.01%		