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Statistics

	All trades	Long trades	Short trades
Initial capital	100000.00	100000.00	100000.00
Ending capital	266200575.52	266200575.52	100000.00
Net Profit	266100575.52	266100575.52	0.00
Net Profit %	266100.58%	266100.58%	0.00%
Exposure %	29.48%	29.48%	0.00%
Net Risk Adjusted Return %	902706.72%	902706.72%	N/A
Annual Return %	45.08%	45.08%	0.00%
Risk Adjusted Return %	152.93%	152.93%	N/A
Total transaction costs	21591917.83	21591917.83	0.00
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All trades	24510	24510 (100.00 %)	0 (0.00 %)
Avg. Profit/Loss	10856.82	10856.82	N/A
Avg. Profit/Loss %	0.73%	0.73%	N/A
Avg. Bars Held	3.76	3.76	N/A
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Winners	15562 (63.49 %)	15562 (63.49 %)	0 (0.00 %)
Total Profit	891232012.56	891232012.56	0.00
Avg. Profit	57269.76	57269.76	N/A
Avg. Profit %	2.98%	2.98%	N/A
Avg. Bars Held	3.23	3.23	N/A
Max. Consecutive	34	34	0
Largest win	4224988.28	4224988.28	0.00
# bars in largest win	3	3	0
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Losers	8948 (36.51 %)	8948 (36.51 %)	0 (0.00 %)
Total Loss	-625131437.04	-625131437.04	0.00
Avg. Loss	-69862.70	-69862.70	N/A
Avg. Loss %	-3.18%	-3.18%	N/A
Avg. Bars Held	4.69	4.69	N/A
Max. Consecutive	22	22	0
Largest loss	-3694794.26	-3694794.26	0.00
# bars in largest loss	5	5	0
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Max. trade drawdown	-4372139.39	-4372139.39	0.00
Max. trade % drawdown	-57.00	-57.00	0.00
Max. system drawdown	-14416060.22	-14416060.22	0.00
Max. system % drawdown	-21.93%	-21.93%	0.00%
Recovery Factor	18.46	18.46	N/A
CAR/MaxDD	2.06	2.06	N/A
RAR/MaxDD	6.97	6.97	N/A
Profit Factor	1.43	1.43	N/A
Payoff Ratio	0.82	0.82	N/A
Standard Error	25790272.88	25790272.88	0.00
Risk-Reward Ratio	0.55	0.55	N/A
Ulcer Index	4.73	4.73	0.00
Ulcer Performance Index	8.39	8.39	N/A
Sharpe Ratio of trades	1.15	1.15	0.00
K-Ratio	0.05	0.05	N/A
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CAGR	45.08%		
Max. system drawdown	-21.93%		
CAR/MDD	2.06		
Total Trades	24,510		
Winning Trades	63.49%		
Losing Trades	36.51%		