

	Avg	Range Min		Range Max
Annual Return (CAR)	20.25%	13.71%	-	24.20%
Max Trade % Drawdown	-26.04%	-27.03%		-17.00%
Max Equity % Drawdown	-5.21%	-12.41%	-	-3.12%
# Trades	213	201	-	223
Trade Win %	58.15%	54.93%	-	60.87%
Trades Loss %	41.85%	39.13%		45.07%
Average % Profit / Loss	2.45%	1.72%	-	2.88%
Profit Factor	2.21	1.78	-	2.55
Average Profit / Loss	\$312.58	\$199.29	-	\$385.15
Average Win trade	\$983.33	\$793.58	-	\$1,073.93
Average Loss trade	-\$619.85	-\$684.31	-	-\$550.85
Average Position (Trading Days)	1	1	-	1
Win Position Time (Trading Days)	1	1	-	1
Loss Position Time (Trading Days)	1	1	-	1
Net % Profit	66.57%	42.65%	-	82.06%
Net \$ Profit	\$66,574.01	\$42,648.13		\$82,056.68
Payoff Ratio	1.59	1.35	-	1.8
Risk Reward Ratio	4.21	2.97	-	5.97
Recovery Factor	12.45	3.57	-	19.55
Runs	1,000			
Parameters				

2020 to current

	Avg	Range Min	-	Range Max
Annual Return (CAR)	20.41%	17.87%	-	22.36%
Max Trade % Drawdown	-73.91%	-76.13%	-	-35.10%
Max Equity % Drawdown	-8.65%	-11.75%	-	-6.20%
# Trades	1342	1316	-	1374
Trade Win %	59.57%	58.40%	-	60.96%
Trades Loss %	40.43%	39.04%	-	41.60%
Average % Profit / Loss	2.55%	2.26%	-	2.73%
Profit Factor	2.02	1.86	-	2.23
Average Profit / Loss	\$1,952.29	\$1,308.91	-	\$2,590.29
Average Win trade	\$6,497.72	\$4,805.05	-	\$7,945.09
Average Loss trade	-\$4,748.06	-\$5,882.35	-	-\$3,685.55
Average Position (Trading Days)	1	1	-	1
Win Position Time (Trading Days)	1	1	-	1
Loss Position Time (Trading Days)	1	1	-	1
Net % Profit	2620.93%	1757.87%	-	3509.84%
Net \$ Profit	\$2,620,934.38	\$1,757,868.23	-	\$3,509,843.81
Payoff Ratio	1.37	1.27	-	1.49
Risk Reward Ratio	0.64	0.51	-	0.84
Recovery Factor	21.35	11.65	-	34.12
Runs	1,000			

2005 to current