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Statistics

	All trades	Long trades	Short trades
Initial capital	1000000.00	1000000.00	1000000.00
Ending capital	135543027.95	95470075.29	41072952.67
Net Profit	134543027.95	94470075.29	40072952.67
Net Profit %	13454.30 %	9447.01 %	4007.30 %
Exposure %	3.22 %	1.93 %	1.29 %
Net Risk Adjusted Return %	417599.27 %	488758.98 %	310892.38 %
Annual Return %	152.81 %	136.62 %	101.76 %
Risk Adjusted Return %	4743.06 %	7068.07 %	7894.83 %
Total transaction costs	47160.00	23600.00	23560.00
All trades	1179	590 (50.04 %)	589 (49.96 %)
Avg. Profit/Loss	114116.22	160118.77	68035.57
Avg. Profit/Loss %	0.12 %	0.18 %	0.07 %
Avg. Bars Held	29.50	32.30	26.70
Winners	487 (41.31 %)	266 (22.56 %)	221 (18.74 %)
Total Profit	618532062.57	334973334.22	283558728.35
Avg. Profit	1270086.37	1259298.25	1283071.17
Avg. Profit %	0.94 %	0.98 %	0.91 %
Avg. Bars Held	46.92	50.37	42.76
Max. Consecutive	8	6	5
Largest win	26183612.34	7508697.43	26183612.34
# bars in largest win	84	123	84
Losers	692 (58.69 %)	324 (27.48 %)	368 (31.21 %)
Total Loss	-483989034.62	-240503258.93	-243485775.69
Avg. Loss	-699406.12	-742294.01	-661646.13
Avg. Loss %	-0.46 %	-0.48 %	-0.44 %
Avg. Bars Held	17.25	17.47	17.06
Max. Consecutive	9	8	9
Largest loss	-7878471.86	-7586576.06	-7878471.86
# bars in largest loss	5	14	5
Max. trade drawdown	-9725118.00	-8928179.82	-9725118.00
Max. trade % drawdown	-4.15 %	-4.15 %	-2.19 %
Max. system drawdown	-40501522.35	-44455375.42	-29063225.54
Max. system % drawdown	-34.80 %	-56.49 %	-99.48 %
Recovery Factor	3.32	2.13	1.38
CAR/MaxDD	4.39	2.42	1.02
RAR/MaxDD	136.30	125.12	79.36
Profit Factor	1.28	1.39	1.16
Payoff Ratio	1.82	1.70	1.94
Standard Error	17609047.00	15338827.91	6249177.52
Risk-Reward Ratio	1.30	1.24	0.61
Ulcer Index	12.61	15.68	41.98
Ulcer Performance Index	11.69	8.37	2.30
Sharpe Ratio of trades	1.49	2.05	0.78
K-Ratio	0.0108	0.0103	0.0051