

# Overview

**\$3,463.75**

(10 Jan 2020 - 26 Jan 2021)

	Total	Long	Short
Net Profit	\$3,463.75	\$1,938.75	\$1,525.00
Profit Factor	2.68	4.16	2.05
Drawdown (%)	11.99%	12.20%	9.19%
Drawdown (\$)	\$345.00	\$345.00	\$296.25
Absolute Drawdown (\$)	\$32.50	\$16.25	\$32.50
Absolute Drawdown (%)	1.30%	0.65%	1.30%
Trades	116	44	72
Profitable Trades (%)	69.83%	75.00%	66.67%
Winning Trades	81	33	48
Losing Trades	35	11	24
Even Trades	0	0	0
Sharpe Ratio	2.18	3.05	0.95
Sortino Ratio	178.93	161.95	21.28

## Distribution

**\$3,463.75**

(10 Jan 2020 - 26 Jan 2021)

	Total	Long	Short
Avg trade	\$29.86	\$44.06	\$21.18
Avg winning trade	\$68.26	\$77.35	\$62.01
Avg losing trade	(\$59.00)	(\$55.80)	(\$60.47)
Ratio Avg win / Avg loss	1.16	1.39	1.03
Max consecutive winners	8	9	6
Max consecutive losers	5	2	4
Largest winning trade	\$275.00	\$260.00	\$275.00
Largest losing trade	(\$345.00)	(\$345.00)	(\$280.00)



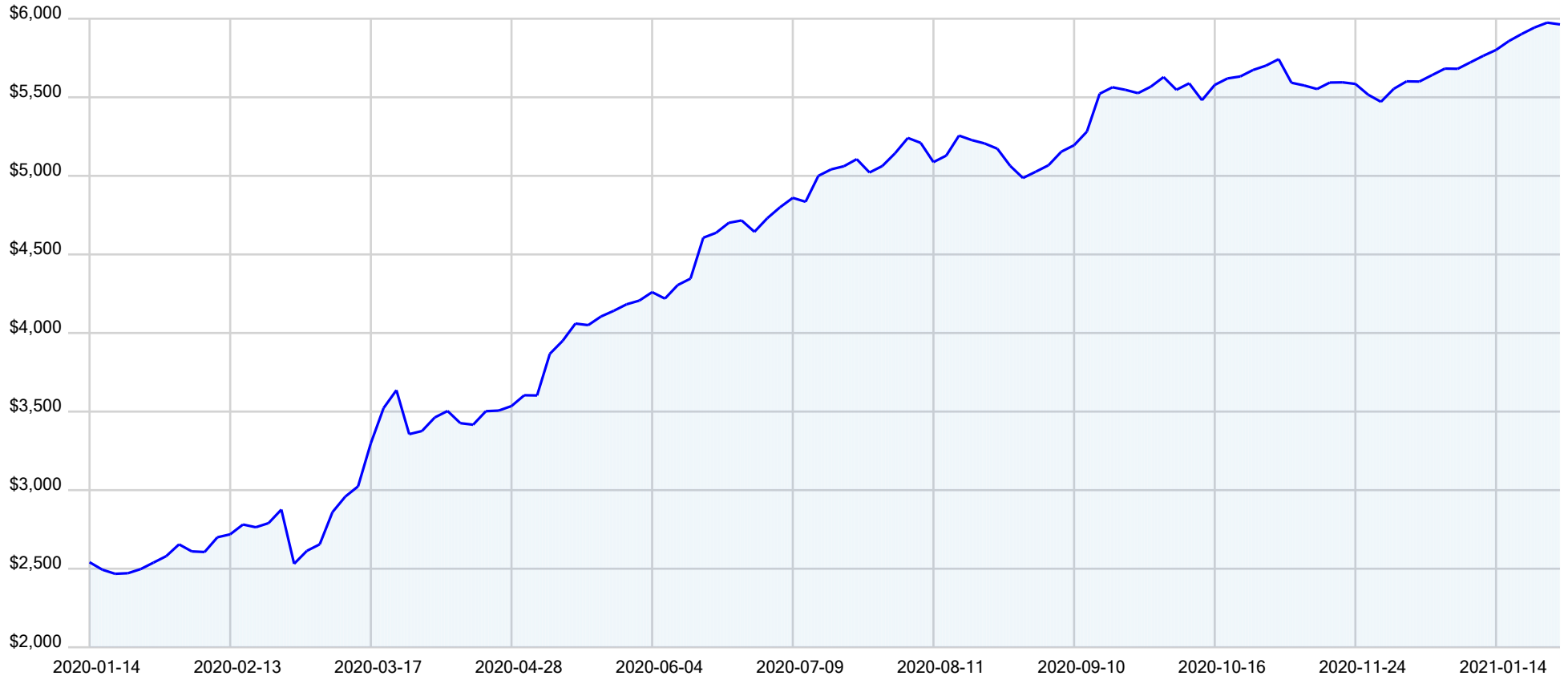
# Return

**\$3,463.75**

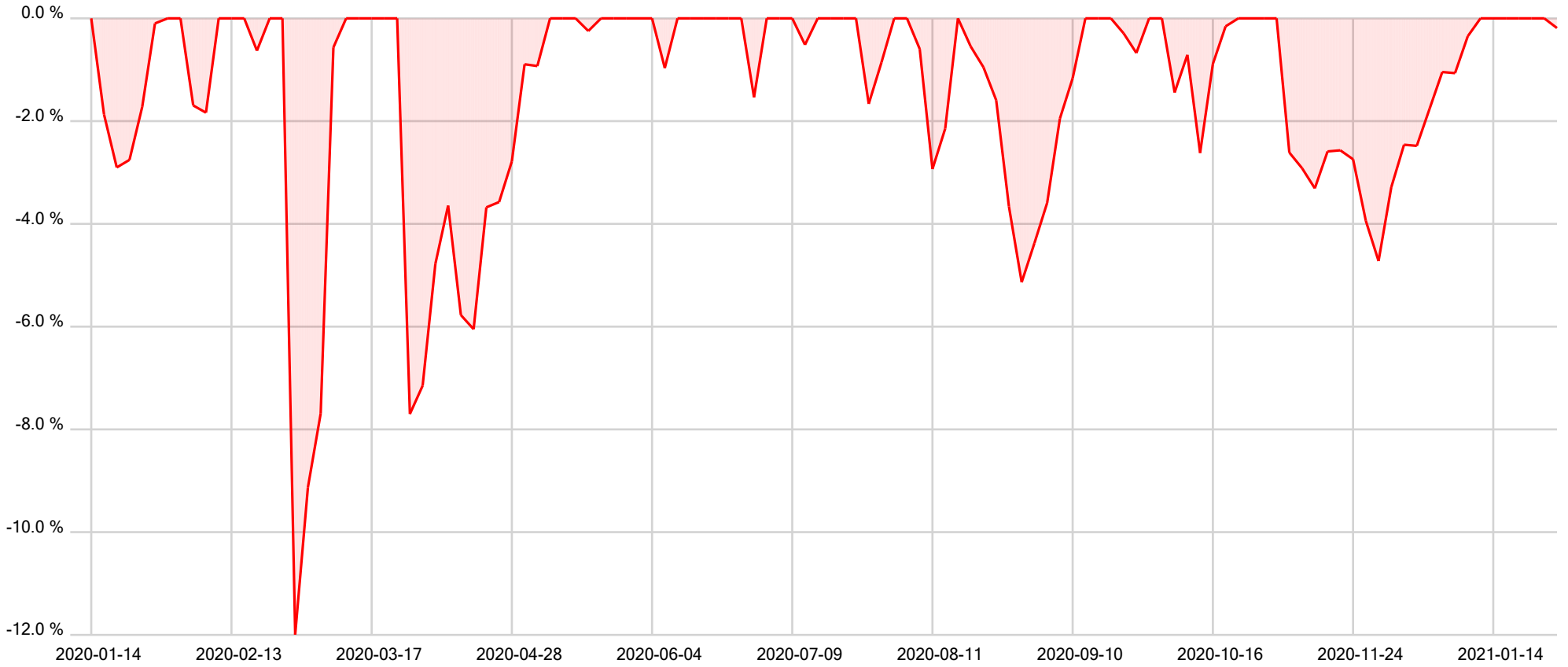
(10 Jan 2020 - 26 Jan 2021)

	Total	Long	Short
Avg Monthly return	7.22%	4.57%	4.05%
Avg Yearly return	66.11%	38.19%	29.03%

# Equity



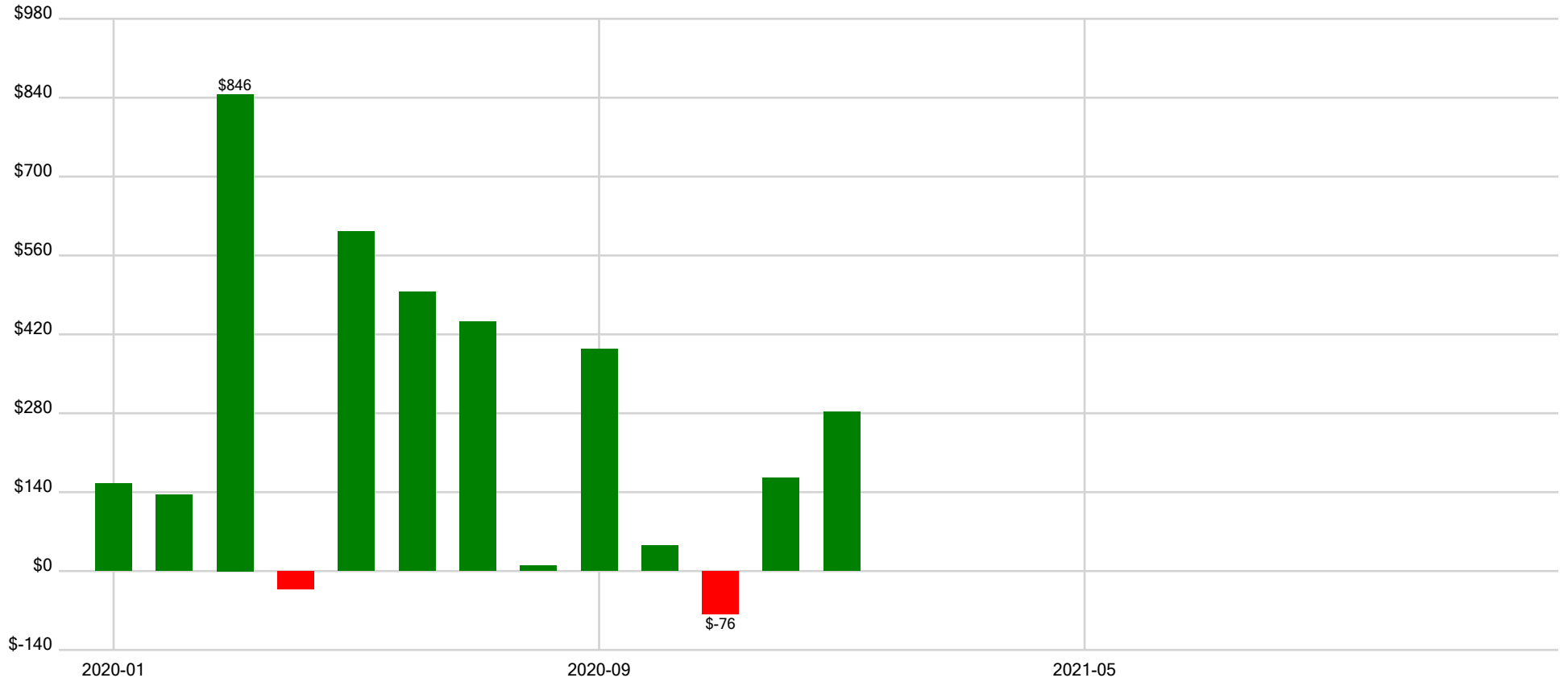
# Drawdown



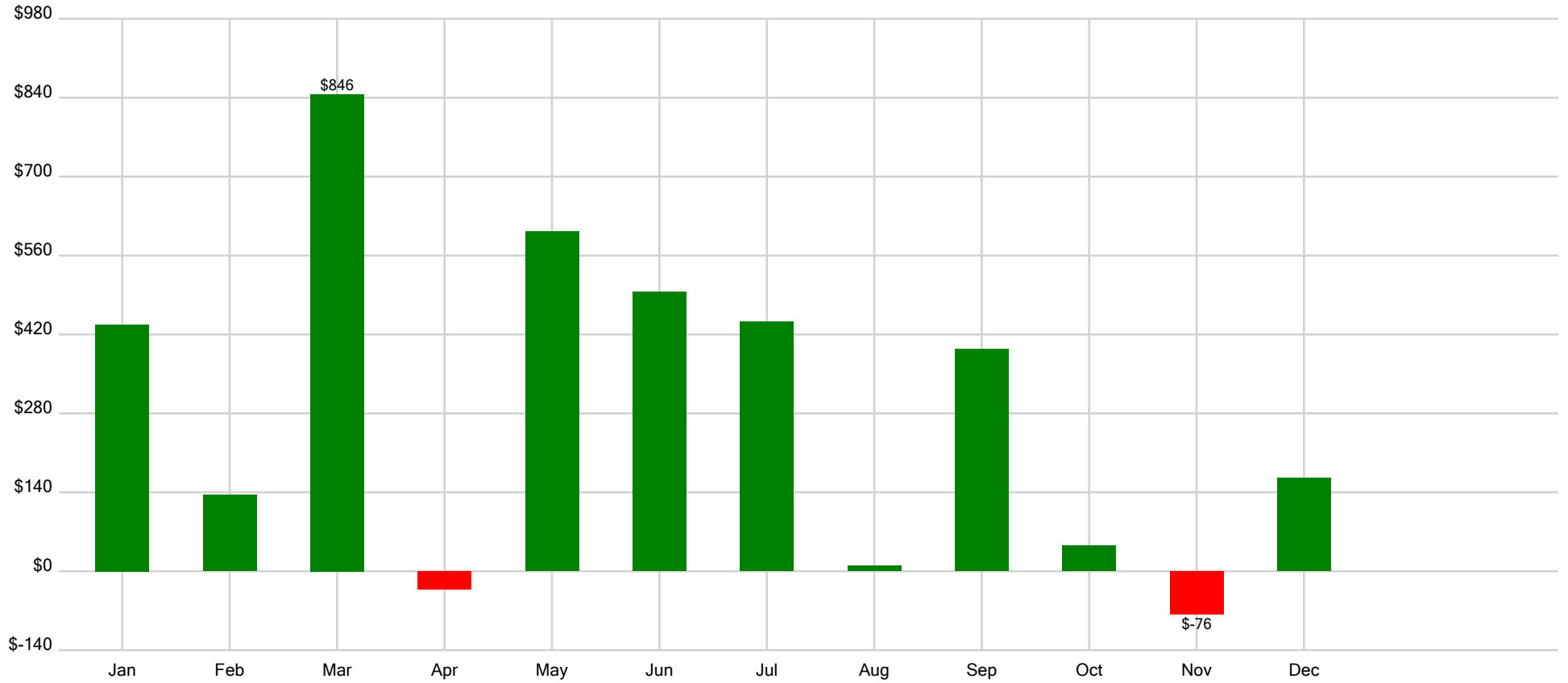
# Yearly Returns



# Monthly Returns

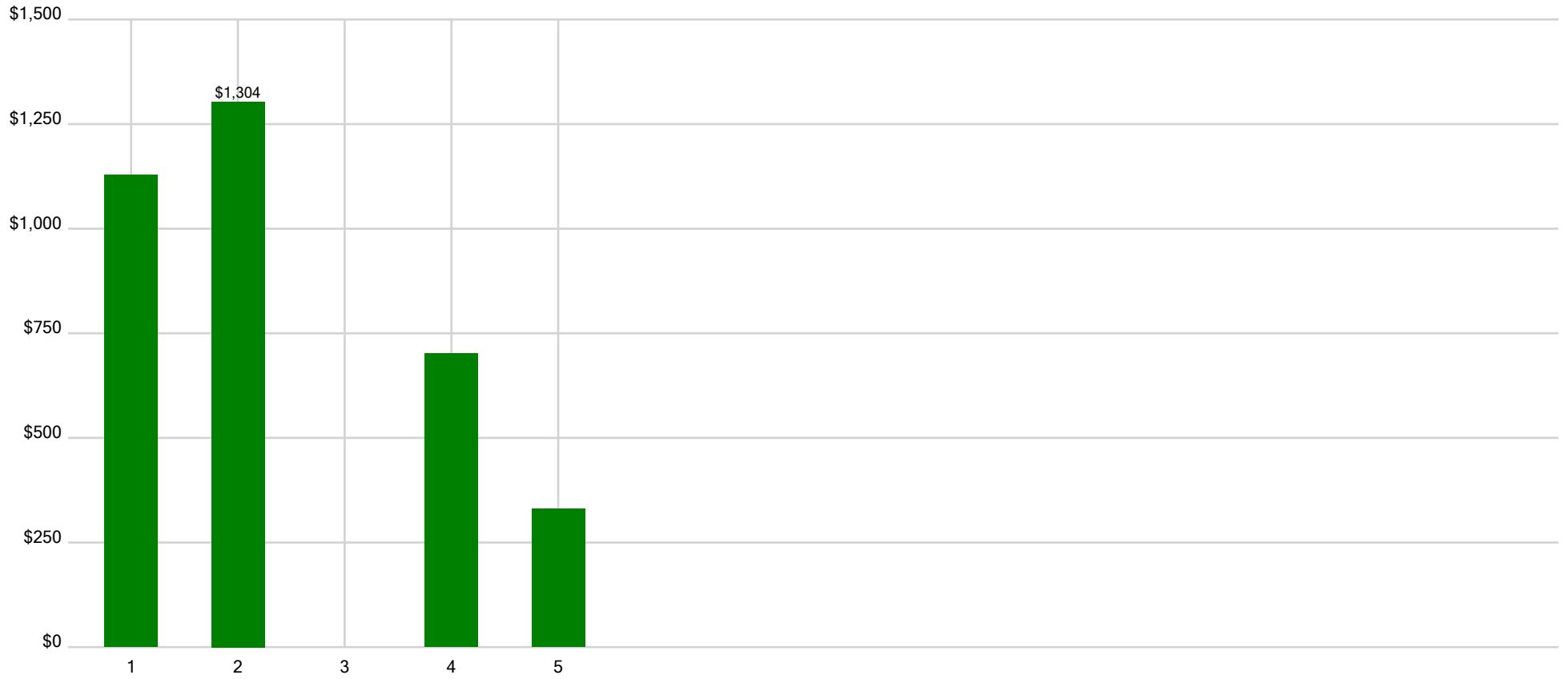


# Month

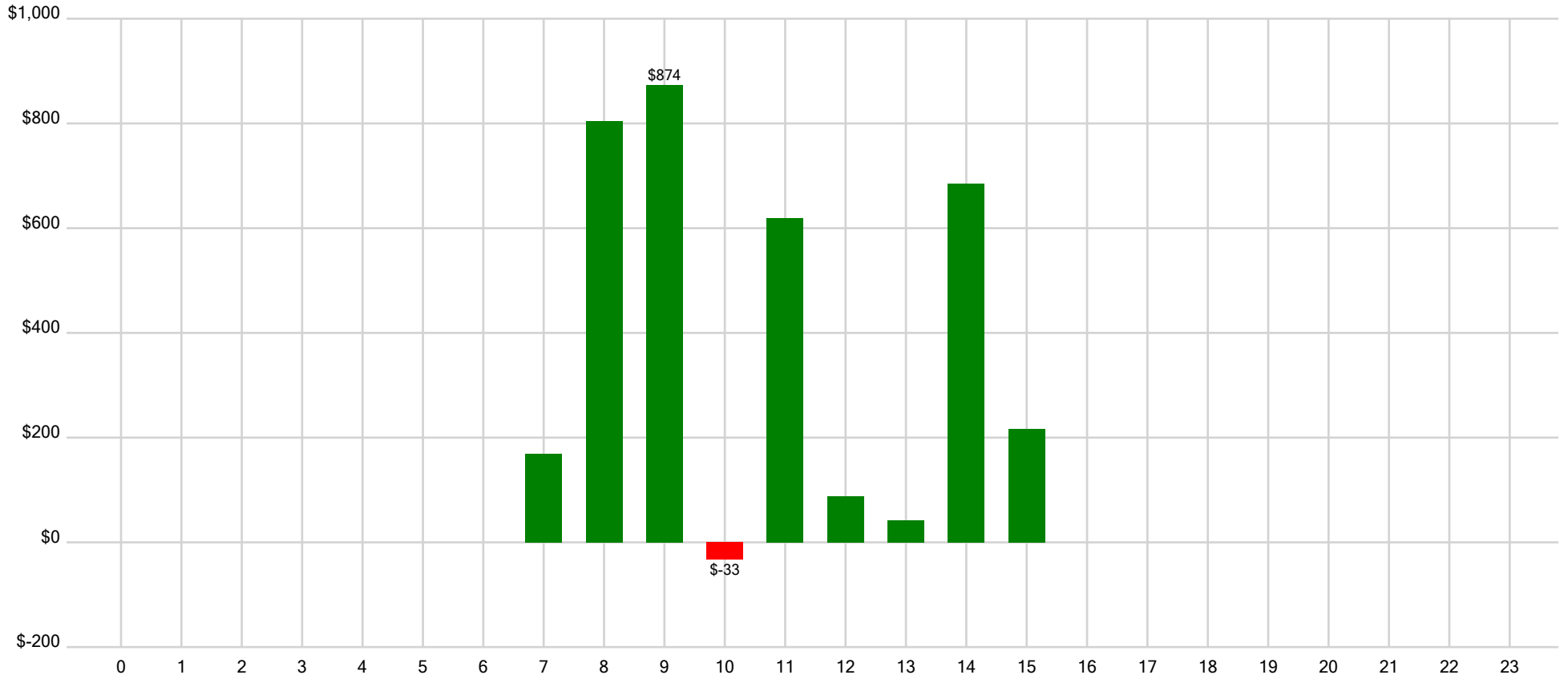




# Weekday



# Hour



# xBRAT ALGO AutoTrader 15mins for MES



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
1	@MES	Sell	1	3,238.75	2020-01-10 07:45:00	2020-01-10 11:15:00	3,230.5	0	41.25	2,541.25
2	@MES	Sell	1	3,242.25	2020-01-14 08:45:00	2020-01-14 12:00:00	3,251.75	0	-47.5	2,493.75
3	@MES	Sell	1	3,280.75	2020-01-17 10:15:00	2020-01-17 14:45:00	3,286	0	-26.25	2,467.5
4	@MES	Buy	1	3,283.25	2020-01-20 10:45:00	2020-01-20 17:15:00	3,284	0	3.75	2,471.25
5	@MES	Buy	1	3,278.75	2020-01-23 13:15:00	2020-01-23 15:00:00	3,284	0	26.25	2,497.5
6	@MES	Sell	1	3,290	2020-01-24 08:30:00	2020-01-24 09:30:00	3,281.75	0	41.25	2,538.75
7	@MES	Sell	1	3,276	2020-01-24 09:45:00	2020-01-24 10:45:00	3,267.75	0	41.25	2,580
8	@MES	Buy	1	3,226.75	2020-01-30 14:15:00	2020-01-30 15:00:00	3,241.75	0	75	2,655
9	@MES	Buy	1	3,217.5	2020-02-03 09:15:00	2020-02-03 10:45:00	3,208.5	0	-45	2,610
10	@MES	Sell	1	3,203.5	2020-02-03 15:15:00	2020-02-03 15:15:00	3,204.25	0	-3.75	2,606.25
11	@MES	Buy	1	3,291.75	2020-02-10 09:15:00	2020-02-10 15:00:00	3,310.5	0	93.75	2,700
12	@MES	Sell	1	3,319.75	2020-02-11 13:15:00	2020-02-11 15:00:00	3,316	0	18.75	2,718.75
13	@MES	Buy	1	3,323	2020-02-13 08:00:00	2020-02-13 14:15:00	3,335.5	0	62.5	2,781.25
14	@MES	Sell	1	3,321	2020-02-18 10:30:00	2020-02-18 12:00:00	3,324.5	0	-17.5	2,763.75
15	@MES	Buy	1	2,924.25	2020-02-28 15:15:00	2020-02-28 15:15:00	2,929.5	0	26.25	2,790
16	@MES	Buy	1	2,940.75	2020-03-02 08:45:00	2020-03-02 10:15:00	2,958	0	86.25	2,876.25
17	@MES	Buy	1	2,934	2020-03-06 10:00:00	2020-03-06 14:00:00	2,865	0	-345	2,531.25
18	@MES	Sell	1	2,711.5	2020-03-09 13:00:00	2020-03-09 15:00:00	2,695	0	82.5	2,613.75
19	@MES	Sell	1	2,776.75	2020-03-10 08:00:00	2020-03-10 08:45:00	2,768.5	0	41.25	2,655
20	@MES	Buy	1	2,798.5	2020-03-10 14:30:00	2020-03-10 15:00:00	2,839.5	0	205	2,860
21	@MES	Sell	1	2,474.75	2020-03-13 10:45:00	2020-03-13 11:00:00	2,455	0	98.75	2,958.75
22	@MES	Sell	1	2,418.25	2020-03-16 09:00:00	2020-03-16 09:15:00	2,405.25	0	65	3,023.75
23	@MES	Sell	1	2,402.75	2020-03-16 13:30:00	2020-03-16 15:00:00	2,347.75	0	275	3,298.75
24	@MES	Buy	1	2,467.25	2020-03-17 11:15:00	2020-03-17 11:30:00	2,512	0	223.75	3,522.5
25	@MES	Sell	1	2,197	2020-03-23 10:30:00	2020-03-23 10:45:00	2,174.25	0	113.75	3,636.25
26	@MES	Sell	1	2,429.75	2020-04-02 13:30:00	2020-04-02 15:00:00	2,485.75	0	-280	3,356.25
27	@MES	Sell	1	2,618	2020-04-07 15:15:00	2020-04-07 15:15:00	2,614	0	20	3,376.25
28	@MES	Buy	1	2,754	2020-04-09 08:30:00	2020-04-09 09:00:00	2,771.25	0	86.25	3,462.5
29	@MES	Sell	1	2,707.25	2020-04-13 09:30:00	2020-04-13 09:45:00	2,699	0	41.25	3,503.75
30	@MES	Sell	1	2,796.75	2020-04-17 10:00:00	2020-04-17 12:00:00	2,812.25	0	-77.5	3,426.25

# xBRAT ALGO AutoTrader 15mins for MES



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
31	@MES	Buy	1	2,841.75	2020-04-17 15:15:00	2020-04-17 15:15:00	2,839.75	0	-10	3,416.25
32	@MES	Buy	1	2,812.25	2020-04-20 10:00:00	2020-04-20 10:45:00	2,829.5	0	86.25	3,502.5
33	@MES	Sell	1	2,784.5	2020-04-20 14:15:00	2020-04-20 15:00:00	2,783.75	0	3.75	3,506.25
34	@MES	Sell	1	2,764	2020-04-23 13:00:00	2020-04-23 15:00:00	2,758.25	0	28.75	3,535
35	@MES	Sell	1	2,840.75	2020-04-28 10:00:00	2020-04-28 10:15:00	2,827	0	68.75	3,603.75
36	@MES	Sell	1	2,843.75	2020-05-07 14:15:00	2020-05-07 15:00:00	2,844	0	-1.25	3,602.5
37	@MES	Sell	1	2,885.75	2020-05-12 09:45:00	2020-05-12 15:00:00	2,832.75	0	265	3,867.5
38	@MES	Buy	1	2,800.5	2020-05-14 12:45:00	2020-05-14 15:00:00	2,817	0	82.5	3,950
39	@MES	Buy	1	2,807.25	2020-05-15 11:30:00	2020-05-15 15:00:00	2,829.25	0	110	4,060
40	@MES	Sell	1	2,886.25	2020-05-19 15:15:00	2020-05-19 15:15:00	2,888.25	0	-10	4,050
41	@MES	Sell	1	2,969	2020-05-26 11:00:00	2020-05-26 15:00:00	2,958	0	55	4,105
42	@MES	Sell	1	3,004.25	2020-05-28 15:00:00	2020-05-28 15:00:00	2,997	0	36.25	4,141.25
43	@MES	Sell	1	2,986.5	2020-05-29 09:15:00	2020-05-29 09:45:00	2,978.25	0	41.25	4,182.5
44	@MES	Buy	1	3,004	2020-05-29 14:15:00	2020-05-29 15:00:00	3,008.75	0	23.75	4,206.25
45	@MES	Buy	1	3,037.5	2020-06-02 12:45:00	2020-06-02 15:00:00	3,048.25	0	53.75	4,260
46	@MES	Sell	1	3,072	2020-06-04 12:15:00	2020-06-04 15:00:00	3,080.25	0	-41.25	4,218.75
47	@MES	Buy	1	3,147.25	2020-06-05 08:30:00	2020-06-05 10:15:00	3,164.5	0	86.25	4,305
48	@MES	Sell	1	2,993.25	2020-06-12 10:15:00	2020-06-12 10:30:00	2,985	0	41.25	4,346.25
49	@MES	Buy	1	2,991.75	2020-06-15 10:30:00	2020-06-15 13:30:00	3,043.75	0	260	4,606.25
50	@MES	Sell	1	3,106.75	2020-06-23 14:45:00	2020-06-23 15:00:00	3,100.5	0	31.25	4,637.5
51	@MES	Buy	1	3,040.25	2020-06-25 14:30:00	2020-06-25 15:00:00	3,053	0	63.75	4,701.25
52	@MES	Sell	1	3,105.25	2020-07-02 15:00:00	2020-07-02 15:00:00	3,102.25	0	15	4,716.25
53	@MES	Sell	1	3,137.75	2020-07-06 09:30:00	2020-07-06 10:30:00	3,152.25	0	-72.5	4,643.75
54	@MES	Buy	1	3,135.25	2020-07-07 08:45:00	2020-07-07 10:30:00	3,152.5	0	86.25	4,730
55	@MES	Sell	1	3,130.75	2020-07-07 14:00:00	2020-07-07 15:00:00	3,116.75	0	70	4,800
56	@MES	Sell	1	3,125.5	2020-07-09 09:45:00	2020-07-09 10:00:00	3,113.5	0	60	4,860
57	@MES	Buy	1	3,128.75	2020-07-09 14:15:00	2020-07-09 15:00:00	3,123.75	0	-25	4,835
58	@MES	Sell	1	3,161	2020-07-13 14:30:00	2020-07-13 15:00:00	3,128	0	165	5,000
59	@MES	Sell	1	3,117	2020-07-14 08:15:00	2020-07-14 08:45:00	3,108.75	0	41.25	5,041.25
60	@MES	Buy	1	3,184	2020-07-16 09:45:00	2020-07-16 15:00:00	3,188	0	20	5,061.25

# xBRAT ALGO AutoTrader 15mins for MES



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
61	@MES	Sell	1	3,189.5	2020-07-24 08:45:00	2020-07-24 09:00:00	3,180.5	0	45	5,106.25
62	@MES	Buy	1	3,212.5	2020-07-28 10:30:00	2020-07-28 14:45:00	3,195.5	0	-85	5,021.25
63	@MES	Sell	1	3,223.5	2020-07-31 09:00:00	2020-07-31 09:15:00	3,215.25	0	41.25	5,062.5
64	@MES	Buy	1	3,229	2020-07-31 14:45:00	2020-07-31 15:00:00	3,245.25	0	81.25	5,143.75
65	@MES	Buy	1	3,304	2020-08-06 09:15:00	2020-08-06 15:00:00	3,323.5	0	97.5	5,241.25
66	@MES	Buy	1	3,321.25	2020-08-07 09:15:00	2020-08-07 11:15:00	3,315	0	-31.25	5,210
67	@MES	Sell	1	3,312	2020-08-10 10:15:00	2020-08-10 14:15:00	3,336.5	0	-122.5	5,087.5
68	@MES	Sell	1	3,348	2020-08-11 08:45:00	2020-08-11 09:15:00	3,339.75	0	41.25	5,128.75
69	@MES	Sell	1	3,334	2020-08-11 14:30:00	2020-08-11 15:00:00	3,308.5	0	127.5	5,256.25
70	@MES	Sell	1	3,342.75	2020-08-13 14:00:00	2020-08-13 15:00:00	3,348.5	0	-28.75	5,227.5
71	@MES	Buy	1	3,352.75	2020-08-14 10:45:00	2020-08-14 13:30:00	3,348.5	0	-21.25	5,206.25
72	@MES	Sell	1	3,342	2020-08-14 14:30:00	2020-08-14 15:00:00	3,348.75	0	-33.75	5,172.5
73	@MES	Sell	1	3,348	2020-08-18 09:45:00	2020-08-18 14:00:00	3,369.75	0	-108.75	5,063.75
74	@MES	Sell	1	3,333.25	2020-08-20 08:30:00	2020-08-20 09:15:00	3,348.75	0	-77.5	4,986.25
75	@MES	Buy	1	3,366.5	2020-08-21 09:45:00	2020-08-21 15:00:00	3,374.5	0	40	5,026.25
76	@MES	Sell	1	3,415	2020-08-25 08:45:00	2020-08-25 09:15:00	3,406.75	0	41.25	5,067.5
77	@MES	Buy	1	3,457	2020-08-27 07:45:00	2020-08-27 09:00:00	3,474.25	0	86.25	5,153.75
78	@MES	Sell	1	3,482	2020-09-01 08:15:00	2020-09-01 08:45:00	3,473.75	0	41.25	5,195
79	@MES	Buy	1	3,384.25	2020-09-10 08:00:00	2020-09-10 08:45:00	3,401.5	0	86.25	5,281.25
80	@MES	Sell	1	3,367	2020-09-10 11:30:00	2020-09-10 15:00:00	3,318.75	0	241.25	5,522.5
81	@MES	Sell	1	3,335.5	2020-09-11 08:15:00	2020-09-11 08:45:00	3,327.25	0	41.25	5,563.75
82	@MES	Sell	1	3,360.75	2020-09-14 14:30:00	2020-09-14 15:00:00	3,364	0	-16.25	5,547.5
83	@MES	Sell	1	3,377	2020-09-15 14:30:00	2020-09-15 15:00:00	3,381.25	0	-21.25	5,526.25
84	@MES	Sell	1	3,316.5	2020-09-17 08:00:00	2020-09-17 08:15:00	3,308.25	0	41.25	5,567.5
85	@MES	Buy	1	3,249.25	2020-09-21 15:00:00	2020-09-21 15:00:00	3,261.5	0	61.25	5,628.75
86	@MES	Sell	1	3,210.25	2020-09-24 14:45:00	2020-09-24 15:00:00	3,226.5	0	-81.25	5,547.5
87	@MES	Sell	1	3,358	2020-10-01 09:15:00	2020-10-01 09:30:00	3,349.75	0	41.25	5,588.75
88	@MES	Sell	1	3,341.25	2020-10-01 13:30:00	2020-10-01 14:00:00	3,362.75	0	-107.5	5,481.25
89	@MES	Buy	1	3,447.25	2020-10-15 10:30:00	2020-10-15 15:00:00	3,466.75	0	97.5	5,578.75
90	@MES	Sell	1	3,473	2020-10-16 15:00:00	2020-10-16 15:00:00	3,464.75	0	41.25	5,620

# xBRAT ALGO AutoTrader 15mins for MES



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
91	@MES	Sell	1	3,425	2020-10-20 15:15:00	2020-10-20 15:15:00	3,422.5	0	12.5	5,632.5
92	@MES	Sell	1	3,437.75	2020-10-23 09:30:00	2020-10-23 11:00:00	3,429.5	0	41.25	5,673.75
93	@MES	Sell	1	3,379.5	2020-10-27 09:00:00	2020-10-27 15:00:00	3,374	0	27.5	5,701.25
94	@MES	Buy	1	3,288.5	2020-10-29 10:00:00	2020-10-29 15:00:00	3,296.75	0	41.25	5,742.5
95	@MES	Sell	1	3,226.75	2020-10-30 10:00:00	2020-10-30 15:00:00	3,256.75	0	-150	5,592.5
96	@MES	Buy	1	3,294.25	2020-11-02 15:15:00	2020-11-02 15:15:00	3,290.75	0	-17.5	5,575
97	@MES	Buy	1	3,494.5	2020-11-06 08:15:00	2020-11-06 14:00:00	3,490	0	-22.5	5,552.5
98	@MES	Sell	1	3,601.25	2020-11-16 08:45:00	2020-11-16 09:00:00	3,593	0	41.25	5,593.75
99	@MES	Buy	1	3,601.25	2020-11-17 10:45:00	2020-11-17 14:15:00	3,601.5	0	1.25	5,595
100	@MES	Buy	1	3,568.25	2020-11-23 14:15:00	2020-11-23 15:00:00	3,566.25	0	-10	5,585
101	@MES	Sell	1	3,585.25	2020-11-24 09:00:00	2020-11-24 09:15:00	3,599	0	-68.75	5,516.25
102	@MES	Sell	1	3,673.5	2020-12-07 12:45:00	2020-12-07 15:00:00	3,682.5	0	-45	5,471.25
103	@MES	Buy	1	3,676.25	2020-12-08 09:00:00	2020-12-08 15:00:00	3,692.75	0	82.5	5,553.75
104	@MES	Buy	1	3,645.5	2020-12-11 09:15:00	2020-12-11 15:00:00	3,655	0	47.5	5,601.25
105	@MES	Buy	1	3,713.5	2020-12-17 13:15:00	2020-12-17 15:00:00	3,713.25	0	-1.25	5,600
106	@MES	Sell	1	3,696.25	2020-12-18 09:15:00	2020-12-18 10:15:00	3,688	0	41.25	5,641.25
107	@MES	Sell	1	3,740.75	2020-12-29 07:45:00	2020-12-29 09:00:00	3,732.5	0	41.25	5,682.5
108	@MES	Sell	1	3,724.25	2020-12-29 09:30:00	2020-12-29 14:30:00	3,724.5	0	-1.25	5,681.25
109	@MES	Sell	1	3,761.25	2021-01-04 08:15:00	2021-01-04 08:45:00	3,753	0	41.25	5,722.5
110	@MES	Sell	1	3,736.5	2021-01-04 09:15:00	2021-01-04 09:30:00	3,728.25	0	41.25	5,763.75
111	@MES	Buy	1	3,710	2021-01-05 12:15:00	2021-01-05 15:00:00	3,717.5	0	37.5	5,801.25
112	@MES	Sell	1	3,801.5	2021-01-14 14:15:00	2021-01-14 15:00:00	3,790.25	0	56.25	5,857.5
113	@MES	Sell	1	3,759.25	2021-01-15 15:15:00	2021-01-15 15:15:00	3,750.25	0	45	5,902.5
114	@MES	Sell	1	3,783.75	2021-01-19 09:00:00	2021-01-19 09:15:00	3,775.5	0	41.25	5,943.75
115	@MES	Buy	1	3,829.75	2021-01-22 09:00:00	2021-01-22 15:00:00	3,836	0	31.25	5,975
116	@MES	Sell	1	3,840.25	2021-01-26 11:15:00	2021-01-26 15:00:00	3,842.5	0	-11.25	5,963.75