

# Overview

**\$31,016.00**

(10 Jan 2020 - 04 Jan 2021)

	Total	Long	Short
Net Profit	\$31,016.00	\$15,490.00	\$15,526.00
Profit Factor	3.60	10.60	2.50
Drawdown (%)	17.30%	7.67%	17.30%
Drawdown (\$)	\$1,741.20	\$580.40	\$2,052.00
Absolute Drawdown (\$)	\$466.20	\$0.00	\$466.20
Absolute Drawdown (%)	9.32%	0.00%	9.32%
Trades	85	25	60
Profitable Trades (%)	71.76%	72.00%	71.67%
Winning Trades	61	18	43
Losing Trades	24	7	17
Even Trades	0	0	0
Sharpe Ratio	2.70	3.83	2.30
Sortino Ratio	1,052.22	714.80	87.21

## Distribution

**\$31,016.00**

(10 Jan 2020 - 04 Jan 2021)

	Total	Long	Short
Avg trade	\$364.89	\$619.60	\$258.77
Avg winning trade	\$704.23	\$950.16	\$601.29
Avg losing trade	(\$497.59)	(\$230.40)	(\$607.61)
Ratio Avg win / Avg loss	1.42	4.12	0.99
Max consecutive winners	10	6	6
Max consecutive losers	3	2	3
Largest winning trade	\$2,807.10	\$2,807.10	\$2,619.60
Largest losing trade	(\$1,442.90)	(\$580.40)	(\$1,442.90)

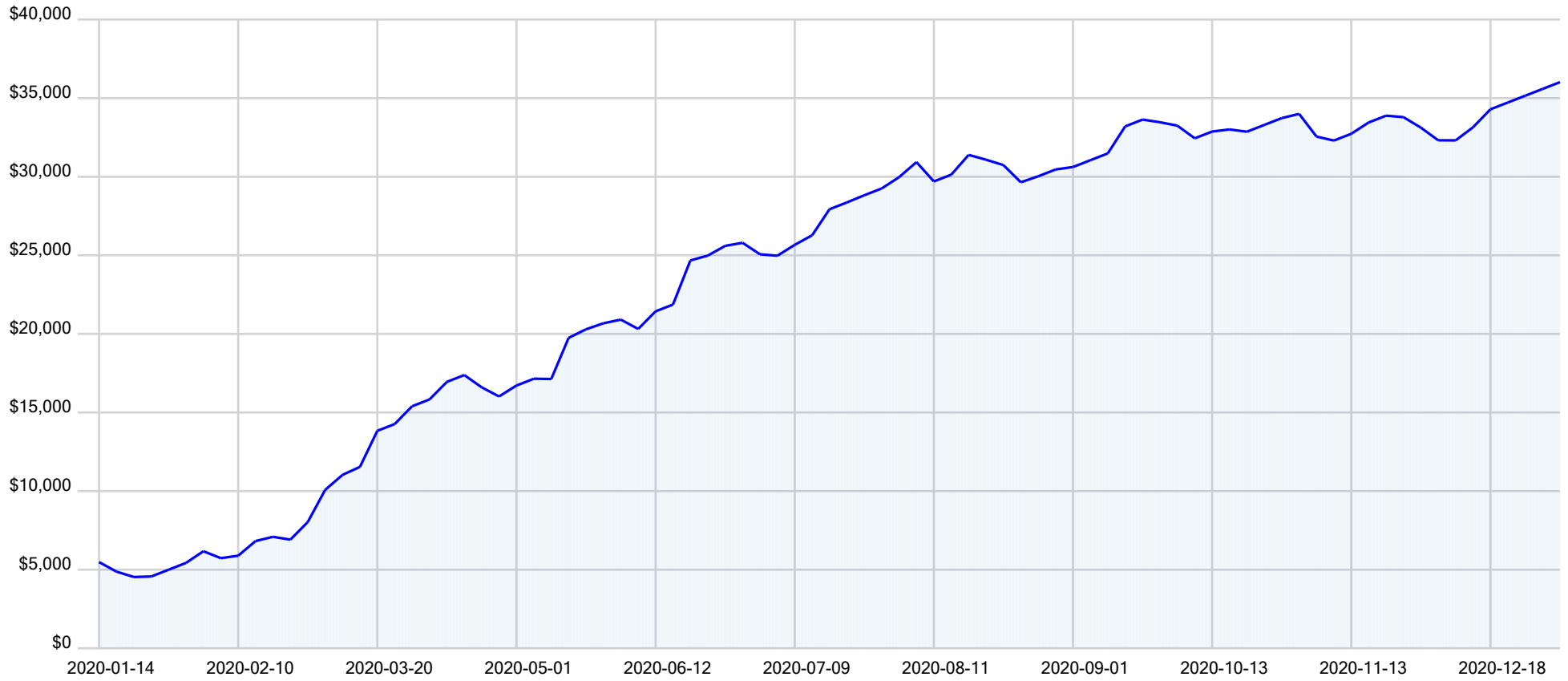
# Return

**\$31,016.00**

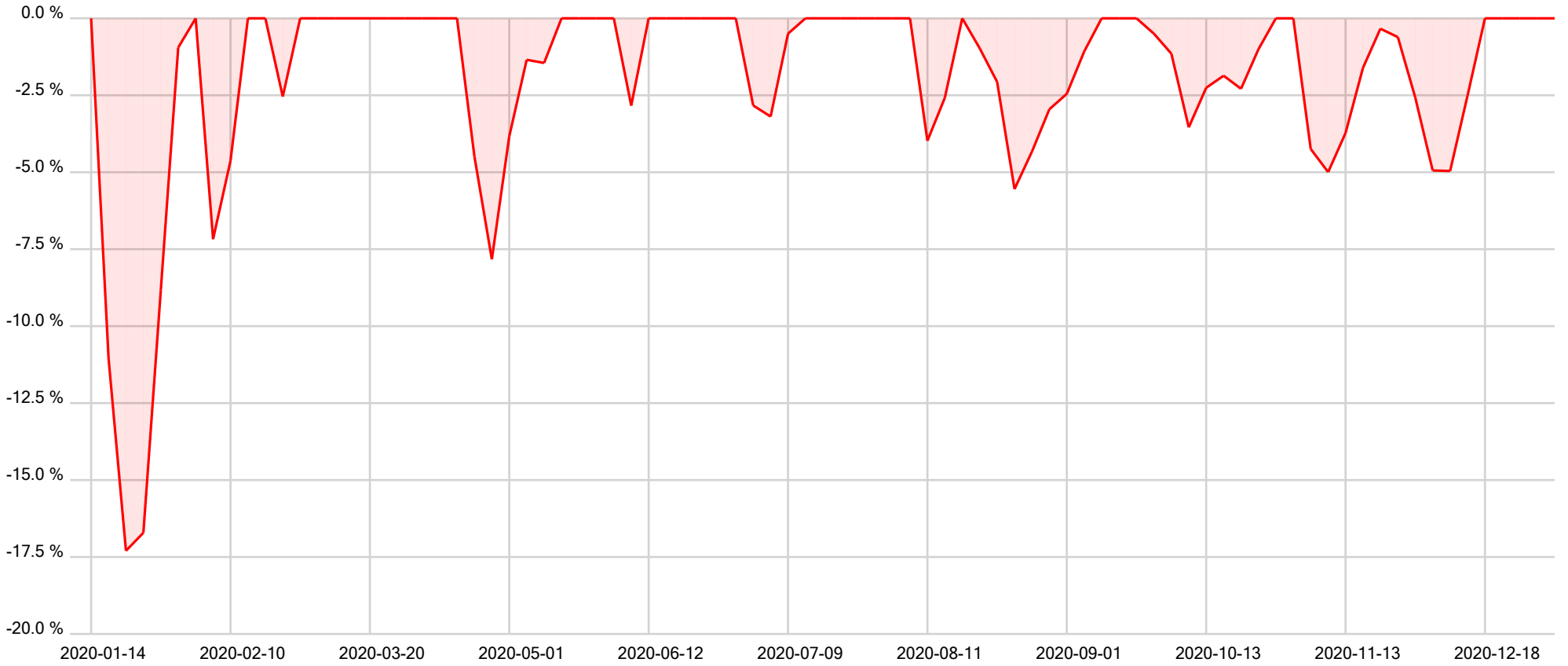
(10 Jan 2020 - 04 Jan 2021)

	Total	Long	Short
Avg Monthly return	19.26%	13.19%	12.75%
Avg Yearly return	302.75%	309.80%	148.82%

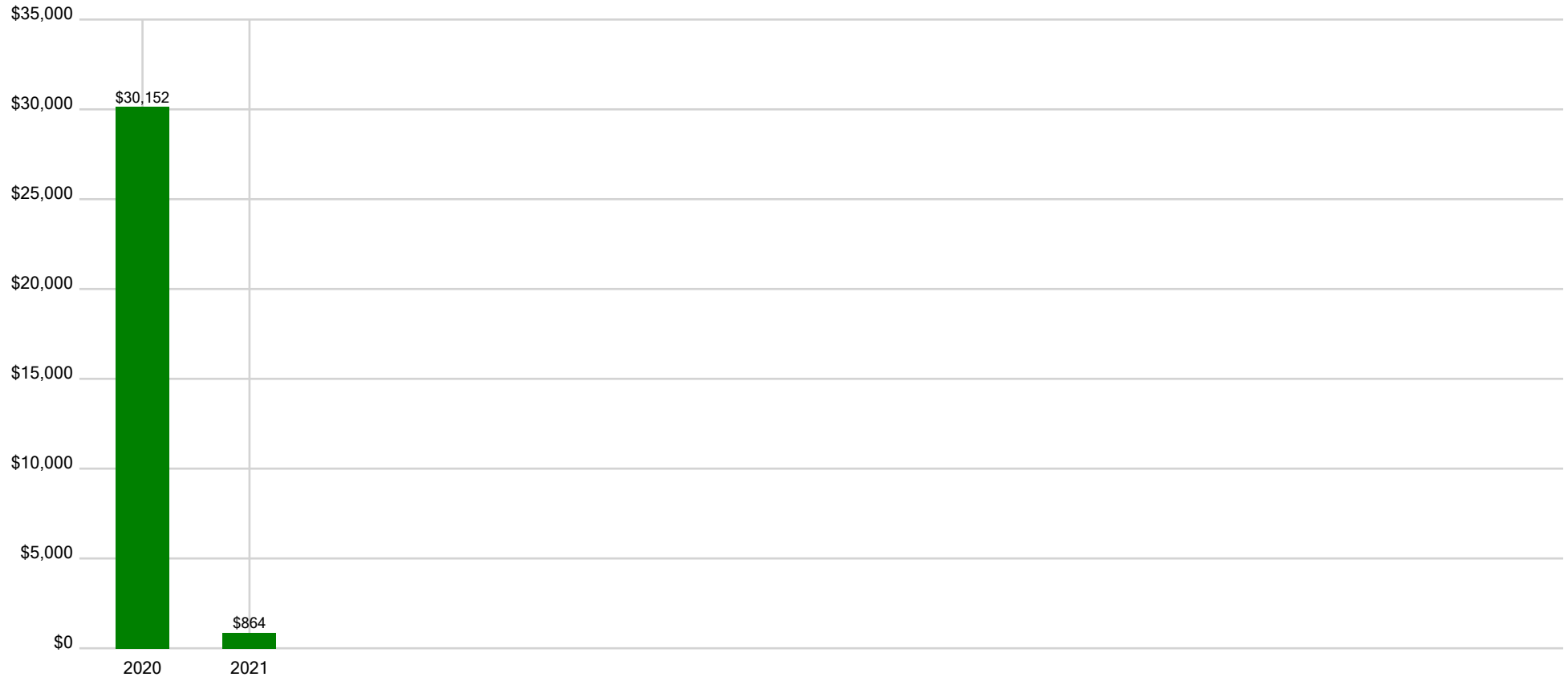
# Equity



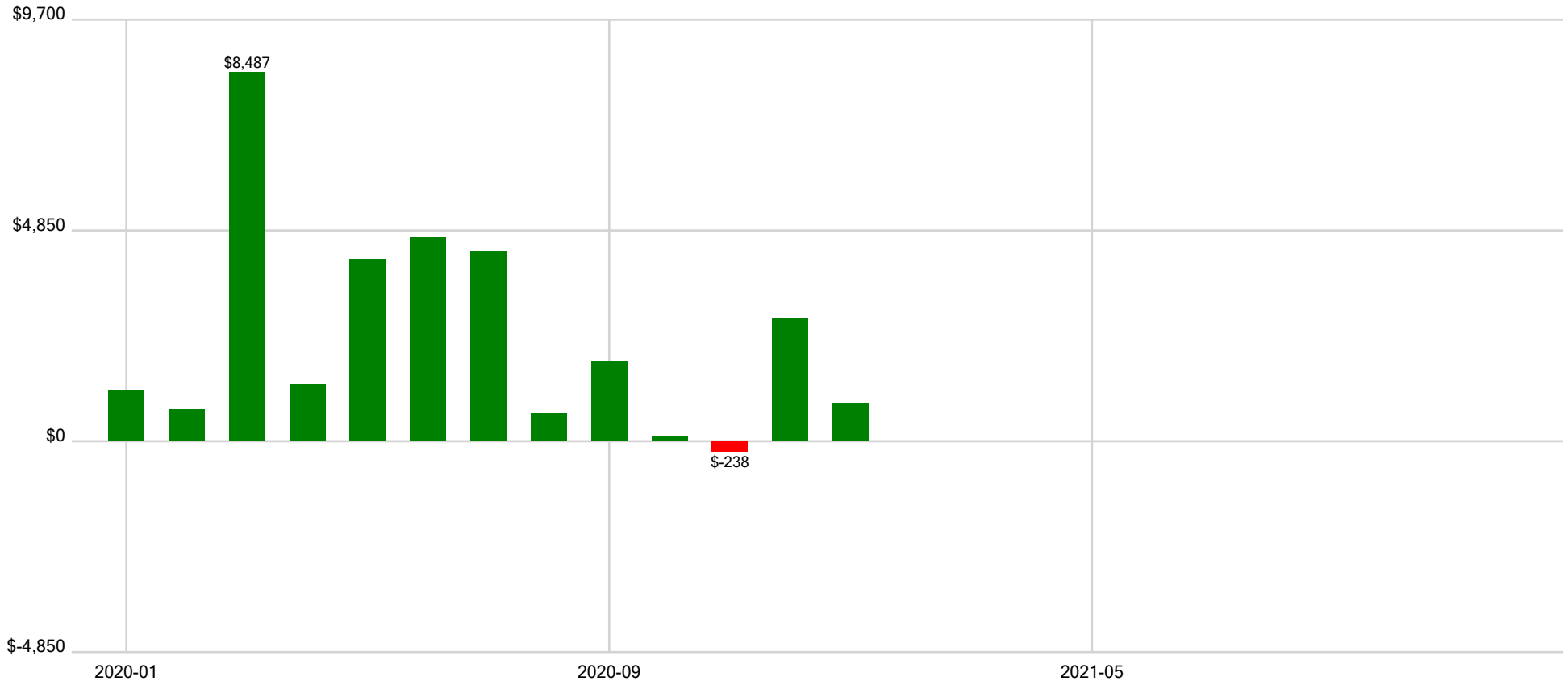
# Drawdown



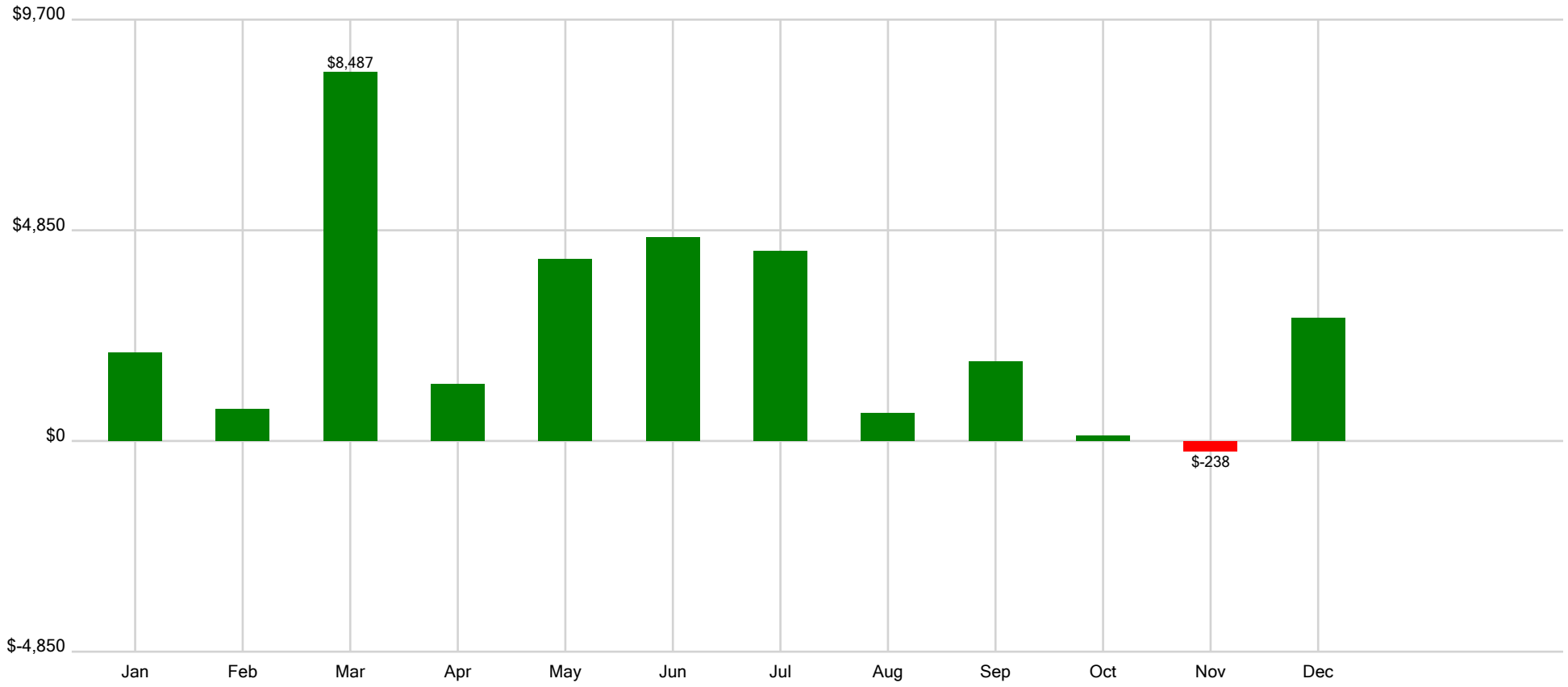
# Yearly Returns



# Monthly Returns

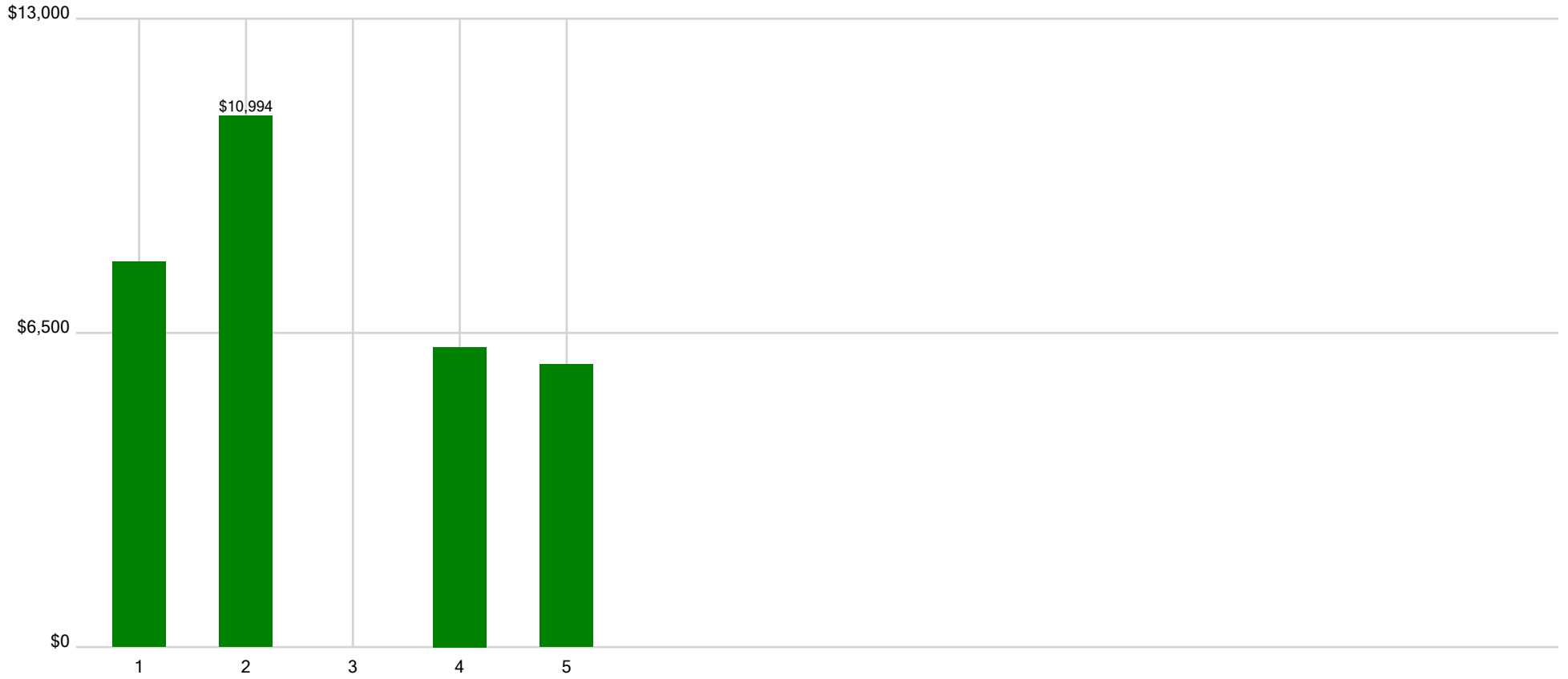


# Month

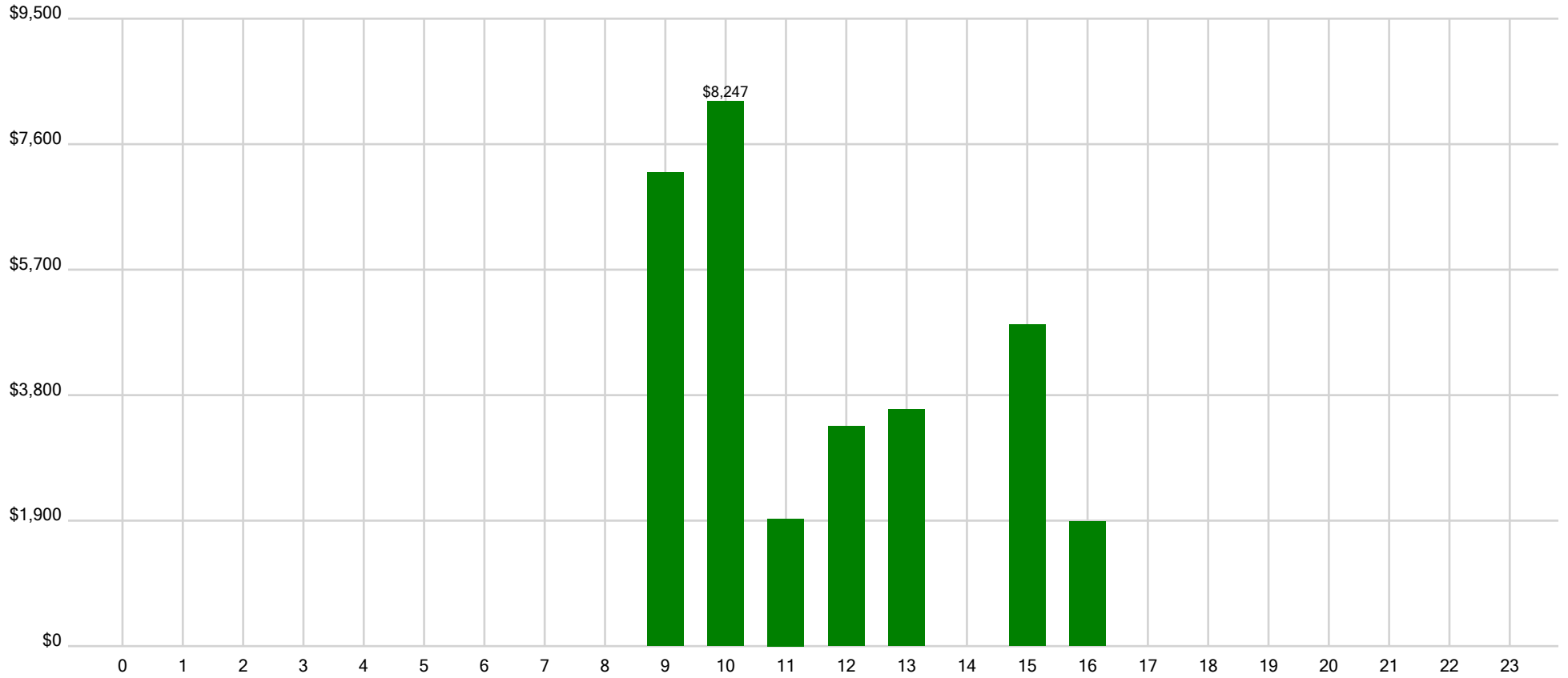




# Weekday



# Hour



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
1	@ES	Sell	1	3,235.25	2020-01-10 10:00:00	2020-01-10 16:00:00	3,225.5	-5.4	482.1	5,482.1
2	@ES	Sell	1	3,240.5	2020-01-14 10:00:00	2020-01-14 13:00:00	3,252.5	-5.4	-605.4	4,876.7
3	@ES	Sell	1	3,281.75	2020-01-17 11:15:00	2020-01-17 16:00:00	3,288.5	-5.4	-342.9	4,533.8
4	@ES	Buy	1	3,284	2020-01-20 11:45:00	2020-01-20 18:15:00	3,284.75	-5.4	32.1	4,565.9
5	@ES	Sell	1	3,290.75	2020-01-24 09:30:00	2020-01-24 10:30:00	3,282	-5.4	432.1	4,998
6	@ES	Sell	1	3,276.75	2020-01-24 10:45:00	2020-01-24 11:45:00	3,268	-5.4	432.1	5,430.1
7	@ES	Buy	1	3,227.5	2020-01-30 15:15:00	2020-01-30 16:00:00	3,242.5	-5.4	744.6	6,174.7
8	@ES	Buy	1	3,218	2020-02-03 10:15:00	2020-02-03 11:45:00	3,209.25	-5.4	-442.9	5,731.8
9	@ES	Sell	1	3,209.75	2020-02-03 16:00:00	2020-02-03 16:00:00	3,206.5	-5.4	157.1	5,888.9
10	@ES	Buy	1	3,292.5	2020-02-10 10:15:00	2020-02-10 16:00:00	3,311.25	-5.4	932.1	6,821
11	@ES	Buy	1	3,330.75	2020-02-13 10:00:00	2020-02-13 15:15:00	3,336.25	-5.4	269.6	7,090.6
12	@ES	Sell	1	3,321.75	2020-02-18 11:30:00	2020-02-18 13:00:00	3,325.25	-5.4	-180.4	6,910.2
13	@ES	Buy	1	2,941.25	2020-03-02 09:45:00	2020-03-02 11:15:00	2,963.75	-5.4	1,119.6	8,029.8
14	@ES	Buy	1	2,799.25	2020-03-10 15:30:00	2020-03-10 16:00:00	2,840.25	-5.4	2,044.6	10,074.4
15	@ES	Sell	1	2,475.25	2020-03-13 11:45:00	2020-03-13 12:00:00	2,456	-5.4	957.1	11,031.5
16	@ES	Sell	1	2,416.5	2020-03-16 10:00:00	2020-03-16 10:15:00	2,406.25	-5.4	507.1	11,538.6
17	@ES	Buy	1	2,467	2020-03-17 12:15:00	2020-03-17 12:30:00	2,513	-5.4	2,294.6	13,833.2
18	@ES	Sell	1	2,338.5	2020-03-20 10:00:00	2020-03-20 12:15:00	2,329.75	-5.4	432.1	14,265.3
19	@ES	Sell	1	2,197.75	2020-03-23 11:30:00	2020-03-23 11:45:00	2,175	-5.4	1,132.1	15,397.4
20	@ES	Sell	1	2,456.25	2020-04-03 11:30:00	2020-04-03 12:00:00	2,447.5	-5.4	432.1	15,829.5
21	@ES	Buy	1	2,754.5	2020-04-09 09:30:00	2020-04-09 13:00:00	2,777	-5.4	1,119.6	16,949.1
22	@ES	Sell	1	2,696.25	2020-04-13 10:45:00	2020-04-13 11:15:00	2,687.5	-5.4	432.1	17,381.2
23	@ES	Sell	1	2,797.5	2020-04-17 11:00:00	2020-04-17 13:00:00	2,813	-5.4	-780.4	16,600.8
24	@ES	Buy	1	2,825	2020-04-20 11:15:00	2020-04-20 13:15:00	2,813.5	-5.4	-580.4	16,020.4
25	@ES	Sell	1	2,841.75	2020-04-28 11:00:00	2020-04-28 11:15:00	2,827.75	-5.4	694.6	16,715
26	@ES	Sell	1	2,803.25	2020-05-01 12:00:00	2020-05-01 12:15:00	2,794.5	-5.4	432.1	17,147.1
27	@ES	Sell	1	2,844.5	2020-05-07 15:15:00	2020-05-07 16:00:00	2,844.75	-5.4	-17.9	17,129.2
28	@ES	Sell	1	2,886.5	2020-05-12 10:45:00	2020-05-12 16:00:00	2,834	-5.4	2,619.6	19,748.8
29	@ES	Sell	1	2,969.75	2020-05-26 12:00:00	2020-05-26 16:00:00	2,958.75	-5.4	544.6	20,293.4
30	@ES	Sell	1	3,005.25	2020-05-28 16:00:00	2020-05-28 16:00:00	2,997.5	-5.4	382.1	20,675.5

Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
31	@ES	Buy	1	3,004.75	2020-05-29 15:15:00	2020-05-29 16:00:00	3,009.5	-5.4	232.1	20,907.6
32	@ES	Sell	1	3,069.25	2020-06-04 15:15:00	2020-06-04 16:00:00	3,081	-5.4	-592.9	20,314.7
33	@ES	Buy	1	3,148.25	2020-06-05 09:30:00	2020-06-05 11:30:00	3,170.75	-5.4	1,119.6	21,434.3
34	@ES	Sell	1	2,994	2020-06-12 11:15:00	2020-06-12 11:30:00	2,985.25	-5.4	432.1	21,866.4
35	@ES	Buy	1	2,992.5	2020-06-15 11:30:00	2020-06-15 14:45:00	3,048.75	-5.4	2,807.1	24,673.5
36	@ES	Sell	1	3,107.5	2020-06-23 15:45:00	2020-06-23 16:00:00	3,101.25	-5.4	307.1	24,980.6
37	@ES	Buy	1	3,041	2020-06-25 15:30:00	2020-06-25 16:00:00	3,053.5	-5.4	619.6	25,600.2
38	@ES	Sell	1	3,107	2020-07-02 16:00:00	2020-07-02 16:00:00	3,103	-5.4	194.6	25,794.8
39	@ES	Sell	1	3,138.5	2020-07-06 10:30:00	2020-07-06 11:30:00	3,153	-5.4	-730.4	25,064.4
40	@ES	Buy	1	3,143.5	2020-07-07 10:15:00	2020-07-07 12:30:00	3,141.75	-5.4	-92.9	24,971.5
41	@ES	Sell	1	3,131.5	2020-07-07 15:00:00	2020-07-07 16:00:00	3,117.5	-5.4	694.6	25,666.1
42	@ES	Sell	1	3,126.25	2020-07-09 10:45:00	2020-07-09 11:00:00	3,114	-5.4	607.1	26,273.2
43	@ES	Sell	1	3,161.75	2020-07-13 15:30:00	2020-07-13 16:00:00	3,128.5	-5.4	1,657.1	27,930.3
44	@ES	Sell	1	3,117.75	2020-07-14 09:15:00	2020-07-14 09:45:00	3,109	-5.4	432.1	28,362.4
45	@ES	Sell	1	3,190.25	2020-07-24 09:45:00	2020-07-24 10:00:00	3,181	-5.4	457.1	28,819.5
46	@ES	Sell	1	3,214.75	2020-07-31 10:30:00	2020-07-31 11:00:00	3,206	-5.4	432.1	29,251.6
47	@ES	Buy	1	3,231.75	2020-07-31 16:00:00	2020-07-31 16:00:00	3,246.25	-5.4	719.6	29,971.2
48	@ES	Buy	1	3,304.75	2020-08-06 10:15:00	2020-08-06 16:00:00	3,324	-5.4	957.1	30,928.3
49	@ES	Sell	1	3,312.75	2020-08-10 11:15:00	2020-08-10 15:15:00	3,337.25	-5.4	-1,230.4	29,697.9
50	@ES	Sell	1	3,348.75	2020-08-11 09:45:00	2020-08-11 10:15:00	3,340	-5.4	432.1	30,130
51	@ES	Sell	1	3,334.75	2020-08-11 15:30:00	2020-08-11 16:00:00	3,309.5	-5.4	1,257.1	31,387.1
52	@ES	Sell	1	3,343.5	2020-08-13 15:00:00	2020-08-13 16:00:00	3,349.5	-5.4	-305.4	31,081.7
53	@ES	Sell	1	3,342.75	2020-08-14 15:30:00	2020-08-14 16:00:00	3,349.5	-5.4	-342.9	30,738.8
54	@ES	Sell	1	3,348.75	2020-08-18 10:45:00	2020-08-18 15:00:00	3,370.5	-5.4	-1,092.9	29,645.9
55	@ES	Buy	1	3,367.25	2020-08-21 10:45:00	2020-08-21 16:00:00	3,375	-5.4	382.1	30,028
56	@ES	Sell	1	3,415.75	2020-08-25 09:45:00	2020-08-25 10:15:00	3,407	-5.4	432.1	30,460.1
57	@ES	Buy	1	3,461.75	2020-08-27 09:30:00	2020-08-27 12:30:00	3,465	-5.4	157.1	30,617.2
58	@ES	Sell	1	3,483	2020-09-01 09:15:00	2020-09-01 09:45:00	3,474.25	-5.4	432.1	31,049.3
59	@ES	Sell	1	3,367.5	2020-09-10 12:30:00	2020-09-10 12:45:00	3,358.75	-5.4	432.1	31,481.4
60	@ES	Sell	1	3,353.75	2020-09-10 13:00:00	2020-09-10 16:00:00	3,319.25	-5.4	1,719.6	33,201



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
61	@ES	Sell	1	3,336.25	2020-09-11 09:15:00	2020-09-11 09:45:00	3,327.5	-5.4	432.1	33,633.1
62	@ES	Sell	1	3,361.5	2020-09-14 15:30:00	2020-09-14 16:00:00	3,364.75	-5.4	-167.9	33,465.2
63	@ES	Sell	1	3,377.75	2020-09-15 15:30:00	2020-09-15 16:00:00	3,382	-5.4	-217.9	33,247.3
64	@ES	Sell	1	3,211	2020-09-24 15:45:00	2020-09-24 16:00:00	3,227	-5.4	-805.4	32,441.9
65	@ES	Sell	1	3,357	2020-10-01 10:15:00	2020-10-01 10:30:00	3,348.25	-5.4	432.1	32,874
66	@ES	Sell	1	3,504.75	2020-10-13 10:00:00	2020-10-13 15:30:00	3,502	-5.4	132.1	33,006.1
67	@ES	Buy	1	3,470.25	2020-10-15 15:45:00	2020-10-15 16:00:00	3,467.5	-5.4	-142.9	32,863.2
68	@ES	Sell	1	3,474	2020-10-16 16:00:00	2020-10-16 16:00:00	3,465.25	-5.4	432.1	33,295.3
69	@ES	Sell	1	3,438.75	2020-10-23 10:30:00	2020-10-23 12:00:00	3,430	-5.4	432.1	33,727.4
70	@ES	Sell	1	3,380.25	2020-10-27 10:00:00	2020-10-27 16:00:00	3,374.75	-5.4	269.6	33,997
71	@ES	Sell	1	3,227.25	2020-10-30 11:00:00	2020-10-30 16:00:00	3,256	-5.4	-1,442.9	32,554.1
72	@ES	Buy	1	3,496	2020-11-06 09:15:00	2020-11-06 15:00:00	3,491	-5.4	-255.4	32,298.7
73	@ES	Sell	1	3,535	2020-11-12 12:45:00	2020-11-12 13:00:00	3,526.25	-5.4	432.1	32,730.8
74	@ES	Buy	1	3,559	2020-11-13 13:00:00	2020-11-13 16:00:00	3,573.5	-5.4	719.6	33,450.4
75	@ES	Sell	1	3,602	2020-11-16 09:45:00	2020-11-16 10:00:00	3,593.25	-5.4	432.1	33,882.5
76	@ES	Buy	1	3,569	2020-11-23 15:15:00	2020-11-23 16:00:00	3,567.25	-5.4	-92.9	33,789.6
77	@ES	Sell	1	3,586.5	2020-11-24 10:00:00	2020-11-24 10:15:00	3,599.75	-5.4	-667.9	33,121.7
78	@ES	Sell	1	3,619.5	2020-11-27 12:45:00	2020-11-29 18:15:00	3,635.5	-5.4	-805.4	32,316.3
79	@ES	Buy	1	3,682	2020-12-07 09:15:00	2020-12-07 12:00:00	3,682	-5.4	-5.4	32,310.9
80	@ES	Buy	1	3,676.75	2020-12-08 10:00:00	2020-12-08 16:00:00	3,693.5	-5.4	832.1	33,143
81	@ES	Sell	1	3,661.75	2020-12-14 13:00:00	2020-12-14 16:00:00	3,638.75	-5.4	1,144.6	34,287.6
82	@ES	Sell	1	3,696.5	2020-12-18 10:15:00	2020-12-18 11:15:00	3,687.75	-5.4	432.1	34,719.7
83	@ES	Sell	1	3,724.5	2020-12-29 10:30:00	2020-12-29 13:00:00	3,715.75	-5.4	432.1	35,151.8
84	@ES	Sell	1	3,761.25	2021-01-04 09:15:00	2021-01-04 09:45:00	3,752.5	-5.4	432.1	35,583.9
85	@ES	Sell	1	3,736.75	2021-01-04 10:15:00	2021-01-04 10:30:00	3,728	-5.4	432.1	36,016