

Overview

\$35,260.00

(09 Jan 2020 - 29 Jan 2021)

	Total	Long	Short
Net Profit	\$35,260.00	\$19,590.00	\$15,670.00
Profit Factor	3.24	3.62	2.89
Drawdown (%)	6.89%	10.11%	9.75%
Drawdown (\$)	\$3,485.00	\$4,610.00	\$3,375.00
Absolute Drawdown (\$)	\$875.00	\$0.00	\$875.00
Absolute Drawdown (%)	3.50%	0.00%	3.50%
Trades	72	30	42
Profitable Trades (%)	73.61%	56.67%	85.71%
Winning Trades	53	17	36
Losing Trades	19	13	6
Even Trades	0	0	0
Sharpe Ratio	1.42	1.39	1.10
Sortino Ratio	365.34	36.97	24.73

Distribution

\$35,260.00

(09 Jan 2020 - 29 Jan 2021)

	Total	Long	Short
Avg trade	\$489.72	\$653.00	\$373.10
Avg winning trade	\$962.74	\$1,592.65	\$665.28
Avg losing trade	(\$829.74)	(\$575.77)	(\$1,380.00)
Ratio Avg win / Avg loss	1.16	2.77	0.48
Max consecutive winners	12	5	12
Max consecutive losers	2	3	1
Largest winning trade	\$4,795.00	\$4,795.00	\$4,555.00
Largest losing trade	(\$2,830.00)	(\$2,225.00)	(\$2,830.00)



Return

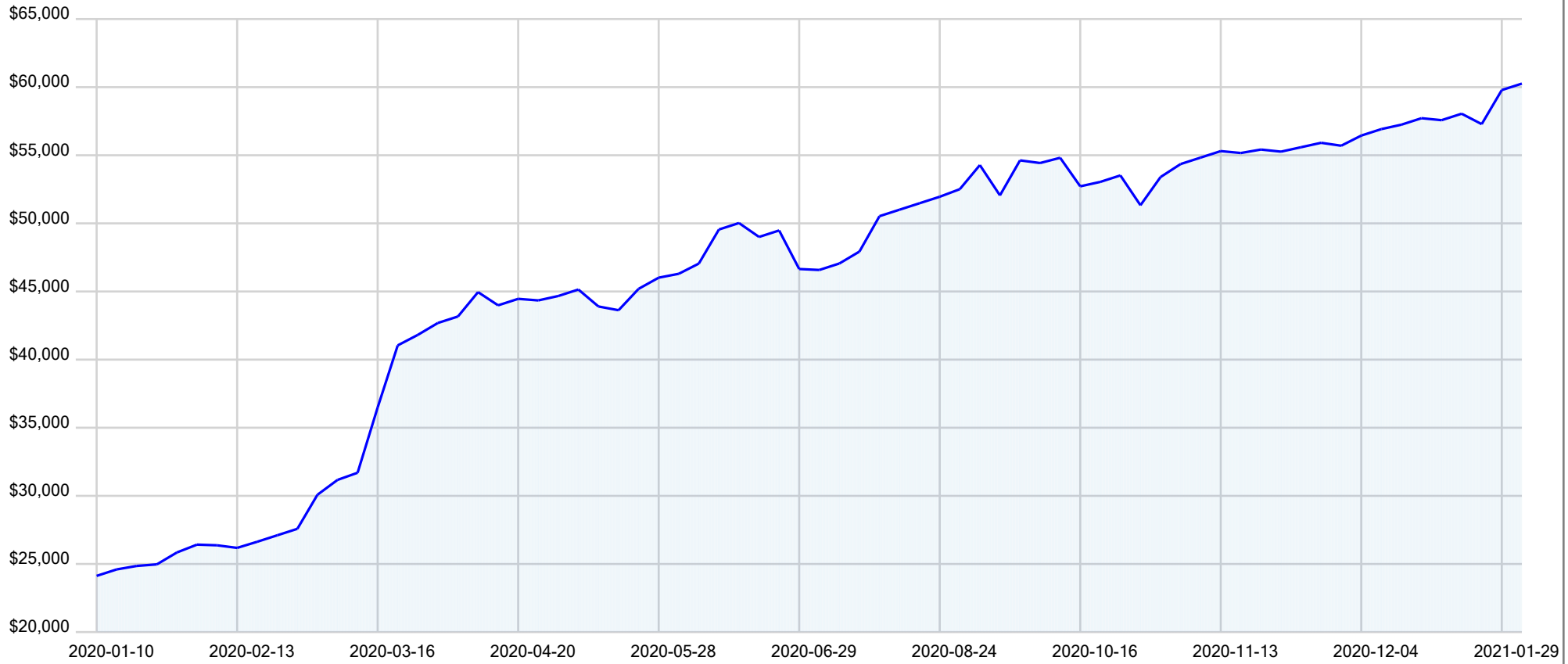
\$35,260.00

(09 Jan 2020 - 29 Jan 2021)

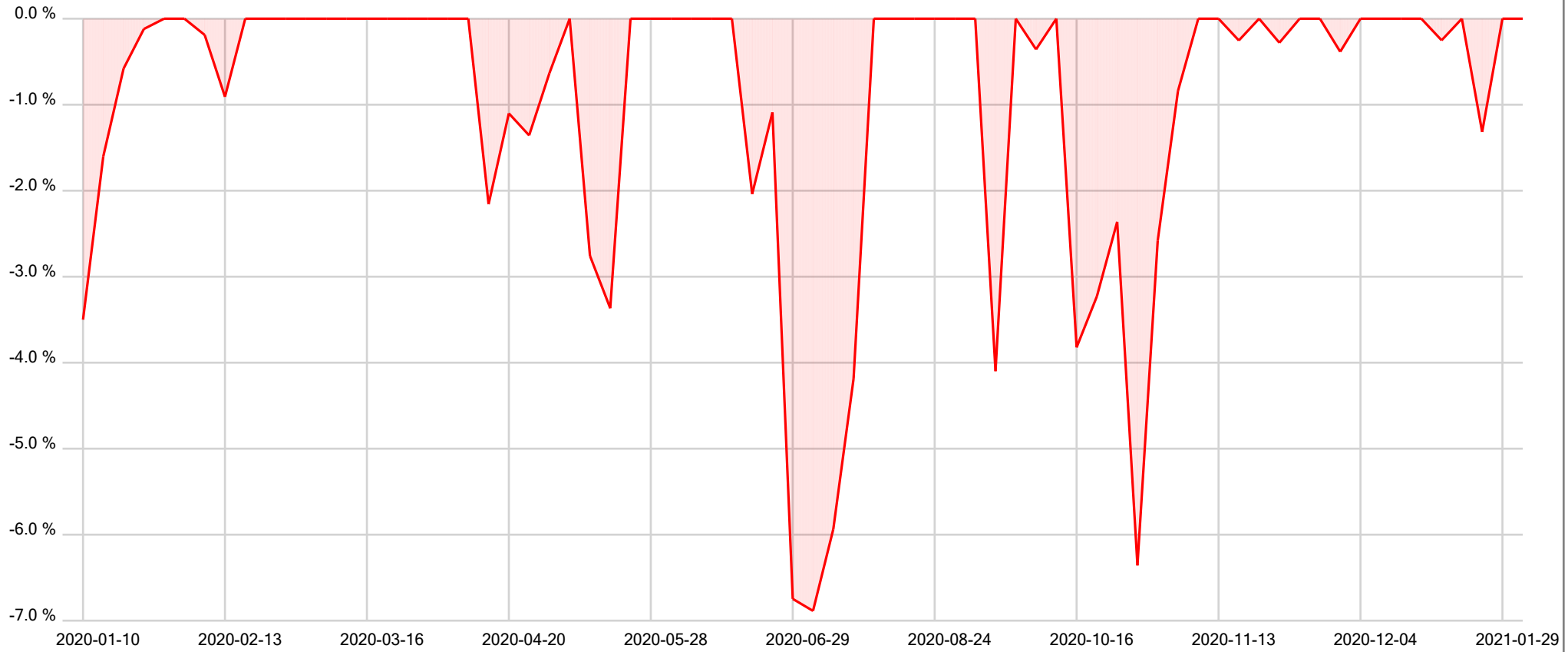
	Total	Long	Short
Avg Monthly return	7.66%	4.80%	4.07%
Avg Yearly return	67.48%	37.73%	30.64%



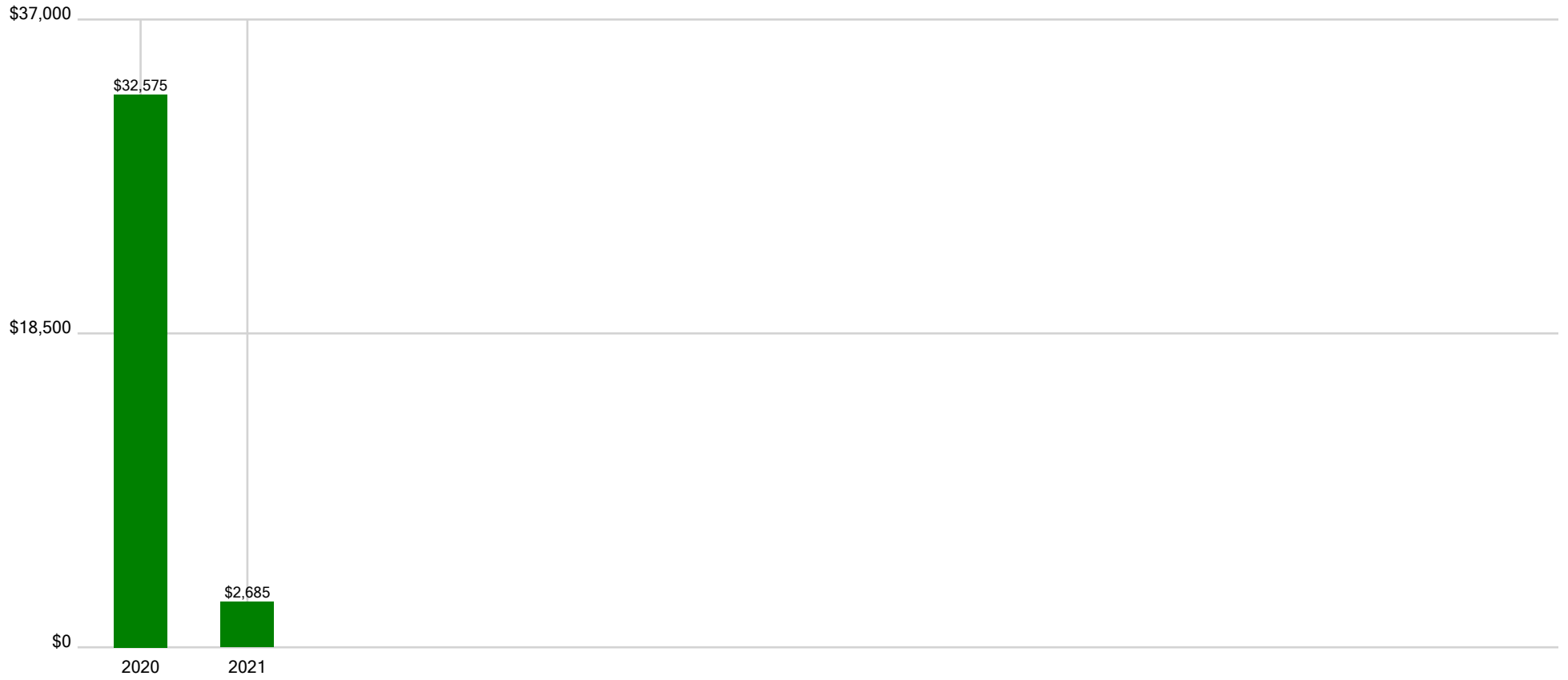
Equity



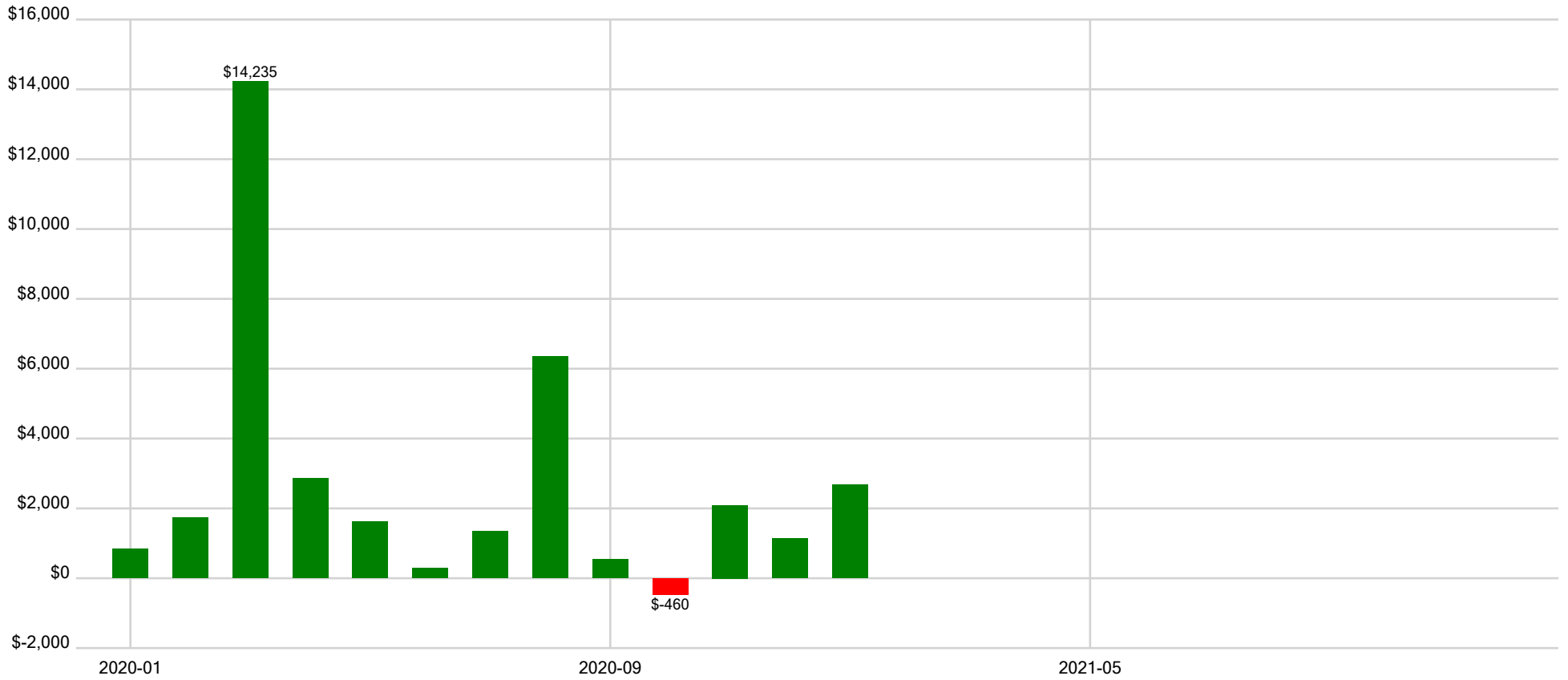
Drawdown



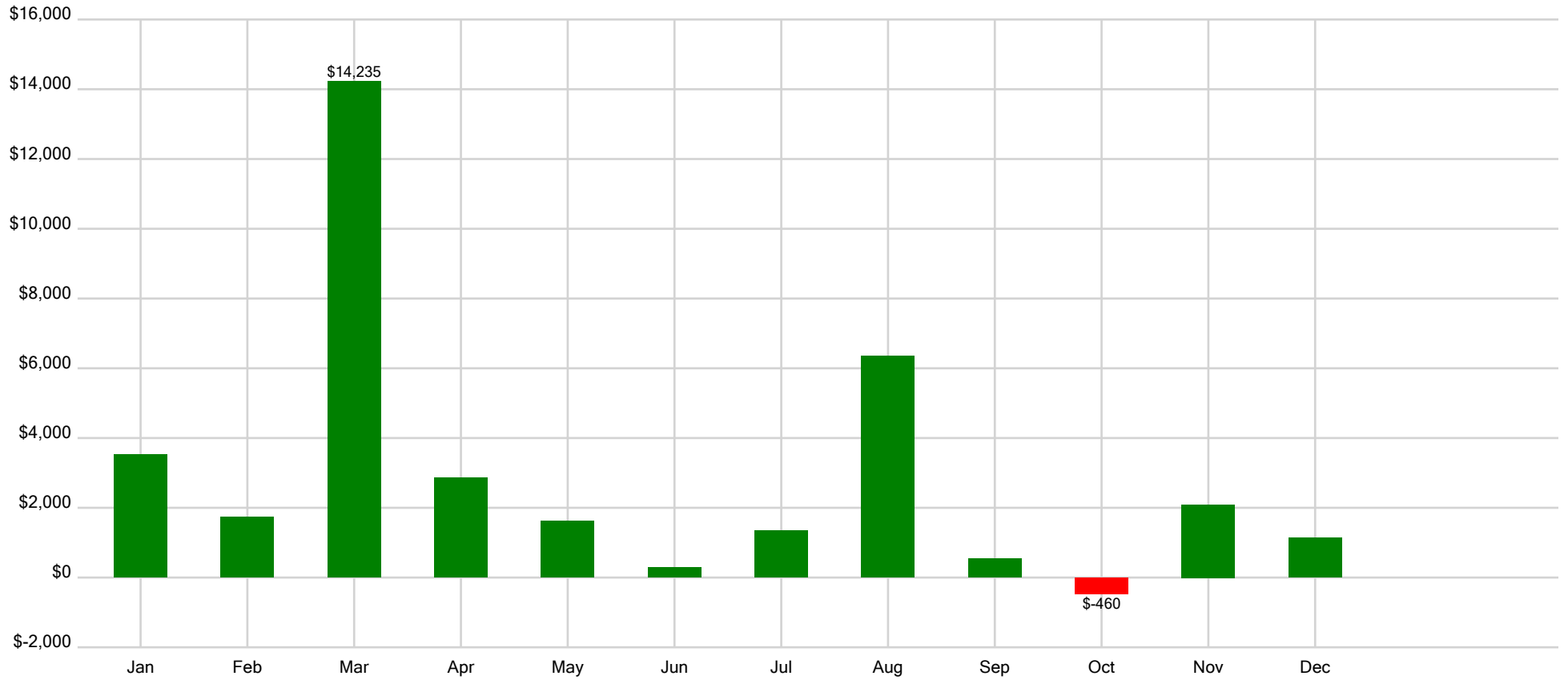
Yearly Returns



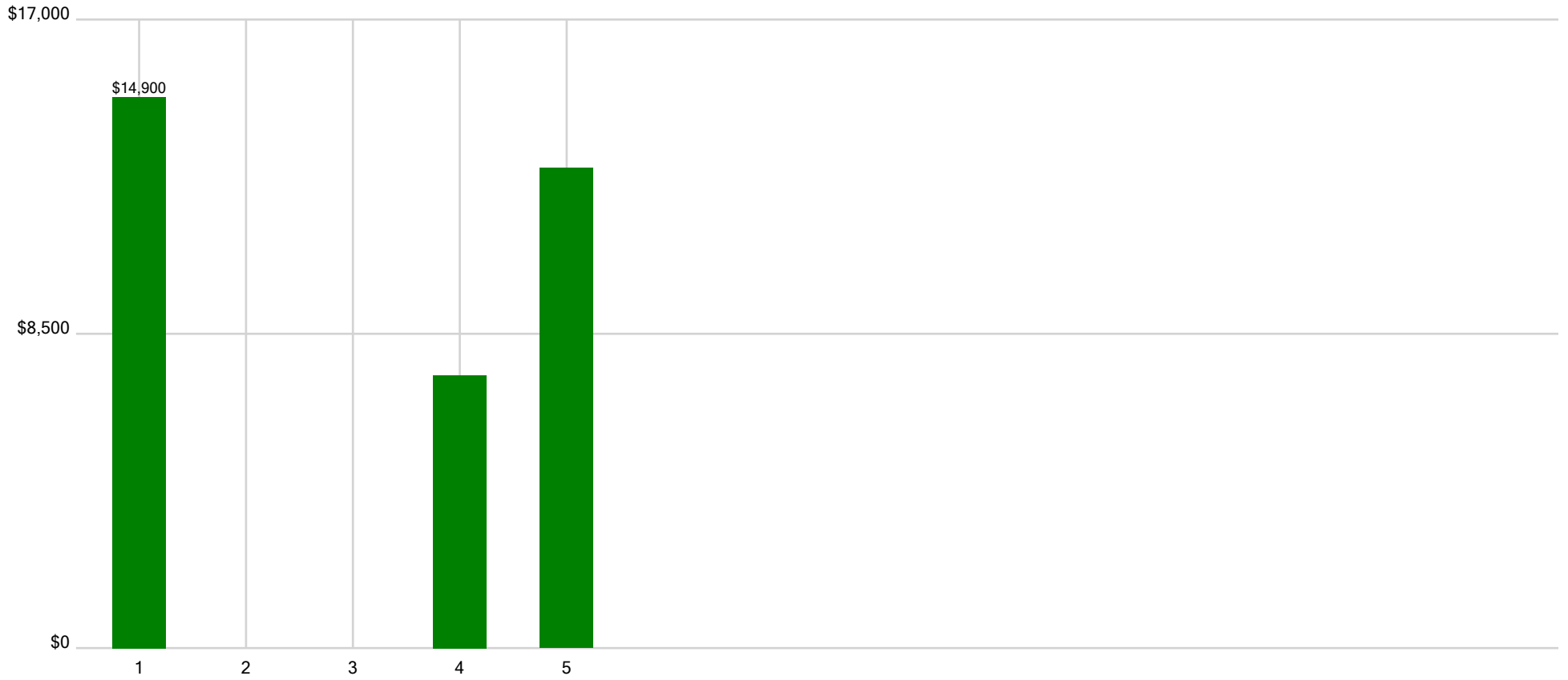
Monthly Returns



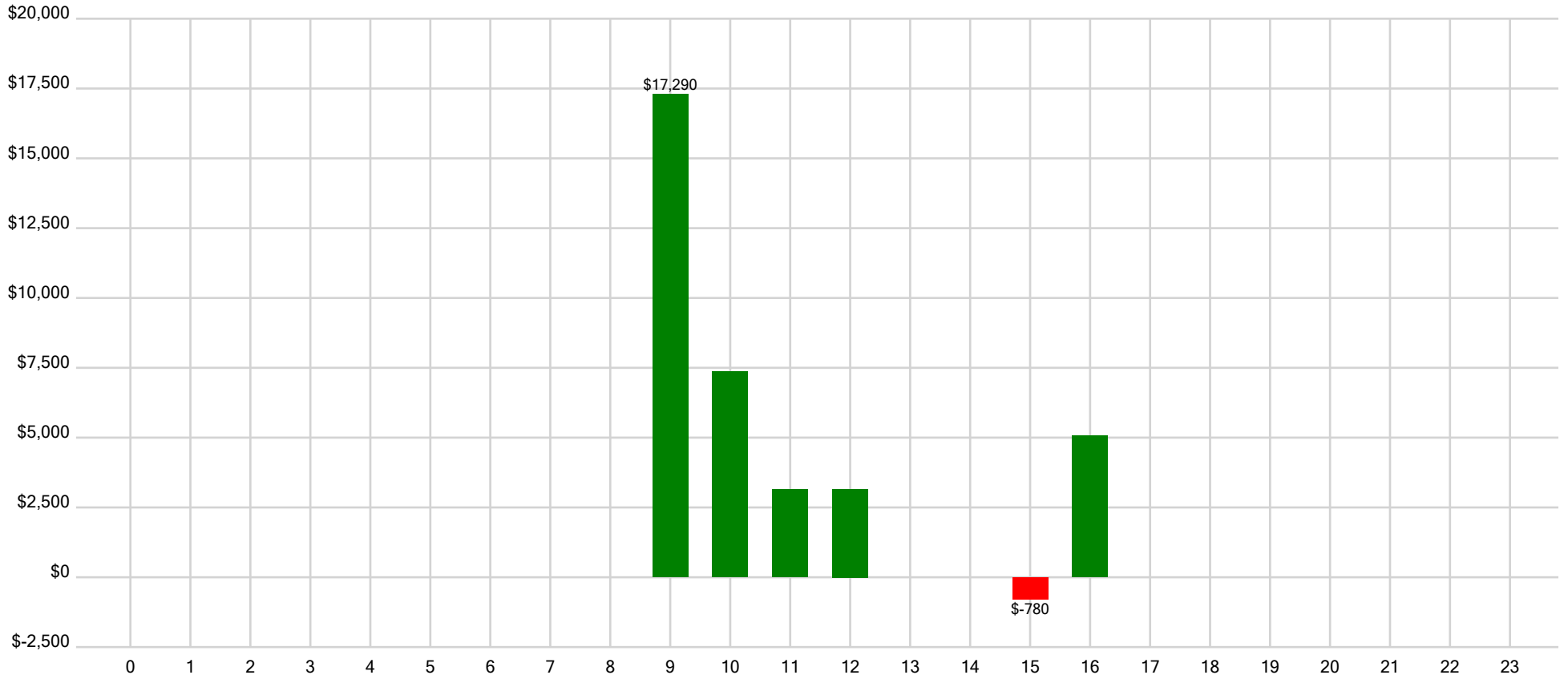
Month



Weekday



Hour



xBRAT ALGO AutoTrader 12 mins for NQ



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
1	@NQ	Sell	1	8,923.25	2020-01-09 12:48:00	2020-01-09 16:00:00	8,967	0	-875	24,125
2	@NQ	Sell	1	8,976.25	2020-01-10 09:48:00	2020-01-10 12:12:00	8,952.5	0	475	24,600
3	@NQ	Buy	1	9,130.75	2020-01-17 15:48:00	2020-01-17 16:00:00	9,143.5	0	255	24,855
4	@NQ	Sell	1	8,927.5	2020-01-27 15:36:00	2020-01-27 16:00:00	8,921.75	0	115	24,970
5	@NQ	Buy	1	9,058	2020-01-30 09:48:00	2020-01-30 16:00:00	9,101.75	0	875	25,845
6	@NQ	Buy	1	9,048.5	2020-02-03 09:48:00	2020-02-03 13:24:00	9,077.25	0	575	26,420
7	@NQ	Buy	1	9,396.75	2020-02-06 11:24:00	2020-02-06 14:24:00	9,394.25	0	-50	26,370
8	@NQ	Buy	1	9,409	2020-02-07 11:36:00	2020-02-07 13:36:00	9,399.5	0	-190	26,180
9	@NQ	Buy	1	9,540.25	2020-02-13 09:48:00	2020-02-13 13:24:00	9,562.75	0	450	26,630
10	@NQ	Sell	1	9,085.5	2020-02-24 09:36:00	2020-02-24 11:48:00	9,061.75	0	475	27,105
11	@NQ	Sell	1	8,163.5	2020-02-28 09:12:00	2020-02-28 09:24:00	8,139.75	0	475	27,580
12	@NQ	Buy	1	8,513.25	2020-03-02 09:36:00	2020-03-02 11:48:00	8,638.25	0	2,500	30,080
13	@NQ	Sell	1	7,403	2020-03-12 09:48:00	2020-03-12 10:00:00	7,348.5	0	1,090	31,170
14	@NQ	Sell	1	7,299	2020-03-13 11:48:00	2020-03-13 12:00:00	7,272.75	0	525	31,695
15	@NQ	Buy	1	7,664.5	2020-03-13 16:00:00	2020-03-13 16:00:00	7,904.25	0	4,795	36,490
16	@NQ	Sell	1	7,277	2020-03-16 09:48:00	2020-03-16 10:00:00	7,049.25	0	4,555	41,045
17	@NQ	Sell	1	6,828	2020-03-23 11:36:00	2020-03-23 11:48:00	6,789.5	0	770	41,815
18	@NQ	Buy	1	7,546.75	2020-04-02 11:12:00	2020-04-02 16:00:00	7,590.5	0	875	42,690
19	@NQ	Sell	1	7,488.5	2020-04-03 11:36:00	2020-04-03 12:12:00	7,464.75	0	475	43,165
20	@NQ	Buy	1	7,837.25	2020-04-06 10:24:00	2020-04-06 15:12:00	7,926.75	0	1,790	44,955
21	@NQ	Buy	1	8,246.75	2020-04-09 09:12:00	2020-04-09 10:12:00	8,198.25	0	-970	43,985
22	@NQ	Sell	1	8,782.25	2020-04-17 09:48:00	2020-04-17 10:24:00	8,758.5	0	475	44,460
23	@NQ	Buy	1	8,779.5	2020-04-20 10:48:00	2020-04-20 13:12:00	8,773.75	0	-115	44,345
24	@NQ	Sell	1	8,703	2020-04-20 15:12:00	2020-04-20 16:00:00	8,686.75	0	325	44,670
25	@NQ	Sell	1	8,722.25	2020-05-01 12:00:00	2020-05-01 12:12:00	8,698.5	0	475	45,145
26	@NQ	Sell	1	9,018.75	2020-05-07 11:00:00	2020-05-07 11:48:00	9,081	0	-1,245	43,900
27	@NQ	Buy	1	9,179	2020-05-08 12:00:00	2020-05-08 13:36:00	9,165.25	0	-275	43,625
28	@NQ	Buy	1	9,216.75	2020-05-11 10:24:00	2020-05-11 15:12:00	9,295.25	0	1,570	45,195
29	@NQ	Buy	1	9,444	2020-05-28 10:24:00	2020-05-28 14:48:00	9,485	0	820	46,015
30	@NQ	Sell	1	9,401.75	2020-05-28 16:00:00	2020-05-28 16:00:00	9,387.5	0	285	46,300

xBRAT ALGO AutoTrader 12 mins for NQ



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
31	@NQ	Sell	1	9,605.25	2020-06-04 12:48:00	2020-06-04 15:12:00	9,567.75	0	750	47,050
32	@NQ	Buy	1	9,687	2020-06-05 09:48:00	2020-06-05 12:36:00	9,812	0	2,500	49,550
33	@NQ	Sell	1	9,616.5	2020-06-12 11:12:00	2020-06-12 11:24:00	9,592.75	0	475	50,025
34	@NQ	Sell	1	9,934.25	2020-06-18 15:12:00	2020-06-18 16:00:00	9,985.25	0	-1,020	49,005
35	@NQ	Sell	1	10,038.75	2020-06-19 12:00:00	2020-06-19 12:12:00	10,015	0	475	49,480
36	@NQ	Sell	1	9,893	2020-06-25 10:00:00	2020-06-25 15:24:00	10,034.5	0	-2,830	46,650
37	@NQ	Buy	1	9,889	2020-06-29 12:12:00	2020-06-29 14:48:00	9,885.5	0	-70	46,580
38	@NQ	Sell	1	10,574.75	2020-07-09 11:12:00	2020-07-09 11:24:00	10,551	0	475	47,055
39	@NQ	Buy	1	10,824.25	2020-07-31 15:24:00	2020-07-31 16:00:00	10,868	0	875	47,930
40	@NQ	Buy	1	11,106	2020-08-06 10:12:00	2020-08-06 15:12:00	11,236	0	2,600	50,530
41	@NQ	Sell	1	11,041.75	2020-08-10 10:24:00	2020-08-10 10:48:00	11,018	0	475	51,005
42	@NQ	Sell	1	11,134	2020-08-14 10:24:00	2020-08-14 10:36:00	11,110.25	0	475	51,480
43	@NQ	Sell	1	11,278	2020-08-20 09:24:00	2020-08-20 09:36:00	11,254.25	0	475	51,955
44	@NQ	Sell	1	11,561.5	2020-08-24 11:00:00	2020-08-24 11:12:00	11,533.75	0	555	52,510
45	@NQ	Buy	1	12,052	2020-08-31 10:36:00	2020-08-31 15:12:00	12,140.5	0	1,770	54,280
46	@NQ	Buy	1	11,716	2020-09-04 15:36:00	2020-09-04 16:00:00	11,604.75	0	-2,225	52,055
47	@NQ	Sell	1	11,338.75	2020-09-10 12:48:00	2020-09-10 15:12:00	11,210.25	0	2,570	54,625
48	@NQ	Buy	1	10,927.5	2020-09-24 10:24:00	2020-09-24 14:24:00	10,917.75	0	-195	54,430
49	@NQ	Sell	1	10,843.25	2020-09-24 15:24:00	2020-09-24 15:36:00	10,824	0	385	54,815
50	@NQ	Sell	1	11,490.25	2020-10-01 10:24:00	2020-10-01 15:12:00	11,595	0	-2,095	52,720
51	@NQ	Sell	1	11,887.5	2020-10-16 12:48:00	2020-10-16 15:48:00	11,871.25	0	325	53,045
52	@NQ	Sell	1	11,541	2020-10-22 10:48:00	2020-10-22 11:00:00	11,517.25	0	475	53,520
53	@NQ	Buy	1	11,662	2020-10-26 10:00:00	2020-10-26 11:00:00	11,552.5	0	-2,190	51,330
54	@NQ	Buy	1	11,303.5	2020-10-29 10:36:00	2020-10-29 15:12:00	11,407	0	2,070	53,400
55	@NQ	Sell	1	11,086.75	2020-10-30 10:36:00	2020-10-30 10:48:00	11,039	0	955	54,355
56	@NQ	Sell	1	12,019.25	2020-11-05 09:36:00	2020-11-05 09:48:00	11,995.5	0	475	54,830
57	@NQ	Sell	1	11,838.25	2020-11-13 10:24:00	2020-11-13 11:00:00	11,814.5	0	475	55,305
58	@NQ	Buy	1	11,938.75	2020-11-13 15:48:00	2020-11-13 16:00:00	11,931.75	0	-140	55,165
59	@NQ	Buy	1	12,000.25	2020-11-16 10:36:00	2020-11-16 16:00:00	12,013	0	255	55,420
60	@NQ	Buy	1	11,924.25	2020-11-19 10:12:00	2020-11-19 12:48:00	11,916.5	0	-155	55,265

xBRAT ALGO AutoTrader 12 mins for NQ



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
61	@NQ	Sell	1	11,959.25	2020-11-20 09:48:00	2020-11-20 15:24:00	11,943	0	325	55,590
62	@NQ	Sell	1	11,938	2020-11-20 15:36:00	2020-11-20 16:00:00	11,921.75	0	325	55,915
63	@NQ	Sell	1	12,155.75	2020-11-26 12:36:00	2020-11-26 18:12:00	12,166.5	0	-215	55,700
64	@NQ	Sell	1	12,219.25	2020-11-30 10:36:00	2020-11-30 10:48:00	12,182	0	745	56,445
65	@NQ	Sell	1	12,481	2020-12-04 09:00:00	2020-12-04 09:36:00	12,457.25	0	475	56,920
66	@NQ	Sell	1	12,483.5	2020-12-14 15:48:00	2020-12-14 16:00:00	12,467.25	0	325	57,245
67	@NQ	Sell	1	12,713.75	2020-12-18 10:12:00	2020-12-18 11:24:00	12,690	0	475	57,720
68	@NQ	Buy	1	12,693	2020-12-24 09:48:00	2020-12-24 11:00:00	12,685.75	0	-145	57,575
69	@NQ	Sell	1	12,893.75	2021-01-04 09:48:00	2021-01-04 10:12:00	12,870	0	475	58,050
70	@NQ	Buy	1	12,930.25	2021-01-15 09:48:00	2021-01-15 10:00:00	12,892	0	-765	57,285
71	@NQ	Buy	1	13,176.25	2021-01-28 09:24:00	2021-01-28 11:12:00	13,301.25	0	2,500	59,785
72	@NQ	Sell	1	12,987.5	2021-01-29 11:36:00	2021-01-29 11:48:00	12,963.75	0	475	60,260