

Overview

\$11,916.20

(10 Jan 2020 - 11 May 2021)

	Total	Long	Short
Net Profit	\$11,916.20	\$11,916.20	
Profit Factor	6.86	6.86	
Drawdown (%)	1.84%	1.84%	
Drawdown (\$)	\$460.80	\$460.80	
Absolute Drawdown (\$)	\$460.80	\$460.80	
Absolute Drawdown (%)	1.84%	1.84%	
Trades	47	47	
Profitable Trades (%)	63.83%	63.83%	
Winning Trades	30	30	
Losing Trades	17	17	
Even Trades	0	0	
Sharpe Ratio	1.56	1.56	
Sortino Ratio	49.34	49.34	

Distribution

\$11,916.20

(10 Jan 2020 - 11 May 2021)

	Total	Long	Short
Avg trade	\$253.54	\$253.54	
Avg winning trade	\$464.93	\$464.93	
Avg losing trade	(\$119.52)	(\$119.52)	
Ratio Avg win / Avg loss	3.89	3.89	
Max consecutive winners	6	6	
Max consecutive losers	2	2	
Largest winning trade	\$2,184.60	\$2,184.60	
Largest losing trade	(\$335.40)	(\$335.40)	

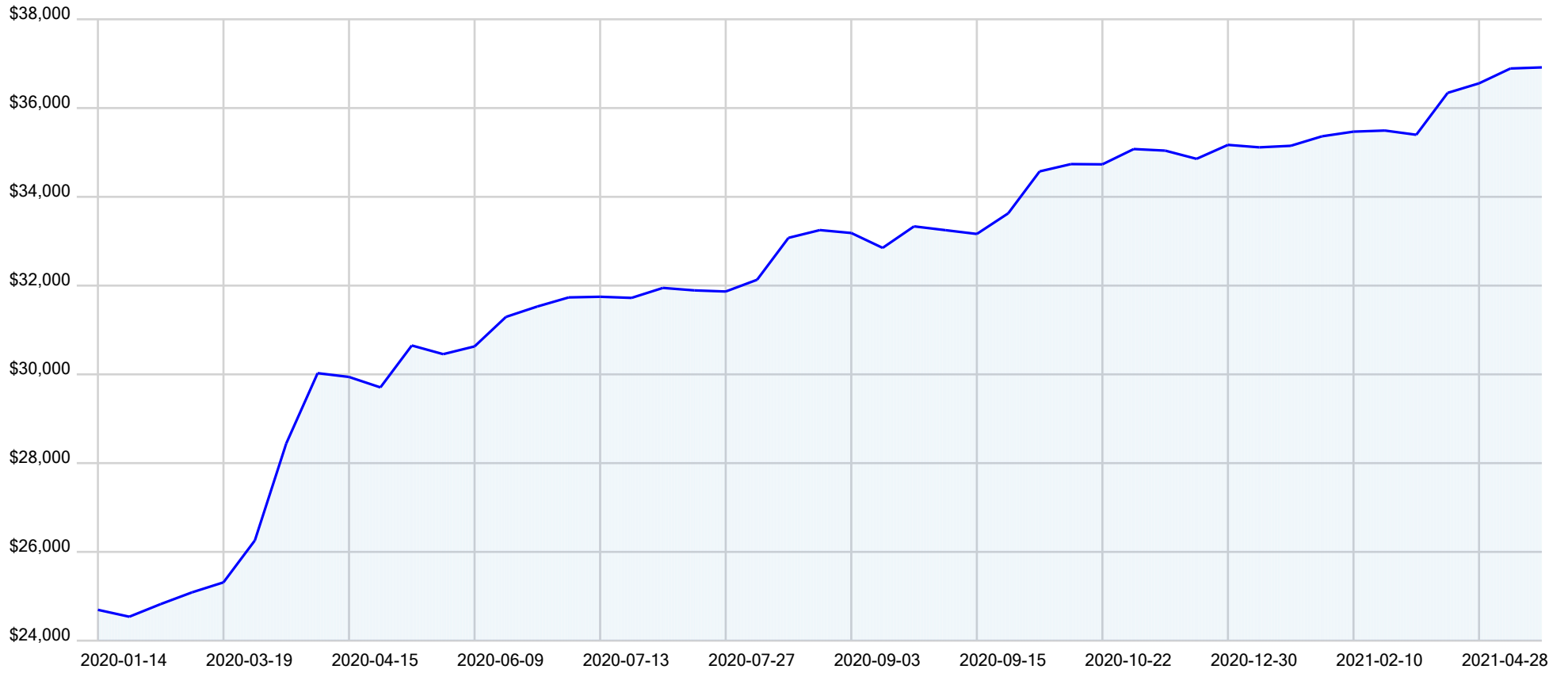
Return

\$11,916.20

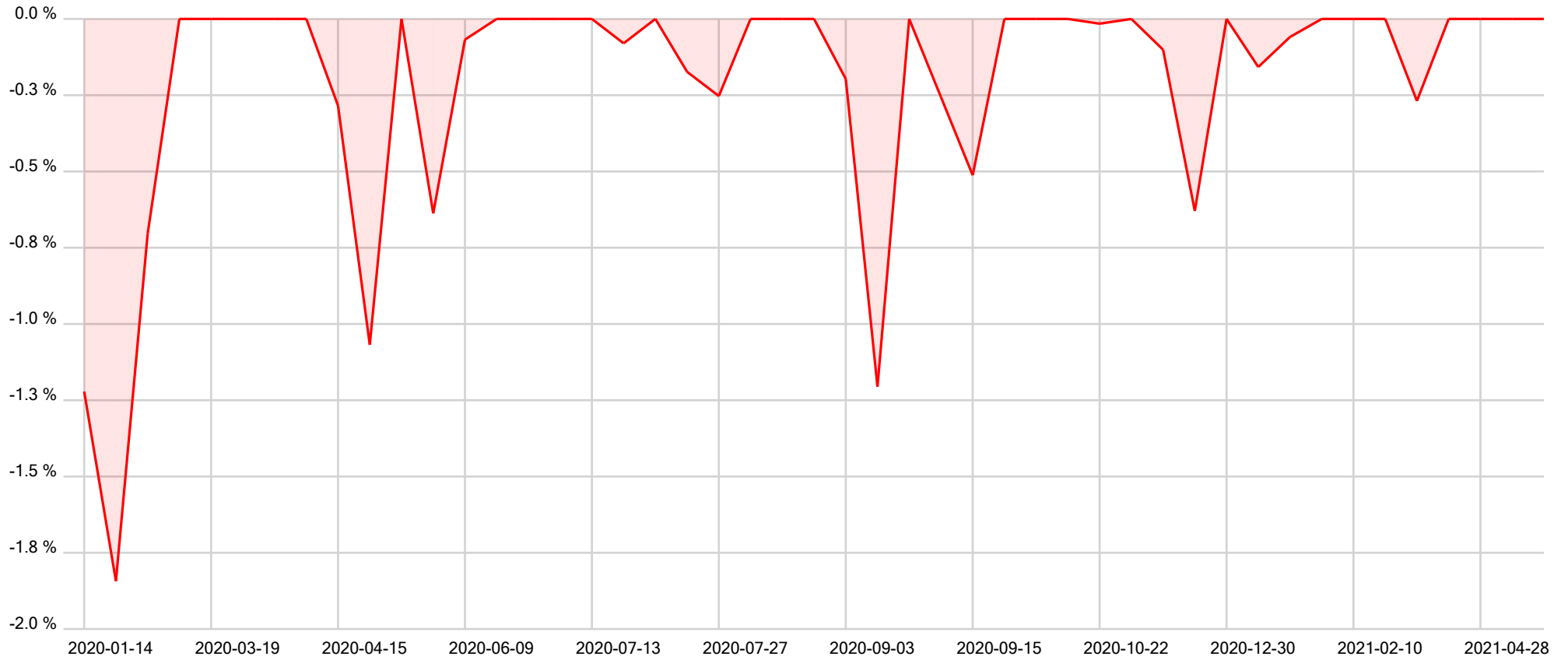
(10 Jan 2020 - 11 May 2021)

	Total	Long	Short
Avg Monthly return	2.39%	2.39%	
Avg Yearly return	22.79%	22.79%	

Equity



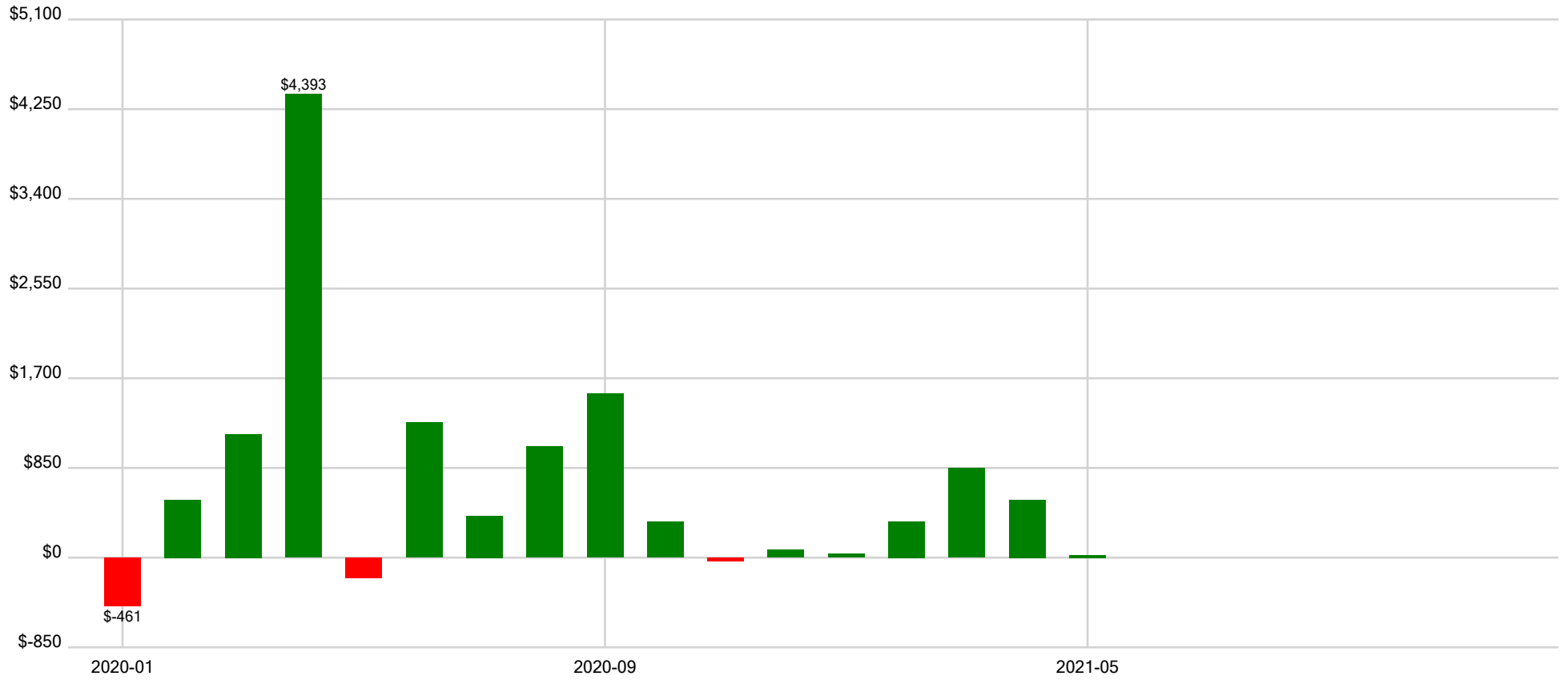
Drawdown



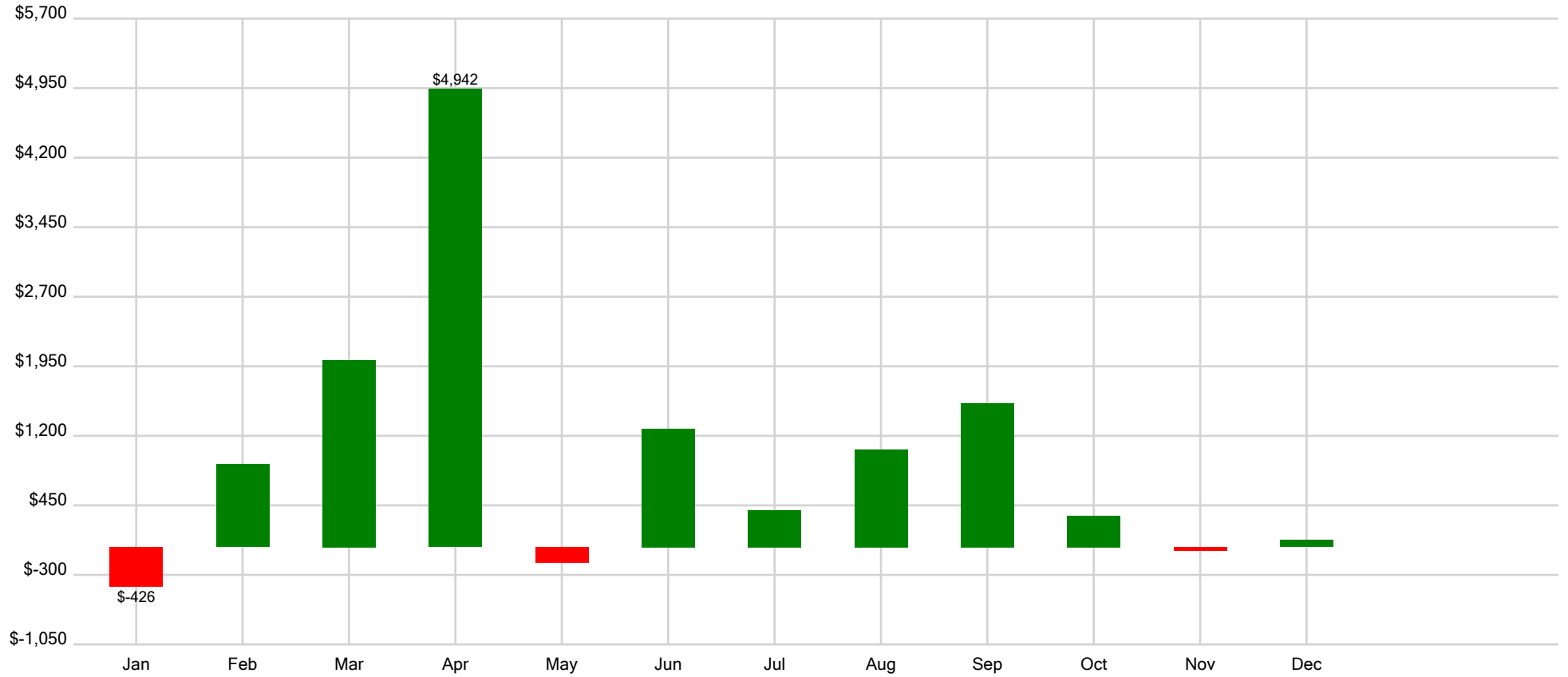
Yearly Returns



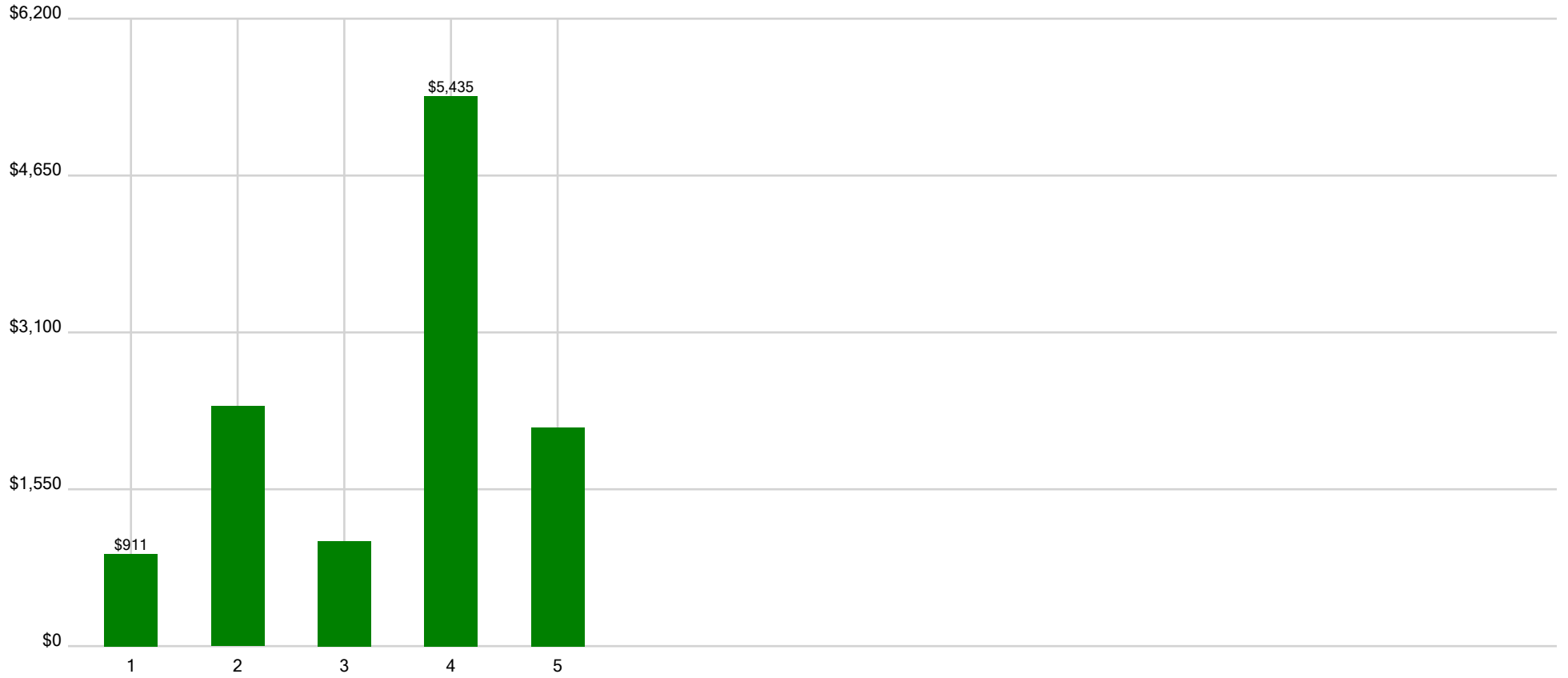
Monthly Returns



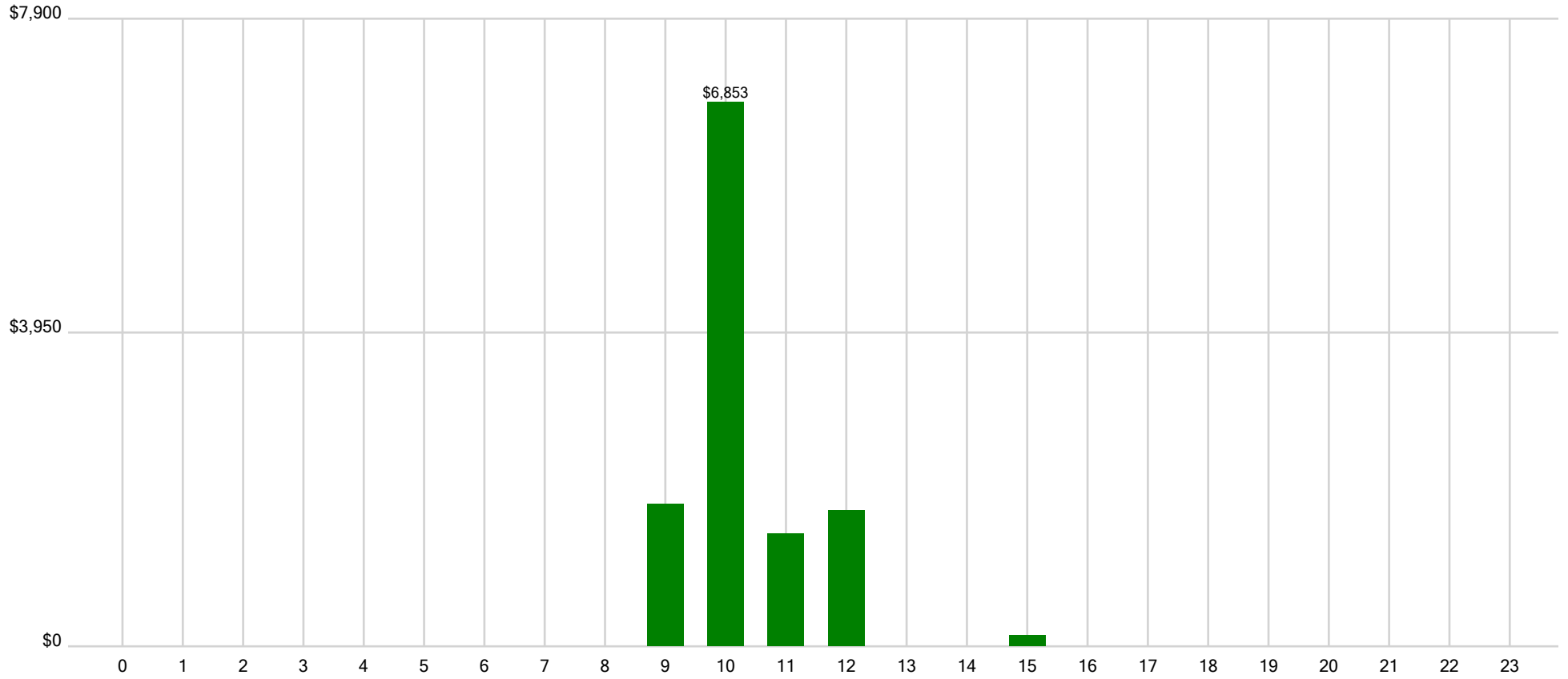
Month



Weekday



Hour





Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
1	@CLM21	Buy	1	67.95	2020-01-10 11:35:00	2020-01-10 16:10:00	67.65	-5.4	-305.4	24,694.6
2	@CLM21	Buy	1	67	2020-01-14 12:00:00	2020-01-14 13:00:00	66.85	-5.4	-155.4	24,539.2
3	@CLM21	Buy	1	61.39	2020-02-19 11:00:00	2020-02-19 13:30:00	61.68	-5.4	284.6	24,823.8
4	@CLM21	Buy	1	57.85	2020-02-26 09:45:00	2020-02-26 11:10:00	58.12	-5.4	264.6	25,088.4
5	@CLM21	Buy	1	55.32	2020-03-02 15:25:00	2020-03-02 16:10:00	55.55	-5.4	224.6	25,313
6	@CLM21	Buy	1	31.36	2020-03-19 10:30:00	2020-03-19 11:25:00	32.31	-5.4	944.6	26,257.6
7	@CLM21	Buy	1	31.95	2020-04-02 10:40:00	2020-04-02 10:45:00	34.14	-5.4	2,184.6	28,442.2
8	@CLM21	Buy	1	35	2020-04-03 12:45:00	2020-04-03 15:25:00	36.59	-5.4	1,584.6	30,026.8
9	@CLM21	Buy	1	31.2	2020-04-13 09:25:00	2020-04-13 10:20:00	31.12	-5.4	-85.4	29,941.4
10	@CLM21	Buy	1	27.92	2020-04-15 09:50:00	2020-04-15 10:20:00	27.69	-5.4	-235.4	29,706
11	@CLM21	Buy	1	19.76	2020-04-30 10:00:00	2020-04-30 11:35:00	20.71	-5.4	944.6	30,650.6
12	@CLM21	Buy	1	22.37	2020-05-04 12:35:00	2020-05-04 13:15:00	22.18	-5.4	-195.4	30,455.2
13	@CLM21	Buy	1	38.06	2020-06-02 10:25:00	2020-06-02 13:45:00	38.24	-5.4	174.6	30,629.8
14	@CLM21	Buy	1	40.01	2020-06-09 11:15:00	2020-06-09 15:25:00	40.68	-5.4	664.6	31,294.4
15	@CLM21	Buy	1	40.2	2020-06-18 10:20:00	2020-06-18 13:05:00	40.44	-5.4	234.6	31,529
16	@CLM21	Buy	1	40.93	2020-06-30 10:10:00	2020-06-30 12:50:00	41.14	-5.4	204.6	31,733.6
17	@CLM21	Buy	1	42.32	2020-07-06 10:45:00	2020-07-06 11:55:00	42.34	-5.4	14.6	31,748.2
18	@CLM21	Buy	1	42	2020-07-13 11:00:00	2020-07-13 11:50:00	41.98	-5.4	-25.4	31,722.8
19	@CLM21	Buy	1	42.03	2020-07-20 10:35:00	2020-07-20 14:15:00	42.26	-5.4	224.6	31,947.4
20	@CLM21	Buy	1	43.72	2020-07-21 09:30:00	2020-07-21 11:30:00	43.67	-5.4	-55.4	31,892
21	@CLM21	Buy	1	43.33	2020-07-23 11:45:00	2020-07-23 12:50:00	43.31	-5.4	-25.4	31,866.6
22	@CLM21	Buy	1	42.58	2020-07-27 12:40:00	2020-07-27 14:30:00	42.85	-5.4	264.6	32,131.2
23	@CLM21	Buy	1	42.06	2020-08-04 09:35:00	2020-08-04 11:40:00	43.01	-5.4	944.6	33,075.8
24	@CLM21	Buy	1	43.63	2020-08-17 09:45:00	2020-08-17 11:30:00	43.81	-5.4	174.6	33,250.4
25	@CLM21	Buy	1	44.22	2020-08-19 11:40:00	2020-08-19 16:10:00	44.16	-5.4	-65.4	33,185
26	@CLM21	Buy	1	42.33	2020-09-03 10:10:00	2020-09-03 10:25:00	42	-5.4	-335.4	32,849.6
27	@CLM21	Buy	1	38.76	2020-09-09 11:10:00	2020-09-09 13:45:00	39.25	-5.4	484.6	33,334.2
28	@CLM21	Buy	1	38.94	2020-09-10 09:25:00	2020-09-10 10:10:00	38.86	-5.4	-85.4	33,248.8
29	@CLM21	Buy	1	38.68	2020-09-11 15:35:00	2020-09-11 16:10:00	38.6	-5.4	-85.4	33,163.4
30	@CLM21	Buy	1	38.92	2020-09-15 11:35:00	2020-09-15 14:05:00	39.39	-5.4	464.6	33,628

Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
31	@CLM21	Buy	1	41.34	2020-09-17 10:05:00	2020-09-17 11:15:00	42.29	-5.4	944.6	34,572.6
32	@CLM21	Buy	1	40.89	2020-09-24 09:35:00	2020-09-24 14:50:00	41.06	-5.4	164.6	34,737.2
33	@CLM21	Buy	1	41.59	2020-10-16 10:45:00	2020-10-16 12:10:00	41.59	-5.4	-5.4	34,731.8
34	@CLM21	Buy	1	40.99	2020-10-22 09:30:00	2020-10-22 12:05:00	41.34	-5.4	344.6	35,076.4
35	@CLM21	Buy	1	43.35	2020-11-23 10:55:00	2020-11-23 13:05:00	43.32	-5.4	-35.4	35,041
36	@CLM21	Buy	1	46.59	2020-12-04 11:45:00	2020-12-04 16:10:00	46.41	-5.4	-185.4	34,855.6
37	@CLM21	Buy	1	46.34	2020-12-07 10:55:00	2020-12-07 13:20:00	46.66	-5.4	314.6	35,170.2
38	@CLM21	Buy	1	48.49	2020-12-30 10:10:00	2020-12-30 16:10:00	48.44	-5.4	-55.4	35,114.8
39	@CLM21	Buy	1	52.14	2021-01-11 10:25:00	2021-01-11 12:10:00	52.18	-5.4	34.6	35,149.4
40	@CLM21	Buy	1	56.15	2021-02-04 12:00:00	2021-02-04 14:20:00	56.37	-5.4	214.6	35,364
41	@CLM21	Buy	1	58.24	2021-02-09 11:35:00	2021-02-09 13:25:00	58.35	-5.4	104.6	35,468.6
42	@CLM21	Buy	1	58.73	2021-02-10 11:00:00	2021-02-10 12:05:00	58.76	-5.4	24.6	35,493.2
43	@CLM21	Buy	1	65.61	2021-03-11 10:35:00	2021-03-11 11:10:00	65.52	-5.4	-95.4	35,397.8
44	@CLM21	Buy	1	60.57	2021-03-19 10:55:00	2021-03-19 13:00:00	61.52	-5.4	944.6	36,342.4
45	@CLM21	Buy	1	61.79	2021-04-23 10:05:00	2021-04-23 11:35:00	62.01	-5.4	214.6	36,557
46	@CLM21	Buy	1	63.78	2021-04-28 09:35:00	2021-04-28 12:10:00	64.12	-5.4	334.6	36,891.6
47	@CLM21	Buy	1	64.62	2021-05-11 09:50:00	2021-05-11 10:35:00	64.65	-5.4	24.6	36,916.2