

Overview

\$32,037.50

(10 Jan 2020 - 14 Jan 2021)

	Total	Long	Short
Net Profit	\$32,037.50	\$15,625.00	\$16,412.50
Profit Factor	3.71	10.92	2.60
Drawdown (%)	3.68%	1.73%	5.07%
Drawdown (\$)	\$1,725.00	\$575.00	\$2,025.00
Absolute Drawdown (\$)	\$450.00	\$0.00	\$450.00
Absolute Drawdown (%)	1.80%	0.00%	1.80%
Trades	86	25	61
Profitable Trades (%)	72.09%	72.00%	72.13%
Winning Trades	62	18	44
Losing Trades	24	7	17
Even Trades	1	1	0
Sharpe Ratio	2.13	2.90	1.73
Sortino Ratio	694.47	431.39	62.21

Distribution

\$32,037.50

(10 Jan 2020 - 14 Jan 2021)

	Total	Long	Short
Avg trade	\$372.53	\$625.00	\$269.06
Avg winning trade	\$707.26	\$955.56	\$605.68
Avg losing trade	(\$492.19)	(\$225.00)	(\$602.21)
Ratio Avg win / Avg loss	1.44	4.25	1.01
Max consecutive winners	10	6	6
Max consecutive losers	3	2	3
Largest winning trade	\$2,812.50	\$2,812.50	\$2,625.00
Largest losing trade	(\$1,437.50)	(\$575.00)	(\$1,437.50)



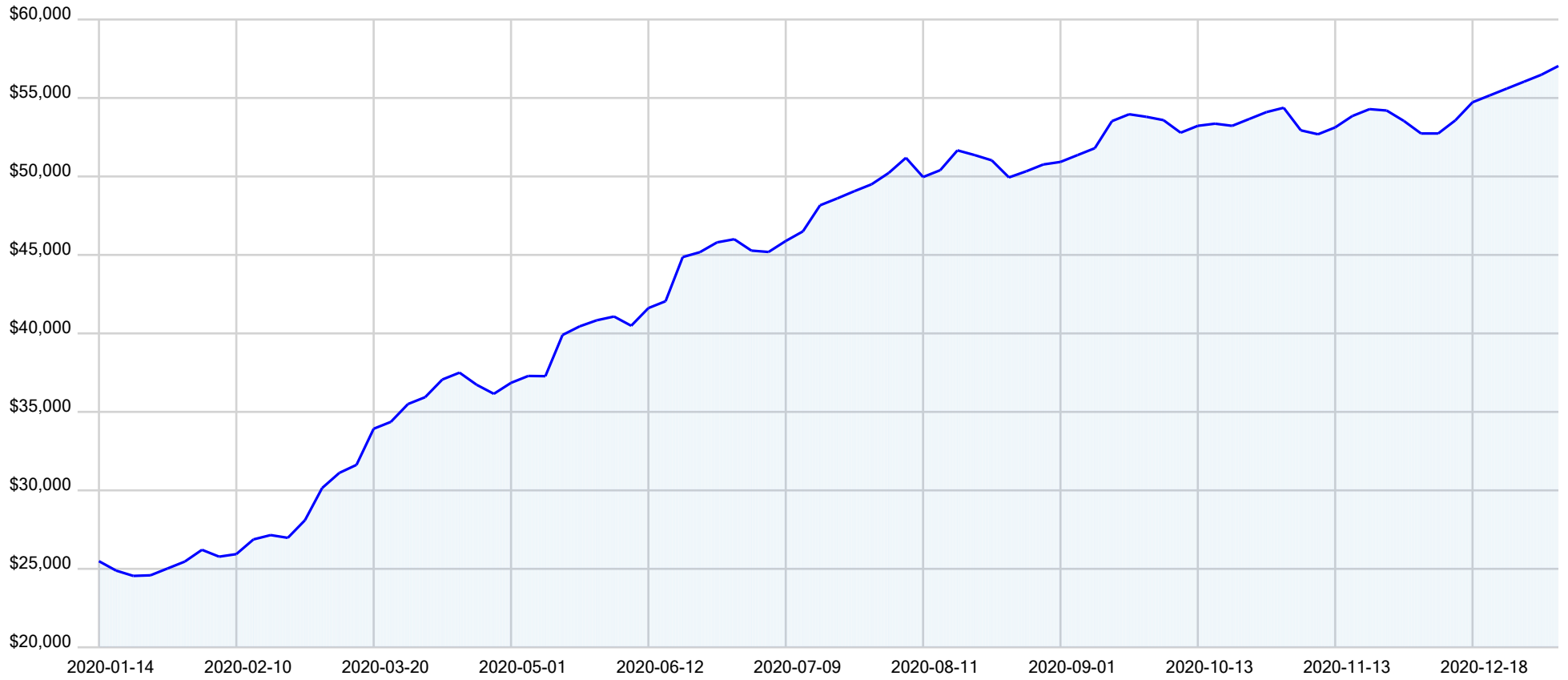
Return

\$32,037.50

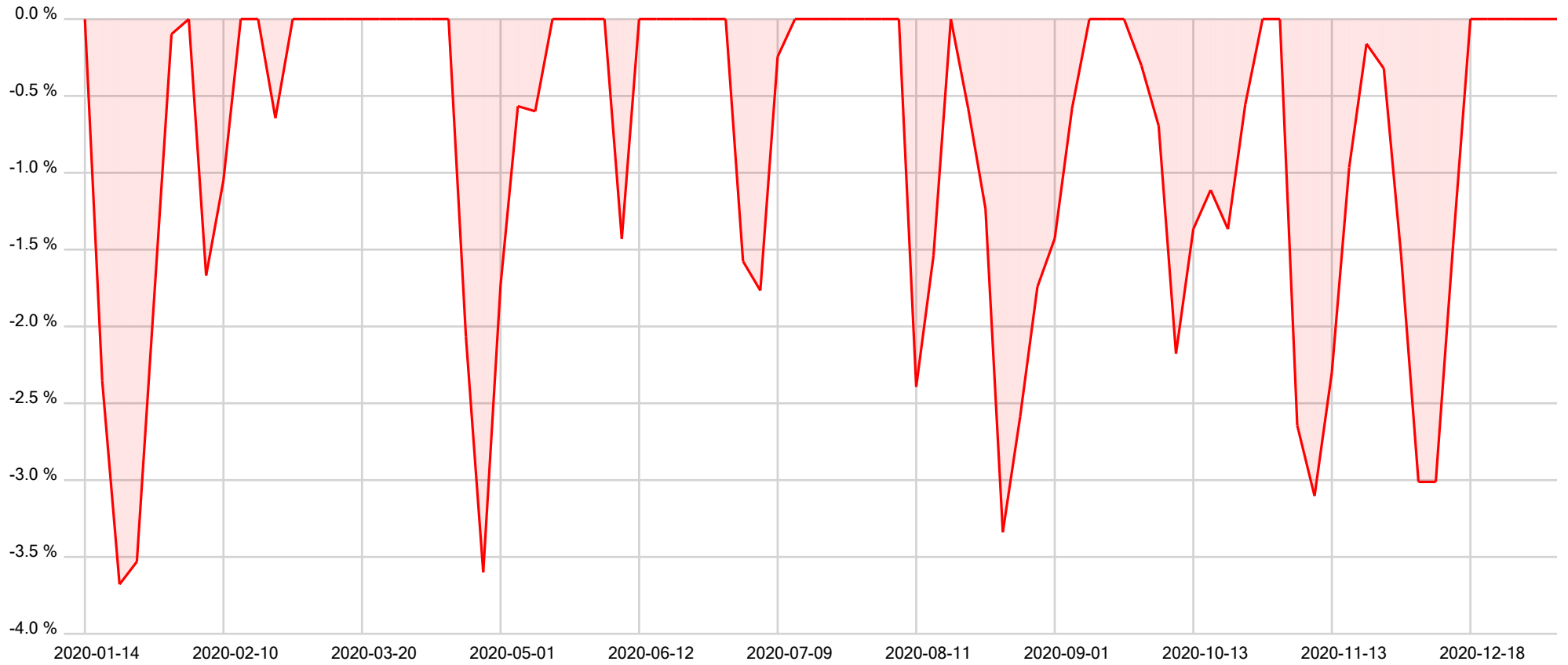
(10 Jan 2020 - 14 Jan 2021)

	Total	Long	Short
Avg Monthly return	6.83%	3.96%	4.08%
Avg Yearly return	62.49%	62.50%	31.75%

Equity



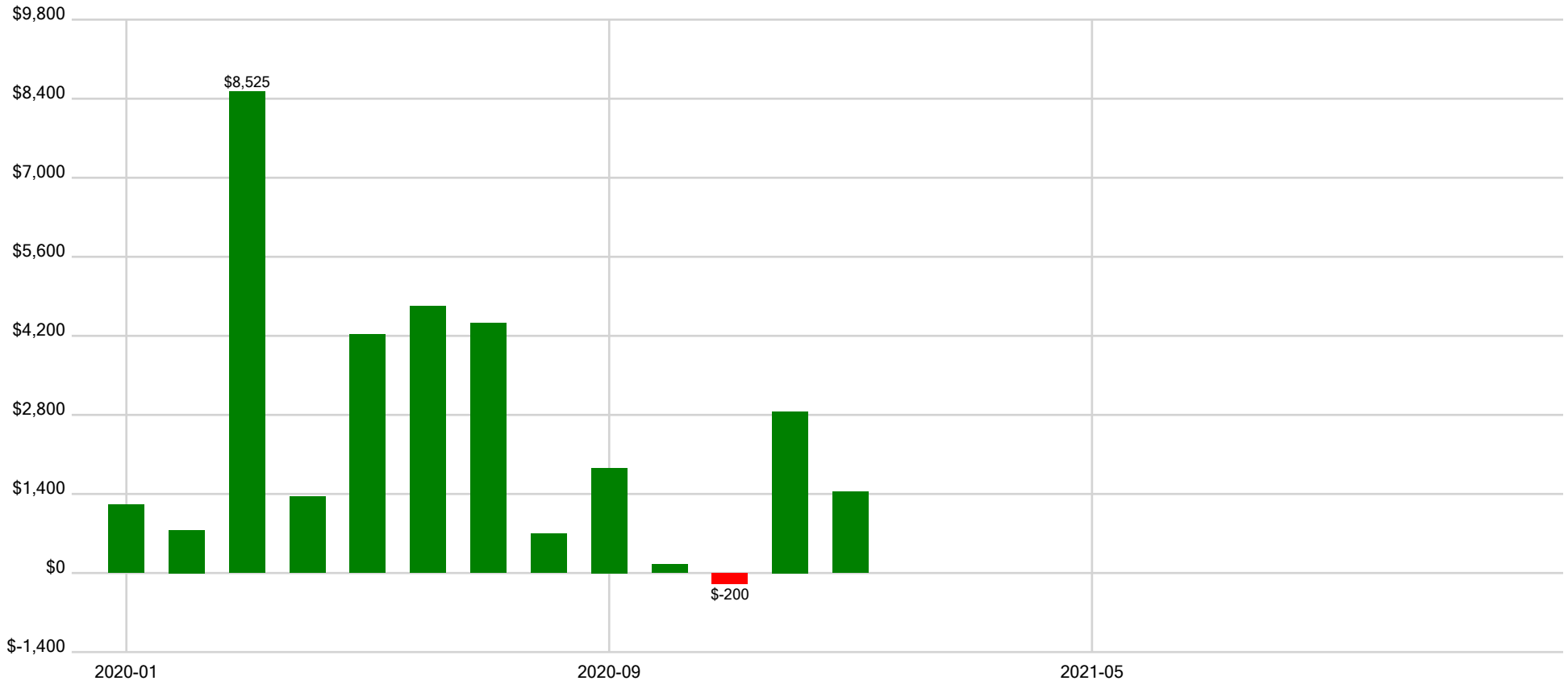
Drawdown



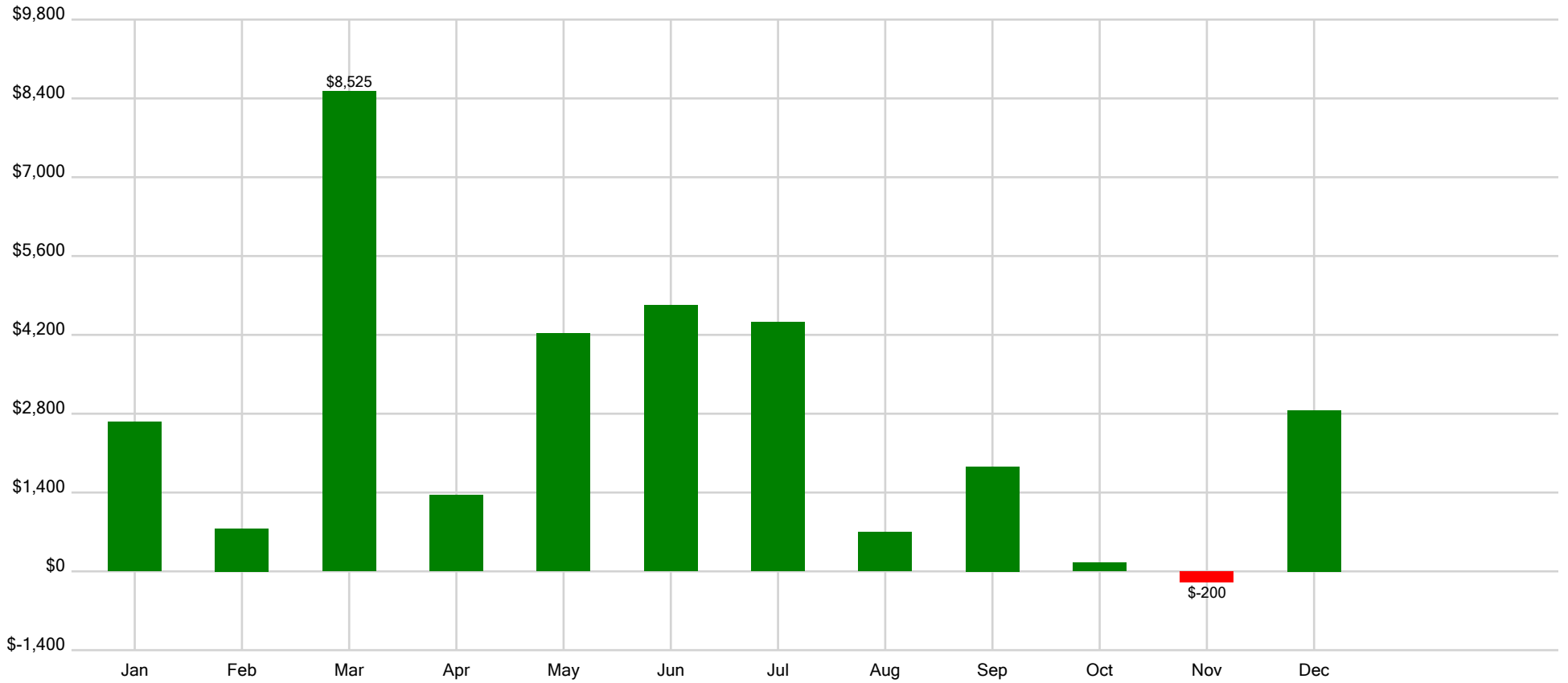
Yearly Returns



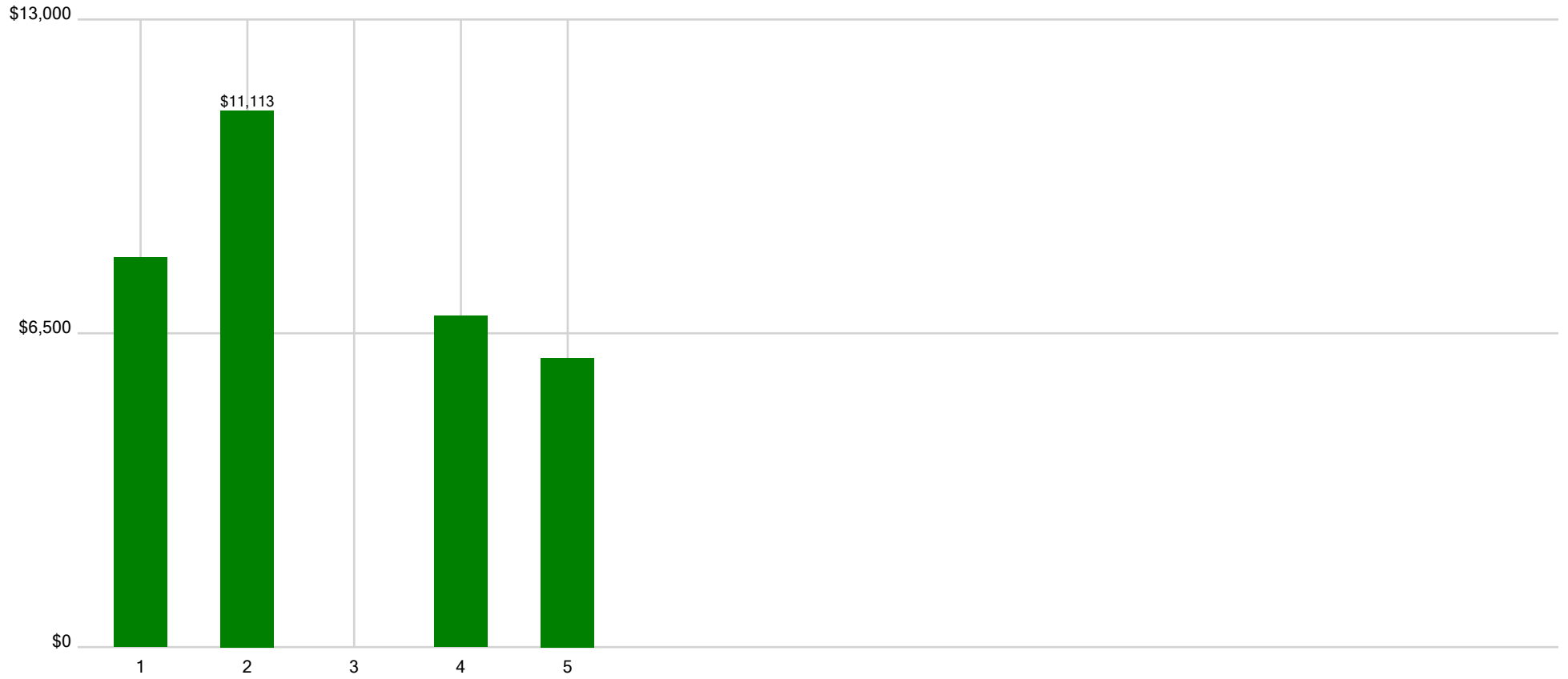
Monthly Returns



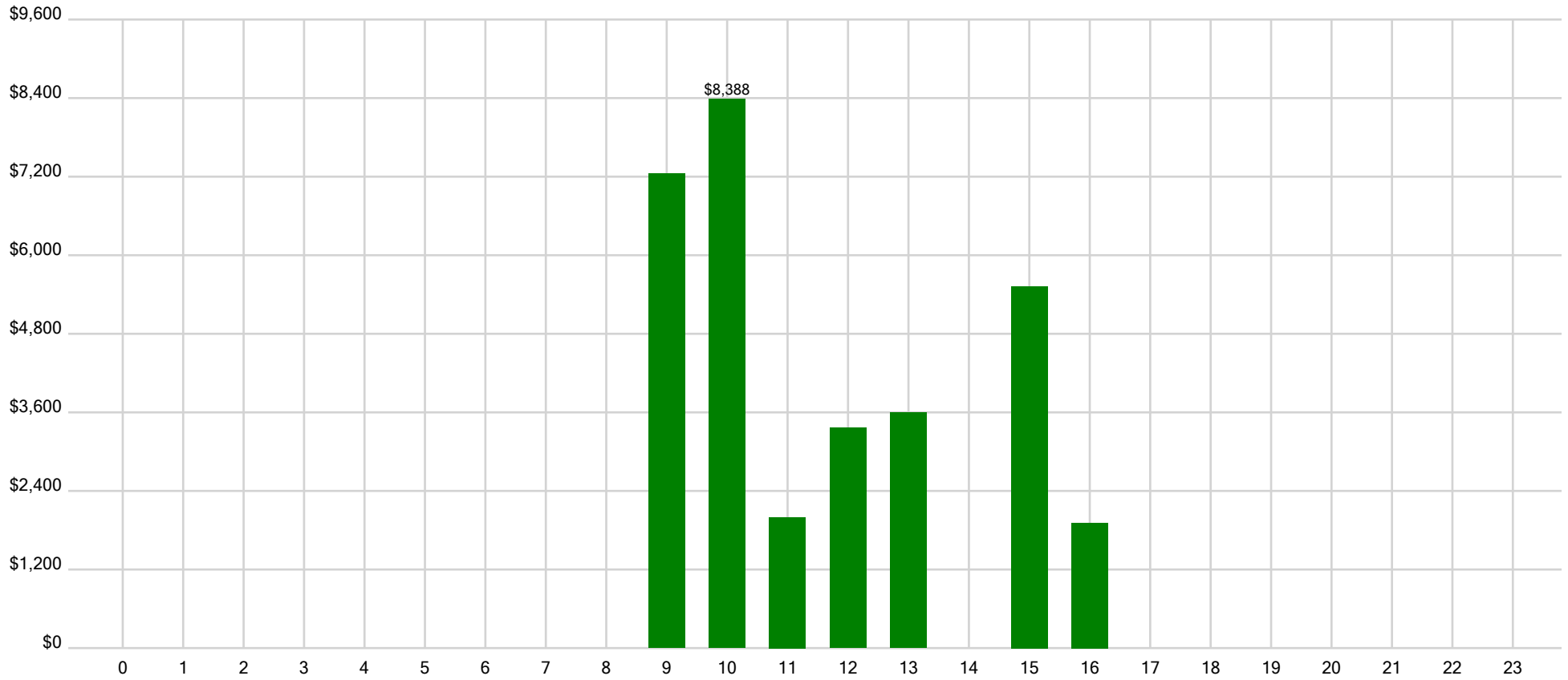
Month



Weekday



Hour



xBRAT ALGO AutoTrader BASIC for ES V1.0



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
1	@ESH21	Sell	1	3,235.25	2020-01-10 10:00:00	2020-01-10 16:00:00	3,225.5	0	487.5	25,487.5
2	@ESH21	Sell	1	3,240.5	2020-01-14 10:00:00	2020-01-14 13:00:00	3,252.5	0	-600	24,887.5
3	@ESH21	Sell	1	3,281.75	2020-01-17 11:15:00	2020-01-17 16:00:00	3,288.5	0	-337.5	24,550
4	@ESH21	Buy	1	3,284	2020-01-20 11:45:00	2020-01-20 18:15:00	3,284.75	0	37.5	24,587.5
5	@ESH21	Sell	1	3,290.75	2020-01-24 09:30:00	2020-01-24 10:30:00	3,282	0	437.5	25,025
6	@ESH21	Sell	1	3,276.75	2020-01-24 10:45:00	2020-01-24 11:45:00	3,268	0	437.5	25,462.5
7	@ESH21	Buy	1	3,227.5	2020-01-30 15:15:00	2020-01-30 16:00:00	3,242.5	0	750	26,212.5
8	@ESH21	Buy	1	3,218	2020-02-03 10:15:00	2020-02-03 11:45:00	3,209.25	0	-437.5	25,775
9	@ESH21	Sell	1	3,209.75	2020-02-03 16:00:00	2020-02-03 16:00:00	3,206.5	0	162.5	25,937.5
10	@ESH21	Buy	1	3,292.5	2020-02-10 10:15:00	2020-02-10 16:00:00	3,311.25	0	937.5	26,875
11	@ESH21	Buy	1	3,330.75	2020-02-13 10:00:00	2020-02-13 15:15:00	3,336.25	0	275	27,150
12	@ESH21	Sell	1	3,321.75	2020-02-18 11:30:00	2020-02-18 13:00:00	3,325.25	0	-175	26,975
13	@ESH21	Buy	1	2,941.25	2020-03-02 09:45:00	2020-03-02 11:15:00	2,963.75	0	1,125	28,100
14	@ESH21	Buy	1	2,799.25	2020-03-10 15:30:00	2020-03-10 16:00:00	2,840.25	0	2,050	30,150
15	@ESH21	Sell	1	2,475.25	2020-03-13 11:45:00	2020-03-13 12:00:00	2,456	0	962.5	31,112.5
16	@ESH21	Sell	1	2,416.5	2020-03-16 10:00:00	2020-03-16 10:15:00	2,406.25	0	512.5	31,625
17	@ESH21	Buy	1	2,467	2020-03-17 12:15:00	2020-03-17 12:30:00	2,513	0	2,300	33,925
18	@ESH21	Sell	1	2,338.5	2020-03-20 10:00:00	2020-03-20 12:15:00	2,329.75	0	437.5	34,362.5
19	@ESH21	Sell	1	2,197.75	2020-03-23 11:30:00	2020-03-23 11:45:00	2,175	0	1,137.5	35,500
20	@ESH21	Sell	1	2,456.25	2020-04-03 11:30:00	2020-04-03 12:00:00	2,447.5	0	437.5	35,937.5
21	@ESH21	Buy	1	2,754.5	2020-04-09 09:30:00	2020-04-09 13:00:00	2,777	0	1,125	37,062.5
22	@ESH21	Sell	1	2,696.25	2020-04-13 10:45:00	2020-04-13 11:15:00	2,687.5	0	437.5	37,500
23	@ESH21	Sell	1	2,797.5	2020-04-17 11:00:00	2020-04-17 13:00:00	2,813	0	-775	36,725
24	@ESH21	Buy	1	2,825	2020-04-20 11:15:00	2020-04-20 13:15:00	2,813.5	0	-575	36,150
25	@ESH21	Sell	1	2,841.75	2020-04-28 11:00:00	2020-04-28 11:15:00	2,827.75	0	700	36,850
26	@ESH21	Sell	1	2,803.25	2020-05-01 12:00:00	2020-05-01 12:15:00	2,794.5	0	437.5	37,287.5
27	@ESH21	Sell	1	2,844.5	2020-05-07 15:15:00	2020-05-07 16:00:00	2,844.75	0	-12.5	37,275
28	@ESH21	Sell	1	2,886.5	2020-05-12 10:45:00	2020-05-12 16:00:00	2,834	0	2,625	39,900
29	@ESH21	Sell	1	2,969.75	2020-05-26 12:00:00	2020-05-26 16:00:00	2,958.75	0	550	40,450
30	@ESH21	Sell	1	3,005.25	2020-05-28 16:00:00	2020-05-28 16:00:00	2,997.5	0	387.5	40,837.5

xBRAT ALGO AutoTrader BASIC for ES V1.0



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
31	@ESH21	Buy	1	3,004.75	2020-05-29 15:15:00	2020-05-29 16:00:00	3,009.5	0	237.5	41,075
32	@ESH21	Sell	1	3,069.25	2020-06-04 15:15:00	2020-06-04 16:00:00	3,081	0	-587.5	40,487.5
33	@ESH21	Buy	1	3,148.25	2020-06-05 09:30:00	2020-06-05 11:30:00	3,170.75	0	1,125	41,612.5
34	@ESH21	Sell	1	2,994	2020-06-12 11:15:00	2020-06-12 11:30:00	2,985.25	0	437.5	42,050
35	@ESH21	Buy	1	2,992.5	2020-06-15 11:30:00	2020-06-15 14:45:00	3,048.75	0	2,812.5	44,862.5
36	@ESH21	Sell	1	3,107.5	2020-06-23 15:45:00	2020-06-23 16:00:00	3,101.25	0	312.5	45,175
37	@ESH21	Buy	1	3,041	2020-06-25 15:30:00	2020-06-25 16:00:00	3,053.5	0	625	45,800
38	@ESH21	Sell	1	3,107	2020-07-02 16:00:00	2020-07-02 16:00:00	3,103	0	200	46,000
39	@ESH21	Sell	1	3,138.5	2020-07-06 10:30:00	2020-07-06 11:30:00	3,153	0	-725	45,275
40	@ESH21	Buy	1	3,143.5	2020-07-07 10:15:00	2020-07-07 12:30:00	3,141.75	0	-87.5	45,187.5
41	@ESH21	Sell	1	3,131.5	2020-07-07 15:00:00	2020-07-07 16:00:00	3,117.5	0	700	45,887.5
42	@ESH21	Sell	1	3,126.25	2020-07-09 10:45:00	2020-07-09 11:00:00	3,114	0	612.5	46,500
43	@ESH21	Sell	1	3,161.75	2020-07-13 15:30:00	2020-07-13 16:00:00	3,128.5	0	1,662.5	48,162.5
44	@ESH21	Sell	1	3,117.75	2020-07-14 09:15:00	2020-07-14 09:45:00	3,109	0	437.5	48,600
45	@ESH21	Sell	1	3,190.25	2020-07-24 09:45:00	2020-07-24 10:00:00	3,181	0	462.5	49,062.5
46	@ESH21	Sell	1	3,214.75	2020-07-31 10:30:00	2020-07-31 11:00:00	3,206	0	437.5	49,500
47	@ESH21	Buy	1	3,231.75	2020-07-31 16:00:00	2020-07-31 16:00:00	3,246.25	0	725	50,225
48	@ESH21	Buy	1	3,304.75	2020-08-06 10:15:00	2020-08-06 16:00:00	3,324	0	962.5	51,187.5
49	@ESH21	Sell	1	3,312.75	2020-08-10 11:15:00	2020-08-10 15:15:00	3,337.25	0	-1,225	49,962.5
50	@ESH21	Sell	1	3,348.75	2020-08-11 09:45:00	2020-08-11 10:15:00	3,340	0	437.5	50,400
51	@ESH21	Sell	1	3,334.75	2020-08-11 15:30:00	2020-08-11 16:00:00	3,309.5	0	1,262.5	51,662.5
52	@ESH21	Sell	1	3,343.5	2020-08-13 15:00:00	2020-08-13 16:00:00	3,349.5	0	-300	51,362.5
53	@ESH21	Sell	1	3,342.75	2020-08-14 15:30:00	2020-08-14 16:00:00	3,349.5	0	-337.5	51,025
54	@ESH21	Sell	1	3,348.75	2020-08-18 10:45:00	2020-08-18 15:00:00	3,370.5	0	-1,087.5	49,937.5
55	@ESH21	Buy	1	3,367.25	2020-08-21 10:45:00	2020-08-21 16:00:00	3,375	0	387.5	50,325
56	@ESH21	Sell	1	3,415.75	2020-08-25 09:45:00	2020-08-25 10:15:00	3,407	0	437.5	50,762.5
57	@ESH21	Buy	1	3,461.75	2020-08-27 09:30:00	2020-08-27 12:30:00	3,465	0	162.5	50,925
58	@ESH21	Sell	1	3,483	2020-09-01 09:15:00	2020-09-01 09:45:00	3,474.25	0	437.5	51,362.5
59	@ESH21	Sell	1	3,367.5	2020-09-10 12:30:00	2020-09-10 12:45:00	3,358.75	0	437.5	51,800
60	@ESH21	Sell	1	3,353.75	2020-09-10 13:00:00	2020-09-10 16:00:00	3,319.25	0	1,725	53,525



Trade number	Instrument	Market Pos	Qty	Entry Price	Entry Time	Exit Time	Exit Price	Commission	Profit	Equity
61	@ESH21	Sell	1	3,336.25	2020-09-11 09:15:00	2020-09-11 09:45:00	3,327.5	0	437.5	53,962.5
62	@ESH21	Sell	1	3,361.5	2020-09-14 15:30:00	2020-09-14 16:00:00	3,364.75	0	-162.5	53,800
63	@ESH21	Sell	1	3,377.75	2020-09-15 15:30:00	2020-09-15 16:00:00	3,382	0	-212.5	53,587.5
64	@ESH21	Sell	1	3,211	2020-09-24 15:45:00	2020-09-24 16:00:00	3,227	0	-800	52,787.5
65	@ESH21	Sell	1	3,357	2020-10-01 10:15:00	2020-10-01 10:30:00	3,348.25	0	437.5	53,225
66	@ESH21	Sell	1	3,504.75	2020-10-13 10:00:00	2020-10-13 15:30:00	3,502	0	137.5	53,362.5
67	@ESH21	Buy	1	3,470.25	2020-10-15 15:45:00	2020-10-15 16:00:00	3,467.5	0	-137.5	53,225
68	@ESH21	Sell	1	3,474	2020-10-16 16:00:00	2020-10-16 16:00:00	3,465.25	0	437.5	53,662.5
69	@ESH21	Sell	1	3,438.75	2020-10-23 10:30:00	2020-10-23 12:00:00	3,430	0	437.5	54,100
70	@ESH21	Sell	1	3,380.25	2020-10-27 10:00:00	2020-10-27 16:00:00	3,374.75	0	275	54,375
71	@ESH21	Sell	1	3,227.25	2020-10-30 11:00:00	2020-10-30 16:00:00	3,256	0	-1,437.5	52,937.5
72	@ESH21	Buy	1	3,496	2020-11-06 09:15:00	2020-11-06 15:00:00	3,491	0	-250	52,687.5
73	@ESH21	Sell	1	3,535	2020-11-12 12:45:00	2020-11-12 13:00:00	3,526.25	0	437.5	53,125
74	@ESH21	Buy	1	3,559	2020-11-13 13:00:00	2020-11-13 16:00:00	3,573.5	0	725	53,850
75	@ESH21	Sell	1	3,602	2020-11-16 09:45:00	2020-11-16 10:00:00	3,593.25	0	437.5	54,287.5
76	@ESH21	Buy	1	3,569	2020-11-23 15:15:00	2020-11-23 16:00:00	3,567.25	0	-87.5	54,200
77	@ESH21	Sell	1	3,586.5	2020-11-24 10:00:00	2020-11-24 10:15:00	3,599.75	0	-662.5	53,537.5
78	@ESH21	Sell	1	3,619.5	2020-11-27 12:45:00	2020-11-29 18:15:00	3,635.5	0	-800	52,737.5
79	@ESH21	Buy	1	3,682	2020-12-07 09:15:00	2020-12-07 12:00:00	3,682	0	0	52,737.5
80	@ESH21	Buy	1	3,676.75	2020-12-08 10:00:00	2020-12-08 16:00:00	3,693.5	0	837.5	53,575
81	@ESH21	Sell	1	3,661.75	2020-12-14 13:00:00	2020-12-14 16:00:00	3,638.75	0	1,150	54,725
82	@ESH21	Sell	1	3,696.5	2020-12-18 10:15:00	2020-12-18 11:15:00	3,687.75	0	437.5	55,162.5
83	@ESH21	Sell	1	3,724.5	2020-12-29 10:30:00	2020-12-29 13:00:00	3,715.75	0	437.5	55,600
84	@ESH21	Sell	1	3,761.25	2021-01-04 09:15:00	2021-01-04 09:45:00	3,752.5	0	437.5	56,037.5
85	@ESH21	Sell	1	3,736.75	2021-01-04 10:15:00	2021-01-04 10:30:00	3,728	0	437.5	56,475
86	@ESH21	Sell	1	3,801.75	2021-01-14 15:15:00	2021-01-14 16:00:00	3,790.5	0	562.5	57,037.5