



Overview

\$2,828.75

(10 Jan 2020 - 26 Jan 2021)

	Total	Long	Short
Net Profit	\$2,828.75	\$1,502.50	\$1,326.25
Profit Factor	3.15	8.03	2.20
Drawdown (%)	5.34%	1.75%	6.73%
Drawdown (\$)	\$270.00	\$57.50	\$248.75
Absolute Drawdown (\$)	\$26.25	\$0.00	\$26.25
Absolute Drawdown (%)	1.05%	0.00%	1.05%
Trades	87	27	60
Profitable Trades (%)	67.82%	66.67%	68.33%
Winning Trades	59	18	41
Losing Trades	28	9	19
Even Trades	0	0	0
Sharpe Ratio	1.85	1.39	1.30
Sortino Ratio	207.05	394.24	30.17

Distribution

\$2,828.75

(10 Jan 2020 - 26 Jan 2021)

	Total	Long	Short
Avg trade	\$32.51	\$55.65	\$22.10
Avg winning trade	\$70.23	\$95.35	\$59.21
Avg losing trade	(\$46.96)	(\$23.75)	(\$57.96)
Ratio Avg win / Avg loss	1.50	4.01	1.02
Max consecutive winners	8	6	7
Max consecutive losers	5	2	4
Largest winning trade	\$281.25	\$281.25	\$265.00
Largest losing trade	(\$150.00)	(\$57.50)	(\$150.00)



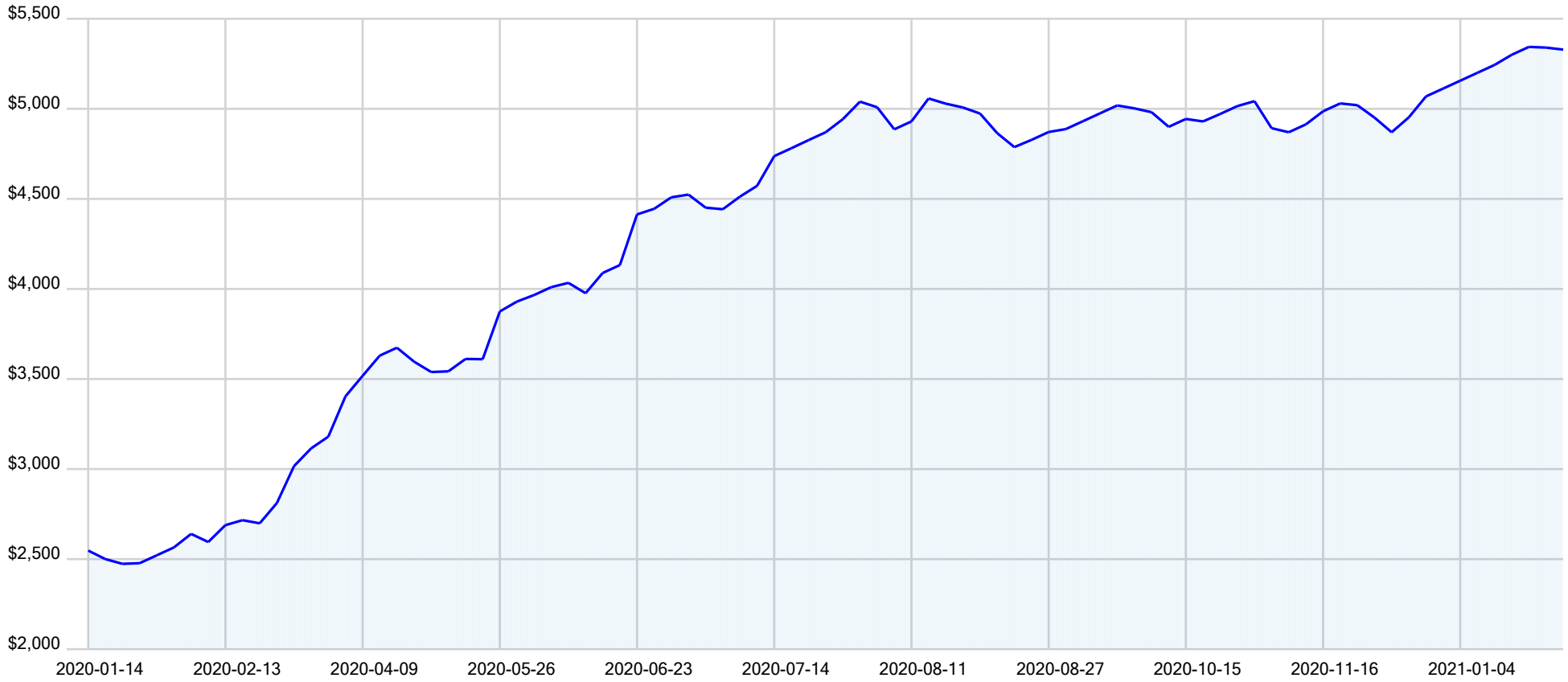
Return

\$2,828.75

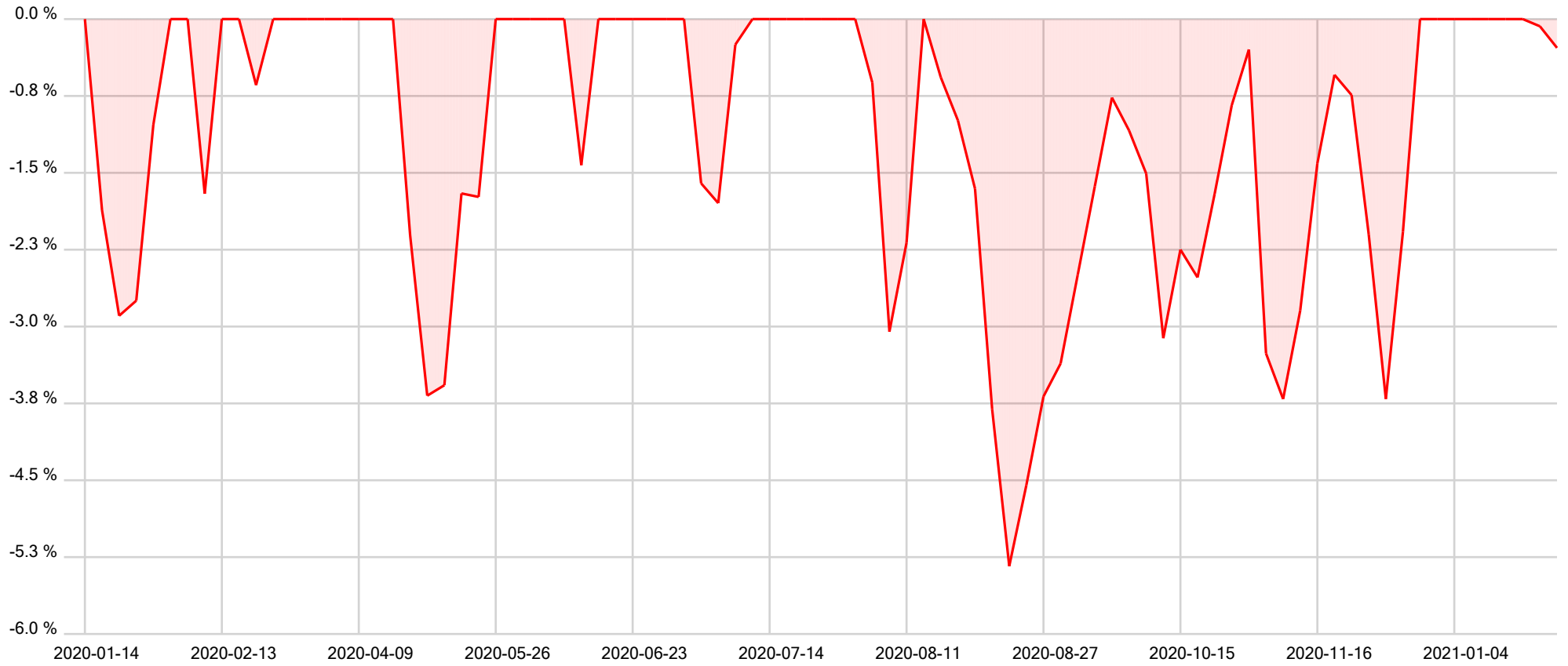
(10 Jan 2020 - 26 Jan 2021)

	Total	Long	Short
Avg Monthly return	6.28%	3.84%	3.46%
Avg Yearly return	54.80%	30.08%	25.41%

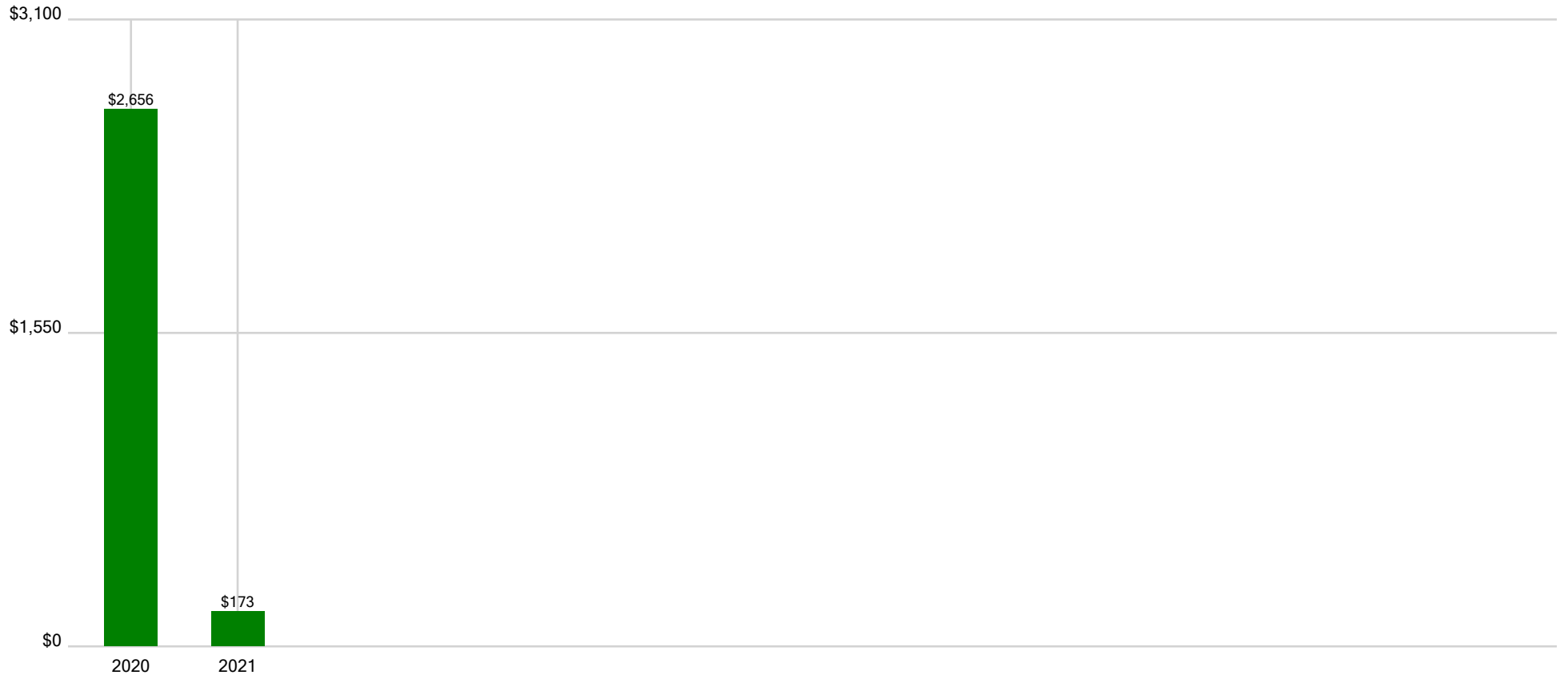
Equity



Drawdown



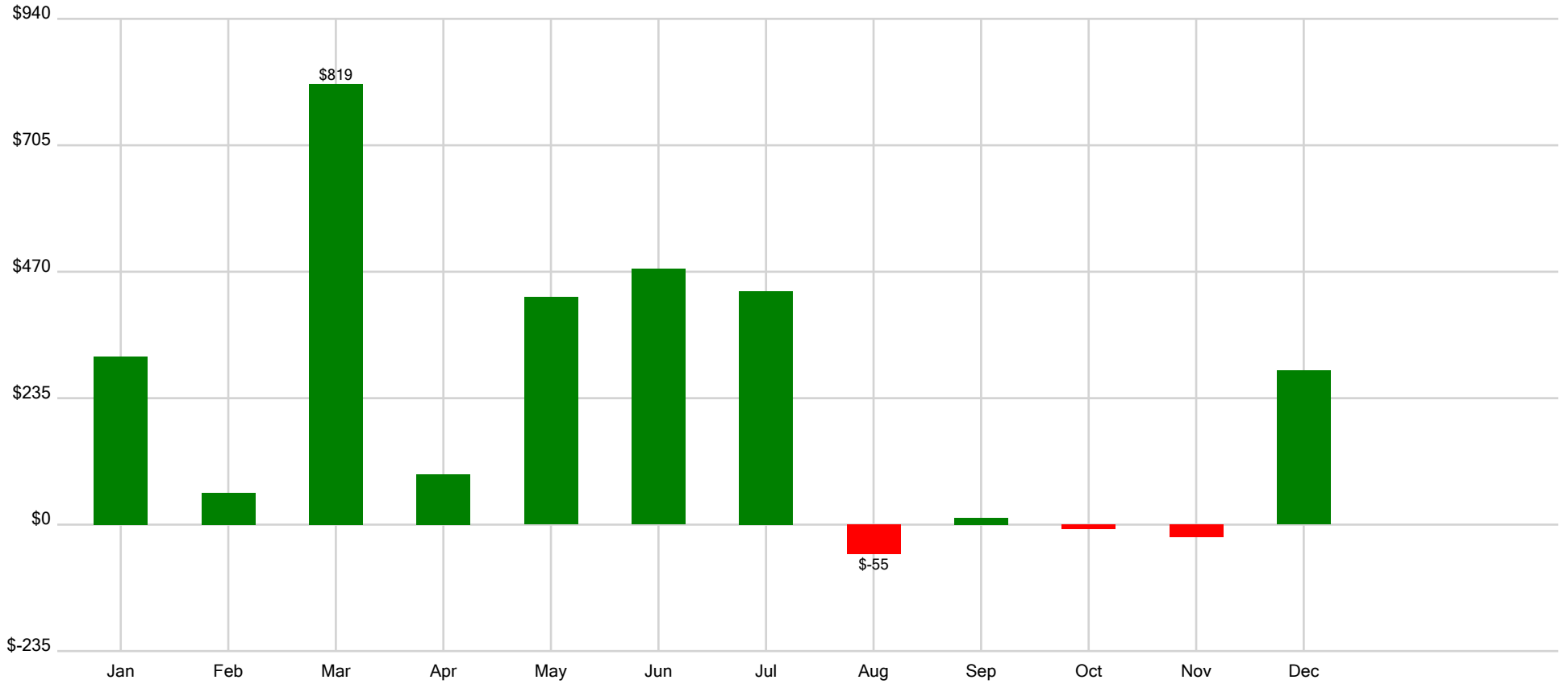
Yearly Returns



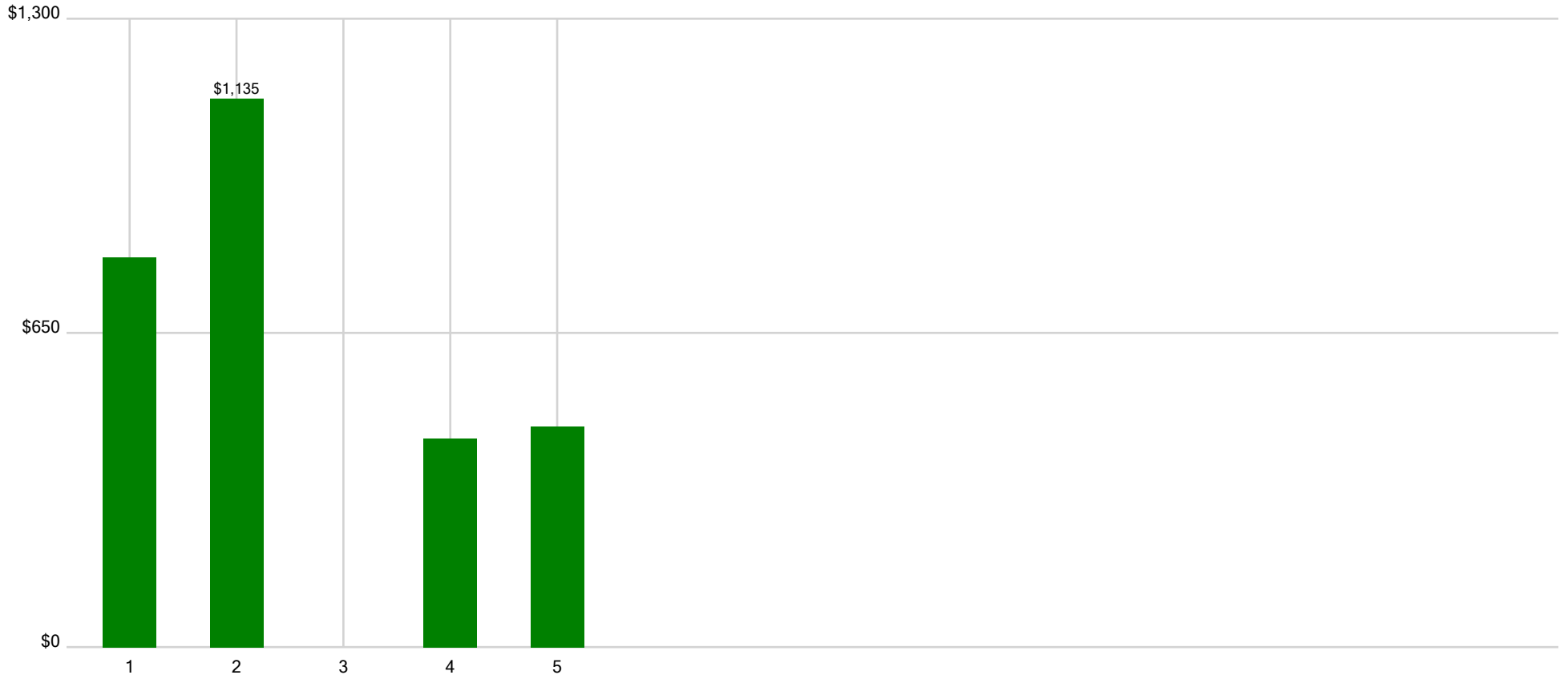
Monthly Returns



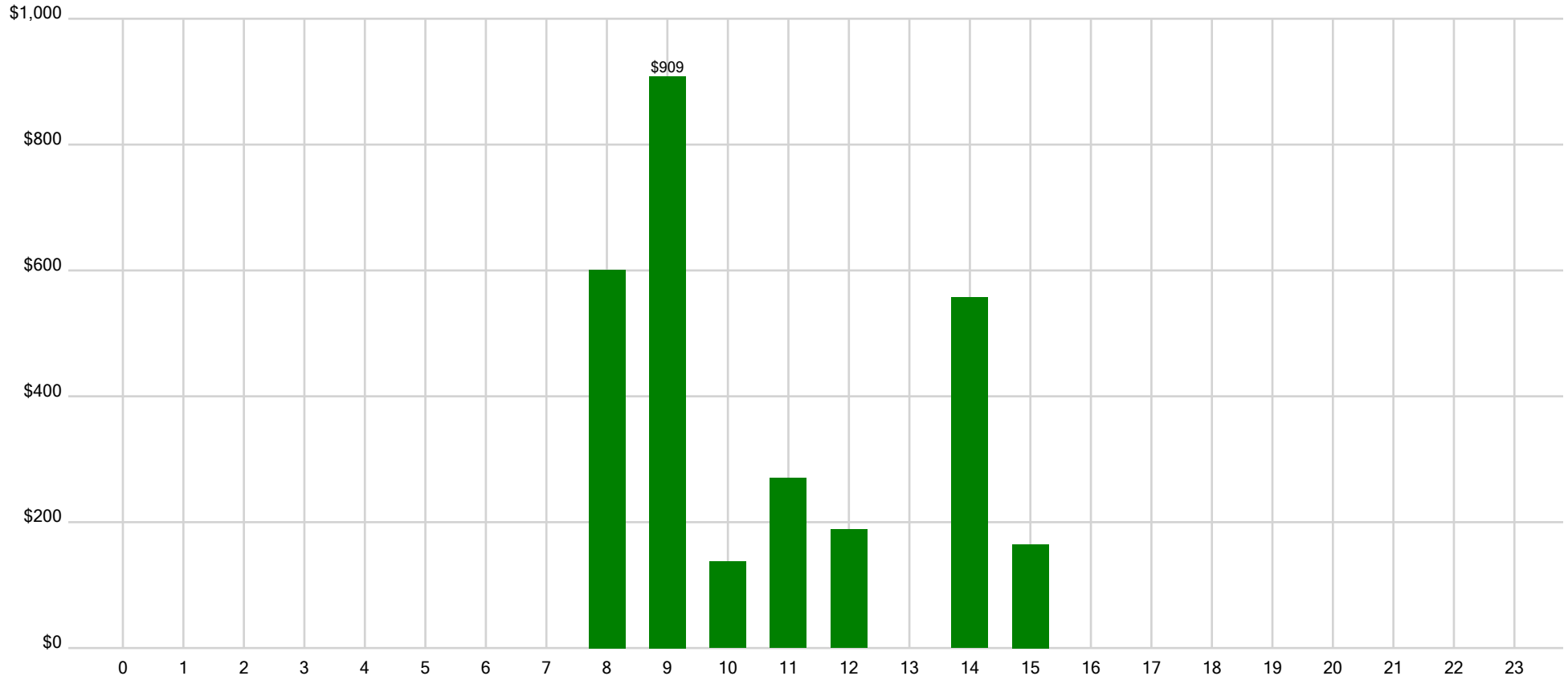
Month



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	3,234.5	2020-01-10 09:00:00	2020-01-10 15:00:00	3,225	0	47.5	2,547.5
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	2,500
3	@MES	Sell	1	3,280.75	2020-01-17 10:15:00	2020-01-17 14:45:00	3,286	0	-26.25	2,473.75
4	@MES	Buy	1	3,283.25	2020-01-20 10:45:00	2020-01-20 17:15:00	3,284	0	3.75	2,477.5
5	@MES	Sell	1	3,290	2020-01-24 08:30:00	2020-01-24 09:30:00	3,281.25	0	43.75	2,521.25
6	@MES	Sell	1	3,276	2020-01-24 09:45:00	2020-01-24 10:45:00	3,267.25	0	43.75	2,565
7	@MES	Buy	1	3,226.75	2020-01-30 14:15:00	2020-01-30 15:00:00	3,241.75	0	75	2,640
8	@MES	Buy	1	3,217.5	2020-02-03 09:15:00	2020-02-03 10:45:00	3,208.5	0	-45	2,595
9	@MES	Buy	1	3,291.75	2020-02-10 09:15:00	2020-02-10 15:00:00	3,310.5	0	93.75	2,688.75
10	@MES	Buy	1	3,330	2020-02-13 09:00:00	2020-02-13 14:15:00	3,335.5	0	27.5	2,716.25
11	@MES	Sell	1	3,321	2020-02-18 10:30:00	2020-02-18 12:00:00	3,324.5	0	-17.5	2,698.75
12	@MES	Buy	1	2,940.75	2020-03-02 08:45:00	2020-03-02 10:15:00	2,963.25	0	112.5	2,811.25
13	@MES	Buy	1	2,798.5	2020-03-10 14:30:00	2020-03-10 15:00:00	2,839.5	0	205	3,016.25
14	@MES	Sell	1	2,474.75	2020-03-13 10:45:00	2020-03-13 11:00:00	2,455	0	98.75	3,115
15	@MES	Sell	1	2,418.25	2020-03-16 09:00:00	2020-03-16 09:15:00	2,405.25	0	65	3,180
16	@MES	Buy	1	2,467.25	2020-03-17 11:15:00	2020-03-17 11:30:00	2,512	0	223.75	3,403.75
17	@MES	Sell	1	2,197	2020-03-23 10:30:00	2020-03-23 10:45:00	2,174.25	0	113.75	3,517.5
18	@MES	Buy	1	2,754	2020-04-09 08:30:00	2020-04-09 12:00:00	2,776.5	0	112.5	3,630
19	@MES	Sell	1	2,707.25	2020-04-13 09:30:00	2020-04-13 09:45:00	2,698.5	0	43.75	3,673.75
20	@MES	Sell	1	2,796.75	2020-04-17 10:00:00	2020-04-17 12:00:00	2,812.25	0	-77.5	3,596.25
21	@MES	Buy	1	2,824.25	2020-04-20 10:15:00	2020-04-20 12:15:00	2,812.75	0	-57.5	3,538.75
22	@MES	Sell	1	2,784.5	2020-04-20 14:15:00	2020-04-20 15:00:00	2,783.75	0	3.75	3,542.5
23	@MES	Sell	1	2,840.75	2020-04-28 10:00:00	2020-04-28 10:15:00	2,827	0	68.75	3,611.25
24	@MES	Sell	1	2,843.75	2020-05-07 14:15:00	2020-05-07 15:00:00	2,844	0	-1.25	3,610
25	@MES	Sell	1	2,885.75	2020-05-12 09:45:00	2020-05-12 15:00:00	2,832.75	0	265	3,875
26	@MES	Sell	1	2,969	2020-05-26 11:00:00	2020-05-26 15:00:00	2,958	0	55	3,930
27	@MES	Sell	1	3,004.25	2020-05-28 15:00:00	2020-05-28 15:00:00	2,997	0	36.25	3,966.25
28	@MES	Sell	1	2,986.5	2020-05-29 09:15:00	2020-05-29 09:45:00	2,977.75	0	43.75	4,010
29	@MES	Buy	1	3,004	2020-05-29 14:15:00	2020-05-29 15:00:00	3,008.75	0	23.75	4,033.75
30	@MES	Sell	1	3,068.75	2020-06-04 14:15:00	2020-06-04 15:00:00	3,080.25	0	-57.5	3,976.25

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	3,147.25	2020-06-05 08:30:00	2020-06-05 10:30:00	3,169.75	0	112.5	4,088.75
32	@MES	Sell	1	2,993.25	2020-06-12 10:15:00	2020-06-12 10:30:00	2,984.5	0	43.75	4,132.5
33	@MES	Buy	1	2,991.75	2020-06-15 10:30:00	2020-06-15 13:45:00	3,048	0	281.25	4,413.75
34	@MES	Sell	1	3,106.75	2020-06-23 14:45:00	2020-06-23 15:00:00	3,100.5	0	31.25	4,445
35	@MES	Buy	1	3,040.25	2020-06-25 14:30:00	2020-06-25 15:00:00	3,053	0	63.75	4,508.75
36	@MES	Sell	1	3,105.25	2020-07-02 15:00:00	2020-07-02 15:00:00	3,102.25	0	15	4,523.75
37	@MES	Sell	1	3,137.75	2020-07-06 09:30:00	2020-07-06 10:30:00	3,152.25	0	-72.5	4,451.25
38	@MES	Buy	1	3,142.75	2020-07-07 09:15:00	2020-07-07 11:30:00	3,141	0	-8.75	4,442.5
39	@MES	Sell	1	3,130.75	2020-07-07 14:00:00	2020-07-07 15:00:00	3,116.75	0	70	4,512.5
40	@MES	Sell	1	3,125.5	2020-07-09 09:45:00	2020-07-09 10:00:00	3,113.5	0	60	4,572.5
41	@MES	Sell	1	3,161	2020-07-13 14:30:00	2020-07-13 15:00:00	3,128	0	165	4,737.5
42	@MES	Sell	1	3,117	2020-07-14 08:15:00	2020-07-14 08:45:00	3,108.25	0	43.75	4,781.25
43	@MES	Sell	1	3,189.5	2020-07-24 08:45:00	2020-07-24 09:00:00	3,180.5	0	45	4,826.25
44	@MES	Sell	1	3,223.5	2020-07-31 09:00:00	2020-07-31 09:15:00	3,214.75	0	43.75	4,870
45	@MES	Buy	1	3,230.75	2020-07-31 15:00:00	2020-07-31 15:00:00	3,245.25	0	72.5	4,942.5
46	@MES	Buy	1	3,304	2020-08-06 09:15:00	2020-08-06 15:00:00	3,323.5	0	97.5	5,040
47	@MES	Buy	1	3,321.25	2020-08-07 09:15:00	2020-08-07 11:15:00	3,315	0	-31.25	5,008.75
48	@MES	Sell	1	3,312	2020-08-10 10:15:00	2020-08-10 14:15:00	3,336.5	0	-122.5	4,886.25
49	@MES	Sell	1	3,348	2020-08-11 08:45:00	2020-08-11 09:15:00	3,339.25	0	43.75	4,930
50	@MES	Sell	1	3,334	2020-08-11 14:30:00	2020-08-11 15:00:00	3,308.5	0	127.5	5,057.5
51	@MES	Sell	1	3,342.75	2020-08-13 14:00:00	2020-08-13 15:00:00	3,348.5	0	-28.75	5,028.75
52	@MES	Buy	1	3,352.75	2020-08-14 10:45:00	2020-08-14 13:30:00	3,348.5	0	-21.25	5,007.5
53	@MES	Sell	1	3,342	2020-08-14 14:30:00	2020-08-14 15:00:00	3,348.75	0	-33.75	4,973.75
54	@MES	Sell	1	3,348	2020-08-18 09:45:00	2020-08-18 14:00:00	3,369.75	0	-108.75	4,865
55	@MES	Sell	1	3,333.25	2020-08-20 08:30:00	2020-08-20 09:15:00	3,348.75	0	-77.5	4,787.5
56	@MES	Buy	1	3,366.5	2020-08-21 09:45:00	2020-08-21 15:00:00	3,374.5	0	40	4,827.5
57	@MES	Sell	1	3,415	2020-08-25 08:45:00	2020-08-25 09:15:00	3,406.25	0	43.75	4,871.25
58	@MES	Buy	1	3,461	2020-08-27 08:30:00	2020-08-27 11:30:00	3,464.25	0	16.25	4,887.5
59	@MES	Sell	1	3,482	2020-09-01 08:15:00	2020-09-01 08:45:00	3,473.25	0	43.75	4,931.25
60	@MES	Sell	1	3,367	2020-09-10 11:30:00	2020-09-10 11:45:00	3,358.25	0	43.75	4,975

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	3,335.5	2020-09-11 08:15:00	2020-09-11 08:45:00	3,326.75	0	43.75	5,018.75
62	@MES	Sell	1	3,360.75	2020-09-14 14:30:00	2020-09-14 15:00:00	3,364	0	-16.25	5,002.5
63	@MES	Sell	1	3,377	2020-09-15 14:30:00	2020-09-15 15:00:00	3,381.25	0	-21.25	4,981.25
64	@MES	Sell	1	3,210.25	2020-09-24 14:45:00	2020-09-24 15:00:00	3,226.5	0	-81.25	4,900
65	@MES	Sell	1	3,358	2020-10-01 09:15:00	2020-10-01 09:30:00	3,349.25	0	43.75	4,943.75
66	@MES	Buy	1	3,469.5	2020-10-15 14:45:00	2020-10-15 15:00:00	3,466.75	0	-13.75	4,930
67	@MES	Sell	1	3,473	2020-10-16 15:00:00	2020-10-16 15:00:00	3,464.75	0	41.25	4,971.25
68	@MES	Sell	1	3,437.75	2020-10-23 09:30:00	2020-10-23 11:00:00	3,429	0	43.75	5,015
69	@MES	Sell	1	3,379.5	2020-10-27 09:00:00	2020-10-27 15:00:00	3,374	0	27.5	5,042.5
70	@MES	Sell	1	3,226.75	2020-10-30 10:00:00	2020-10-30 15:00:00	3,256.75	0	-150	4,892.5
71	@MES	Buy	1	3,494.5	2020-11-06 08:15:00	2020-11-06 14:00:00	3,490	0	-22.5	4,870
72	@MES	Sell	1	3,534.25	2020-11-12 11:45:00	2020-11-12 12:00:00	3,525.5	0	43.75	4,913.75
73	@MES	Buy	1	3,558.25	2020-11-13 12:00:00	2020-11-13 15:00:00	3,572.75	0	72.5	4,986.25
74	@MES	Sell	1	3,601.25	2020-11-16 08:45:00	2020-11-16 09:00:00	3,592.5	0	43.75	5,030
75	@MES	Buy	1	3,568.25	2020-11-23 14:15:00	2020-11-23 15:00:00	3,566.25	0	-10	5,020
76	@MES	Sell	1	3,585.25	2020-11-24 09:00:00	2020-11-24 09:15:00	3,599	0	-68.75	4,951.25
77	@MES	Sell	1	3,618.75	2020-11-27 11:45:00	2020-11-29 17:15:00	3,635	0	-81.25	4,870
78	@MES	Buy	1	3,676.25	2020-12-08 09:00:00	2020-12-08 15:00:00	3,692.75	0	82.5	4,952.5
79	@MES	Sell	1	3,661.75	2020-12-14 12:00:00	2020-12-14 15:00:00	3,638.5	0	116.25	5,068.75
80	@MES	Sell	1	3,696.25	2020-12-18 09:15:00	2020-12-18 10:15:00	3,687.5	0	43.75	5,112.5
81	@MES	Sell	1	3,724.25	2020-12-29 09:30:00	2020-12-29 12:00:00	3,715.5	0	43.75	5,156.25
82	@MES	Sell	1	3,761.25	2021-01-04 08:15:00	2021-01-04 08:45:00	3,752.5	0	43.75	5,200
83	@MES	Sell	1	3,736.5	2021-01-04 09:15:00	2021-01-04 09:30:00	3,727.75	0	43.75	5,243.75
84	@MES	Sell	1	3,801.5	2021-01-14 14:15:00	2021-01-14 15:00:00	3,790.25	0	56.25	5,300
85	@MES	Sell	1	3,783.75	2021-01-19 09:00:00	2021-01-19 09:15:00	3,775	0	43.75	5,343.75
86	@MES	Buy	1	3,836.75	2021-01-22 11:00:00	2021-01-22 15:00:00	3,836	0	-3.75	5,340
87	@MES	Sell	1	3,840.25	2021-01-26 11:15:00	2021-01-26 15:00:00	3,842.5	0	-11.25	5,328.75