

Instruments Optimizer Walk forward

Instrument	Performance	Parameters	From	To	Total Net Profit	Gross Profit	Gross Loss	Profit Factor	Cumulative Profit	Max. Drawdown	Total # of Trades	Percent Profitable
RB 05-24	0.69	23/2000/1000/146/334/	1/29/2023 12:00:00 AM	3/19/2023 12:00:00 AM	-\$1,827.00	\$11,268.60	-\$13,095.60	0.86	-\$1,827.00	-\$7,442.40	33	51.52 %
RB 05-24	0.4	23/2000/1000/146/334/	3/20/2023 12:00:00 AM	5/8/2023 12:00:00 AM	\$781.20	\$10,180.80	-\$9,399.60	1.08	\$781.20	-\$5,203.80	27	48.15 %
RB 05-24	0.03	23/2000/1000/146/334/	5/9/2023 12:00:00 AM	6/27/2023 12:00:00 AM	\$8,500.80	\$16,014.60	-\$7,513.80	2.13	\$8,500.80	-\$2,137.80	33	54.55 %
RB 05-24	0.13	23/2000/1000/146/334/	6/28/2023 12:00:00 AM	8/16/2023 12:00:00 AM	\$5,770.80	\$15,632.40	-\$9,861.60	1.59	\$5,770.80	-\$2,398.20	30	50.00 %
RB 05-24	0.02	23/2000/1000/146/334/	8/17/2023 12:00:00 AM	10/5/2023 12:00:00 AM	\$9,567.60	\$17,556.00	-\$7,988.40	2.20	\$9,567.60	-\$1,675.80	37	54.05 %
RB 05-24	0.03	23/2000/1000/146/334/	10/6/2023 12:00:00 AM	11/24/2023 12:00:00 A	\$7,786.80	\$13,944.00	-\$6,157.20	2.26	\$7,786.80	-\$2,066.40	26	61.54 %
RB 05-24	0.09	23/2000/1000/146/334/	11/25/2023 12:00:00 A	1/13/2024 12:00:00 AM	\$5,401.20	\$12,705.00	-\$7,303.80	1.74	\$5,401.20	-\$2,658.60	24	58.33 %
RB 05-24	0.37	23/2000/1000/146/334/	1/14/2024 12:00:00 AM	3/3/2024 12:00:00 AM	\$1,331.40	\$7,971.60	-\$6,640.20	1.20	\$1,331.40	-\$3,154.20	18	44.44 %
RB 05-24	0.13	23/2000/1000/146/334/	3/4/2024 12:00:00 AM	3/22/2024 12:00:00 AM	\$1,373.40	\$1,965.60	-\$592.20	3.32	\$1,373.40	-\$592.20	5	80.00 %

Summary Chart Graphs Executions Trades Periods Orders Settings

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$38686.20	\$20004.60	\$18681.60
Gross Profit	\$107238.60	\$52596.60	\$54642.00
Gross Loss	-\$68552.40	-\$32592.00	-\$35960.40
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	1.56	1.61	1.52
Cumulative Profit	\$4855.67	\$2666.22	\$2500.12
Max. Drawdown	-\$3295.58	-\$1855.08	-\$3131.50
Sharpe Ratio	1.00	1.00	1.00
Start Date	9/1/2022		
End Date	3/22/2024		
Total # of Trades	233	124	109
Percent Profitable	53.65%	53.23%	54.13%
# of Winning Trades	125	66	59
# of Losing Trades	108	58	50
Average Trade	\$166.04	\$161.33	\$171.39
Average Winning Trade	\$857.91	\$796.92	\$926.14
Average Losing Trade	-\$634.74	-\$561.93	-\$719.21
Ratio avg. Win / avg. Loss	1.35	1.42	1.29
Max. consec. Winners	3	1	1