

Currency

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
ES 06-24	0.02	4/2000/1000/38/69/37/25/0.00159/13	1/29/2023 12:00:00 A	3/19/2023 12:00:00 A	\$9,137.50	\$20,000.00	-\$10,862.50	1.84	\$9,137.50	-\$2,525.00	53	50.94 %
ES 06-24	0.81	4/2000/1000/38/69/37/25/0.00159/13	3/20/2023 12:00:00 A	5/8/2023 12:00:00 AM	-\$2,387.50	\$5,662.50	-\$8,050.00	0.70	-\$2,387.50	-\$4,450.00	27	25.93 %
ES 06-24	0.63	4/2000/1000/38/69/37/25/0.00159/13	5/9/2023 12:00:00 AM	6/27/2023 12:00:00 A	-\$700.00	\$3,625.00	-\$4,325.00	0.84	-\$700.00	-\$2,162.50	16	37.50 %
ES 06-24	0.14	4/2000/1000/38/69/37/25/0.00159/13	6/28/2023 12:00:00 A	8/16/2023 12:00:00 A	\$2,662.50	\$6,237.50	-\$3,575.00	1.74	\$2,662.50	-\$1,237.50	17	47.06 %
ES 06-24	0	4/2000/1000/38/69/37/25/0.00159/13	8/17/2023 12:00:00 A	10/5/2023 12:00:00 A	\$9,587.50	\$11,000.00	-\$1,412.50	7.79	\$9,587.50	-\$462.50	19	78.95 %
ES 06-24	0	4/2000/1000/38/69/37/25/0.00159/13	10/6/2023 12:00:00 A	11/24/2023 12:00:00	\$8,787.50	\$12,862.50	-\$4,075.00	3.16	\$8,787.50	-\$1,450.00	27	62.96 %
ES 06-24	0.19	4/2000/1000/38/69/37/25/0.00159/13	11/25/2023 12:00:00	1/13/2024 12:00:00 A	\$1,825.00	\$4,312.50	-\$2,487.50	1.73	\$1,825.00	-\$1,400.00	12	41.67 %
ES 06-24	0.08	4/2000/1000/38/69/37/25/0.00159/13	1/14/2024 12:00:00 A	3/3/2024 12:00:00 AM	\$2,650.00	\$4,812.50	-\$2,162.50	2.23	\$2,650.00	-\$925.00	13	61.54 %
ES 06-24	0.07	4/2000/1000/38/69/37/25/0.00159/13	3/4/2024 12:00:00 AM	3/28/2024 12:00:00 A	\$2,962.50	\$5,275.00	-\$2,312.50	2.28	\$2,962.50	-\$925.00	13	61.54 %

Summary Chart Graphs Executions Trades Periods Orders Settings

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$2962.50	\$2825.00	\$137.50
Gross Profit	\$5275.00	\$3750.00	\$1525.00
Gross Loss	-\$2312.50	-\$925.00	-\$1387.50
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	2.28	4.05	1.10
Cumulative Profit	\$2962.50	\$2825.00	\$137.50
Max. Drawdown	-\$925.00	-\$462.50	-\$925.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	3/4/2024		
End Date	3/28/2024		
Total # of Trades	13	7	6
Percent Profitable	61.54%	71.43%	50.00%
# of Winning Trades	8	5	3