

Backtest Performance Report

Bars processed: 17143
Trades executed: 481
Starting capital: 10,000.00
Total capital (final equity): 54,867.27
Max capital: 60,857.02
Min capital: 9,779.60
Total fees paid: 1,290.04
Total interest/funding paid: 0.00
Total profit before fees: 46,157.31
Duplicate timestamps: 0
Missing bars: 9
Outlier bars: 85
Total volume traded: 12,900,373.65
Max effective leverage used: 2.18x

Key stats:

Periods Per Year: 2192.0000
Total Return: 448.67%
Cagr: 24.32%
Volatility: 19.82%
Sharpe: 1.1957
Sortino: 1.2887
Max Drawdown: -34.61%
Calmar: 0.7025
Total Trades: 481
Win Rate: 31.19%
Profit Factor: 1.3777
Avg Trade Pnl: 93.2792
Avg Win: 1091.1411
Avg Loss: -358.9242
Expectancy: 93.2792
Avg Holding Bars: 15.6258
Exposure: 43.85%

Position/trade stats:

Mean position size (USD): 13,395.30
Median position size (USD): 10,904.69
Mean trade PnL (USD/%): 93.28 / 0.40%
Median trade PnL (USD/%): -158.01 / -0.45%
Total slippage paid (est): 129.00
Fees per trade: 2.68
Slippage per trade (est): 0.27

Entry/Exit Outcomes

Entry	Exit	Trades	Net PnL
Bearish 1W	Signal Intent Flip to Bullish 1W	7	+3,928
Bearish 1W	Strategy Exit Reason: 1W-A Opposite Close	1	+148
Bearish 1W	Strategy Exit Reason: Red Gator Teeth PP	1	+875
Bearish 1W	Strategy Exit Reason: Underlying Gain Target	4	+5,514
Bearish 1W	Strategy Exit Reason: Williams Zones PP	2	+1,254
Bearish 1W	Strategy Stop Loss Bearish 1W	102	-23,722
Bearish 1W + Bearish Add-on Fractal	Signal Intent Flip to Bullish 1W	7	+3,661
Bearish 1W + Bearish Add-on Fractal	Strategy Exit Reason: Underlying Gain Target	8	+3,929
Bearish 1W + Bearish Add-on Fractal	Strategy Exit Reason: Williams Zones PP	4	+3,845
Bearish 1W + Bearish Add-on Fractal	Strategy Reversal to Bullish 1W	1	+1,767
Bearish 1W + Bearish Add-on Fractal	Strategy Stop Loss Bearish 1W	3	-2,666
Bearish 1W-R	Engine End of Backtest	1	-365
Bearish 1W-R	Strategy Exit Reason: 1W-R Flattened by Opposite 1W	2	+3,223
Bearish 1W-R	Strategy Exit Reason: Underlying Gain Target	4	+8,553
Bearish 1W-R	Strategy Reversal to Bullish 1W	4	+587
Bearish 1W-R	Strategy Stop Loss Bearish 1W-R	24	-16,441
Bearish 1W-R + Bearish Add-on Fractal	Strategy Exit Reason: 1W-R Flattened by Opposite 1W	2	+5,443
Bearish 1W-R + Bearish Add-on Fractal	Strategy Exit Reason: Underlying Gain Target	6	+16,946
Bearish 1W-R + Bearish Add-on Fractal	Strategy Exit Reason: Williams Zones PP	2	+7,440
Bearish 1W-R + Bearish Add-on Fractal	Strategy Reversal to Bullish 1W	2	+84
Bearish 1W-R + Bearish Add-on Fractal	Strategy Stop Loss Bearish 1W	5	-8,575
Bullish 1W	Signal Intent Flip to Bearish 1W	9	+6,486
Bullish 1W	Strategy Exit Reason: 1W-A Opposite Close	3	+1,472
Bullish 1W	Strategy Exit Reason: Underlying Gain Target	6	+9,457
Bullish 1W	Strategy Exit Reason: Williams Zones PP	5	+2,036
Bullish 1W	Strategy Reversal to Bearish 1W	1	+615
Bullish 1W	Strategy Stop Loss Bullish 1W	137	-33,964
Bullish 1W + Bullish Add-on Fractal	Signal Intent Flip to Bearish 1W	8	+5,499
Bullish 1W + Bullish Add-on Fractal	Strategy Exit Reason: 1W-D Opposite Close	2	+3,666
Bullish 1W + Bullish Add-on Fractal	Strategy Exit Reason: Red Gator Teeth PP	2	+2,663
Bullish 1W + Bullish Add-on Fractal	Strategy Exit Reason: Underlying Gain Target	4	+14,512
Bullish 1W + Bullish Add-on Fractal	Strategy Exit Reason: Williams Zones PP	10	+15,445
Bullish 1W + Bullish Add-on Fractal	Strategy Reversal to Bearish 1W	3	+3,109
Bullish 1W + Bullish Add-on Fractal	Strategy Stop Loss Bullish 1W	10	-11,895
Bullish 1W-R	Strategy Exit Reason: 1W-R Flattened by Opposite 1W	2	+2,414
Bullish 1W-R	Strategy Exit Reason: Underlying Gain Target	7	+11,855

... 6 more rows not shown

Equity Over Time



Drawdown Over Time

