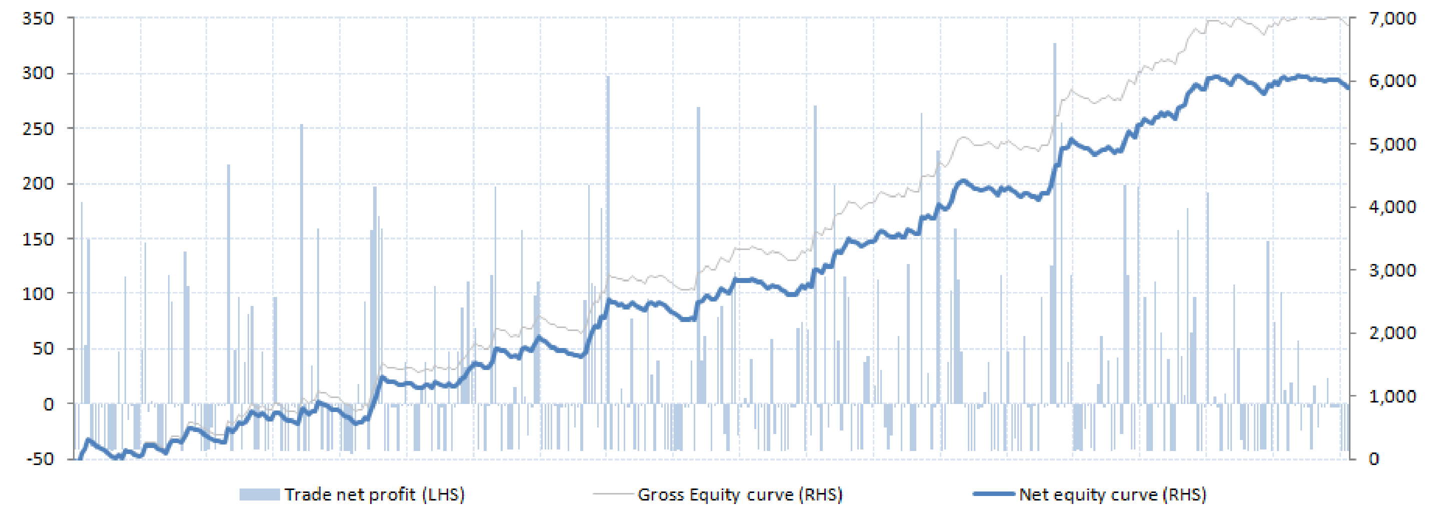
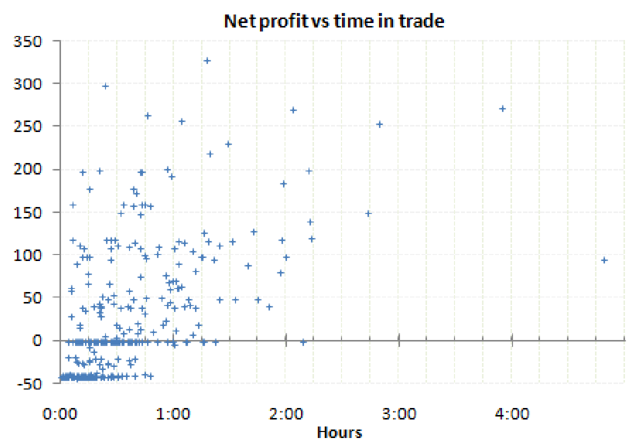
Trades from May to Nov (115 days) in VFC, employing $20,000 capital, risking 0.21% per trade, max leverage 1.7x

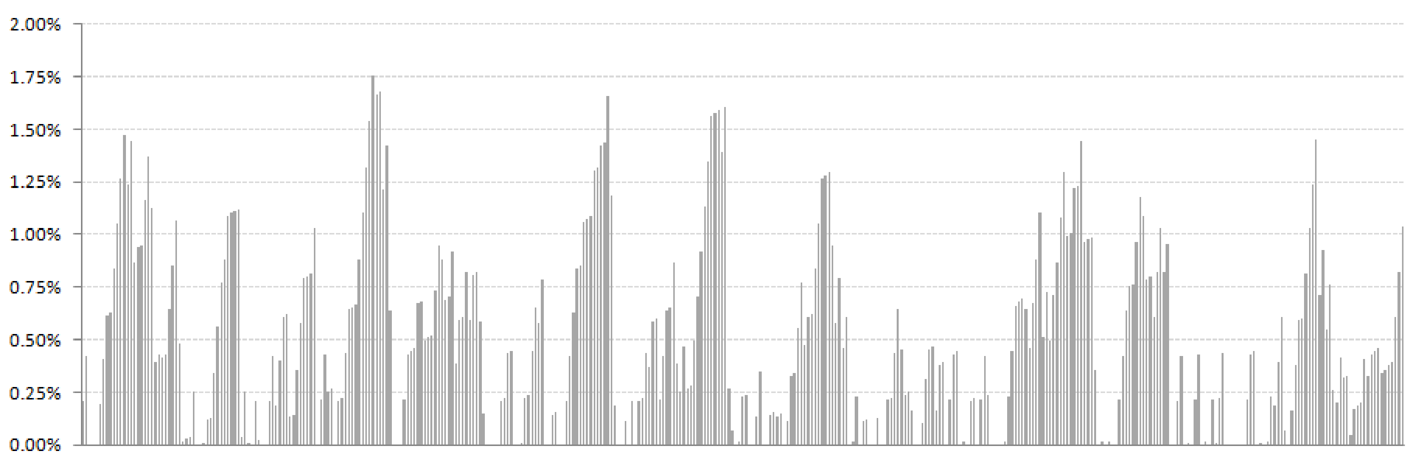



| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| Trades | 383 | | Longs W/Ø/L | (73 / 42 / 73) | 39% | Profit factor | 2.1 | |
| Gross Profit | 13,047 | 0.80R | Shorts W/Ø/L | (61 / 42 / 92) | 31% | Exp val (ticks / $) | 10.82 / 15.38 | 0.37R |
| Gross Loss | -6,151 | -0.38R | Best trade $ | 327 | 7.60R | St Dev | 72.68 | 1.73R |
| Commission | -1,005 | -0.06R | Worst trade $ | -45 | -1.07R | Max consec win | 6 | 1.03R |
| Net Profit | 5,891 | 0.36R | Best trade ticks | 257 | 6.43R | Max consec loss | 6 | -0.75R |
| Total value of R in $ | 16,323 | | Worst trade ticks | -43 | -1.08R | | | |

| | | Cumulative | | | Average per trade | | |
|---|---|---|---|---|---|---|---|
| | | Trades | Net | Time (hh:mm:ss) | Trades | Net | Time (hh:mm:ss) |
| Longs | Win | 73 | 7,138 | 67:55:11 | 38.8% | 97.78 | 0:55:49 |
| | Scratch | 42 | -111 | 21:22:59 | 22.3% | -2.64 | 0:30:33 |
| | Loss | 73 | -2,935 | 16:20:11 | 38.8% | -40.21 | 0:13:26 |
| | **Total** | **188** | **4,092** | **105:38:21** | **100.0%** | **21.77** | **0:33:43** |
| Shorts | Win | 61 | 5,552 | 55:00:46 | 31.3% | 91.02 | 0:54:07 |
| | Scratch | 42 | -108 | 20:41:46 | 21.5% | -2.57 | 0:29:34 |
| | Loss | 92 | -3,645 | 21:20:34 | 47.2% | -39.62 | 0:13:55 |
| | **Total** | **195** | **1,799** | **97:03:06** | **100.0%** | **9.23** | **0:29:52** |
| | *Long* | *49.1%* | *69.5%* | *52.1%* | | | |
| | *Short* | *50.9%* | *30.5%* | *47.9%* | | | |




## Drawdown analysis




| | | | | | | | |
|---|---|---|---|---|---|---|---|
| Max drawdown | $351 | 1.8% | # of DD | 41 | Average DD | $100 | 0.5% |
| Time in drawdown | 16 trades | | # of DD (> 6 trades) | 15 | Average DD (> 6 trades) | $220 | 1.1% |
| Time to recover | 5 trades | | Avg duration (> 6 trades) | 18.1 trades | Longest DD | 33 trades | 1.0% |