

All trades

Initial capital	1000
Ending capital	12748.77
Net Profit	11748.77
Net Profit %	1174.88%
Exposure %	82.47%
Net Risk Adjusted Return %	1424.57%
Annual Return %	26.63%
Risk Adjusted Return %	32.29%
Transaction costs	16.77
Interest earned	255.74
Interest charged	0

All trades	17
Avg. Profit/Loss	676.06
Avg. Profit/Loss %	20.82%
Avg. Bars Held	132.47

Winners	14 (82.35 %)
Losers	3 (17.65 %)
Max. % drawdown from Buy	-4.06%
Max. % drawdown from High	-12.53%
Recovery Factor	7.8
CAR/MaxDD	2.13
RAR/MaxDD	2.58
Profit Factor	78.99
Payoff Ratio	16.93
Standard Error	1458.06
Risk-Reward Ratio	0.51
Ulcer Index	4.16
Ulcer Performance Index	5.1
Sharpe Ratio of trades	0.56
K-Ratio	0.03
Rate on Cash	2.50%

Symbol	Trade	Date	Price	Ex. date	Ex. Price	% chg	# bars
GLD	Long	1/5/2016	103.13	10/25/2016	120.89	17.22%	205
GLL	Long	11/11/2016	308	12/30/2016	356.96	15.90%	34
GLD	Long	1/13/2017	113.65	7/13/2017	116.04	2.10%	125
GLD	Long	8/14/2017	121.98	6/5/2018	122.55	0.47%	204
GLL	Long	6/18/2018	287.56	8/28/2018	322.44	12.13%	51
GLD	Long	10/2/2018	113.7	8/7/2020	192.705	69.49%	466
GLL	Long	1/7/2021	122.44	2/11/2021	131.76	7.61%	25
GLD	Long	4/16/2021	166.24	9/15/2021	168.1332	1.14%	106
GLL	Long	9/15/2021	133.1528	10/11/2021	139.4	4.69%	19
GLD	Long	11/9/2021	170.73	1/6/2022	167.16	-2.09%	41
GLL	Long (max loss)	1/7/2022	132.12	1/10/2022	130.561	-1.18%	2
GLD	Long	1/11/2022	168.44	6/22/2022	171.61	1.88%	112
GLL	Long	6/22/2022	121.64	7/29/2022	133.36	9.63%	27
GLD	Long	9/15/2022	156.76	8/17/2023	176.53	12.61%	232
GLL	Long (max loss)	8/17/2023	120.04	8/23/2023	118.6235	-1.18%	5
GLD	Long	10/16/2023	177.84	1/29/2026	509.51	186.50%	574
GLL	Long	6/4/2026	21.74	7/9/2026	25.58	17.66%	24

bars = mkt days