ATR Squeeze / Trade log performance analysis Share

Performance13.csv

CSV

Please analyze this trade log for performance. WR, Avg win, loss, RR, etc

Ran 3 commands

Performance13, 1 MNQZ6 contract unless noted (Nov 3 to Nov 9, 11:19)

Net P/L is **+$2,216**. Entries with split exits are grouped as one trade (912 trades, 940 exit legs), and the per-leg numbers are nearly the same.

Metric	Value
Win rate	60.9% (555W / 353L / 4 BE)
Avg win	$23.0
Avg loss	$29.8
RR (avg win ÷ avg loss)	0.77
Profit factor	1.21
Expectancy	+$2.43 per trade
Max drawdown	$1,539
Largest win / loss	+$290 / -$340 (8 contracts)

Long vs short

- Longs (411 trades): 58.4% WR, RR 0.87, PF 1.23, +$1,135.
- Shorts (501 trades): 62.9% WR, RR 0.69, PF 1.19, +$1,081.

By position size

- The 1-lot trades (874 legs) made **+$2,376**, at 61.0% WR with a $17.9 avg win, $21.3 avg loss and RR 0.84.

- On Nov 3 the size was 4 to 8 contracts, and those trades netted **-$160**. The 4-lot trades lost $790, and the avg loss there was $116 against a $59 avg win.

By day

Day	Size	Net
Nov 3	4–8 contracts, partly 1-lot	+$263
Nov 4	1 contract	+$798
Nov 5	1 contract	-$228
Nov 8	1 contract	+$534
Nov 9	1 contract	+$848 (WR 83%)

Things that stand out

- **Nov 5, 23:38 to 23:48:** 80 consecutive losing 1-lot trades in 10 minutes. The 23:00 hour that day lost -$1,076, which accounts for most of the drawdown. This looks like a runaway loop or whipsaw chop and is worth checking on the chart.
- **Hour 23 overall:** 280 trades, 46.8% WR, -$660. Without Nov 5 it is positive.
- **Best windows:** 00:00–01:59 (+$923, PF 1.4–2.2), 15:00 (+$518) and 22:00 (+$514).
- **Trade duration:** trades held 10–30 seconds made +$1,854 (PF 1.54). Trades held over 30 seconds made +$74 (PF 1.02), so they are roughly breakeven.
- **Payoff vs win rate:** RR is below 1 on every cut, so the edge depends on the ~61% win rate holding. Break-even WR at this RR is about 56.5%.

Hour grouping uses the timestamps as logged, so check they match your platform's timezone. I can break this down further, for example by session or by the Nov 5 incident, if you want.

Create a spreadsheet