

BNDX ETF Performance_Summary_2024

	All USD	All %	Long USD	Long %	Short USD	Short %
Net Profit	18045.33	36.09	1120.44	2.24	16924.89	33.85
Gross Profit	43312.41	86.62	17438.97	34.88	25873.44	51.75
Gross Loss	25267.09	50.53	16318.54	32.64	8948.55	17.90
Max Run-up	18045.33	26.52				
Max Drawdown	4308.10	6.97				
Buy & Hold Return	30.59	0.06				
Sortino Ratio	4.257					
Profit Factor	1.714		1.069		2.891	
Max Contracts Held	18750		18750		15000	
Total Closed Trades	180		92		88	
Number Winning Trades	107		48		59	
Number Losing Trades	73		44		29	
Percent Profitable	59.44		52.17		67.05	
Avg Trade	100.25	0.09	12.18	0.02	192.33	0.17
Avg Winning Trade	404.79	0.35	363.31	0.30	438.53	0.38
Avg Losing Trade	346.12	0.28	370.88	0.29	308.57	0.27
Ratio Avg Win / Avg Loss	1.169		0.98		1.421	
Largest Winning Trade	2703.00	2.12	722.50	0.50	2703.00	2.12
Largest Losing Trade	935.00	0.53	935.00	0.53	562.50	0.40
Avg # Bars in Trades	19		19		19	
Avg # Bars in Winning Trades	22		24		20	
Avg # Bars in Losing Trades	15		14		17	
Margin Calls	0		0		0	