

Coffee Arabica CashPerformance_Summary_2024

	All USD	All %	Long USD	Long %	Short USD	Short %
Net Profit	16171.28	32.34	8572.49	17.14	7598.80	15.20
Gross Profit	102844.05	205.69	53481.29	106.96	49362.76	98.73
Gross Loss	86672.76	173.35	44908.80	89.82	41763.96	83.53
Max Run-up	23685.46	32.96				
Max Drawdown	7661.12	11.20				
Buy & Hold Return	34116.44	68.23				
Sortino Ratio	0.833					
Profit Factor	1.187		1.191		1.182	
Max Contracts Held	68182		68182		64103	
Total Closed Trades	737		384		353	
Number Winning Trades	408		213		195	
Number Losing Trades	329		171		158	
Percent Profitable	55.36		55.47		55.24	
Avg Trade	21.94	0.17	22.32	0.14	21.53	0.20
Avg Winning Trade	252.07	1.11	251.09	1.05	253.14	1.17
Avg Losing Trade	263.44	1.00	262.62	0.99	264.33	1.01
Ratio Avg Win / Avg Loss	0.957		0.956		0.958	
Largest Winning Trade	350.54	2.56	284.15	2.56	350.54	2.12
Largest Losing Trade	724.05	1.66	724.05	1.59	705.32	1.66
Avg # Bars in Trades	30		31		29	
Avg # Bars in Winning Trades	30		29		30	
Avg # Bars in Losing Trades	31		34		28	
Margin Calls	0		0		0	