

## Cotton Cash Performance\_Summary\_2024

	All USD	All %	Long USD	Long %	Short USD	Short %
<b>Net Profit</b>	9086.30	18.17	2118.20	4.24	6968.09	13.94
<b>Gross Profit</b>	28511.69	57.02	12005.58	24.01	16506.11	33.01
<b>Gross Loss</b>	19425.39	38.85	9887.38	19.77	9538.01	19.08
<b>Max Run-up</b>	11954.05	19.74				
<b>Max Drawdown</b>	2578.15	4.26				
<b>Buy &amp; Hold Return</b>	-8095.43	-16.19				
<b>Sortino Ratio</b>	1.081					
<b>Profit Factor</b>	1.468		1.214		1.731	
<b>Max Contracts Held</b>	113293		103734		113293	
<b>Total Closed Trades</b>	178		82		96	
<b>Number Winning Trades</b>	114		48		66	
<b>Number Losing Trades</b>	64		34		30	
<b>Percent Profitable</b>	64.04		58.54		68.75	
<b>Avg Trade</b>	51.05	0.68	25.83	0.42	72.58	0.89
<b>Avg Winning Trade</b>	250.10	1.91	250.12	1.75	250.09	2.03
<b>Avg Losing Trade</b>	303.52	1.53	290.81	1.46	317.93	1.61
<b>Ratio Avg Win / Avg Loss</b>	0.824		0.86		0.787	
<b>Largest Winning Trade</b>	255.32	4.16	255.28	2.74	255.32	4.16
<b>Largest Losing Trade</b>	707.75	2.52	707.75	2.52	661.63	2.17
<b>Avg # Bars in Trades</b>	25		25		25	
<b>Avg # Bars in Winning Trades</b>	26		25		26	
<b>Avg # Bars in Losing Trades</b>	24		26		22	
<b>Margin Calls</b>	0		0		0	