

## DOW JONES 30 INDEX Performance\_Summary\_2024

	All USD	All %	Long USD	Long %	Short USD	Short %
<b>Net Profit</b>	31076.57	62.15	18815.81	37.63	12260.76	24.52
<b>Gross Profit</b>	333606.19	667.21	163430.53	326.86	170175.66	340.35
<b>Gross Loss</b>	302529.62	605.06	144614.72	289.23	157914.90	315.83
<b>Max Run-up</b>	38165.90	43.79				
<b>Max Drawdown</b>	18507.83	21.28				
<b>Buy &amp; Hold Return</b>	6308.90	12.62				
<b>Sortino Ratio</b>	0.765					
<b>Profit Factor</b>	1.103		1.13		1.078	
<b>Max Contracts Held</b>	54		48		54	
<b>Total Closed Trades</b>	2448		1191		1257	
<b>Number Winning Trades</b>	1342		662		680	
<b>Number Losing Trades</b>	1105		528		577	
<b>Percent Profitable</b>	54.82		55.58		54.10	
<b>Avg Trade</b>	12.69	0.03	15.80	0.04	9.75	0.03
<b>Avg Winning Trade</b>	248.59	0.18	246.87	0.18	250.26	0.18
<b>Avg Losing Trade</b>	273.78	0.15	273.89	0.14	273.68	0.15
<b>Ratio Avg Win / Avg Loss</b>	0.908		0.901		0.914	
<b>Largest Winning Trade</b>	1126.72	1.03	363.84	0.78	1126.72	1.03
<b>Largest Losing Trade</b>	748.00	0.91	748.00	0.91	728.00	0.54
<b>Avg # Bars in Trades</b>	27		27		27	
<b>Avg # Bars in Winning Trades</b>	28		29		27	
<b>Avg # Bars in Losing Trades</b>	26		24		28	
<b>Margin Calls</b>	0		0		0	