

EUB10Y Performance_Summary_2024

	All EUR	All %	Long EUR	Long %	Short EUR	Short %
Net Profit	5183.19	10.37	460.78	0.92	4722.41	9.44
Gross Profit	10549.79	21.10	3769.76	7.54	6780.03	13.56
Gross Loss	5366.60	10.73	3308.98	6.62	2057.62	4.12
Max Run-up	5183.19	9.39				
Max Drawdown	1902.74	3.65				
Buy & Hold Return	-618.74	-1.24				
Sortino Ratio	2.008					
Profit Factor	1.966		1.139		3.295	
Max Contracts Held	882		882		882	
Total Closed Trades	59		25		34	
Number Winning Trades	42		15		27	
Number Losing Trades	17		10		7	
Percent Profitable	71.19		60.00		79.41	
Avg Trade	87.85	0.41	18.43	0.27	138.89	0.51
Avg Winning Trade	251.19	0.85	251.32	0.88	251.11	0.82
Avg Losing Trade	315.68	0.68	330.90	0.65	293.95	0.72
Ratio Avg Win / Avg Loss	0.796		0.76		0.854	
Largest Winning Trade	258.09	1.23	257.56	1.10	258.09	1.23
Largest Losing Trade	725.35	0.87	725.35	0.87	557.67	0.75
Avg # Bars in Trades	29		23		34	
Avg # Bars in Winning Trades	32		25		36	
Avg # Bars in Losing Trades	20		19		23	
Margin Calls	0		0		0	