

## EUB2Y Performance\_Summary\_2024

	All EUR	All %	Long EUR	Long %	Short EUR	Short %
<b>Net Profit</b>	15087.14	30.17	10751.67	21.50	4335.47	8.67
<b>Gross Profit</b>	73578.02	147.16	41706.22	83.41	31871.80	63.74
<b>Gross Loss</b>	58490.89	116.98	30954.56	61.91	27536.33	55.07
<b>Max Run-up</b>	18991.41	28.11				
<b>Max Drawdown</b>	6807.43	10.12				
<b>Buy &amp; Hold Return</b>	263.14	0.53				
<b>Sortino Ratio</b>	1.692					
<b>Profit Factor</b>	1.258		1.347		1.157	
<b>Max Contracts Held</b>	18750		15000		18750	
<b>Total Closed Trades</b>	431		226		205	
<b>Number Winning Trades</b>	241		124		117	
<b>Number Losing Trades</b>	186		100		86	
<b>Percent Profitable</b>	55.92		54.87		57.07	
<b>Avg Trade</b>	35.00	0.02	47.57	0.02	21.15	0.02
<b>Avg Winning Trade</b>	305.30	0.09	336.34	0.10	272.41	0.07
<b>Avg Losing Trade</b>	314.47	0.06	309.55	0.06	320.19	0.06
<b>Ratio Avg Win / Avg Loss</b>	0.971		1.087		0.851	
<b>Largest Winning Trade</b>	1530.09	0.51	1530.09	0.51	318.76	0.22
<b>Largest Losing Trade</b>	750.00	0.15	750.00	0.15	750.00	0.13
<b>Avg # Bars in Trades</b>	37		36		39	
<b>Avg # Bars in Winning Trades</b>	39		39		38	
<b>Avg # Bars in Losing Trades</b>	36		32		40	
<b>Margin Calls</b>	0		0		0	