

EUB5Y Performance_Summary_2024

	All EUR	All %	Long EUR	Long %	Short EUR	Short %
Net Profit	5552.99	11.11	3693.45	7.39	1859.54	3.72
Gross Profit	11320.43	22.64	5293.42	10.59	6027.02	12.05
Gross Loss	5767.44	11.53	1599.97	3.20	4167.47	8.33
Max Run-up	5552.99	10.00				
Max Drawdown	2257.14	4.17				
Buy & Hold Return	-63.60	-0.13				
Sortino Ratio	0.626					
Profit Factor	1.963		3.308		1.446	
Max Contracts Held	1705		1667		1705	
Total Closed Trades	63		27		36	
Number Winning Trades	45		21		24	
Number Losing Trades	18		6		12	
Percent Profitable	71.43		77.78		66.67	
Avg Trade	88.14	0.24	136.79	0.37	51.65	0.14
Avg Winning Trade	251.57	0.53	252.07	0.57	251.13	0.50
Avg Losing Trade	320.41	0.51	266.66	0.34	347.29	0.60
Ratio Avg Win / Avg Loss	0.785		0.945		0.723	
Largest Winning Trade	260.34	0.86	260.34	0.86	259.85	0.67
Largest Losing Trade	647.70	1.08	449.98	0.52	647.70	1.08
Avg # Bars in Trades	32		29		35	
Avg # Bars in Winning Trades	32		33		32	
Avg # Bars in Losing Trades	32		18		40	
Margin Calls	0		0		0	