

## GLD Performance\_Summary\_2024

	All USD	All %	Long USD	Long %	Short USD	Short %
<b>Net Profit</b>	12147.71	24.30	7573.17	15.15	4574.54	9.15
<b>Gross Profit</b>	30410.04	60.82	15706.82	31.41	14703.22	29.41
<b>Gross Loss</b>	18262.33	36.52	8133.65	16.27	10128.68	20.26
<b>Max Run-up</b>	14477.68	22.45				
<b>Max Drawdown</b>	4069.06	6.50				
<b>Buy &amp; Hold Return</b>	14760.14	29.52				
<b>Sortino Ratio</b>	1.928					
<b>Profit Factor</b>	1.665		1.931		1.452	
<b>Max Contracts Held</b>	457		457		425	
<b>Total Closed Trades</b>	153		78		75	
<b>Number Winning Trades</b>	84		48		36	
<b>Number Losing Trades</b>	69		30		39	
<b>Percent Profitable</b>	54.90		61.54		48.00	
<b>Avg Trade</b>	79.40	0.28	97.09	0.34	60.99	0.21
<b>Avg Winning Trade</b>	362.02	1.28	327.23	1.16	408.42	1.44
<b>Avg Losing Trade</b>	264.67	0.93	271.12	0.96	259.71	0.92
<b>Ratio Avg Win / Avg Loss</b>	1.368		1.207		1.573	
<b>Largest Winning Trade</b>	1276.84	4.41	476.68	1.65	1276.84	4.41
<b>Largest Losing Trade</b>	824.23	2.86	824.23	2.86	557.64	1.93
<b>Avg # Bars in Trades</b>	40		46		34	
<b>Avg # Bars in Winning Trades</b>	40		48		30	
<b>Avg # Bars in Losing Trades</b>	40		43		38	
<b>Margin Calls</b>	0		0		0	