

Natural GAS Performance_Summary_2024

	All USD	All %	Long USD	Long %	Short USD	Short %
Net Profit	48060.23	96.12	26979.16	53.96	21081.07	42.16
Gross Profit	148366.04	296.73	76104.88	152.21	72261.16	144.52
Gross Loss	100305.81	200.61	49125.72	98.25	51180.09	102.36
Max Run-up	52214.47	51.93				
Max Drawdown	7339.45	8.92				
Buy & Hold Return	27499.86	55.00				
Sortino Ratio	5.388					
Profit Factor	1.479		1.549		1.412	
Max Contracts Held	62500		57692		62500	
Total Closed Trades	968		490		478	
Number Winning Trades	585		301		284	
Number Losing Trades	382		188		194	
Percent Profitable	60.43		61.43		59.41	
Avg Trade	49.65	0.40	55.06	0.49	44.10	0.32
Avg Winning Trade	253.62	1.79	252.84	1.79	254.44	1.79
Avg Losing Trade	262.58	1.71	261.31	1.58	263.81	1.84
Ratio Avg Win / Avg Loss	0.966		0.968		0.964	
Largest Winning Trade	392.31	6.51	369.05	4.68	392.31	6.51
Largest Losing Trade	954.29	10.27	647.73	4.73	954.29	10.27
Avg # Bars in Trades	21		21		22	
Avg # Bars in Winning Trades	22		22		23	
Avg # Bars in Losing Trades	19		19		19	
Margin Calls	0		0		0	