

Procter & Gamble Performance_Summary_2024

	All USD	All %	Long USD	Long %	Short USD	Short %
Net Profit	41896.39	83.79	11173.11	22.35	30723.28	61.45
Gross Profit	162913.64	325.83	83112.20	166.22	79801.44	159.60
Gross Loss	121017.25	242.03	71939.09	143.88	49078.16	98.16
Max Run-up	48292.49	49.97				
Max Drawdown	16960.11	17.62				
Buy & Hold Return	6185.76	12.37				
Sortino Ratio	1.289					
Profit Factor	1.346		1.155		1.626	
Max Contracts Held	6818		6818		5357	
Commission Paid						
Total Closed Trades	967		516		451	
Number Winning Trades	577		304		273	
Number Losing Trades	390		212		178	
Percent Profitable	59.67		58.91		60.53	
Avg Trade	43.33	0.07	21.65	0.04	68.12	0.11
Avg Winning Trade	282.35	0.32	273.40	0.28	292.31	0.36
Avg Losing Trade	310.30	0.29	339.34	0.31	275.72	0.26
Ratio Avg Win / Avg Loss	0.91		0.806		1.06	
Largest Winning Trade	3889.07	5.01	1185.79	1.19	3889.07	5.01
Largest Losing Trade	1849.62	1.10	1849.62	1.09	719.10	1.10
Avg # Bars in Trades	14		13		15	
Avg # Bars in Winning Trades	14		13		16	
Avg # Bars in Losing Trades	13		12		15	
Margin Calls	0		0		0	