

S&P 500 Performance_Summary_2024

	All USD	All %	Long USD	Long %	Short USD	Short %
Net Profit	21641.50	43.28	20112.49	40.22	1529.01	3.06
Gross Profit	124760.62	249.52	68170.94	136.34	56589.68	113.18
Gross Loss	103119.13	206.24	48058.45	96.12	55060.67	110.12
Max Run-up	22693.26	31.54				
Max Drawdown	8717.92	13.44				
Buy & Hold Return	12683.01	25.37				
Sortino Ratio	0.868					
Profit Factor	1.21		1.419		1.028	
Max Contracts Held	373		373		333	
Total Closed Trades	903		460		443	
			0			
Number Winning Trades	500		274		226	
Number Losing Trades	403		186		217	
Percent Profitable	55.37		59.57		51.02	
Avg Trade	23.97	0.02	43.72	0.04	3.45	-0.01
Avg Winning Trade	249.52	0.25	248.80	0.25	250.40	0.25
Avg Losing Trade	255.88	0.26	258.38	0.26	253.74	0.27
Ratio Avg Win / Avg Loss	0.975		0.963		0.987	
Largest Winning Trade	473.89	0.89	473.89	0.89	355.68	0.81
Largest Losing Trade	643.50	1.01	643.50	1.01	638.10	0.84
Avg # Bars in Trades	16		17		15	
Avg # Bars in Winning Trades	15		18		13	
Avg # Bars in Losing Trades	17		16		18	
Margin Calls	0		0		0	