

RPRO backtest examples

Example of trade - Long is red to blue full size, Short is blue to red full size. No scaling in and out of positions. (p1)

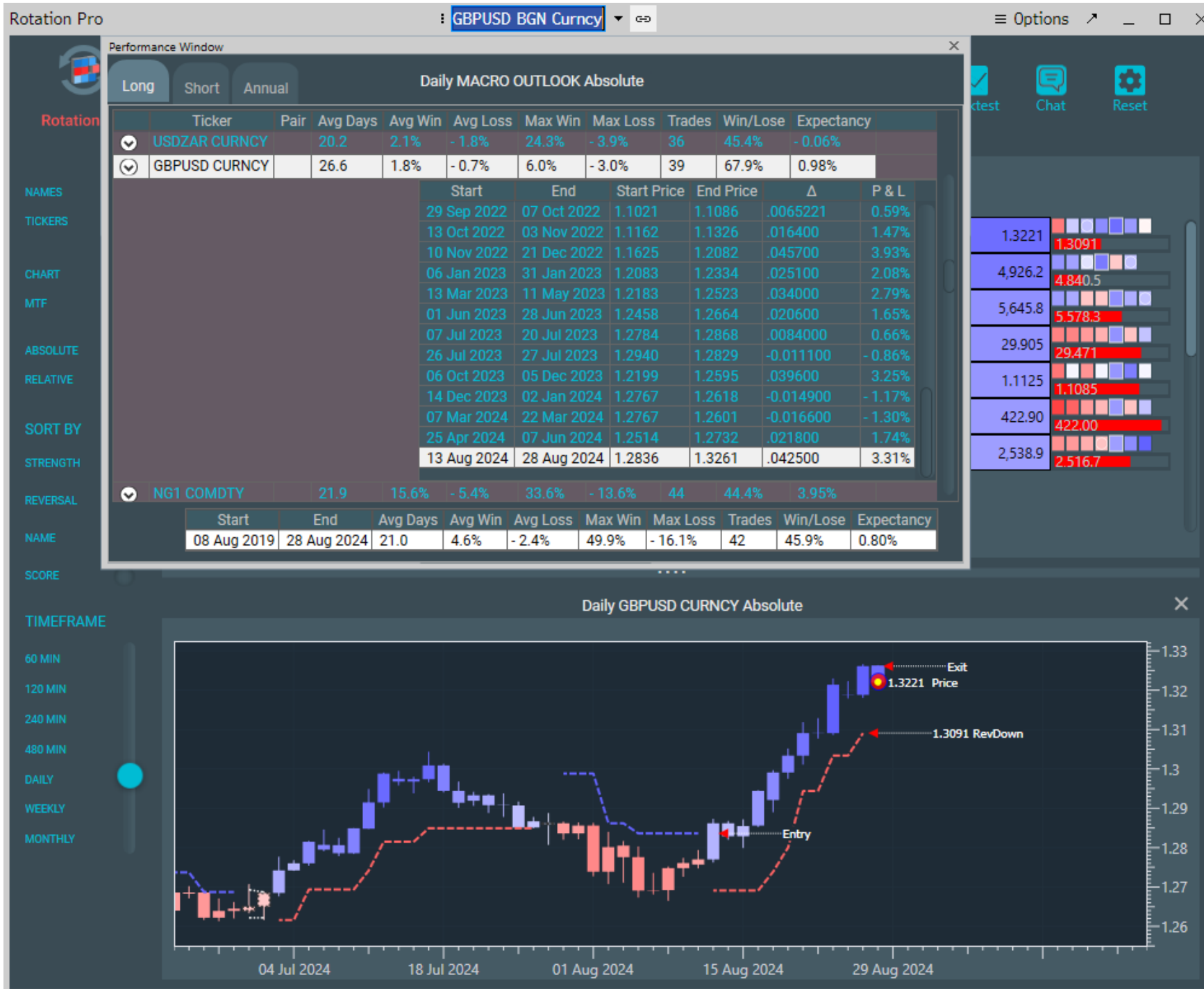
Monthly - Long only and Short only (pp 3 – 4) - (taking monthly bars from Bloomberg data into the app and so on through the different timeframes below..)

Weekly - Long only and Short only (pp 5 - 6)

Daily - Long only and Short only (pp 7 - 8)

240 minute - Long only and Short only (pp 9 - 10)

Example of trades drill down (p 11)



Performance Window

LongShort

Monthly MACRO OUTLOOK Absolute

	Ticker	Pair	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
✓	NQ1 INDEX		500.8	39.9%	0.0%	47.9%	0.0%	2	100.0%	39.87%
✓	HG1 COMDTY		470.5	56.2%	- 4.3%	60.0%	- 9.8%	3	66.7%	36.03%
✓	SI1 COMDTY		637.0	35.1%	0.0%	35.1%	0.0%	1	100.0%	35.07%
✓	CL1 COMDTY		511.8	45.6%	- 1.6%	45.6%	- 3.3%	2	75.0%	33.80%
✓	EURJPY CURRENCY		1307.0	26.4%	0.0%	26.4%	0.0%	1	100.0%	26.39%
✓	USGG10YR INDEX		222.1	68.0%	- 12.4%	136.0%	- 15.1%	3	41.7%	21.10%
✓	ES1 INDEX		425.0	20.1%	0.0%	20.1%	0.0%	1	100.0%	20.06%
✓	NI1 INDEX		516.5	19.1%	0.0%	33.0%	0.0%	2	100.0%	19.11%
✓	USDZAR CURRENCY		1063.0	17.9%	0.0%	17.9%	0.0%	1	100.0%	17.90%
✓	USDJPY CURRENCY		520.0	17.7%	- 2.0%	22.1%	- 4.1%	3	83.3%	14.38%
✓	EURUSD CURRENCY		637.0	8.9%	0.0%	8.9%	0.0%	1	100.0%	8.86%
✓	SX5E INDEX		335.7	7.6%	0.0%	8.8%	0.0%	3	100.0%	7.62%
✓	GC1 COMDTY		375.5	5.8%	- 0.4%	21.2%	- 0.4%	3	33.3%	1.71%
✓	TY1 COMDTY		233.0	0.4%	- 1.1%	0.6%	- 3.2%	1	66.7%	- 0.07%
✓	GBPUSD CURRENCY		241.0	0.0%	- 1.0%	0.0%	- 1.0%	1	0.0%	- 0.98%
✓	BBDXY INDEX		158.3	3.7%	- 4.2%	7.4%	- 4.2%	2	25.0%	- 2.20%
✓	DX1 CURRENCY		187.2	6.2%	- 4.0%	12.3%	- 4.6%	3	16.7%	- 2.35%
✓	RX1 COMDTY		167.0	0.0%	- 2.9%	0.0%	- 4.8%	2	0.0%	- 2.94%
✓	NG1 COMDTY		206.0	0.0%	- 35.2%	0.0%	- 38.2%	2	0.0%	- 35.18%

Start	End	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
30 Sep 2019	28 Aug 2024	458.6	19.9%	- 3.6%	136.0%	- 38.2%	1	63.6%	11.34%

Monthly - Long only

Performance Window										
Monthly MACRO OUTLOOK Absolute										
Long Short										
	Ticker	Pair	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
✓	EURUSD CURRENCY		609.0	11.3%	0.0%	11.3%	0.0%	1	100.0%	11.29%
✓	CL1 COMDTY		334.0	8.7%	0.0%	8.7%	0.0%	1	100.0%	8.65%
✓	NQ1 INDEX		396.0	6.5%	0.0%	6.5%	0.0%	1	100.0%	6.51%
✓	TY1 COMDTY		563.5	7.5%	-2.2%	14.9%	-4.5%	1	50.0%	2.62%
✓	SI1 COMDTY		426.0	1.2%	0.0%	1.2%	0.0%	1	100.0%	1.21%
✓	GBPUSD CURRENCY		411.0	8.6%	-8.3%	8.6%	-8.3%	2	50.0%	0.11%
✓	RX1 COMDTY		281.8	9.2%	-4.2%	18.4%	-6.7%	2	25.0%	-0.89%
✓	SX5E INDEX		275.0	0.0%	-1.0%	0.0%	-1.0%	1	0.0%	-1.03%
✓	BBDX INDEX		314.3	0.0%	-1.3%	0.0%	-2.4%	3	0.0%	-1.33%
✓	DX1 CURRENCY		213.0	0.1%	-3.7%	0.1%	-4.8%	3	33.3%	-2.42%
✓	USDZAR CURRENCY		273.0	0.0%	-2.5%	0.0%	-2.5%	1	0.0%	-2.54%
✓	GC1 COMDTY		131.7	0.0%	-6.6%	0.0%	-10.2%	3	0.0%	-6.57%
✓	USDJPY CURRENCY		100.0	0.0%	-7.4%	0.0%	-11.9%	3	0.0%	-7.40%
✓	NI1 INDEX		424.0	0.0%	-8.8%	0.0%	-8.8%	1	0.0%	-8.76%
✓	HG1 COMDTY		203.7	1.6%	-15.3%	1.6%	-25.5%	3	33.3%	-9.66%
✓	ES1 INDEX		365.0	0.0%	-18.4%	0.0%	-18.4%	1	0.0%	-18.44%
✓	USGG10YR INDEX		154.0	0.0%	-33.0%	0.0%	-45.4%	2	0.0%	-33.00%
✓	NG1 COMDTY		136.5	0.0%	-48.6%	0.0%	-94.2%	2	0.0%	-48.56%
	Start	End	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
	30 Sep 2019	28 Aug 2024	311.7	3.0%	-9.0%	18.4%	-94.2%	1	32.9%	-5.02%

Monthly - Short only

Performance Window										
Weekly MACRO OUTLOOK Absolute										
Long	Short	Annual								
	Ticker	Pair	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
▼	CL1 COMDTY		117.8	25.9%	- 1.2%	47.9%	- 3.7%	8	95.8%	24.73%
▼	NG1 COMDTY		91.4	43.7%	- 11.3%	75.5%	- 27.7%	10	45.0%	13.46%
▼	NQ1 INDEX		91.6	14.1%	- 2.6%	21.6%	- 9.8%	12	66.7%	8.54%
▼	USDJPY CURRENCY		173.5	8.0%	- 1.2%	21.3%	- 4.2%	8	87.5%	6.83%
▼	ES1 INDEX		118.2	7.6%	- 2.6%	23.7%	- 6.9%	9	88.9%	6.51%
▼	NI1 INDEX		95.9	9.4%	- 4.3%	24.9%	- 8.0%	11	59.8%	3.89%
▼	SX5E INDEX		114.8	5.8%	- 2.1%	15.7%	- 4.0%	11	65.7%	3.11%
▼	GC1 COMDTY		79.2	7.2%	- 3.7%	27.6%	- 5.1%	11	60.6%	2.92%
▼	EURJPY CURRENCY		111.1	2.9%	- 1.1%	9.0%	- 4.1%	8	81.3%	2.13%
▼	BBDXY INDEX		89.1	2.2%	- 0.5%	7.0%	- 2.1%	12	69.4%	1.40%
▼	TY1 COMDTY		71.5	2.8%	- 1.3%	6.1%	- 2.9%	9	51.9%	0.83%
▼	RX1 COMDTY		62.8	0.9%	- 0.5%	1.2%	- 3.2%	9	70.4%	0.52%
▼	DX1 CURRENCY		93.7	4.5%	- 2.2%	10.6%	- 8.2%	12	33.3%	0.02%
▼	HG1 COMDTY		63.6	15.1%	- 2.5%	77.4%	- 8.0%	11	13.6%	- 0.10%
▼	EURUSD CURRENCY		62.9	1.1%	- 1.5%	3.0%	- 5.0%	12	41.7%	- 0.42%
▼	SI1 COMDTY		67.1	8.3%	- 2.3%	30.5%	- 9.1%	12	16.7%	- 0.54%
▼	GBPUSD CURRENCY		48.0	0.5%	- 1.3%	5.5%	- 2.0%	9	33.3%	- 0.71%
▼	USDZAR CURRENCY		86.6	2.4%	- 4.4%	7.5%	- 7.5%	12	33.3%	- 2.13%
▼	USGG10YR INDEX		71.6	23.4%	- 15.9%	148.6%	- 29.9%	9	29.6%	- 4.26%
Start	End	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy	
16 Aug 2019	28 Aug 2024	90.0	9.8%	- 3.3%	148.6%	- 29.9%	10	55.0%	3.89%	

Weekly - Long only

Performance Window

Long

Short

Annual

Weekly MACRO OUTLOOK Absolute

	Ticker	Pair	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
▼	GBPUSD CURRENCY		86.5	2.9%	- 1.1%	9.2%	- 3.5%	11	72.7%	1.81%
▼	RX1 COMDTY		78.8	3.2%	- 0.9%	9.9%	- 2.9%	9	45.8%	0.99%
▼	BBDXY INDEX		55.5	1.7%	- 1.1%	2.4%	- 3.3%	13	32.7%	- 0.18%
▼	DXY CURRENCY		54.0	0.8%	- 1.1%	3.0%	- 7.2%	11	13.6%	- 0.82%
▼	TY1 COMDTY		89.7	3.1%	- 2.7%	4.9%	- 4.4%	8	31.3%	- 0.84%
▼	EURUSD CURRENCY		77.8	4.5%	- 3.2%	7.4%	- 5.7%	9	22.2%	- 1.46%
▼	EURJPY CURRENCY		60.1	2.2%	- 3.0%	3.8%	- 6.8%	8	25.0%	- 1.70%
▼	USDJPY CURRENCY		59.4	2.3%	- 2.4%	6.1%	- 4.4%	7	14.3%	- 1.73%
▼	NQ1 INDEX		55.9	2.1%	- 6.1%	8.3%	- 11.0%	14	39.3%	- 2.87%
▼	USDZAR CURRENCY		55.6	2.2%	- 3.5%	7.8%	- 10.7%	12	8.3%	- 3.00%
▼	ES1 INDEX		41.3	1.8%	- 4.4%	3.7%	- 8.6%	10	5.0%	- 4.06%
▼	HG1 COMDTY		45.2	3.5%	- 5.7%	12.2%	- 8.0%	9	16.7%	- 4.18%
▼	SI1 COMDTY		60.0	6.2%	- 9.9%	12.5%	- 13.3%	11	34.1%	- 4.44%
▼	GC1 COMDTY		59.5	1.8%	- 5.1%	3.6%	- 15.6%	10	5.0%	- 4.72%
▼	NI1 INDEX		51.3	1.5%	- 5.7%	2.9%	- 10.4%	11	4.5%	- 5.40%
▼	CL1 COMDTY		53.3	9.6%	- 10.6%	50.2%	- 18.7%	8	25.0%	- 5.56%
▼	SX5E INDEX		44.7	4.4%	- 8.7%	9.3%	- 16.0%	10	10.0%	- 7.36%
▼	NG1 COMDTY		65.0	21.6%	- 30.3%	32.8%	- 49.7%	10	40.0%	- 9.56%
▼	USGG10YR INDEX		61.9	7.6%	- 14.9%	40.6%	- 24.5%	10	20.0%	- 10.39%

Start	End	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
16 Aug 2019	28 Aug 2024	60.8	4.4%	- 6.3%	50.2%	- 49.7%	10	24.5%	- 3.71%

Weekly - Short only

Performance Window										
Daily MACRO OUTLOOK Absolute										
Long	Short	Annual								
	Ticker	Pair	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
▼	NG1 COMDTY		21.9	15.6%	- 5.4%	33.6%	- 13.6%	44	44.4%	3.95%
▼	CL1 COMDTY		21.9	24.9%	- 6.3%	49.9%	- 11.1%	41	31.2%	3.46%
▼	GC1 COMDTY		24.5	4.7%	- 2.0%	15.0%	- 4.7%	35	49.5%	1.35%
▼	HG1 COMDTY		19.4	4.2%	- 1.9%	18.6%	- 6.3%	49	49.7%	1.13%
▼	GBPUSD CURRENCY		26.6	1.8%	- 0.7%	6.0%	- 3.0%	39	67.9%	0.98%
▼	USDJPY CURRENCY		25.6	2.3%	- 1.8%	10.2%	- 2.7%	38	60.8%	0.70%
▼	EURJPY CURRENCY		26.3	1.8%	- 0.9%	5.9%	- 2.9%	45	53.3%	0.55%
▼	DXY CURRENCY		16.2	1.9%	- 0.9%	6.8%	- 1.7%	37	47.6%	0.43%
▼	SI1 COMDTY		22.1	5.6%	- 4.2%	49.5%	- 10.1%	36	46.7%	0.37%
▼	BBDXY INDEX		20.7	1.1%	- 0.9%	3.8%	- 2.0%	46	60.8%	0.34%
▼	NQ1 INDEX		20.8	2.9%	- 2.1%	9.8%	- 5.6%	49	48.2%	0.30%
▼	EURUSD CURRENCY		21.1	2.0%	- 0.9%	3.5%	- 1.8%	40	40.3%	0.27%
▼	TY1 COMDTY		19.1	1.8%	- 0.8%	4.6%	- 1.7%	39	39.0%	0.22%
▼	RX1 COMDTY		18.4	1.9%	- 0.7%	6.6%	- 2.3%	40	31.8%	0.14%
▼	USDZAR CURRENCY		20.2	2.1%	- 1.8%	24.3%	- 3.9%	36	45.4%	- 0.06%
▼	SX5E INDEX		19.7	3.0%	- 3.0%	13.1%	- 6.0%	47	47.2%	- 0.16%
▼	ES1 INDEX		17.4	2.5%	- 2.0%	13.0%	- 6.6%	47	34.0%	- 0.45%
▼	NI1 INDEX		19.1	3.1%	- 3.6%	15.9%	- 7.4%	50	40.7%	- 0.83%
▼	USGG10YR INDEX		17.6	4.3%	- 6.6%	37.0%	- 16.1%	46	34.1%	- 2.92%
Start	End	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy	
08 Aug 2019	28 Aug 2024	21.0	4.6%	- 2.4%	49.9%	- 16.1%	42	45.9%	0.80%	

Daily - Long only

Performance Window

LongShortAnnual

Daily MACRO OUTLOOK Absolute

	Ticker	Pair	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy	
▼	USDJPY CURRENCY		22.8	4.1%	- 0.9%	9.6%	- 3.2%	38	37.2%	0.98%	
▼	HG1 COMDTY		21.7	7.0%	- 4.1%	20.4%	- 7.3%	46	42.7%	0.65%	
▼	RX1 COMDTY		24.3	2.1%	- 1.3%	9.5%	- 2.6%	41	55.0%	0.56%	
▼	EURUSD CURRENCY		20.4	1.2%	- 1.3%	3.6%	- 2.1%	40	65.0%	0.34%	
▼	BBDXY INDEX		20.4	1.0%	- 0.7%	2.7%	- 2.1%	46	46.7%	0.11%	
▼	DXY CURRENCY		24.1	1.2%	- 0.6%	4.6%	- 2.8%	36	37.5%	0.09%	
▼	NQ1 INDEX		13.6	3.7%	- 2.8%	17.1%	- 6.3%	47	44.5%	0.07%	
▼	TY1 COMDTY		22.9	1.1%	- 0.8%	5.2%	- 2.6%	38	35.8%	- 0.11%	
▼	GBPUSD CURRENCY		18.4	1.9%	- 1.0%	4.8%	- 5.0%	41	28.3%	- 0.16%	
▼	USDZAR CURRENCY		18.5	3.8%	- 1.9%	8.6%	- 3.9%	36	28.5%	- 0.26%	
▼	ES1 INDEX		14.2	3.2%	- 2.5%	21.9%	- 8.2%	46	36.4%	- 0.43%	
▼	NI1 INDEX		13.2	2.8%	- 2.3%	18.2%	- 7.2%	49	31.0%	- 0.71%	
▼	GC1 COMDTY		25.0	2.8%	- 2.7%	5.5%	- 6.5%	35	35.9%	- 0.75%	
▼	SX5E INDEX		17.6	5.3%	- 3.2%	28.6%	- 8.7%	47	27.3%	- 0.88%	
▼	EURJPY CURRENCY		13.8	0.8%	- 1.3%	6.0%	- 3.3%	44	12.5%	- 1.02%	
▼	CL1 COMDTY		19.8	6.6%	- 9.2%	49.3%	- 26.0%	41	49.6%	- 1.36%	
▼	SI1 COMDTY		23.9	4.7%	- 7.5%	26.0%	- 19.4%	34	45.6%	- 1.93%	
▼	NG1 COMDTY		14.4	10.6%	- 10.3%	58.1%	- 23.4%	47	34.8%	- 3.03%	
▼	USGG10YR INDEX		19.3	3.7%	- 5.4%	42.5%	- 25.8%	46	14.1%	- 4.09%	

Start	End	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
08 Aug 2019	28 Aug 2024	19.4	3.6%	- 3.1%	58.1%	- 26.0%	42	37.3%	- 0.64%

Daily - Short only

Performance Window										
240 Min MACRO OUTLOOK Absolute										
Long Short										
	Ticker	Pair	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
✓	NQ1 INDEX		5.5	2.0%	- 0.5%	8.3%	- 2.1%	24	75.9%	1.39%
✓	NI1 INDEX		3.9	2.6%	- 0.4%	8.6%	- 1.9%	32	52.4%	1.17%
✓	NG1 COMDTY		2.1	3.7%	- 2.3%	26.3%	- 4.3%	34	57.3%	1.13%
✓	ES1 INDEX		4.6	2.1%	- 0.3%	5.9%	- 0.9%	31	52.2%	0.92%
✓	SX5E INDEX		5.8	1.4%	- 0.3%	4.3%	- 0.9%	18	68.5%	0.85%
✓	CL1 COMDTY		3.1	2.4%	- 1.4%	6.8%	- 2.5%	32	58.4%	0.79%
✓	USGG10YR INDEX		2.6	1.7%	- 0.7%	5.2%	- 1.8%	28	62.1%	0.78%
✓	SI1 COMDTY		3.1	2.3%	- 1.1%	10.2%	- 3.3%	28	53.2%	0.72%
✓	GC1 COMDTY		3.9	1.4%	- 0.5%	4.3%	- 1.3%	30	57.9%	0.60%
✓	TY1 COMDTY		3.6	0.7%	- 0.1%	2.4%	- 0.5%	29	73.7%	0.50%
✓	USDJPY CURRENCY		3.6	0.7%	- 0.2%	2.5%	- 0.7%	33	63.2%	0.36%
✓	EURUSD CURRENCY		3.5	0.5%	- 0.3%	1.3%	- 1.1%	34	76.8%	0.32%
✓	EURJPY CURRENCY		3.2	0.7%	- 0.4%	3.2%	- 0.7%	32	59.9%	0.26%
✓	USDZAR CURRENCY		1.7	1.3%	- 0.5%	2.3%	- 1.0%	32	39.2%	0.20%
✓	GBPUSD CURRENCY		2.8	0.5%	- 0.3%	2.6%	- 0.4%	38	58.8%	0.18%
✓	RX1 COMDTY		2.9	0.6%	- 0.2%	2.2%	- 0.5%	25	48.0%	0.16%
✓	HG1 COMDTY		2.7	1.1%	- 0.7%	6.7%	- 4.1%	32	40.6%	0.06%
✓	BBDXY INDEX		2.9	0.3%	- 0.2%	1.7%	- 0.3%	29	39.9%	0.03%
✓	DXY CURRENCY		2.2	0.3%	- 0.2%	2.0%	- 0.5%	39	47.5%	0.02%
Start	End	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy	
14 Feb 24 05:00	28 Aug 24 08:00	3.4	1.4%	- 0.6%	26.3%	- 4.3%	30	57.1%	0.55%	

240 minute - Long
only

Performance Window										
240 Min MACRO OUTLOOK Absolute										
Long Short										
✓	Ticker	Pair	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
✓	USGG10YR INDEX		3.6	3.5%	- 1.1%	9.1%	- 2.9%	31	35.1%	0.51%
✓	EURJPY CURRENCY		2.6	1.0%	- 0.3%	3.9%	- 0.9%	30	45.0%	0.32%
✓	USDJPY CURRENCY		2.0	1.7%	- 0.4%	5.1%	- 1.3%	35	31.4%	0.22%
✓	TY1 COMDTY		2.4	0.3%	- 0.2%	1.4%	- 0.6%	30	55.1%	0.12%
✓	NQ1 INDEX		3.6	1.3%	- 1.0%	4.6%	- 2.4%	27	47.2%	0.07%
✓	NI1 INDEX		2.3	3.2%	- 0.9%	7.2%	- 1.7%	30	23.3%	0.06%
✓	RX1 COMDTY		3.3	0.3%	- 0.4%	1.0%	- 0.6%	26	51.6%	- 0.01%
✓	USDZAR CURRENCY		2.8	0.7%	- 0.5%	2.3%	- 1.0%	31	39.4%	- 0.02%
✓	EURUSD CURRENCY		2.5	0.2%	- 0.2%	0.5%	- 0.7%	33	46.8%	- 0.02%
✓	GBPUSD CURRENCY		2.2	0.4%	- 0.2%	1.0%	- 0.6%	37	30.2%	- 0.04%
✓	BBDXY INDEX		2.6	0.4%	- 0.3%	0.9%	- 0.9%	28	34.6%	- 0.05%
✓	DXY CURRENCY		2.2	0.3%	- 0.3%	1.1%	- 1.1%	41	37.5%	- 0.09%
✓	HG1 COMDTY		2.6	1.7%	- 1.1%	8.7%	- 5.4%	26	31.6%	- 0.19%
✓	NG1 COMDTY		2.9	4.1%	- 3.3%	13.7%	- 6.9%	33	40.9%	- 0.25%
✓	ES1 INDEX		2.7	0.9%	- 0.8%	3.7%	- 2.2%	31	28.0%	- 0.28%
✓	GC1 COMDTY		1.9	1.0%	- 0.7%	2.4%	- 2.2%	30	20.0%	- 0.34%
✓	CL1 COMDTY		2.1	1.5%	- 1.3%	6.5%	- 2.5%	32	27.2%	- 0.50%
✓	SI1 COMDTY		2.7	1.9%	- 1.7%	3.8%	- 3.5%	27	31.5%	- 0.55%
✓	SX5E INDEX		3.3	0.7%	- 1.0%	3.9%	- 1.9%	17	23.5%	- 0.61%
Start		End	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy
14 Feb 24 00:00		28 Aug 24 08:00	2.7	1.3%	- 0.8%	13.7%	- 6.9%	30	35.8%	- 0.05%

240 minute - Short
only

Performance Window											
Daily MACRO OUTLOOK Absolute											
Long Short Annual											
	Ticker	Pair	Avg Days	Avg Win	Avg Loss	Max Win	Max Loss	Trades	Win/Lose	Expectancy	
▼	NG1 COMDTY		21.9	15.6%	- 5.4%	33.6%	- 13.6%	44	44.4%	3.95%	
▼	CL1 COMDTY		21.9	24.9%	- 6.3%	49.9%	- 11.1%	41	31.2%	3.46%	
						Start	End	Start Price	End Price	Δ	P & L
						09 Sep 2019	26 Sep 2019	57.850	56.410	-1.4400	- 2.49%
						11 Oct 2019	19 Nov 2019	54.070	56.540	2.4700	4.57%
						21 Nov 2019	29 Nov 2019	57.720	55.210	-2.5100	- 4.35%
						06 Dec 2019	08 Jan 2020	59.200	61.720	2.5200	4.26%
						14 Feb 2020	25 Feb 2020	52.050	49.900	-2.1500	- 4.13%
						02 Apr 2020	14 Apr 2020	23.304	21.510	-1.7940	- 7.70%
						05 May 2020	11 Jun 2020	24.560	36.810	12.250	49.88%
						19 Jun 2020	02 Sep 2020	39.550	41.510	1.9600	4.96%
						17 Sep 2020	29 Oct 2020	40.570	36.170	-4.4000	- 10.85%
						09 Nov 2020	02 Mar 2021	40.290	59.750	19.460	48.30%
						04 Mar 2021	18 Mar 2021	63.220	60.640	-2.5800	- 4.08%
						28 Apr 2021	20 May 2021	63.860	62.050	-1.8100	- 2.83%
						27 May 2021	07 Jul 2021	66.850	72.650	5.8000	8.68%
						13 Jul 2021	15 Jul 2021	75.230	72.200	-3.0300	- 4.03%
▼	GC1 COMDTY		24.5	4.7%	- 2.0%	15.0%	- 4.7%	35	49.5%	1.35%	

Daily - trades drill
down example