

	2/18/13 thru 2/22/13		
Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$740.00	\$170.00	\$570.00
Gross Profit	\$4,920.00	\$4,050.00	\$870.00
Gross Loss	-\$4,180.00	-\$3,880.00	-\$300.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	1.18	1.04	2.9
Cumulative Profit	\$740.00	\$170.00	\$570.00
Max. Drawdown	-\$1,040.00	-\$1,580.00	-\$240.00
Sharpe Ratio	1	1	1
Start Date	02/18/13		
End Date	02/22/13		
Total # of Trades	78	68	10
Percent Profitable	42.31%	41.18%	50.00%
# of Winning Trades	33	28	5
# of Losing Trades	45	40	5
Average Trade	\$9.49	\$2.50	\$57.00
Average Winning Trade	\$149.09	\$144.64	\$174.00
Average Losing Trade	-\$92.89	-\$97.00	-\$60.00
Ratio avg. Win / avg. Loss	1.61	1.49	2.9
Max. consec. Winners	7	7	5
Max. consec. Losers	12	12	3
Largest Winning Trade	\$380.00	\$380.00	\$220.00
Largest Losing Trade	-\$250.00	-\$250.00	-\$120.00
# of Trades per Day	19.5	22.67	2.5
Avg. Time in Market	8.1 min	8.3 min	7.0 min
Avg. Bars in Trade	0	0	0
Profit per Month	\$5,642.50	\$1,728.33	\$4,346.25
Max. Time to Recover	0.97 days	2.15 days	1.91 days
Average MAE	\$81.43	\$82.79	\$71.11
Average MFE	\$117.40	\$116.62	\$123.33
Average ETD	\$107.92	\$114.12	\$66.33
Ratio Largest Win / Loss	1.52	1.52	1.83
Ratio Net Profit / Max DD	0.18	0.04	1.9
Ratio Net Profit / Commissions	1.96	0.52	11.78
Commission Cost	-\$377.52	-\$329.12	-\$48.40
Net Profit after Commissions	\$362.48	-\$159.12	\$521.60
Estimated Commissions			
\$4.84			
Commentary	Had just started back into trading on 1/29/13 after not watching charts at all since mid-October 2012. The performance reports prior to this week are on the Sony desktop, not setup any longer. Reduced down to a laptop and two 24" screens. Net result of missing trade info was roughly breakeven. Just moved into Pete's house 1/25/13.		

	2/25/13 thru 3/1/13		
Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$4,345.00	\$2,945.00	\$1,400.00
Gross Profit	\$5,205.00	\$3,805.00	\$1,400.00
Gross Loss	-\$860.00	-\$860.00	\$0.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	6.05	4.42	99
Cumulative Profit	\$4,345.00	\$2,945.00	\$1,400.00
Max. Drawdown	-\$445.00	-\$445.00	\$0.00
Sharpe Ratio	1	1	1
Start Date	02/25/13		
End Date	03/01/13		
Total # of Trades	24	20	4
Percent Profitable	70.83%	65.00%	100.00%
# of Winning Trades	17	13	4
# of Losing Trades	7	7	0
Average Trade	\$181.04	\$147.25	\$350.00
Average Winning Trade	\$306.18	\$292.69	\$350.00
Average Losing Trade	-\$122.86	-\$122.86	\$0.00
Ratio avg. Win / avg. Loss	2.49	2.38	350
Max. consec. Winners	10	7	4
Max. consec. Losers	2	2	0
Largest Winning Trade	\$800.00	\$730.00	\$800.00
Largest Losing Trade	-\$240.00	-\$240.00	\$0.00
# of Trades per Day	4.8	4	1
Avg. Time in Market	198.7 min	9.5 min	1144.6 min
Avg. Bars in Trade	0	0	0
Profit per Month	\$26,504.50	\$17,964.50	\$10,675.00
Max. Time to Recover	0.07 days	0.07 days	0.98 days
Average MAE	\$131.19	\$134.75	\$60.00
Average MFE	\$344.52	\$352.75	\$180.00
Average ETD	\$163.48	\$205.50	-\$170.00
Ratio Largest Win / Loss	3.33	3.04	#DIV/0!
Ratio Net Profit / Max DD	5.05	3.42	#DIV/0!
Ratio Net Profit / Commissions	37.41	30.42	72.31
Commission Cost	-\$116.16	-\$96.80	-\$19.36
Net Profit after Commissions	\$4,228.84	\$2,848.20	\$1,380.64
Estimated Commissions			
Commentary	Started participating in a thread with Ryan Green about CL analysis and studying market profile more in depth. Was at home and available for all five days of RTH sessions with very few disturbances except conference calls, which I was comfortable trading right through. Keeping up with my wife's TurboFire workouts, getting better. Reading Mind Over Markets. Tried a trial of Fin-Algo's market profile. Jobs in NJ and MD.		

	3/4/13 thru 3/8/13		
Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$1,930.00	\$1,540.00	\$390.00
Gross Profit	\$2,830.00	\$2,410.00	\$420.00
Gross Loss	-\$900.00	-\$870.00	-\$30.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	3.14	2.77	14
Cumulative Profit	\$1,930.00	\$1,540.00	\$390.00
Max. Drawdown	-\$560.00	-\$560.00	-\$30.00
Sharpe Ratio	1	1	1
Start Date	03/04/13		
End Date	03/08/13		
Total # of Trades	34	30	4
Percent Profitable	58.82%	56.67%	75.00%
# of Winning Trades	20	17	3
# of Losing Trades	14	13	1
Average Trade	\$56.76	\$51.33	\$97.50
Average Winning Trade	\$141.50	\$141.76	\$140.00
Average Losing Trade	-\$64.29	-\$66.92	-\$30.00
Ratio avg. Win / avg. Loss	2.2	2.12	4.67
Max. consec. Winners	9	7	3
Max. consec. Losers	5	5	1
Largest Winning Trade	\$380.00	\$380.00	\$240.00
Largest Losing Trade	-\$120.00	-\$120.00	-\$30.00
# of Trades per Day	6.8	6	0.8
Avg. Time in Market	15.6 min	16.4 min	9.6 min
Avg. Bars in Trade	0	0	0
Profit per Month	\$11,773.00	\$9,394.00	\$2,379.00
Max. Time to Recover	0.91 days	1.09 days	0.00 days
Average MAE	\$71.76	\$72.33	\$67.50
Average MFE	\$141.47	\$142.67	\$132.50
Average ETD	\$84.71	\$91.33	\$35.00
Ratio Largest Win / Loss	3.17	3.17	8
Ratio Net Profit / Max DD	2.14	1.77	13
Ratio Net Profit / Commissions	11.73	10.61	20.14
Commission Cost	-\$164.56	-\$145.20	-\$19.36
Net Profit after Commissions	\$1,765.44	\$1,394.80	\$370.64
Estimated Commissions			
Commentary	Fin-Algo trial ended last Friday. Tried GOM MP instead this week. Had to fly to Austin on Wed Morning and missed the EIA trade day. Thursday had meetings in Austin that kept me from being able to trade as I wanted as well. Got tired of trading late Friday and closed up early. Trying to understand volume ladder still. Only worked out 2 days this week, one in the hotel.		