

"Group trades by ATM strategy" box NOT checked			
Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$3,300.00	\$3,130.00	\$170.00
Gross Profit	\$4,350.00	\$4,180.00	\$170.00
Gross Loss	-\$1,050.00	-\$1,050.00	\$0.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	4.14	3.98	99
Cumulative Profit	\$3,300.00	\$3,130.00	\$170.00
Max. Drawdown	-\$410.00	-\$410.00	\$0.00
Sharpe Ratio	1	1	1
Start Date	02/25/13		
End Date	03/01/13		
Total # of Trades	41	40	1
Percent Profitable	65.85%	65.00%	100.00%
# of Winning Trades	27	26	1
# of Losing Trades	14	14	0
Average Trade	\$80.49	\$78.25	\$170.00
Average Winning Trade	\$161.11	\$160.77	\$170.00
Average Losing Trade	-\$75.00	-\$75.00	\$0.00
Ratio avg. Win / avg. Loss	2.15	2.14	170
Max. consec. Winners	7	7	1
Max. consec. Losers	4	4	0
Largest Winning Trade	\$340.00	\$340.00	\$170.00
Largest Losing Trade	-\$170.00	-\$170.00	\$0.00
# of Trades per Day	8.2	8	1
Avg. Time in Market	10.6 min	10.5 min	16.2 min
Avg. Bars in Trade	0	0	0
Profit per Month	\$20,130.00	\$19,093.00	\$5,185.00
Max. Time to Recover	0.11 days	1.11 days	0.01 days
Average MAE	\$67.56	\$67.75	\$60.00
Average MFE	\$168.05	\$167.75	\$180.00
Average ETD	\$87.56	\$89.50	\$10.00

"Group trades by ATM strategy" box checked			
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