| Trade Obsticking No. Circ. L.                                 |                            | Francis                    | 1 = 0                      | D:1 D:                     |
|---|----------------------------|----------------------------|----------------------------|----------------------------|
| Trade Statistics - Non-Simulated                              |                            | First Fill                 | Last Fill                  | Daily Date                 |
| Based On Fill Data (Flat To Flat)                             | All Symbols                | 04/08/13 09:54 AM          | 04/11/13 02:04 PM          | 04/11/13                   |
| Currency Value (C)  | All Trades                 | Long Trades                | Short Trades               | Daily Trades               |
| Total Profit/Loss for Closed Trades                           | \$2,180.00                 | \$1,470.00                 | \$710.00                   | \$740.00                   |
| Gross Profit  | \$3,600.00                 | \$2,390.00                 | \$1,210.00                 | \$740.00                   |
| Gross Loss  | -\$1,420.00                | -\$920.00                  | -\$500.00                  | \$0.00                     |
| Profit Factor   | 2.54                       | 2.6                        | 2.42                       | 0                          |
|   |                            |                            |                            |                            |
| Equity Peak   | \$2,180.00                 | \$1,470.00                 | \$710.00                   | \$740.00                   |
| Maximum Runup   | \$2,130.00                 | \$1,420.00                 | \$690.00                   | \$740.00                   |
| Maximum Drawdown  | -\$510.00                  | -\$510.00                  | -\$350.00                  | \$0.00                     |
| Maximum Trade Runup   | \$556.67                   | \$556.67                   | \$555.00                   | \$555.00                   |
| Maximum Trade Drawdown  | -\$350.00                  | -\$310.00                  | -\$350.00                  | -\$150.00                  |
| Average Trade Drawdown  | -\$159.21                  | -\$175.42                  | -\$131.43                  | -\$115.00                  |
| Average Winning Trade Drawdown                                | -\$126.67                  | -\$145.00<br>-\$236.25     | -\$90.00<br>-\$186.67      | -\$115.00<br>\$0.00        |
| Average Losing Trade Drawdown  Maximum Open Position Profit   | -\$215.00<br>\$550.00      | \$550.00                   | \$440.00                   | \$440.00                   |
| Maximum Open Position Loss                                    | -\$340.00                  | -\$310.00                  | -\$340.00                  | -\$150.00                  |
| Highest Price During Positions                                | \$0.00                     | \$0.00                     | \$0.00                     | \$0.00                     |
| Lowest Price During Positions                                 | \$0.00                     | \$0.00                     | \$0.00                     | \$0.00                     |
| Total Commission  | \$0.00                     | \$0.00                     | \$0.00                     | \$0.00                     |
|   |                            |                            |                            |                            |
| Total Trades  | 19                         | 12                         | 7                          | 2                          |
| Percent Profitable  | 63.16%                     | 66.67%                     | 57.14%                     | 100.00%                    |
| Winning Trades  | 12                         | 8                          | 4                          | 2                          |
| Losing Trades   | 7                          | 4                          | 3                          | 0                          |
| Long Trades   | 12                         | 12                         | 0                          | 1                          |
| Short Trades  | 7                          | 0                          | 7                          | 1                          |
| Average Trade Net Drefit                                      | ¢114.74                    | ¢400.50                    | C101.42                    | ¢270.00                    |
| Average Trade Net Profit  Average Winning Trade               | \$114.74<br>\$300.00       | \$122.50<br>\$298.75       | \$101.43<br>\$302.50       | \$370.00<br>\$370.00       |
| Average Willing Trade  Average Losing Trade                   | -\$202.86                  | -\$230.00                  | -\$166.67                  | \$0.00                     |
| Average Profit Factor   | 1.48                       | 1.3                        | 1.82                       | 0                          |
| Average i folici detoi  | 1.40                       | 1.0                        | 1.02                       |                            |
| Largest Winning Trade   | \$530.00                   | \$530.00                   | \$520.00                   | \$520.00                   |
| Largest Losing Trade  | -\$350.00                  | -\$260.00                  | -\$350.00                  | \$0.00                     |
| Largest Winner % Of Profit                                    | 14.72%                     | 22.18%                     | 42.98%                     | 70.27%                     |
| Largest Loser % Of Loss                                       | 24.65%                     | 28.26%                     | 70.00%                     | 0.00%                      |
|   |                            |                            |                            |                            |
| Max Consecutive Winners                                       | 4                          | 3                          | 2                          | 2                          |
| Max Consecutive Losers  | 2                          | 2                          | 1                          | 0                          |
| A T' I . T I .  | 00 50 00 DM                | 40.45.00 DM                | 00.07.00.014               | 00 00 00 DM                |
| Average Time In Trades Average Time In Winning Trades         | 03:50:00 PM<br>04:09:00 PM | 12:45:00 PM<br>01:40:00 PM | 09:07:00 PM<br>09:08:00 PM | 03:36:00 PM<br>03:36:00 PM |
| Average Time in Willing Trades  Average Time In Losing Trades | 04:09:00 PM                | 10:55:00 AM                | 09:05:00 PM                | 12:00:00 AM                |
| Longest Held Winning Trade                                    | 43:28:00                   | 27:24:00                   | 43:28:00                   | 11:25:00 PM                |
| Longest Held Losing Trade                                     | 51:25:00                   | 02:24:00 PM                | 51:25:00                   | 12:00:00 AM                |
|   |                            | 12.2.1.11                  | 0.112.00                   |                            |
| Total Quantity  | 36                         | 24                         | 12                         | 4                          |
| Winning Quantity  | 23                         | 16                         | 7                          | 4                          |
| Losing Quantity   | 13                         | 8                          | 5                          | 0                          |
|   |                            |                            |                            |                            |
| Avg Quantity Per Trade  | 1.89                       | 2                          | 1.71                       | 2                          |
| Avg Quantity Per Winning Trade                                | 1.92                       | 2                          | 1.75                       | 2                          |
| Avg Quantity Per Losing Trade                                 | 1.86                       | 2                          | 1.67                       | 0                          |
| Largest Trade Quantity  | 3                          | 3                          | 0                          | 2                          |
| Last Trade Profit / Loss                                      | \$520.00                   | \$220.00                   | \$520.00                   | \$520.00                   |
| Luci Tiudo I Tolic/ Lucio                                     | Ψυ2υ.υυ                    | Ψ220.00                    | Ψ020.00                    | ψυ20.00                    |
| Number of Open Trades   | 0                          |                            |                            |                            |
| Open Trades: Open Quantity                                    | 0                          |                            |                            |                            |
| Open Trades: Average Entry Price                              | 0                          |                            |                            |                            |
| Open Trades: Open Profit/Loss                                 | 0                          |                            |                            |                            |
| Open Trades: Closed Profit/Loss                               | 0                          |                            |                            |                            |
| Total Open and Closed Profit/Loss                             | \$2,180.00                 |                            |                            |                            |
|   |                            |                            |                            | ·                          |
| Consecutive Winners   | Frequency                  | Average PL                 | Avg Next Trade             |                            |
| 1 Winners   | 2                          | \$215.00                   | -\$145.00                  |                            |
| 2 Winners   | 3                          | \$576.67                   | -\$216.67                  |                            |
| Consecutive Losers  | Frequency                  | Average PL                 | Avg Next Trade             |                            |
| 1 Losers  | Frequency 3                | -\$213.33                  | \$276.67                   |                            |
| 1 LOSERS  |                            |                            |                            |                            |