|  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| 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 | -\$90.00 | -\$115.00 |
| Average Losing Trade Drawdown | -\$215.00 | -\$236.25 | -\$186.67 | \$0.00 |
| Maximum Open Position Profit | \$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 Profit | \$114.74 | \$122.50 | \$101.43 | \$370.00 |
| Average Winning Trade | \$300.00 | \$298.75 | \$302.50 | \$370.00 |
| Average Losing Trade | -\$202.86 | -\$230.00 | -\$166.67 | \$0.00 |
| Average Profit Factor | 1.48 | 1.3 | 1.82 | 0 |
|  |  |  |  |  |
| 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 |
|  |  |  |  |  |
| Average Time In Trades | 03:50:00 PM | 12:45:00 PM | 09:07:00 PM | 03:36:00 PM |
| Average Time In Winning Trades | 04:09:00 PM | 01:40:00 PM | 09:08:00 PM | 03:36:00 PM |
| Average Time In Losing Trades | 03:17:00 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 |
|  |  |  |  |  |
| 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 |
|  |  |  |  |  |
| 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 | 3 | -\$213.33 | \$276.67 |  |
| 2 Losers | 2 | -\$390.00 | \$330.00 |  |

