| Trade Statistics - Non-Simulated |  | First Fill | Last Fill | Daily Da |
| :---: | :---: | :---: | :---: | :---: |
| Based On Fill Data (Fill To Fill) | 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 | \$3,650.00 | \$2,390.00 | \$1,260.00 | \$740.00 |
| Gross Loss | -\$1,470.00 | -\$920.00 | -\$550.00 | \$0.00 |
| Profit Factor | 2.48 | 2.6 | 2.29 | 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 | \$390.00 | \$280.00 | \$390.00 | \$390.00 |
| Maximum Trade Drawdown | -\$210.00 | -\$210.00 | -\$210.00 | -\$120.00 |
| Average Trade Drawdown | -\$87.50 | -\$91.67 | -\$79.17 | -\$67.50 |
| Average Winning Trade Drawdown | -\$70.91 | -\$78.75 | -\$50.00 | -\$67.50 |
| Average Losing Trade Drawdown | -\$113.57 | -\$117.50 | -\$108.33 | \$0.00 |
| Maximum Open Position Profit | \$390.00 | \$280.00 | \$390.00 | \$390.00 |
| Maximum Open Position Loss | -\$210.00 | -\$210.00 | -\$210.00 | -\$120.00 |
| 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 | 36 | 24 | 12 | 4 |
| Percent Profitable | 61.11\% | 66.67\% | 50.00\% | 100.00\% |
| Winning Trades | 22 | 16 | 6 | 4 |
| Losing Trades | 14 | 8 | 6 | 0 |
| Long Trades | 24 | 24 | 0 | 2 |
| Short Trades | 12 | 0 | 12 | 2 |
|  |  |  |  |  |
| Average Trade Net Profit | \$60.56 | \$61.25 | \$59.17 | \$185.00 |
| Average Winning Trade | \$165.91 | \$149.38 | \$210.00 | \$185.00 |
| Average Losing Trade | -\$105.00 | -\$115.00 | -\$91.67 | \$0.00 |
| Average Profit Factor | 1.58 | 1.3 | 2.29 | 0 |
|  |  |  |  |  |
| Largest Winning Trade | \$360.00 | \$280.00 | \$360.00 | \$360.00 |
| Largest Losing Trade | -\$210.00 | -\$190.00 | -\$210.00 | \$0.00 |
| Largest Winner \% Of Profit | 9.86\% | 11.72\% | 28.57\% | 48.65\% |
| Largest Loser \% Of Loss | 14.29\% | 20.65\% | 38.18\% | 0.00\% |
|  |  |  |  |  |
| Max Consecutive Winners | 8 | 7 | 3 | 4 |
| Max Consecutive Losers | 4 | 4 | 2 | 0 |
|  |  |  |  |  |
| Average Time In Trades | 10:40:00 AM | 08:53:00 AM | 02:13:00 PM | 10:27:00 AM |
| Average Time In Winning Trades | 10:43:00 AM | 09:05:00 AM | 03:06:00 PM | 10:27:00 AM |
| Average Time In Losing Trades | 10:34:00 AM | 08:30:00 AM | 01:21:00 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 | 22 | 16 | 6 | 4 |
| Losing Quantity | 14 | 8 | 6 | 0 |
|  |  |  |  |  |
| Avg Quantity Per Trade | 1 | 1 | 1 | 1 |
| Avg Quantity Per Winning Trade | 1 | 1 | 1 | 1 |
| Avg Quantity Per Losing Trade | 1 | 1 | 1 | 0 |
| Largest Trade Quantity | 1 | 1 | 0 | 1 |
|  |  |  |  |  |
| Last Trade Profit / Loss | \$360.00 | \$110.00 | \$360.00 | \$360.00 |
|  |  |  |  |  |
| 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 | 1 | \$100.00 | -\$50.00 |  |
| 2 Winners | 1 | \$380.00 | -\$40.00 |  |
| 3 Winners | 1 | \$420.00 | -\$40.00 |  |
| 4 Winners | 2 | \$655.00 | -\$105.00 |  |
|  |  |  |  |  |
| Consecutive Losers | Frequency | Average PL | Avg Next Trade |  |
| 2 Losers | 2 | -\$230.00 | \$160.00 |  |
| 3 Losers | 2 | -\$250.00 | \$155.00 |  |
| 4 Losers | 1 | -\$510.00 | \$170.00 |  |

