

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$3,080.00	\$1,700.00	\$1,380.00
Gross Profit	\$4,950.00	\$3,080.00	\$1,870.00
Gross Loss	-\$1,870.00	-\$1,380.00	-\$490.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	2.65	2.23	3.82
Cumulative Profit	\$3,080.00	\$1,700.00	\$1,380.00
Max. Drawdown	-\$490.00	-\$590.00	-\$430.00
Sharpe Ratio	1	1	1
Start Date	07/23/11		
End Date	08/03/11		
Total # of Trades	44	32	12
Percent Profitable	59.09%	56.25%	66.67%
# of Winning Trades	26	18	8
# of Losing Trades	18	14	4
Average Trade	\$70.00	\$53.13	\$115.00
Average Winning Trade	\$190.38	\$171.11	\$233.75
Average Losing Trade	-\$103.89	-\$98.57	-\$122.50
Ratio avg. Win / avg. Loss	1.83	1.74	1.91
Max. consec. Winners	5	5	6
Max. consec. Losers	4	3	3
Largest Winning Trade	\$760.00	\$760.00	\$540.00
Largest Losing Trade	-\$270.00	-\$240.00	-\$270.00
# of Trades per Day	4	2.91	1.09
Avg. Time in Market	6.2 min	7.3 min	3.1 min
Avg. Bars in Trade	0	0	0
Profit per Month	\$8,845.00	\$4,636.00	\$14,030.00
Max. Time to Recover	1.06 days	2.08 days	1.05 days
Average MAE	\$82.73	\$78.75	\$93.33
Average MFE	\$198.18	\$183.75	\$236.67
Average ETD	\$132.27	\$136.25	\$121.67