

Start Date 3/01/2012

End Date 3/30/2012

* 3 weeks were traded in the month of March on this computer

Desktop trades only

	CONTRACT #1			CONTRACT #2			TOTAL		
Performance	All Trades	Long Trades	Short Trades	All Trades	Long Trades	Short Trades	All Trades	Long Trades	Short Trades
Gross Profit	\$11262.50	\$7942.50	\$3320.00	\$4370.00	\$3710.00	\$660.00	\$15632.50	\$11652.50	\$3980.00
Gross Loss	\$-7710.00	\$-6000.00	\$-1710.00	\$-1520.00	\$-1520.00	\$0.00	\$-9230.00	\$-7520.00	\$-1710.00
Profit Before Commissions	\$3552.50	\$1942.50	\$1610.00	\$2850.00	\$2190.00	\$660.00	\$6402.50	\$4132.50	\$2270.00
Profit Factor	1.46	1.32	1.94	2.88	2.44	99	1.69	1.55	2.33
Commission Factor	-27.29%	-37.18%	-15.37%	-8.68%	-9.68%	-5.36%	-19.01%	-22.61%	-12.46%
Commissions / Fees	-\$969.60	-\$722.15	-\$247.45	-\$247.45	-\$212.10	-\$35.35	-\$1217.05	-\$934.25	-\$282.80
Net Profit	\$2582.90	\$1220.35	\$1362.55	\$2602.55	\$1977.90	\$624.65	\$5185.45	\$3198.25	\$1987.20
Max. Drawdown	-\$540.00	-\$560.00	-\$550.00	-\$420.00	-\$420.00	\$0.00	-\$710.00	-\$710.00	-\$500.00
Drawdown % of Profit Before Commissions	-15.20%	-28.83%	-34.16%	-14.74%	-19.18%	0.00%	-11.09%	-17.18%	-22.03%
Drawdown % of Net Profit	-20.91%	-45.89%	-40.37%	-16.14%	-21.23%	0.00%	-13.69%	-22.20%	-25.16%
# of Winning Trades	114	83	31	36	29	7	150	112	38
# of Losing Trades	78	60	18	13	13	0	91	73	18
Total # of Trades	192	143	49	49	42	7	241	185	56
% of trades	79.67%	One contract trades		20.33%	Two contract trades				
% of Net Profit	49.81%			50.19%					
Largest Winning Trade	\$410.00	\$400.00	\$410.00	\$420.00	\$420.00	\$150.00	\$420.00	\$420.00	\$410.00
Largest Losing Trade	-\$260.00	-\$260.00	-\$160.00	-\$280.00	-\$280.00	\$0.00	-\$280.00	-\$280.00	-\$160.00
Max Trade Risk Ratio	1.58	1.54	2.56	1.50	1.50	N/A	1.50	1.50	2.56
# of Trades per Day	7.38	5.5	1.96	1.96	1.68	0.29	9.27	7.12	2.24
Avg. Time in Market	4.5 min	4.3 min	5.2 min	4.7 min	4.9 min	3.4 min	4.6 min	4.4 min	5.0 min
Average MAE	\$163.93	\$190.58	\$70.98	\$97.29	\$105.95	\$36.67	\$150.14	\$171.36	\$66.60
Average MFE	\$180.01	\$202.81	\$100.49	\$182.71	\$186.43	\$156.67	\$180.57	\$199.09	\$107.66
Percent Profitable	59.38%	58.04%	63.27%	73.47%	69.05%	100.00%	62.24%	60.54%	67.86%
Max. consec. Winners	6	6	8	7	6	7	7	7	8
Max. consec. Losers	5	5	4	2	2	0	5	5	3

Commission \$2.11

Exchange Fees \$2.90

NFA Fees \$0.04

\$5.05