

Description	Unit	All Trades	Longs only	Shorts only
Net Profit+Loss	\$	955.25	-401.99	1357.24
Net Profit+Loss Annualized	\$	160768.58	-68766.51	233897.1
Ending Equity	\$	5955.25	4598.01	6357.24
Starting Equity	\$	5000	5000	5000
Maximum Equity	\$	6222.26	4974.71	6485.93
Date of highest Equity	Date	1/15/2015 9:08	1/13/2015 8:48	1/15/2015 10:19
Minimum Equity	\$	5000	0	5000
Date of lowest Equity	Date	1/13/2015 7:52 ---		1/13/2015 7:52
Gross Gain Amount	\$	2016.01	422.28	1593.73
Gross Loss Amount	\$	-1060.76	-824.27	-236.49
Return per Year (%)	%	3215.37	-1375.33	4677.94
Profit Factor (Gross)	Ratio	1.9	0.51	6.74
Sharpe Ratio	Ratio	503.898	-243.24	781.113
MAR Ratio	Ratio	568.523	-194.421	1136.317
PSS Volatility (%)	%	33.62	100	13.59
PSS Volatility (\$)	\$	321.17	44.8	184.5
Average Trade PL	\$	21.23	-18.27	59.01
Average Winner Amount	\$	65.03	35.19	83.88
Average Loser Amount	\$	-75.77	-82.43	-59.12
Profit Factor (AvgTrd)	Ratio	0.86	0.43	1.42
Maximum Winner Amount	\$	244.9	91.19	244.9
Date of biggest Winner	Date	1/13/2015 6:21	1/15/2015 11:58	1/13/2015 6:21
Maximum Loser Amount	\$	-271.56	-271.56	-128.69
Date of biggest Loser	Date	1/15/2015 10:44	1/15/2015 10:44	1/15/2015 10:44
Median Trade PL	\$	-47.51	-47.51	-52.33
Median Winner Amount	\$	41.82	31.21	56.32
Median Loser Amount	\$	-47.51	-47.51	-52.33
Profit Factor (Median)	Ratio	0.88	0.66	1.08
Total Trades	#	45	22	23
Number of Winners	#	31	12	19
Number of Losers	#	14	10	4
Probability	%	68.89	54.55	82.61
Maximum consecutive Winners	#	16	6	13
Maximum consecutive Losers	#	4	4	1
Maximum Drawdown Amount	\$	-351.91	-351.91	-267.01
Maximum Drawdown Percent	%	-5.66	-7.07	-4.12
Date of maximum Drawdown	Date	1/15/2015 9:08	1/13/2015 8:48	1/15/2015 10:19
Maximum Drawup Amount	\$	609.94	213.59	1012.38
Maximum Drawup Percent	%	10.41	3.51	16.27
Date of maximum Drawup	Date	1/14/2015 7:42	1/15/2015 11:58	1/15/2015 9:08
Total Commissions	\$	393.75	177.99	215.76
Total Trading Period (Days)	Days	2.17	2.135	2.119
Total Trading Period (Years)	Years	0.006	0.006	0.006
Date of last Trade	Date	1/15/2015 11:58	1/15/2015 11:58	1/15/2015 10:44

Date of first Trade	Date	1/13/2015 7:52	1/13/2015 8:43	1/13/2015 7:52
Total Trade Duration (Days)	Days	-0.147	0.572	-0.72
Percent in Market	%	-6.8	26.8	-34
Average Trade Duration (Hours)	Hours	-0.079	0.624	-0.751
Average Winner Duration (Hours)	Hours	-0.213	0.615	-0.736
Average Loser Duration (Hours)	Hours	0.219	0.636	-0.824
Shortest Trade Duration (Hours)	Hours	-2.089	0	-2.089
Longest Trade Duration (Hours)	Hours	3.27	3.27	0
Std Deviation Amount	\$	91.96	81.91	86.35
Std Deviation (% of Capital)	%	1.84	1.64	1.73
Std Deviation Winner Amount	\$	61	27.72	69.02
Std Deviation Winner (% of Capital)	%	1.22	0.55	1.38
Std Deviation Loser Amount	\$	72.98	79.57	59.73
Std Deviation Loser (% of Capital)	%	1.46	1.59	1.19

ShortName  
\$PL  
\$PLYr  
\$Equ  
\$EquStart  
\$MaxEqu  
\$DateMaxEqu  
\$MinEqu  
\$DateMinEqu  
\$GrossGain  
\$GrossLoss  
\$RetYr  
\$PF  
\$Sharpe  
\$MAR  
\$VolatilityPer  
\$VolatilityAmt

\$AvgTrdAmt  
\$AvgGainAmt  
\$AvgLossAmt  
\$PFAvg  
\$MaxGainAmt  
\$DateMaxGain  
\$MaxLossAmt  
\$DateMaxLoss

\$MedTrdAmt  
\$MedGainAmt  
\$MedLossAmt  
\$PFMed

\$CntTrd  
\$CntGain  
\$CntLoss  
\$Prob  
\$MaxGainCnt  
\$MaxLossCnt

\$MaxDDAmt  
\$MaxDDPer  
\$DateMaxDD  
\$MaxDUAmt  
\$MaxDUPer  
\$DateMaxDU  
\$TotFee

\$TrdRngDay  
\$TrdRngYr  
\$DateMaxTrd

\$DateMinTrd

\$TrdDurTotal

\$TrdDurPer

\$DurTrdAvg

\$DurGainAvg

\$DurLossAvg

\$DurMin

\$DurMax

\$DevAmt

\$DevPer

\$DevGainAmt

\$DevGainPer

\$DevLossAmt

\$DevLossPer