

Performance Summary

Total Net Profit:	\$141,154.90	Max Drawdown:	(\$9,648.04)
Gross Profit:	\$216,055.19	Max Drawdown %:	7.72%
Gross Loss:	(\$74,900.30)	Max Drawdown Date:	6/13/2008
Profit Factor:	2.885	Longest Drawdown:	224 days
Pessimistic RR:	2.395	Recovery Factor:	14.63
Total Trades:	257	Max Runup:	\$21,891.09
Winning Trades:	181	Max Runup %:	17.51%
Losing Trades:	76	Max Runup Date:	1/19/2012
Even Trades:	0	Longest Runup:	305 days
% Profitable:	70.43%	Equity Peak:	\$141,154.90
Avg. Trade Net Profit:	\$549.24	Return on Initial Capital:	112.92%
Avg. Winning Trade:	\$1,193.68	Annual Rate of Return:	19.65%
Avg. Losing Trade:	(\$985.53)	Avg. Monthly Return:	\$2,046.88, 1.64%
Payoff Ratio:	1.211	Monthly Std. Dev.:	\$3,557.04
Largest Win:	\$9,040.00, 4.18%	% Profitable Months:	79.63%
Largest Loss:	(\$4,280.00), 5.71%	Sharpe Ratio:	1.97
Max Cons. Winners:	19	Sortino Ratio:	4.93
Max Cons. Losers:	4	Sterling Ratio:	3.51
Trading Period:	5.75 years	MAR Ratio:	2.55
	1/1/2007-9/30/2012	Total Commission:	\$1,457.50
Longest Flat Period:	276 days	Total Slippage:	\$8,383.50
Max Shares/Contracts:	5		

Periodical Returns

Annual Returns

Year	Net Profit	% Return	Profit Factor	# Trades	% Profitable
2012	\$40,635.03	32.51%	3.65	50	78.00%
2011	\$28,229.08	22.58%	7.78	36	77.78%
2010	\$12,278.91	9.82%	1.78	44	70.45%
2009	\$25,797.80	20.64%	5.13	30	83.33%
2008	\$23,181.92	18.55%	2.35	38	60.53%
2007	\$11,032.15	8.83%	1.68	59	59.32%

Monthly Returns

Month	Net Profit	% Return	Profit Factor	# Trades	% Profitable
9/2012	\$4,434.37	3.55%	100.00	3	100.00%
8/2012	\$4,224.25	3.38%	2.88	7	71.43%
7/2012	\$5,053.63	4.04%	100.00	4	100.00%
6/2012	\$3,957.52	3.17%	3.29	5	60.00%
5/2012	\$3,232.50	2.59%	2.95	3	33.33%
4/2012	(\$1,727.30)	-1.38%	0.71	7	57.14%
3/2012	\$8,400.14	6.72%	100.00	9	100.00%
2/2012	\$2,845.95	2.28%	4.67	4	75.00%
1/2012	\$10,213.97	8.17%	4.40	8	87.50%
12/2011	\$14,030.94	11.22%	1171.49	7	85.71%
11/2011	\$0.00	0.00%	0.00	0	0.00%
10/2011	\$0.00	0.00%	0.00	0	0.00%
9/2011	\$0.00	0.00%	0.00	0	0.00%
8/2011	\$0.00	0.00%	0.00	0	0.00%
7/2011	\$1,134.01	0.91%	2.13	4	50.00%
6/2011	\$638.68	0.51%	100.00	1	100.00%
5/2011	\$5,702.55	4.56%	100.00	7	100.00%
4/2011	\$3,410.85	2.73%	100.00	4	100.00%
3/2011	\$0.00	0.00%	0.00	0	0.00%
2/2011	\$3,971.83	3.18%	2.74	10	70.00%
1/2011	(\$659.78)	-0.53%	0.24	3	33.33%
12/2010	\$1,966.48	1.57%	1.43	8	50.00%
11/2010	(\$1,723.97)	-1.38%	0.62	7	57.14%
10/2010	(\$1,134.82)	-0.91%	0.07	3	33.33%
9/2010	\$1,399.59	1.12%	1.64	5	60.00%
8/2010	\$660.56	0.53%	100.00	2	100.00%
7/2010	\$1,209.91	0.97%	2.00	4	75.00%
6/2010	(\$663.58)	-0.53%	0.66	2	50.00%
5/2010	\$707.50	0.57%	100.00	1	100.00%
4/2010	\$2,364.04	1.89%	100.00	3	100.00%
3/2010	\$2,462.84	1.97%	100.00	5	100.00%

2/2010	\$0.00	0.00%	0.00	0	0.00%
1/2010	\$5,030.36	4.02%	100.00	4	100.00%
12/2009	\$1,619.89	1.30%	3.13	6	83.33%
11/2009	\$2,987.00	2.39%	598.40	6	83.33%
10/2009	\$1,708.43	1.37%	2.40	3	66.67%
9/2009	\$8,628.23	6.90%	8.28	7	85.71%
8/2009	\$7,041.98	5.63%	100.00	4	100.00%
7/2009	(\$199.74)	-0.16%	0.93	2	50.00%
6/2009	\$4,012.00	3.21%	100.00	2	100.00%
5/2009	\$0.00	0.00%	0.00	0	0.00%
4/2009	\$0.00	0.00%	0.00	0	0.00%
3/2009	\$0.00	0.00%	0.00	0	0.00%
2/2009	\$0.00	0.00%	0.00	0	0.00%
1/2009	\$0.00	0.00%	0.00	0	0.00%
12/2008	\$0.00	0.00%	0.00	0	0.00%
11/2008	\$0.00	0.00%	0.00	0	0.00%
10/2008	\$0.00	0.00%	0.00	0	0.00%
9/2008	\$9,040.00	7.23%	100.00	1	100.00%
8/2008	\$2,699.80	2.16%	1.67	11	63.64%
7/2008	\$1,292.57	1.03%	100.00	2	100.00%
6/2008	\$4,620.73	3.70%	2.02	7	57.14%
5/2008	\$1,258.98	1.01%	2.61	4	50.00%
4/2008	(\$4,796.57)	-3.84%	0.27	7	28.57%
3/2008	\$0.00	0.00%	0.00	0	0.00%
2/2008	\$1,223.79	0.98%	2.05	4	75.00%
1/2008	\$7,842.62	6.27%	100.00	2	100.00%
12/2007	\$2,107.20	1.69%	2.02	7	71.43%
11/2007	\$397.03	0.32%	100.00	1	100.00%
10/2007	\$3,705.42	2.96%	3.15	5	60.00%
9/2007	\$5,204.38	4.16%	100.00	7	100.00%
8/2007	(\$1,150.00)	-0.92%	0.06	2	50.00%
7/2007	\$3,299.79	2.64%	100.00	3	100.00%
6/2007	(\$734.94)	-0.59%	0.66	7	42.86%
5/2007	\$93.60	0.07%	1.05	7	42.86%
4/2007	(\$778.02)	-0.62%	0.53	6	50.00%
3/2007	\$498.69	0.40%	1.38	3	33.33%
2/2007	(\$2,026.85)	-1.62%	0.00	2	0.00%
1/2007	\$415.86	0.33%	1.18	9	55.56%

	@FGBL	@ES	@GC	@FESX	@US
@FGBL	1				
@ES	0.1046	1			
@GC	0.021	0.1159	1		
@FESX	0.0358	0.3444	0.1384	1	
@US	0.5237	0.1293	0.0532	0.0153	1