

# Grand Cayman Performance & Trades Report

## Portfolio Performance Summary: Combined Commodities

Portfolio Closed Net Profits :	\$88,645.35	Portfolio Open Positions	\$-4,123.30
Portfolio Gross Profits :	\$119,342.85	Portfolio Gross Losses:	\$-30,697.50
Total Costs Deducted:	-6,825.00	Combined Open & Closed Ne	\$84,522.05
Total Trades:	52	Percent Profitable :	76.92%
Total # Winning Trades:	40	Total # Losing Trades:	12
Largest Winning Trade:	\$14,300.00	Largest Losing Trade:	\$-6,446.40
Average Winning Trade:	\$2,983.57	Average Losing Trade:	\$-2,558.13
Ratio Avg Win/Loss :	1.17	Avg. Trade (Win/Loss):	1,704.72
Avg # Bars in Winners	92	Avg # Bars in Losers:	45
Max Drawdown for Portfolio: (Calculated On Closed Trades Only) \$-14,190.15		Estimated Account Size Needed for Portfolio:	\$14,190.15
Profit Factor	3.89	Return on Account:	624.70%

## Portfolio Performance Summary: All Long Trades

Portfolio Net Profit :	\$49,615.50	Portfolio Open Positions	\$-310.80
Portfolio Gross Profits :	\$57,010.50	Portfolio Gross Losses:	\$-7,395.00
Total Trades:	27	Percent Profitable :	88.89%
Total # Winning Trades:	24	Total # Losing Trades:	3
Largest Winning Trade:	10,362.50	Largest Losing Trade:	-3,612.50
Average Winning Trade:	2,375.44	Average Losing Trade:	-2,465.00
Ratio Avg Win/Loss :	.96	Avg. Trade (Win/Loss):	1,837.61
Avg # Bars in Winners	73	Avg # Bars in Losers:	43
Profit Factor	7.71		

## Portfolio Performance Summary: All Short Trades

Portfolio Net Profit :	\$39,029.85	Portfolio Open Positions	\$-3,812.50
Portfolio Gross Profits :	\$62,332.35	Portfolio Gross Losses:	\$-23,302.50
Total Trades:	25	Percent Profitable :	64.00%
Total # Winning Trades:	16	Total # Losing Trades:	9
Largest Winning Trade:	14,300.00	Largest Losing Trade:	-6,446.40
Average Winning Trade:	3,895.77	Average Losing Trade:	-2,589.17
Ratio Avg Win/Loss :	1.50	Avg. Trade (Win/Loss):	1,561.19
Avg # Bars in Winners	122	Avg # Bars in Losers:	46
Profit Factor	2.67		