Grand Cayman Performance & Trades Report

Portfolio Performance Summary: Combined Commodities

Portfolio Closed Net Profits :	$201,006.10	Portfolio Open Positions	$3,972.09
Portfolio Gross Profits :	$292,611.74	Portfolio Gross Losses:	$-91,605.64
Total Costs Deducted:	-14,025.00	Combined Open & Closed Ne	$204,978.19
Total Trades:	103	Percent Profitable :	66.02%
Total # Winning Trades:	68	Total # Losing Trades:	35
Largest Winning Trade:	$36,395.00	Largest Losing Trade:	$-7,217.00
Average Winning Trade:	$4,303.11	Average Losing Trade:	$-2,617.30
Ratio Avg Win/Loss :	1.64	Avg. Trade (Win/Loss):	1,951.52
Avg # Bars in Winners	104	Avg # Bars in Losers:	47
Max Drawdown for Portfolio: (Calculated On Closed Trades Only)	$-16,887.02	Estimated Account Size Needed for Portfolio:	$16,887.02
Profit Factor	3.19	Return on Account:	1,190.30 %

Portfolio Performance Summary: All Long Trades

Portfolio Net Profit :	$138,840.05	Portfolio Open Positions	$847.59
Portfolio Gross Profits :	$157,080.25	Portfolio Gross Losses:	$-18,240.20
Total Trades:	52	Percent Profitable :	82.69%
Total # Winning Trades:	43	Total # Losing Trades:	9
Largest Winning Trade:	22,221.00	Largest Losing Trade:	-3,612.50
Average Winning Trade:	3,653.03	Average Losing Trade:	-2,026.69
Ratio Avg Win/Loss :	1.80	Avg. Trade (Win/Loss):	2,670.00
Avg # Bars in Winners	90	Avg # Bars in Losers:	47
Profit Factor	8.61		

Portfolio Performance Summary: All Short Trades

Portfolio Net Profit :	$62,166.05	Portfolio Open Positions	$3,124.50
Portfolio Gross Profits :	$135,531.49	Portfolio Gross Losses:	$-73,365.44
Total Trades:	51	Percent Profitable :	49.02%
Total # Winning Trades:	25	Total # Losing Trades:	26
Largest Winning Trade:	36,395.00	Largest Losing Trade:	-7,217.00
Average Winning Trade:	5,421.26	Average Losing Trade:	-2,821.75
Ratio Avg Win/Loss :	1.92	Avg. Trade (Win/Loss):	1,218.94
Avg # Bars in Winners	127	Avg # Bars in Losers:	46
Profit Factor	1.85		