

Summary - All Trades Report

apr 8, 2009 08.51.55

Name: AM Albero
Symbol: ES-067
Equity Filter: OFF - All entries taken
Take Next Trade: No Equity Filter Applied

Position selection All trades, From date 23/03/2009, To date 26/03/2009, Chart By Date, Ignore trades <= -999.999.999, Ignore trades >= 999.999.999, Ignore big wins 0, Ignore big losses 0, Profit is >= 0,00, Show cents No, Show Max Intra No

Overall

Total Net Profit:	-\$1.155	Profit Factor (\$Wins/\$Losses):	0,00
Total Trades:	2	Winning Percentage:	0,0%
Average Trade:	-\$578	Payout Ratio (Avg Win/Loss):	0,00
Avg # of Bars in Trade:	210,50	Z-Score (W/L Predictability):	0,0
Avg # of Trades per Year:	182,7	Percent in the Market:	0,5%
Max Closed-out Drawdown:	-\$1.155	Max Intraday Drawdown:	-\$1.780
Account Size Required:	\$5.343	Return Pct:	-21,6%
Open Equity:	\$0	Kelly Ratio:	0,0000
Current Streak:	2 Losses	Optimal f:	0,00

Winning Trades

Total Winners:	0
Gross Profit:	\$0
Average Win:	\$0
Largest Win:	\$0
Largest Drawdown in Win:	\$0
Avg Drawdown in Win:	\$0
Avg Run Up in Win:	\$0
Avg Run Down in Win:	\$0
Most Consec Wins:	0
Avg # of Consec Wins:	0
Avg # of Bars in Wins:	,00

Losing Trades

Total Losers:	2
Gross Loss:	-\$1.155
Average Loss:	-\$578
Largest Loss:	-\$1.065
Largest Peak in Loss:	\$1.110
Avg Peak in Loss:	\$623
Avg Run Up in Loss:	\$623
Avg Run Down in Loss:	-\$890
Most Consec Losses:	2
Avg # of Consec Losses:	2,00
Avg # of Bars in Losses:	210,50