

Summary - All Trades Report

set 11, 2010 08.07.21

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 07/07/2010, To date 11/09/2010, 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:	\$1.083	Profit Factor (\$Wins/\$Losses):	3,81
Total Trades:	4	Winning Percentage:	75,0%
Average Trade:	\$271	Payout Ratio (Avg Win/Loss):	1,27
Avg # of Bars in Trade:	215,00	Z-Score (W/L Predictability):	2,0
Avg # of Trades per Year:	21,8	Percent in the Market:	0,1%
Max Closed-out Drawdown:	-\$386	Max Intraday Drawdown:	-\$534
Account Size Required:	\$4.097	Return Pct:	26,4%
Open Equity:	-\$611	Kelly Ratio:	0,5531
Current Streak:	1 Wins	Optimal f:	0,14

Winning Trades

Total Winners:	3
Gross Profit:	\$1.469
Average Win:	\$490
Largest Win:	\$665
Largest Drawdown in Win:	-\$248
Avg Drawdown in Win:	-\$173
Avg Run Up in Win:	\$573
Avg Run Down in Win:	-\$173
Most Consec Wins:	2
Avg # of Consec Wins:	1,50
Avg # of Bars in Wins:	150,00

Losing Trades

Total Losers:	1
Gross Loss:	-\$386
Average Loss:	-\$386
Largest Loss:	-\$386
Largest Peak in Loss:	\$915
Avg Peak in Loss:	\$915
Avg Run Up in Loss:	\$915
Avg Run Down in Loss:	-\$386
Most Consec Losses:	1
Avg # of Consec Losses:	1,00
Avg # of Bars in Losses:	410,00