

## Summary - All Trades Report

giu 24, 2010 07:25:01

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

Position selection All trades, From date 02/06/2010, To date 24/06/2010, 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:	\$1.062	Profit Factor (\$Wins/\$Losses):	<b>1,49</b>
Total Trades:	6	Winning Percentage:	<b>50,0%</b>
Average Trade:	\$177	Payout Ratio (Avg Win/Loss):	<b>1,49</b>
Avg # of Bars in Trade:	301,83	Z-Score (W/L Predictability):	-0,5
Avg # of Trades per Year:	95,3	Percent in the Market:	1,0%
Max Closed-out Drawdown:	<b>-\$2.169</b>	Max Intraday Drawdown:	<b>-\$2.392</b>
Account Size Required:	\$5.955	Return Pct:	<b>17,8%</b>
Open Equity:	\$0	Kelly Ratio:	0,1643
Current Streak:	2 Wins	Optimal f:	0,22

### Winning Trades

Total Winners:	3
Gross Profit:	\$3.231
Average Win:	\$1.077
Largest Win:	\$1.677
Largest Drawdown in Win:	<b>-\$223</b>
Avg Drawdown in Win:	<b>-\$169</b>
Avg Run Up in Win:	\$1.077
Avg Run Down in Win:	<b>-\$169</b>
Most Consec Wins:	2
Avg # of Consec Wins:	1,50
Avg # of Bars in Wins:	442,00

### Losing Trades

Total Losers:	3
Gross Loss:	<b>-\$2.169</b>
Average Loss:	<b>-\$723</b>
Largest Loss:	<b>-\$1.123</b>
Largest Peak in Loss:	\$140
Avg Peak in Loss:	\$81
Avg Run Up in Loss:	\$81
Avg Run Down in Loss:	<b>-\$723</b>
Most Consec Losses:	3
Avg # of Consec Losses:	3,00
Avg # of Bars in Losses:	161,67