

Summary - All Trades Report

apr 15, 2010 09.31.20

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 13/01/2010, To date 15/04/2010, 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:	\$3.866	Profit Factor (\$Wins/\$Losses):	3,59
Total Trades:	8	Winning Percentage:	62,5%
Average Trade:	\$483	Payout Ratio (Avg Win/Loss):	2,15
Avg # of Bars in Trade:	796,38	Z-Score (W/L Predictability):	1,4
Avg # of Trades per Year:	31,4	Percent in the Market:	4,0%
Max Closed-out Drawdown:	-\$623	Max Intraday Drawdown:	-\$1.284
Account Size Required:	\$4.847	Return Pct:	79,8%
Open Equity:	\$0	Kelly Ratio:	0,4508
Current Streak:	2 Wins	Optimal f:	0,53

Winning Trades

Total Winners:	5
Gross Profit:	\$5.360
Average Win:	\$1.072
Largest Win:	\$1.477
Largest Drawdown in Win:	-\$836
Avg Drawdown in Win:	-\$556
Avg Run Up in Win:	\$1.072
Avg Run Down in Win:	-\$556
Most Consec Wins:	2
Avg # of Consec Wins:	1,67
Avg # of Bars in Wins:	1.049,00

Losing Trades

Total Losers:	3
Gross Loss:	-\$1.494
Average Loss:	-\$498
Largest Loss:	-\$623
Largest Peak in Loss:	\$590
Avg Peak in Loss:	\$344
Avg Run Up in Loss:	\$344
Avg Run Down in Loss:	-\$506
Most Consec Losses:	1
Avg # of Consec Losses:	1,00
Avg # of Bars in Losses:	375,33