

By Entry Signal Report

apr 15, 2010 09.35.34

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

Statistic to chart Profit, Position selection All trades, From date 13/01/2010, To date 15/04/2010, 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

Entry Signal	Trades	Win Pct	Win Avg	Loss Avg	Run Up	Run Dn	P/L	P/F	AvgTrade	C/L	Max Loss	Profit	Avg Bars
Long Crosses	4	75,00%	\$802	-\$373	\$802	-\$398	2,15	6,45	\$508	1	-\$373	\$2.033	1.341,75
Short Crosses	4	50,00%	\$1.477	-\$561	\$1.477	-\$561	2,64	2,64	\$458	2	-\$623	\$1.833	251,00