

Summary - All Trades Report

mag 25, 2010 09.23.15

Name: AM mini Alga
Symbol: ES1-067
Equity Filter: OFF - All entries taken
Take Next Trade: No Equity Filter Applied

Position selection All trades, From date 04/01/2010, To date 25/05/2010, 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:	\$2.257	Profit Factor (\$Wins/\$Losses):	1,74
Total Trades:	47	Winning Percentage:	70,2%
Average Trade:	\$48	Payout Ratio (Avg Win/Loss):	0,74
Avg # of Bars in Trade:	12,36	Z-Score (W/L Predictability):	-0,4
Avg # of Trades per Year:	120,9	Percent in the Market:	3,6%
Max Closed-out Drawdown:	-\$1.276	Max Intraday Drawdown:	-\$1.863
Account Size Required:	\$5.426	Return Pct:	41,6%
Open Equity:	\$0	Kelly Ratio:	0,2987
Current Streak:	4 Wins	Optimal f:	0,54

Winning Trades

Total Winners:	33
Gross Profit:	\$5.304
Average Win:	\$161
Largest Win:	\$527
Largest Drawdown in Win:	-\$611
Avg Drawdown in Win:	-\$120
Avg Run Up in Win:	\$255
Avg Run Down in Win:	-\$120
Most Consec Wins:	6
Avg # of Consec Wins:	3,30
Avg # of Bars in Wins:	9,00

Losing Trades

Total Losers:	14
Gross Loss:	-\$3.047
Average Loss:	-\$218
Largest Loss:	-\$823
Largest Peak in Loss:	\$177
Avg Peak in Loss:	\$67
Avg Run Up in Loss:	\$67
Avg Run Down in Loss:	-\$371
Most Consec Losses:	3
Avg # of Consec Losses:	1,56
Avg # of Bars in Losses:	20,29