

## Summary - All Trades Report

set 11, 2010 09.13.41

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 03/06/2010, 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:	\$2.646	Profit Factor (\$Wins/\$Losses):	<b>2,47</b>
Total Trades:	29	Winning Percentage:	<b>75,9%</b>
Average Trade:	\$91	Payout Ratio (Avg Win/Loss):	<b>0,79</b>
Avg # of Bars in Trade:	16,07	Z-Score (W/L Predictability):	-0,1
Avg # of Trades per Year:	104,9	Percent in the Market:	3,0%
Max Closed-out Drawdown:	<b>-\$1.069</b>	Max Intraday Drawdown:	<b>-\$1.205</b>
Account Size Required:	\$4.768	Return Pct:	<b>55,5%</b>
Open Equity:	\$0	Kelly Ratio:	0,4516
Current Streak:	3 Wins	Optimal f:	0,61

### Winning Trades

Total Winners:	22
Gross Profit:	\$4.444
Average Win:	\$202
Largest Win:	\$677
Largest Drawdown in Win:	<b>-\$561</b>
Avg Drawdown in Win:	<b>-\$219</b>
Avg Run Up in Win:	\$322
Avg Run Down in Win:	<b>-\$219</b>
Most Consec Wins:	8
Avg # of Consec Wins:	3,67
Avg # of Bars in Wins:	15,18

### Losing Trades

Total Losers:	7
Gross Loss:	<b>-\$1.799</b>
Average Loss:	<b>-\$257</b>
Largest Loss:	<b>-\$548</b>
Largest Peak in Loss:	\$265
Avg Peak in Loss:	\$127
Avg Run Up in Loss:	\$127
Avg Run Down in Loss:	<b>-\$362</b>
Most Consec Losses:	3
Avg # of Consec Losses:	1,40
Avg # of Bars in Losses:	18,86