

## Summary - All Trades Report

mar 5, 2010 09.03.06

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

Position selection All trades, From date 14/01/2010, To date 05/03/2010, 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:	\$1.191	Profit Factor (\$Wins/\$Losses):	<b>2,57</b>
Total Trades:	8	Winning Percentage:	<b>75,0%</b>
Average Trade:	\$149	Payout Ratio (Avg Win/Loss):	<b>0,86</b>
Avg # of Bars in Trade:	51,88	Z-Score (W/L Predictability):	1,6
Avg # of Trades per Year:	57,3	Percent in the Market:	0,3%
Max Closed-out Drawdown:	<b>-\$398</b>	Max Intraday Drawdown:	<b>-\$909</b>
Account Size Required:	\$4.472	Return Pct:	<b>26,6%</b>
Open Equity:	\$0	Kelly Ratio:	0,4582
Current Streak:	2 Wins	Optimal f:	0,42

### Winning Trades

Total Winners:	6
Gross Profit:	\$1.950
Average Win:	\$325
Largest Win:	\$802
Largest Drawdown in Win:	<b>-\$298</b>
Avg Drawdown in Win:	<b>-\$142</b>
Avg Run Up in Win:	\$467
Avg Run Down in Win:	<b>-\$142</b>
Most Consec Wins:	3
Avg # of Consec Wins:	2,00
Avg # of Bars in Wins:	62,17

### Losing Trades

Total Losers:	2
Gross Loss:	<b>-\$759</b>
Average Loss:	<b>-\$379</b>
Largest Loss:	<b>-\$398</b>
Largest Peak in Loss:	\$65
Avg Peak in Loss:	\$27
Avg Run Up in Loss:	\$27
Avg Run Down in Loss:	<b>-\$454</b>
Most Consec Losses:	1
Avg # of Consec Losses:	1,00
Avg # of Bars in Losses:	21,00