

Summary - All Trades Report

mar 13, 2010 21:29:00

Name: AM mini SP old 2
Symbol: ES-067
Equity Filter: OFF - All entries taken
Take Next Trade: No Equity Filter Applied

Position selection All trades, From date 08/01/2010, To date 13/03/2010, 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:	\$3.754	Profit Factor (\$Wins/\$Losses):	3,21
Total Trades:	8	Winning Percentage:	75,0%
Average Trade:	\$469	Payout Ratio (Avg Win/Loss):	1,07
Avg # of Bars in Trade:	915,50	Z-Score (W/L Predictability):	1,6
Avg # of Trades per Year:	45,0	Percent in the Market:	4,7%
Max Closed-out Drawdown:	-\$1.223	Max Intraday Drawdown:	-\$1.246
Account Size Required:	\$4.809	Return Pct:	78,1%
Open Equity:	-\$11	Kelly Ratio:	0,5166
Current Streak:	1 Wins	Optimal f:	0,54

Winning Trades

Total Winners:	6
Gross Profit:	\$5.450
Average Win:	\$908
Largest Win:	\$2.077
Largest Drawdown in Win:	-\$473
Avg Drawdown in Win:	-\$188
Avg Run Up in Win:	\$1.419
Avg Run Down in Win:	-\$188
Most Consec Wins:	3
Avg # of Consec Wins:	2,00
Avg # of Bars in Wins:	1.106,67

Losing Trades

Total Losers:	2
Gross Loss:	-\$1.696
Average Loss:	-\$848
Largest Loss:	-\$1.223
Largest Peak in Loss:	\$327
Avg Peak in Loss:	\$196
Avg Run Up in Loss:	\$196
Avg Run Down in Loss:	-\$848
Most Consec Losses:	1
Avg # of Consec Losses:	1,00
Avg # of Bars in Losses:	342,00