

Summary - All Trades Report

mar 18, 2010 08.40.39

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

Position selection All trades, From date 12/03/2010, To date 19/03/2010, 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:	-\$298	Profit Factor (\$Wins/\$Losses):	0,00
Total Trades:	1	Winning Percentage:	0,0%
Average Trade:	-\$298	Payout Ratio (Avg Win/Loss):	0,00
Avg # of Bars in Trade:	563,00	Z-Score (W/L Predictability):	0,0
Avg # of Trades per Year:	45,7	Percent in the Market:	0,4%
Max Closed-out Drawdown:	-\$298	Max Intraday Drawdown:	-\$298
Account Size Required:	\$3.861	Return Pct:	-7,7%
Open Equity:	\$2	Kelly Ratio:	0,0000
Current Streak:	1 Losses	Optimal f:	0,00

Winning Trades

Total Winners:	0
Gross Profit:	\$0
Average Win:	\$0
Largest Win:	\$0
Largest Drawdown in Win:	\$0
Avg Drawdown in Win:	\$0
Avg Run Up in Win:	\$0
Avg Run Down in Win:	\$0
Most Consec Wins:	0
Avg # of Consec Wins:	0
Avg # of Bars in Wins:	,00

Losing Trades

Total Losers:	1
Gross Loss:	-\$298
Average Loss:	-\$298
Largest Loss:	-\$298
Largest Peak in Loss:	\$490
Avg Peak in Loss:	\$490
Avg Run Up in Loss:	\$490
Avg Run Down in Loss:	-\$298
Most Consec Losses:	1
Avg # of Consec Losses:	1,00
Avg # of Bars in Losses:	563,00