

By Entry Signal Report

mar 13, 2010 21.42.40

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

Statistic to chart Win Avg, Position selection All trades, From date 08/01/2010, To date 13/03/2010, 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

Entry Signal	Trades	Win Pct	Win Avg	Loss Avg	Run Up	Run Dn	P/L	P/F	AvgTrade	C/L	Max Loss	Profit	Avg Bars
Long Entry	5	60,00%	\$769	-\$848	\$1.369	-\$848	0,91	1,36	\$122	1	-\$1.223	\$610	1.231,60
Short Entry	4	75,00%	\$1.048	-\$11	\$1.469	-\$123	99,79	299,38	\$783	1	-\$11	\$3.133	311,25