

Summary - All Trades Report

Oct 27, 2011 20:30:44

Name: Long: Pattern 6 Hovno
 Symbol: ES-067
 Equity Filter: OFF - All entries taken
 Take Next Trade: No Equity Filter Applied

Position selection All trades, From date 01/31/2000, To date 08/11/2011, 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:	\$18,759	Profit Factor (\$Wins/\$Losses):	9.23
Total Trades:	26	Winning Percentage:	84.6%
Average Trade:	\$721	Payout Ratio (AvgWin/AvgLoss):	1.68
Max Closed-out Drawdown:	-\$1,133	CPC Index (PF x Win% x PR):	13.11
Max Intraday Drawdown:	-\$2,229	Expectancy (AvgTrade/AvgLoss):	126.66%
Account Size Required:	\$8,479	Return Pct:	221.2%
Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	75.45%
Percent in the Market:	N/A	Optimal f:	0.76
Avg # of Bars in Trade:	N/A	Z-Score (W/L Predictability):	-0.2
Avg # of Trades per Year:	2.3	Current Streak:	10 Wins

Monthly Profit Analysis

Average Monthly Profit:	\$134	Monthly Sharpe Ratio:	0.25
Std Dev of Monthly Profits:	\$470	Annualized Sharpe Ratio:	0.87

Winning Trades

Total Winners:	22
Gross Profit:	\$21,037
Average Win:	\$956
Largest Win:	\$2,684
Largest Drawdown in Win:	-\$1,867
Avg Drawdown in Win:	-\$423
Avg Run Up in Win:	\$1,222
Avg Run Down in Win:	-\$423
Most Consec Wins:	10
Avg # of Consec Wins:	5.50
Avg # of Bars in Wins:	.00

Losing Trades

Total Losers:	4
Gross Loss:	-\$2,279
Average Loss:	-\$570
Largest Loss:	-\$604
Largest Peak in Loss:	\$284
Avg Peak in Loss:	\$180
Avg Run Up in Loss:	\$180
Avg Run Down in Loss:	-\$676
Most Consec Losses:	2
Avg # of Consec Losses:	1.33
Avg # of Bars in Losses:	.00