

TF 15 min

Friday, 16 December 2011 10:46

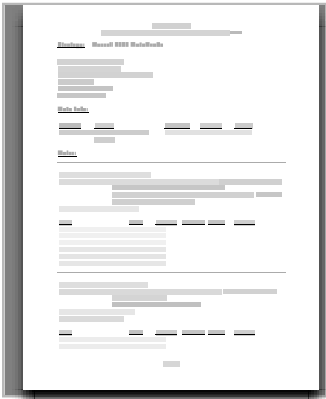
Indikátory:
-sma, ema, wma, trianma, macd, trix, mom, rateofchange, fastK/D, slowD, rsi, cci, di+-,dmi, adx, atr, tr, standdev, boolband, keltner, lowest, highest, volume, cross, pricepatt, absoluteval

Příkazy:
ent.market, ent.stop, loss\$, ext.market, ext.end

Obchodní čas:
945 < T < 1600

Stop Loss:
100-1000

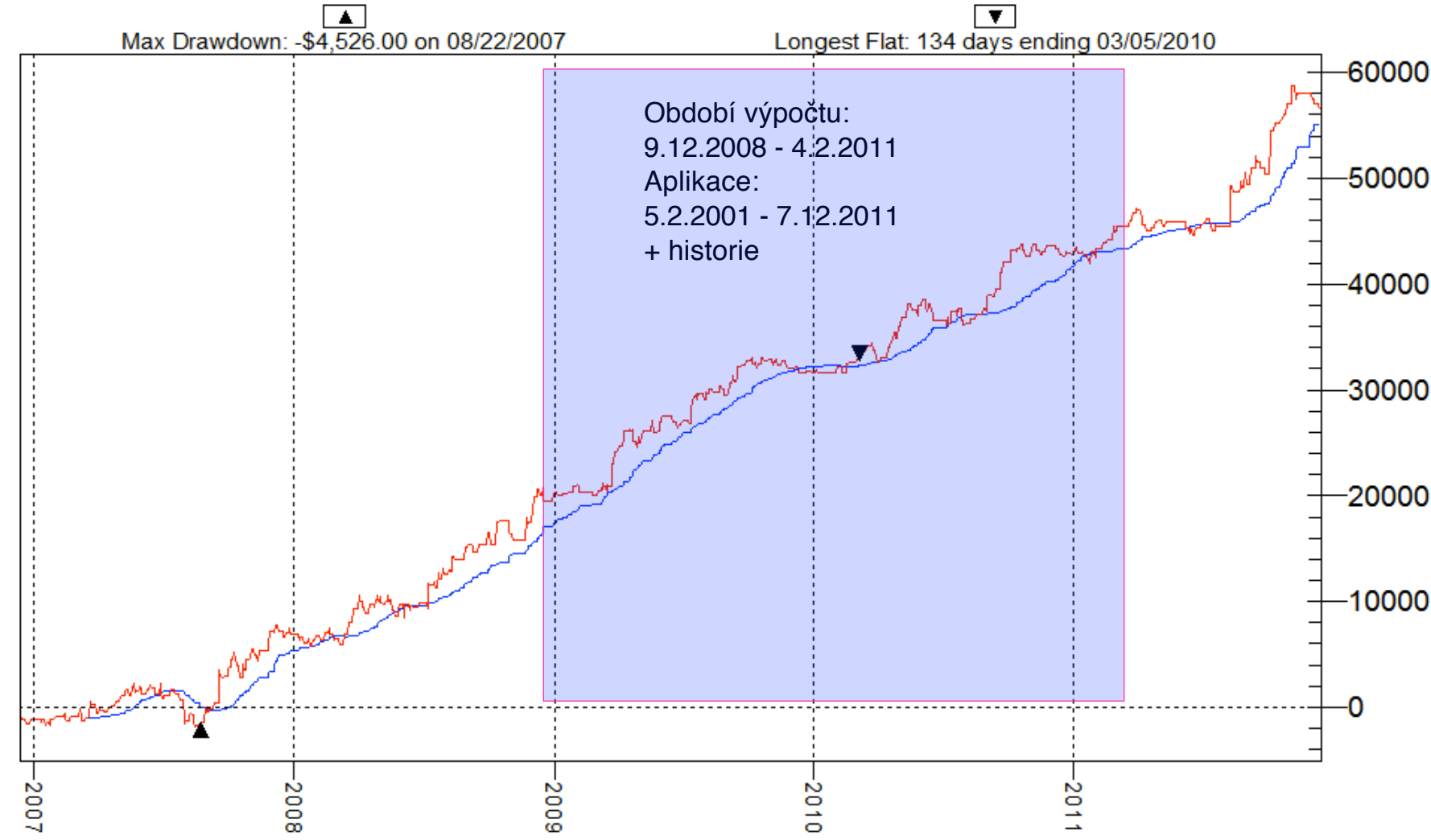
Parametry:
ATR 0.5-5
indik 1-100
pricepatt 1-20



Cíle:
počet obchodů 1.5 x 231
korelace 1.0 x MAX
signifikace 1.0 x MAX
prům. výhra 1.0 x 904
počer úseček při výhře 1.0 x 25

* Původně pro nesymetrické long i short, ale short je nevyhovující, TIP vyzkoušet symetricky SHORT

Equity Curve



By Year Report

Name:	Russell 2000 AutoTrade															
Symbol:	TF-067															
Equity Filter:	OFF - All entries taken															
Take Next Trade:	No Equity Filter Applied															
Year	Trades	Win Pct	Win Avg	Loss Avg	Run Up	Run Dn	P/L	P/F	AvgTrade	C/L	Max Loss	Profit	Net Profit	Avg Bars	ROI%	
2006	6	33.33%	\$246	-\$389	\$291	-\$492	0.63	0.32	-\$177	2	-\$564	-\$1,064	-\$1,064	14.67	-12.83%	
2007	124	54.84%	\$473	-\$433	\$654	-\$486	1.09	1.33	\$64	7	-\$594	\$7,934	\$6,870	14.44	95.71%	
2008	108	49.07%	\$736	-\$470	\$977	-\$513	1.57	1.51	\$122	3	-\$704	\$13,178	\$20,048	11.53	158.96%	
2009	101	60.40%	\$460	-\$411	\$675	-\$467	1.12	1.71	\$115	4	-\$564	\$11,606	\$31,654	15.61	140.00%	
2010	89	57.30%	\$517	-\$402	\$665	-\$468	1.29	1.73	\$125	4	-\$574	\$11,094	\$42,748	15.24	133.82%	
2011	88	56.82%	\$606	-\$437	\$825	-\$501	1.39	1.82	\$156	6	-\$584	\$13,688	\$56,436	14.15	165.11%	

By Month Report

Name:	Russell 2000 AutoTrade												
Symbol:	TF-067												
Equity Filter:	OFF - All entries taken												
Take Next Trade:	No Equity Filter Applied												
Month	Trades	Win Pct	Win Avg	Loss Avg	Run Up	Run Dn	P/L	P/F	AvgTrade	C/L	Max Loss	Profit	Avg Bars
1	36	52.78%	\$341	-\$369	\$613	-\$470	0.93	1.03	\$6	3	-\$704	\$216	12.75
2	38	57.89%	\$366	-\$334	\$523	-\$418	1.09	1.50	\$71	4	-\$564	\$2,698	13.55
3	8	62.50%	\$608	-\$453	\$790	-\$508	1.34	2.24	\$210	3	-\$564	\$10,078	14.88
4	48	54.17%	\$485	-\$386	\$696	-\$448	1.26	1.49	\$86	6	-\$564	\$4,128	16.31
5	44	61.36%	\$458	-\$433	\$617	-\$480	1.06	1.68	\$114	3	-\$564	\$4,994	15.14
6	44	45.45%	\$410	-\$441	\$567	-\$498	0.93	0.77	-\$54	6	-\$574	-\$2,386	13.36
7	53	47.17%	\$608	-\$462	\$757	-\$504	1.32	1.18	\$43	7	-\$564	\$2,268	13.25
8	45	55.56%	\$718	-\$450	\$997	-\$506	1.59	1.99	\$199	3	-\$594	\$8,940	13.20
9	36	69.44%	\$717	-\$398	\$916	-\$449	1.80	4.10	\$376	3	-\$564	\$13,546	17.03
10	47	59.57%	\$659	-\$503	\$886	-\$533	1.31	1.93	\$189	5	-\$564	\$8,892	11.45
11	33	54.55%	\$675	-\$487	\$882	-\$537	1.39	1.66	\$147	3	-\$584	\$4,848	15.24
12	44	45.45%	\$438	-\$439	\$640	-\$489	1.00	0.83	-\$41	5	-\$644	-\$1,786	14.25

By Week Report

Name:	Russell 2000 AutoTrade												
Symbol:	TF-067												
Equity Filter:	OFF - All entries taken												
Take Next Trade:	No Equity Filter Applied												
Week	Trades	Win Pct	Win Avg	Loss Avg	Run Up	Run Dn	P/L	P/F	AvgTrade	C/L	Max Loss	Profit	Avg Bars
Week 1	104	66.35%	\$533	-\$423	\$724	-\$479	1.26	2.48	\$211	5	-\$564	\$21,934	15.72
Week 2	101	49.50%	\$563	-\$415	\$738	-\$488	1.36	1.33	\$69	5	-\$584	\$6,976	12.85
Week 3	100	50.00%	\$610	-\$449	\$801	-\$492	1.36	1.36	\$80	4	-\$644	\$8,030	13.31
Week 4	151	56.95%	\$514	-\$413	\$731	-\$475	1.24	1.65	\$115	4	-\$704	\$17,366	14.75

By Week Day Report

Name:	Russell 2000 AutoTrade													
Symbol:	TF-067													
Equity Filter:	OFF - All entries taken													
Take Next Trade:	No Equity Filter Applied													
Week Day	Trades	Win Pct	Win Avg	Loss Avg	Run Up	Run Dn	P/L	P/F	AvgTrade	C/L	Max Loss	Profit	Avg Bars	
Monday	84	65.48%	\$584	-\$415	\$783	-\$472	1.41	2.67	\$239	4	-\$564	\$20,074	16.87	
Tuesday	117	57.26%	\$675	-\$444	\$867	-\$492	1.52	2.04	\$197	5	-\$584	\$23,032	13.44	
Wednesday	125	53.60%	\$537	-\$482	\$752	-\$517	1.11	1.29	\$64	3	-\$644	\$8,030	14.27	
Thursday	93	49.46%	\$471	-\$434	\$653	-\$501	1.09	1.06	\$14	7	-\$704	\$1,268	13.02	
Friday	97	51.55%	\$427	-\$368	\$633	-\$448	1.16	1.23	\$42	5	-\$594	\$4,032	13.58	

Trade Navigator
Genesis Financial Technologies - (800) 808-DATA - www.gfds.com

Summary - All Trades Report

Dec 16, 2011 10:52:07

Name: Russell 2000 AutoTrade
Symbol: TF-067
Equity Filter: OFF - All entries taken
Take Next Trade: No Equity Filter Applied

Position selection All trades, From date 12/11/2006, To date 12/13/2011, 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

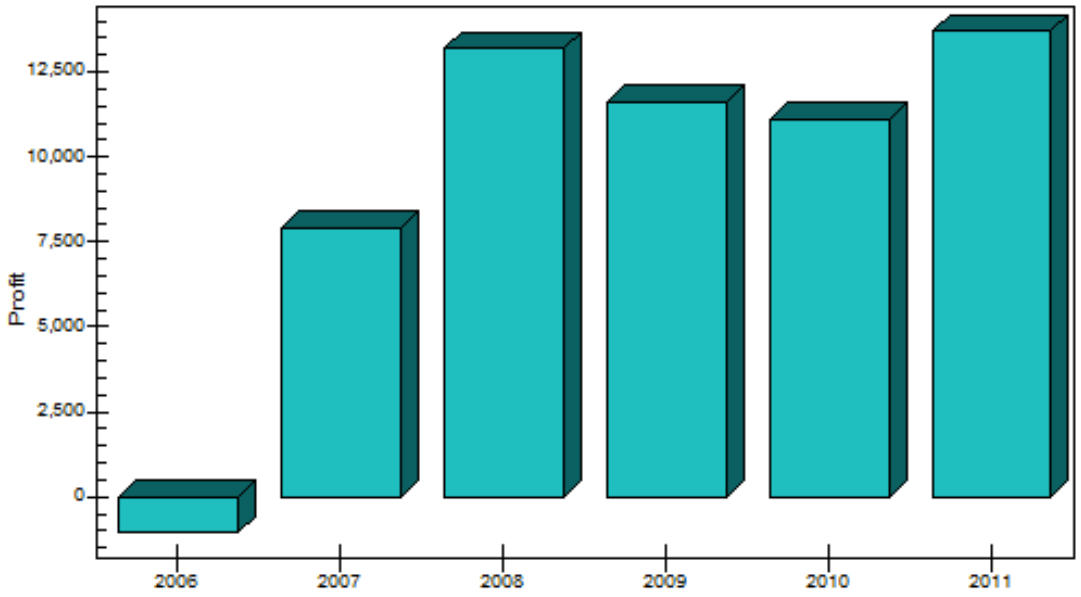
Overall			
Total Net Profit:	\$56,436	Profit Factor (\$Wins/\$Losses):	1.56
Total Trades:	516	Winning Percentage:	55.2%
Average Trade:	\$109	Payout Ratio (AvgWin/AvgLoss):	1.27
Max Closed-out Drawdown:	-\$4,526	CPC Index (PF x Win% x PR):	1.10
Max Intraday Drawdown:	-\$4,790	Expedancy (AvgTrade/AvgLoss):	25.28%
Account Size Required:	\$8,290	Return Pct:	680.8%
Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	19.93%
Percent in the Market:	5.5%	Optimal f:	0.23
Avg # of Bars in Trade:	14.15	Z-Score (W/L Predictability):	1.9
Avg # of Trades per Year:	103.0	Current Streak:	1 Losses

Monthly Profit Analysis			
Average Monthly Profit:	\$925	Monthly Sharpe Ratio:	0.55
Std Dev of Monthly Profits:	\$1,669	Annualized Sharpe Ratio:	1.90
		Calmar Ratio:	2.32

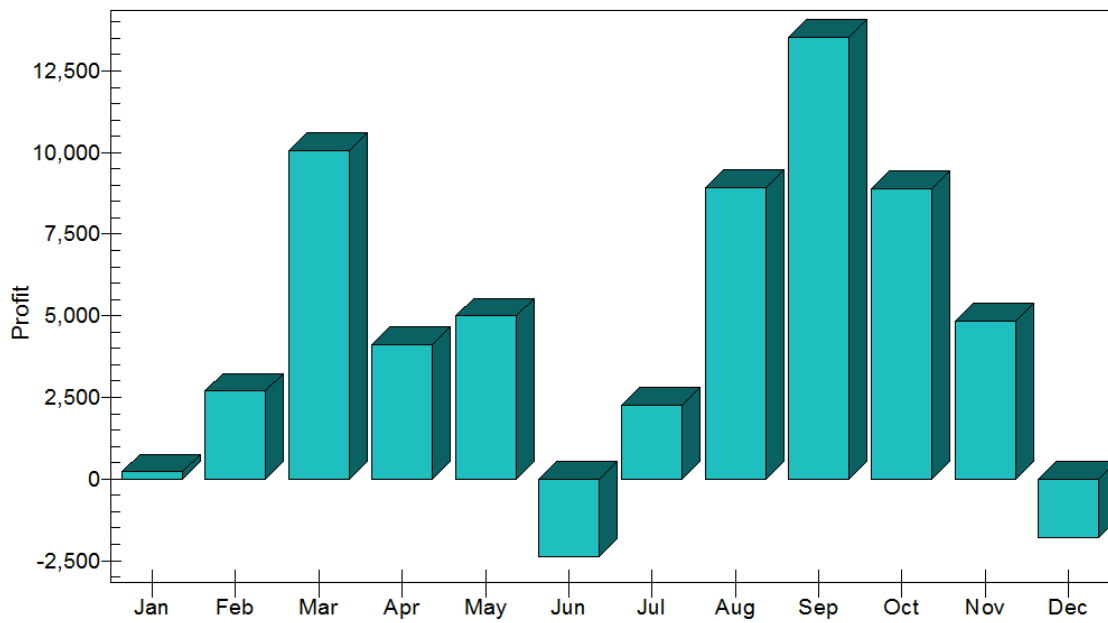
Winning Trades		Losing Trades	
Total Winners:	285	Total Losers:	231
Gross Profit:	\$156,370	Gross Loss:	-\$99,934
Average Win:	\$549	Average Loss:	-\$433
Largest Win:	\$3,776	Largest Loss:	-\$704
Largest Drawdown in Win:	-\$704	Largest Peak in Loss:	\$1,286
Avg Drawdown in Win:	-\$168	Avg Peak in Loss:	\$228
Avg Run Up in Win:	\$748	Avg Run Up in Loss:	\$228
Avg Run Down in Win:	-\$168	Avg Run Down in Loss:	-\$489
Most Consec Wins:	8	Most Consec Losses:	7
Avg # of Consec Wins:	2.07	Avg # of Consec Losses:	1.66
Avg # of Bars in Wins:	17.56	Avg # of Bars in Losses:	9.95

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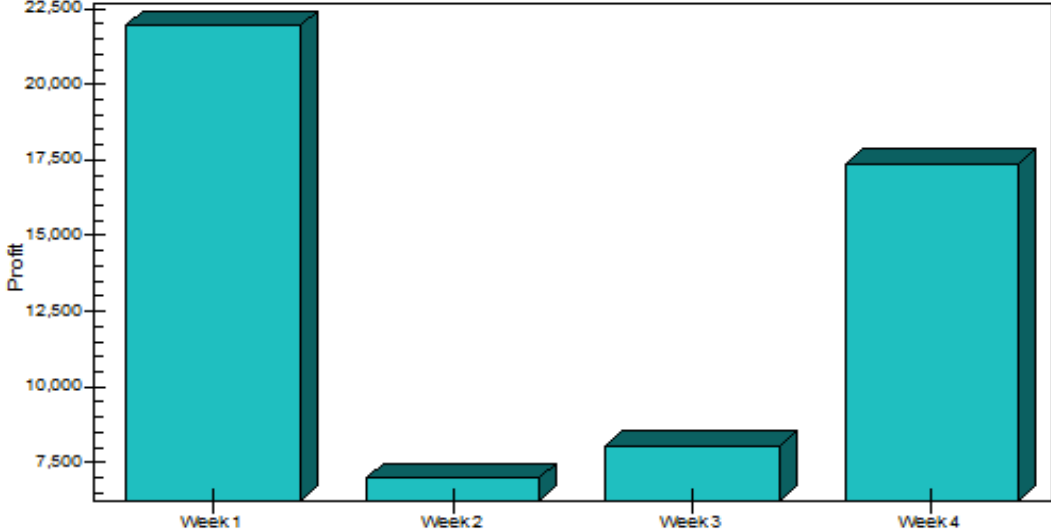
By Year



By Month



By Week



By Week Day

