

## Performance Results

4/23/2014 1:38:14 PM

Time Series: HO / HO-5min.asc

Basic Channel System

Length 10600

StopPct 0.016

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Net Equity	\$112,117.42
Net Profit	\$12,117.42
Net Profit To Worst Drawdown	331.71 %
Average Loser	-1.11 %
Average Winner	1.62 %
Average Winner To Average Loser	145.89 %
Gross Gain	\$13,668.73
Gross Loss	(\$1,551.31)
Gross Gain Period	\$107,545.20
Gross Loss Period	(\$95,051.78)
Profit Factor	8.81
Profit Factor Period	1.13
Trade Count	8
Long Trade Count	2
Short Trade Count	6
Average Drawdown	(\$1,182.85)
Worst Drawdown	(\$3,653.05)
Percent Winners	87.50 %
Percent Losers	12.50 %
Best Winner	4.87 %
Worst Loser	-1.11 %
Best Winner To Worst Loser	438.89 %
Winners Losers Ratio	700.00 %
Sharpe Ratio	1.240
Average RoR	1.38%
Average Std Dev	1.11%
Avg Bars In Trade	218
Avg Bars In Winning Trade	202
Avg Bars In Losing Trade	333
Big Winner Count	6
Net Profit Avg	\$12,117.42
Net Profit To Worst Drawdown Avg	331.71 %
Profit Factor Avg	8.81

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Slippage	47
Max Bars Back	17001
Series Date Start	4/14/2010 10:10:00 AM
Series Date End	4/14/2014 2:30:00 PM