

DISCLAIMER:

This is ONLY A Theoretical Example For Information Purposes Only.

You Should Always Do Your OWN Research and Consult A Registered Financial Representative Before Trading!!

Major Forex Symbols (12 Pairs) Last 5 Years. The Total Net Profit is in Pips...so strategy made a total of 9,196 Pips...

_CM_RSI_2_Strategy [Performance Reports] - Run 06/10/2014 5:24:38 AM

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Analysis **Money Mgt**

Summary - All Trades

Report **Chart** **Monte Carlo Analysis**

Take the next trade: No equity filter applied

Summary - All Trades

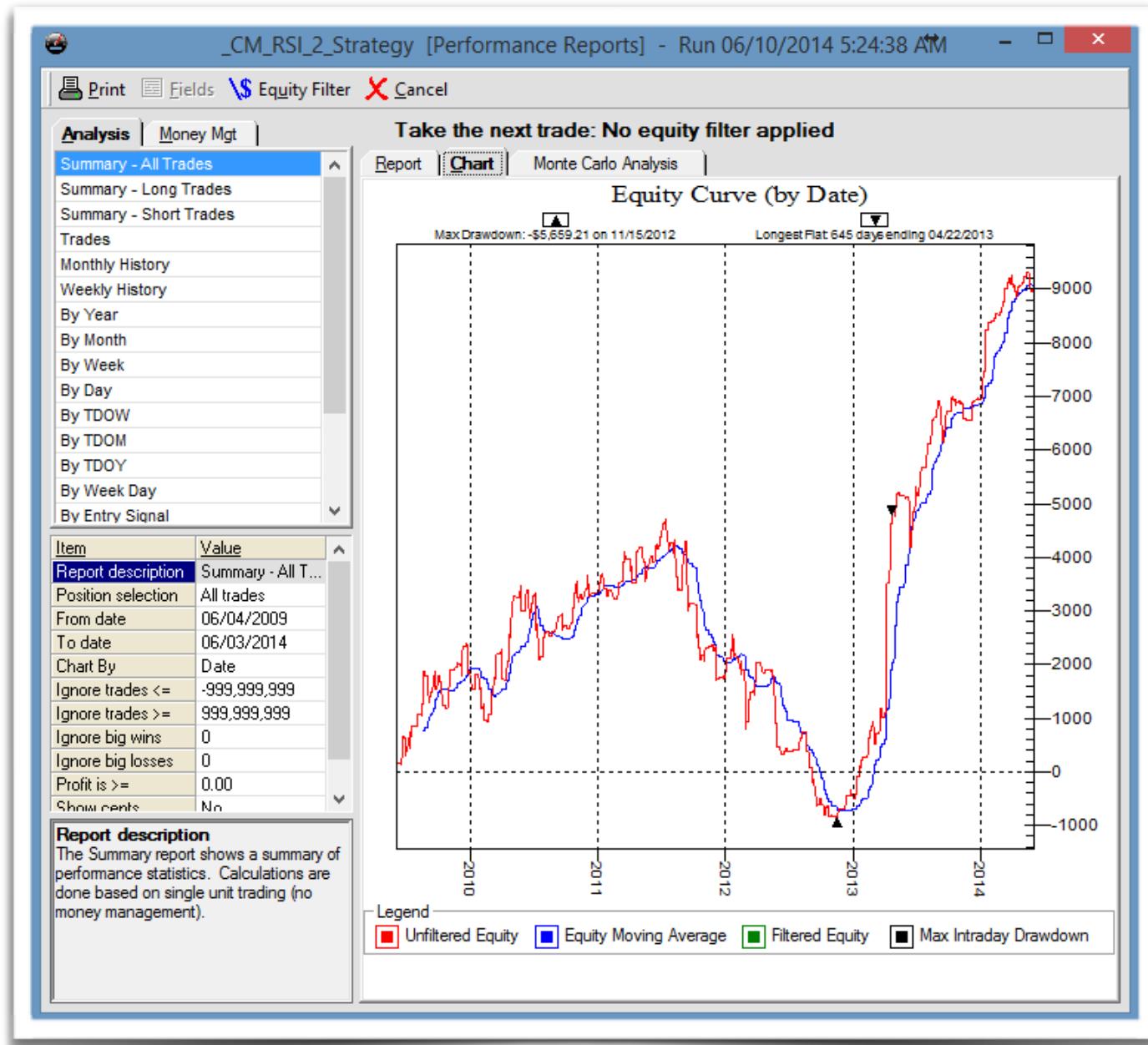
Overall	
Total Net Profit:	\$9,196
Total Trades:	773
Average Trade:	\$12
Max Closed-out Drawdown:	-\$5,659
Max Intraday Drawdown:	-\$5,793
Account Size Required:	\$5,793
Open Equity:	\$0
Percent in the Market:	12.9%
Avg # of Bars in Trade:	3.17
Avg # of Trades per Year:	154.6
Profit Factor (\$Wins/\$Losses):	1.29
Winning Percentage:	59.6%
Payout Ratio (AvgWin/AvgLoss):	0.87
CPC Index (PF x Win% x PR):	0.67
Expectancy (AvgTrade/AvgLoss):	11.59%
Retum Pct:	158.7%
Kelly Pct (AvgTrade/AvgWin):	13.30%
Optimal f:	0.50
Z-Score (W/L Predictability):	-4.3
Current Streak:	6 Wins

Monthly Profit Analysis	
Average Monthly Profit:	\$151
Std Dev of Monthly Profits:	\$742
Monthly Sharpe Ratio:	0.20
Annualized Sharpe Ratio:	0.70
Calmar Ratio:	0.31

Winning Trades		Losing Trades	
Total Winners:	461	Total Losers:	312
Gross Profit:	\$41,234	Gross Loss:	-\$32,038
Average Win:	\$89	Average Loss:	-\$103
Largest Win:	\$557	Largest Loss:	-\$787
Largest Drawdown in Win:	-\$755	Largest Peak in Loss:	\$247
Avg Drawdown in Win:	-\$52	Avg Peak in Loss:	\$43
Avg Run Up in Win:	\$121	Avg Run Up in Loss:	\$43
Avg Run Down in Win:	-\$52	Avg Run Down in Loss:	-\$209
Most Consec Wins:	21	Most Consec Losses:	10
Avg # of Consec Wins:	2.92	Avg # of Consec Losses:	1.99
Avg # of Bars in Wins:	2.17	Avg # of Bars in Losses:	4.65

Report description
The Summary report shows a summary of performance statistics. Calculations are done based on single unit trading (no money management).

Equity Graph for Major Forex Symbols Last 5 Years.



S&P 100 From 11-28-2007 - 6/09/2014. Assuming Taking ALL Trades in 100 Share Blocks.

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Analysis | **Money Mgt**

Summary - All Trades

Summary - Long Trades

Summary - Short Trades

Trades

Monthly History

Weekly History

By Year

By Month

By Week

By Day

By TDOW

By TDOM

By TDOY

By Week Day

By Entry Signal

Report | **Chart** | **Monte Carlo Analysis**

Take the next trade: No equity filter applied

Overall

Total Net Profit:	\$3,740,607	Profit Factor (\$Wins/\$Losses):	1.58
Total Trades:	7,225	Winning Percentage:	65.1%
Average Trade:	\$518	Payout Ratio (AvgWin/AvgLoss):	0.85
Max Closed-out Drawdown:	-\$449,053	CPC Index (PF x Win% x PR):	0.87
Max Intraday Drawdown:	-\$512,615	Expectancy (AvgTrade/AvgLoss):	20.22%
Account Size Required:	\$612,880	Retum Pct:	610.3%
Open Equity:	-\$11,655	Kelly Pct (AvgTrade/AvgWin):	23.88%
Percent in the Market:	13.0%	Optimal f:	0.95
Avg # of Bars in Trade:	3.33	Z-Score (W/L Predictability):	-18.1
Avg # of Trades per Year:	1,106.0	Current Streak:	2 Wins

Monthly Profit Analysis

Average Monthly Profit:	\$47,349	Monthly Sharpe Ratio:	0.41
Std Dev of Monthly Profits:	\$115,010	Annualized Sharpe Ratio:	1.42
		Calmar Ratio:	1.11

Winning Trades

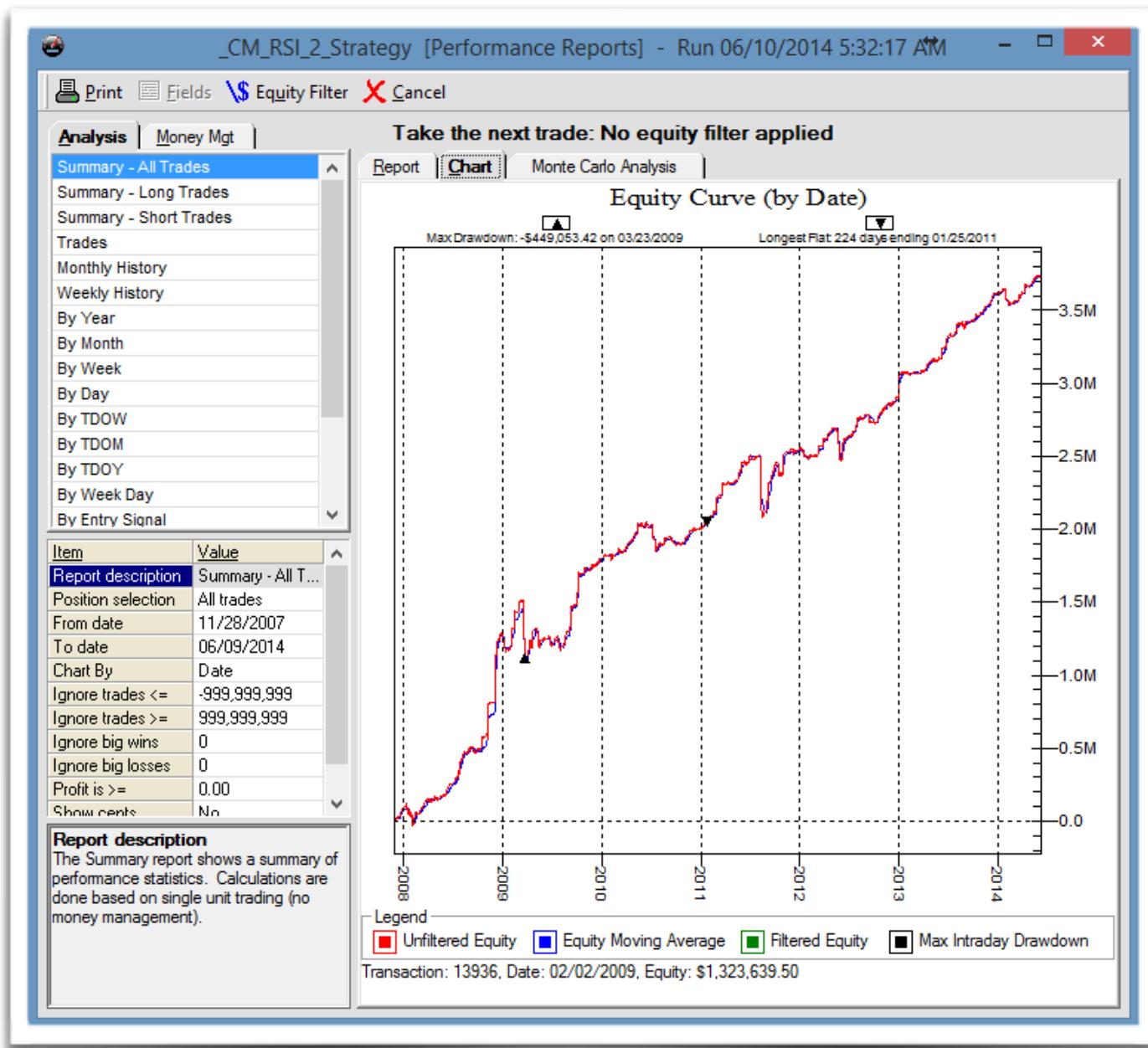
Total Winners:	4,704	Total Losers:	2,521
Gross Profit:	\$10,196,415	Gross Loss:	-\$6,455,808
Average Win:	\$2,168	Average Loss:	-\$2,561
Largest Win:	\$35,701	Largest Loss:	-\$145,754
Largest Drawdown in Win:	-\$19,017	Largest Peak in Loss:	\$18,455
Avg Drawdown in Win:	-\$1,365	Avg Peak in Loss:	\$1,140
Avg Run Up in Win:	\$2,947	Avg Run Up in Loss:	\$1,140
Avg Run Down in Win:	-\$1,365	Avg Run Down in Loss:	-\$4,885
Most Consec Wins:	54	Most Consec Losses:	23
Avg # of Consec Wins:	3.64	Avg # of Consec Losses:	1.95
Avg # of Bars in Wins:	2.53	Avg # of Bars in Losses:	4.83

Losing Trades

Report description

The Summary report shows a summary of performance statistics. Calculations are done based on single unit trading (no money management).

Equity Graph for S&P 100. Parameters from above.



S&P 100 Bear Market Example. 11/28/2007 - 3/13/2009 - All Trades

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Print Fields Equity Filter Cancel

Analysis Money Mgt

Summary - All Trades

Summary - Long Trades

Summary - Short Trades

Trades

Monthly History

Weekly History

By Year

By Month

By Week

By Day

By TDOW

By TDOM

By TDOY

By Week Day

By Entry Signal

Report Chart Monte Carlo Analysis

Take the next trade: No equity filter applied

Summary - All Trades

Overall

Total Net Profit:	\$1,205,758	Profit Factor (\$Wins/\$Losses):	1.76
Total Trades:	1,337	Winning Percentage:	66.0%
Average Trade:	\$902	Payout Ratio (AvgWin/AvgLoss):	0.91
Max Closed-out Drawdown:	-\$306,789	CPC Index (PF x Win% x PR):	1.05
Max Intraday Drawdown:	-\$316,456	Expectancy (AvgTrade/AvgLoss):	25.85%
Account Size Required:	\$416,721	Retum Pct:	289.3%
Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	28.48%
Percent in the Market:	2.0%	Optimal f:	0.90
Avg # of Bars in Trade:	2.75	Z-Score (W/L Predictability):	-6.4
Avg # of Trades per Year:	1,034.6	Current Streak:	1 Losses

Monthly Profit Analysis

Average Monthly Profit:	\$75,360	Monthly Sharpe Ratio:	0.49
Std Dev of Monthly Profits:	\$153,178	Annualized Sharpe Ratio:	1.70
		Calmar Ratio:	2.86

Winning Trades

Total Winners:	882	Total Losers:	455
Gross Profit:	\$2,793,133	Gross Loss:	-\$1,587,375
Average Win:	\$3,167	Average Loss:	-\$3,489
Largest Win:	\$35,701	Largest Loss:	-\$98,264
Largest Drawdown in Win:	-\$19,017	Largest Peak in Loss:	\$18,455
Avg Drawdown in Win:	-\$2,089	Avg Peak in Loss:	\$1,754
Avg Run Up in Win:	\$4,501	Avg Run Up in Loss:	\$1,754
Avg Run Down in Win:	-\$2,089	Avg Run Down in Loss:	-\$6,460
Most Consec Wins:	37	Most Consec Losses:	14
Avg # of Consec Wins:	3.56	Avg # of Consec Losses:	1.83
Avg # of Bars in Wins:	2.17	Avg # of Bars in Losses:	3.87

Losing Trades

Total Winners:	882	Total Losers:	455
Gross Profit:	\$2,793,133	Gross Loss:	-\$1,587,375
Average Win:	\$3,167	Average Loss:	-\$3,489
Largest Win:	\$35,701	Largest Loss:	-\$98,264
Largest Drawdown in Win:	-\$19,017	Largest Peak in Loss:	\$18,455
Avg Drawdown in Win:	-\$2,089	Avg Peak in Loss:	\$1,754
Avg Run Up in Win:	\$4,501	Avg Run Up in Loss:	\$1,754
Avg Run Down in Win:	-\$2,089	Avg Run Down in Loss:	-\$6,460
Most Consec Wins:	37	Most Consec Losses:	14
Avg # of Consec Wins:	3.56	Avg # of Consec Losses:	1.83
Avg # of Bars in Wins:	2.17	Avg # of Bars in Losses:	3.87

Report description

The Summary report shows a summary of performance statistics. Calculations are done based on single unit trading (no money management).

S&P 100 Bear Market Example. 11/28/2007 - 3/13/2009 - LONG Trades

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Print **Fields** **Equity Filter** **Cancel**

Analysis | **Money Mgt**

Summary - All Trades
Summary - Long Trades (highlighted)
Summary - Short Trades
Trades
Monthly History
Weekly History
By Year
By Month
By Week
By Day
By TDOW
By TDOM
By TDOY
By Week Day
By Entry Signal

Item	Value
Report description	Summary - Lon...
From date	11/28/2007
To date	03/13/2009
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

Report description
The Summary - Long trades report shows performance statistics for long entries only. Calculations are done based on single unit trading (no money management).

Take the next trade: No equity filter applied

Report | **Chart** | **Monte Carlo Analysis**

Summary - Long Trades

Overall

Total Net Profit:	\$151,271	Profit Factor (\$Wins/\$Losses):	1.36
Total Trades:	352	Winning Percentage:	67.0%
Average Trade:	\$430	Payout Ratio (AvgWin/AvgLoss):	0.67
Max Closed-out Drawdown:	-\$144,133	CPC Index (PFx Win% x PR):	0.61
Max Intraday Drawdown:	-\$152,771	Expectancy (AvgTrade/AvgLoss):	11.96%
Account Size Required:	\$252,915	Retrn Pct:	59.8%
Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	17.85%
Percent in the Market:	0.8%	Optimal f:	0.39
Avg # of Bars in Trade:	3.97	Z-Score (W/L Predictability):	-2.7
Avg # of Trades per Year:	272.4	Current Streak:	1 Losses

Monthly Profit Analysis

Average Monthly Profit:	\$10,085	Monthly Sharpe Ratio:	0.30
Std Dev of Monthly Profits:	\$33,084	Annualized Sharpe Ratio:	1.03
		Calmar Ratio:	0.79

Winning Trades

Total Winners:	236
Gross Profit:	\$568,243
Average Win:	\$2,408
Largest Win:	\$16,355
Largest Drawdown in Win:	-\$19,017
Avg Drawdown in Win:	-\$2,156
Avg Run Up in Win:	\$3,324
Avg Run Down in Win:	-\$2,156
Most Consec Wins:	14
Avg # of Consec Wins:	3.52
Avg # of Bars in Wins:	2.75

Losing Trades

Total Losers:	116
Gross Loss:	-\$416,973
Average Loss:	-\$3,595
Largest Loss:	-\$18,819
Largest Peak in Loss:	\$5,452
Avg Peak in Loss:	\$1,176
Avg Run Up in Loss:	\$1,176
Avg Run Down in Loss:	-\$7,551
Most Consec Losses:	8
Avg # of Consec Losses:	1.73
Avg # of Bars in Losses:	6.43

S&P 100 Bear Market Example. 11/28/2007 - 3/13/2009 - SHORT Trades

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Analysis | **Money Mgt**

Summary - All Trades
Summary - Long Trades
Summary - Short Trades

Trades

Monthly History
Weekly History
By Year
By Month
By Week
By Day
By TDOW
By TDOM
By TDOY
By Week Day
By Entry Signal

Report | **Chart** | Monte Carlo Analysis

Take the next trade: No equity filter applied

Summary - Short Trades

Overall

Total Net Profit:	\$1,054,487	Profit Factor (\$Wins/\$Losses):	1.90
Total Trades:	985	Winning Percentage:	65.6%
Average Trade:	\$1,071	Payout Ratio (AvgWin/AvgLoss):	1.00
Max Closed-out Drawdown:	-\$306,789	CPC Index (PF x Win% x PR):	1.24
Max Intraday Drawdown:	-\$316,456	Expectancy (AvgTrade/AvgLoss):	31.01%
Account Size Required:	\$416,721	Retum Pct:	253.0%
Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	31.08%
Percent in the Market:	1.2%	Optimal f:	0.89
Avg # of Bars in Trade:	2.31	Z-Score (W/L Predictability):	-7.4
Avg # of Trades per Year:	762.2	Current Streak:	1 Losses

Monthly Profit Analysis

Average Monthly Profit:	\$65,905	Monthly Sharpe Ratio:	0.44
Std Dev of Monthly Profits:	\$150,154	Annualized Sharpe Ratio:	1.51
		Calmar Ratio:	2.50

Winning Trades

Total Winners:	646	Total Losers:	339
Gross Profit:	\$2,224,890	Gross Loss:	-\$1,170,402
Average Win:	\$3,444	Average Loss:	-\$3,453
Largest Win:	\$35,701	Largest Loss:	-\$98,264
Largest Drawdown in Win:	-\$18,118	Largest Peak in Loss:	\$18,455
Avg Drawdown in Win:	-\$2,065	Avg Peak in Loss:	\$1,952
Avg Run Up in Win:	\$4,930	Avg Run Up in Loss:	\$1,952
Avg Run Down in Win:	-\$2,065	Avg Run Down in Loss:	-\$6,087
Most Consec Wins:	35	Most Consec Losses:	14
Avg # of Consec Wins:	3.80	Avg # of Consec Losses:	1.99
Avg # of Bars in Wins:	1.95	Avg # of Bars in Losses:	3.00

Losing Trades

Total Winners:	646	Total Losers:	339
Gross Profit:	\$2,224,890	Gross Loss:	-\$1,170,402
Average Win:	\$3,444	Average Loss:	-\$3,453
Largest Win:	\$35,701	Largest Loss:	-\$98,264
Largest Drawdown in Win:	-\$18,118	Largest Peak in Loss:	\$18,455
Avg Drawdown in Win:	-\$2,065	Avg Peak in Loss:	\$1,952
Avg Run Up in Win:	\$4,930	Avg Run Up in Loss:	\$1,952
Avg Run Down in Win:	-\$2,065	Avg Run Down in Loss:	-\$6,087
Most Consec Wins:	35	Most Consec Losses:	14
Avg # of Consec Wins:	3.80	Avg # of Consec Losses:	1.99
Avg # of Bars in Wins:	1.95	Avg # of Bars in Losses:	3.00

Report description

The Summary - Short trades report shows performance statistics for short entries only. Calculations are done based on single unit trading (no money management).

S&P 100 Bull Market Example - 3/14/2009 - 6-09-2014 - All Trades

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Print Fields Equity Filter Cancel

Analysis | Money Mgt |

Summary - All Trades

Summary - Long Trades
Summary - Short Trades
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Weekly History
By Year
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By Week
By Day
By TDOW
By TDOM
By TDOY
By Week Day
By Entry Signal

Report | Chart | Monte Carlo Analysis |

Take the next trade: No equity filter applied

Summary - All Trades

Overall

Total Net Profit:	\$2,534,849	Profit Factor (\$Wins/\$Losses):	1.52
Total Trades:	5,888	Winning Percentage:	64.9%
Average Trade:	\$431	Payout Ratio (AvgWin/AvgLoss):	0.82
Max Closed-out Drawdown:	-\$422,837	CPC Index (PF x Win% x PR):	0.81
Max Intraday Drawdown:	-\$426,817	Expectancy (AvgTrade/AvgLoss):	18.27%
Account Size Required:	\$526,963	Retrn Pct:	481.0%
Open Equity:	-\$11,655	Kelly Pct (AvgTrade/AvgWin):	22.23%
Percent in the Market:	11.0%	Optimal f:	0.94
Avg # of Bars in Trade:	3.47	Z-Score (W/L Predictability):	-17.0
Avg # of Trades per Year:	1,123.0	Current Streak:	2 Wins

Monthly Profit Analysis

Average Monthly Profit:	\$39,607	Monthly Sharpe Ratio:	0.39
Std Dev of Monthly Profits:	\$100,589	Annualized Sharpe Ratio:	1.36
		Calmar Ratio:	1.11

Winning Trades

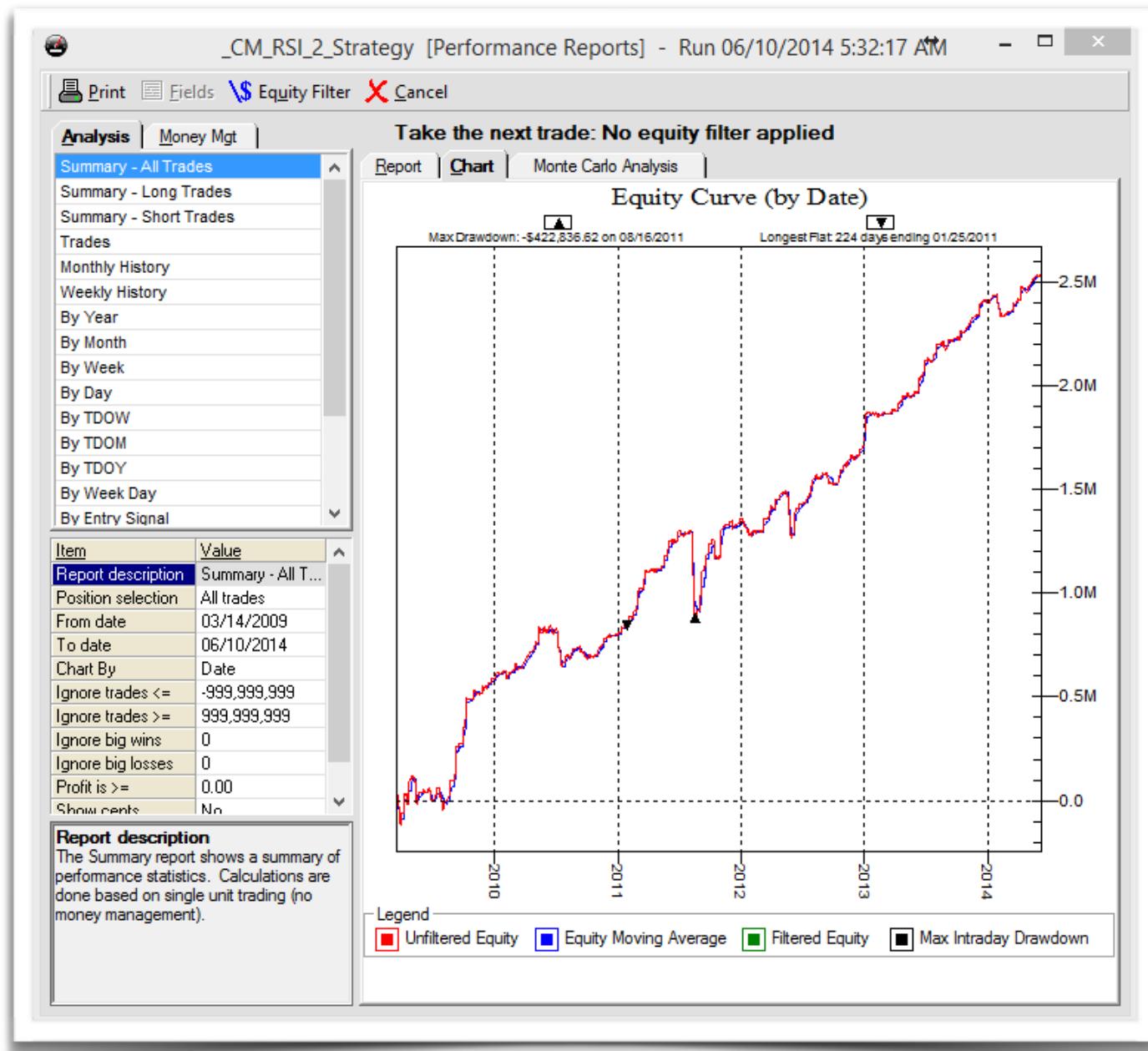
Total Winners:	3,822	Total Losers:	2,066
Gross Profit:	\$7,403,282	Gross Loss:	-\$4,868,433
Average Win:	\$1,937	Average Loss:	-\$2,356
Largest Win:	\$25,602	Largest Loss:	-\$145,754
Largest Drawdown in Win:	-\$16,816	Largest Peak in Loss:	\$8,794
Avg Drawdown in Win:	-\$1,198	Avg Peak in Loss:	\$1,004
Avg Run Up in Win:	\$2,588	Avg Run Up in Loss:	\$1,004
Avg Run Down in Win:	-\$1,198	Avg Run Down in Loss:	-\$4,538
Most Consec Wins:	54	Most Consec Losses:	23
Avg # of Consec Wins:	3.66	Avg # of Consec Losses:	1.98
Avg # of Bars in Wins:	2.61	Avg # of Bars in Losses:	5.04

Losing Trades

Report description

The Summary report shows a summary of performance statistics. Calculations are done based on single unit trading (no money management).

S&P 100 Bull Market Example - 3/14/2009 - 6-09-2014 - All Trades - Equity Graph



S&P 100 Bull Market Example - 3/14/2009 - 6-09-2014 - Long Trades

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Analysis Money Mgt

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Report Chart Monte Carlo Analysis

Take the next trade: No equity filter applied

Summary - Long Trades

Overall

Total Net Profit:	\$2,665,689	Profit Factor (\$Wins/\$Losses):	1.97
Total Trades:	4,139	Winning Percentage:	69.6%
Average Trade:	\$644	Payout Ratio (AvgWin/AvgLoss):	0.86
Max Closed-out Drawdown:	-\$421,328	CPC Index (PF x Win% x PR):	1.17
Max Intraday Drawdown:	-\$425,309	Expectancy (AvgTrade/AvgLoss):	29.35%
Account Size Required:	\$525,455	Retrn Pct:	507.3%
Open Equity:	-\$171	Kelly Pct (AvgTrade/AvgWin):	34.20%
Percent in the Market:	8.4%	Optimal f:	0.94
Avg # of Bars in Trade:	3.79	Z-Score (W/L Predictability):	-14.3
Avg # of Trades per Year:	789.4	Current Streak:	11 Wins

Monthly Profit Analysis

Average Monthly Profit:	\$42,313	Monthly Sharpe Ratio:	0.50
Std Dev of Monthly Profits:	\$84,722	Annualized Sharpe Ratio:	1.73
		Calmar Ratio:	1.19

Winning Trades

Total Winners:	2,881	Total Losers:	1,258
Gross Profit:	\$5,426,128	Gross Loss:	-\$2,760,439
Average Win:	\$1,883	Average Loss:	-\$2,194
Largest Win:	\$25,602	Largest Loss:	-\$18,867
Largest Drawdown in Win:	-\$16,816	Largest Peak in Loss:	\$8,160
Avg Drawdown in Win:	-\$1,205	Avg Peak in Loss:	\$877
Avg Run Up in Win:	\$2,423	Avg Run Up in Loss:	\$877
Avg Run Down in Win:	-\$1,205	Avg Run Down in Loss:	-\$4,816
Most Consec Wins:	45	Most Consec Losses:	23
Avg # of Consec Wins:	4.22	Avg # of Consec Losses:	1.85
Avg # of Bars in Wins:	2.79	Avg # of Bars in Losses:	6.07

Losing Trades

Total Winners:	2,881	Total Losers:	1,258
Gross Profit:	\$5,426,128	Gross Loss:	-\$2,760,439
Average Win:	\$1,883	Average Loss:	-\$2,194
Largest Win:	\$25,602	Largest Loss:	-\$18,867
Largest Drawdown in Win:	-\$16,816	Largest Peak in Loss:	\$8,160
Avg Drawdown in Win:	-\$1,205	Avg Peak in Loss:	\$877
Avg Run Up in Win:	\$2,423	Avg Run Up in Loss:	\$877
Avg Run Down in Win:	-\$1,205	Avg Run Down in Loss:	-\$4,816
Most Consec Wins:	45	Most Consec Losses:	23
Avg # of Consec Wins:	4.22	Avg # of Consec Losses:	1.85
Avg # of Bars in Wins:	2.79	Avg # of Bars in Losses:	6.07

Report description

The Summary - Long trades report shows performance statistics for long entries only. Calculations are done based on single unit trading (no money management).

S&P 100 Bull Market Example - 3/14/2009 - 6-09-2014 - Short Trades

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Analysis Money Mgt

Summary - All Trades
Summary - Long Trades
Summary - Short Trades

Trades

Monthly History
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Report Chart Monte Carlo Analysis

Take the next trade: No equity filter applied

Summary - Short Trades

Overall

Total Net Profit:	-\$130,840	Profit Factor (\$Wins/\$Losses):	0.94
Total Trades:	1,749	Winning Percentage:	53.8%
Average Trade:	-\$75	Payout Ratio (AvgWin/AvgLoss):	0.81
Max Closed-out Drawdown:	-\$414,358	CPC Index (PF x Win% x PR):	0.41
Max Intraday Drawdown:	-\$415,847	Expectancy (AvgTrade/AvgLoss):	-2.87%
Account Size Required:	\$515,962	Return Pct:	-25.4%
Open Equity:	-\$11,484	Kelly Pct (AvgTrade/AvgWin):	-3.56%
Percent in the Market:	2.5%	Optimal f:	-0.62
Avg # of Bars in Trade:	2.71	Z-Score (W/L Predictability):	-8.7
Avg # of Trades per Year:	333.6	Current Streak:	2 Losses

Monthly Profit Analysis

Average Monthly Profit:	-\$2,044	Monthly Sharpe Ratio:	-0.04
Std Dev of Monthly Profits:	\$52,088	Annualized Sharpe Ratio:	-0.14
		Calmar Ratio:	N/A

Winning Trades

Total Winners:	941	Total Losers:	808
Gross Profit:	\$1,977,154	Gross Loss:	-\$2,107,995
Average Win:	\$2,101	Average Loss:	-\$2,609
Largest Win:	\$19,190	Largest Loss:	-\$145,754
Largest Drawdown in Win:	-\$16,334	Largest Peak in Loss:	\$8,794
Avg Drawdown in Win:	-\$1,176	Avg Peak in Loss:	\$1,203
Avg Run Up in Win:	\$3,095	Avg Run Up in Loss:	\$1,203
Avg Run Down in Win:	-\$1,176	Avg Run Down in Loss:	-\$4,105
Most Consec Wins:	32	Most Consec Losses:	12
Avg # of Consec Wins:	2.74	Avg # of Consec Losses:	2.34
Avg # of Bars in Wins:	2.08	Avg # of Bars in Losses:	3.44

Losing Trades

Report description

The Summary - Short trades report shows performance statistics for short entries only. Calculations are done based on single unit trading (no money management).

This Time Nasdaq 100 from 11/28/2007 - 6-09-2014 - All Trades

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Print **Fields** **Equity Filter** **Cancel**

Analysis | **Money Mgt**

Summary - All Trades

Report | **Chart** | **Monte Carlo Analysis**

Take the next trade: No equity filter applied

Summary - All Trades

Overall

Total Net Profit:	\$3,770,078	Profit Factor (\$Wins/\$Losses):	1.49
Total Trades:	6,974	Winning Percentage:	63.3%
Average Trade:	\$541	Payout Ratio (AvgWin/AvgLoss):	0.86
Max Closed-out Drawdown:	-\$471,512	CPC Index (PF x Win% x PR):	0.82
Max Intraday Drawdown:	-\$479,570	Expectancy (AvgTrade/AvgLoss):	18.05%
Account Size Required:	\$579,786	Retum Pct:	650.3%
Open Equity:	-\$9,421	Kelly Pct (AvgTrade/AvgWin):	20.89%
Percent in the Market:	13.3%	Optimal f:	0.96
Avg # of Bars in Trade:	3.40	Z-Score (W/L Predictability):	-12.5
Avg # of Trades per Year:	1,067.6	Current Streak:	1 Losses

Monthly Profit Analysis

Average Monthly Profit:	\$47,126	Monthly Sharpe Ratio:	0.46
Std Dev of Monthly Profits:	\$101,272	Annualized Sharpe Ratio:	1.61
		Calmar Ratio:	1.18

Winning Trades

Total Winners:	4,417	Total Losers:	2,557
Gross Profit:	\$11,428,577	Gross Loss:	-\$7,658,498
Average Win:	\$2,587	Average Loss:	-\$2,995
Largest Win:	\$36,971	Largest Loss:	-\$76,471
Largest Drawdown in Win:	-\$42,857	Largest Peak in Loss:	\$11,538
Avg Drawdown in Win:	-\$1,595	Avg Peak in Loss:	\$1,293
Avg Run Up in Win:	\$3,490	Avg Run Up in Loss:	\$1,293
Avg Run Down in Win:	-\$1,595	Avg Run Down in Loss:	-\$5,684
Most Consec Wins:	43	Most Consec Losses:	26
Avg # of Consec Wins:	3.21	Avg # of Consec Losses:	1.86
Avg # of Bars in Wins:	2.55	Avg # of Bars in Losses:	4.85

Losing Trades

Report description

The Summary report shows a summary of performance statistics. Calculations are done based on single unit trading (no money management).

This Time ALL Forex Symbols (80) from 11-28-2007 - 6-09-2014 - All Trades

_CM_RSI_2_Strategy [Performance Reports] - Run 06/10/2014 5:54:39 AM

Print **Fields** **Equity Filter** **Cancel**

Analysis | **Money Mgt**

Summary - All Trades

Summary - Long Trades

Summary - Short Trades

Trades

Monthly History

Weekly History

By Year

By Month

By Week

By Day

By TDOW

By TDOM

By TDOY

By Week Day

By Entry Signal

Report | **Chart** | **Monte Carlo Analysis**

Take the next trade: No equity filter applied

Summary - All Trades

Overall

Total Net Profit:	\$32,552	Profit Factor (\$Wins/\$Losses):	1.11
Total Trades:	6,409	Winning Percentage:	58.4%
Average Trade:	\$5	Payout Ratio (AvgWin/AvgLoss):	0.79
Max Closed-out Drawdown:	-\$13,592	CPC Index (PF x Win% x PR):	0.51
Max Intraday Drawdown:	-\$13,742	Expectancy (AvgTrade/AvgLoss):	4.66%
Account Size Required:	\$13,742	Retrn Pct:	236.9%
Open Equity:	\$15	Kelly Pct (AvgTrade/AvgWin):	5.87%
Percent in the Market:	12.8%	Optimal f:	0.45
Avg # of Bars in Trade:	3.16	Z-Score (W/L Predictability):	-18.4
Avg # of Trades per Year:	981.1	Current Streak:	7 Wins

Monthly Profit Analysis

Average Monthly Profit:	\$407	Monthly Sharpe Ratio:	0.15
Std Dev of Monthly Profits:	\$2,735	Annualized Sharpe Ratio:	0.51
		Calmar Ratio:	0.36

Winning Trades

Total Winners:	3,740	Total Losers:	2,669
Gross Profit:	\$323,618	Gross Loss:	-\$291,066
Average Win:	\$87	Average Loss:	-\$109
Largest Win:	\$1,021	Largest Loss:	-\$2,372
Largest Drawdown in Win:	-\$1,660	Largest Peak in Loss:	\$843
Avg Drawdown in Win:	-\$59	Avg Peak in Loss:	\$50
Avg Run Up in Win:	\$125	Avg Run Up in Loss:	\$50
Avg Run Down in Win:	-\$59	Avg Run Down in Loss:	-\$203
Most Consec Wins:	29	Most Consec Losses:	18
Avg # of Consec Wins:	3.12	Avg # of Consec Losses:	2.23
Avg # of Bars in Wins:	2.23	Avg # of Bars in Losses:	4.47

Losing Trades

Report description

The Summary report shows a summary of performance statistics. Calculations are done based on single unit trading (no money management).