Performance Results

11/17/2009 7:22:45 PM

Time series: C:\Research\QTradingLab\ES 5min.asc

MR Stop Avg Price System

Kappa	0.5
Band1	12.1
Band2	4.4
VolLen	548
MALen	37
TrLen	100
Stop	0.008
Lambda	0
Slpg	0.001

Net Equity	$110,267.12
Net Profit	$10,267.12
Net Profit to Worst Drawdown	233.94 %
Trade Count	146
Profit Factor	1.5
Gross Gain	$30,909.27
Gross Loss	($20,642.15)
Period Profit Factor	1.18
Gross Period Gain	$128,071.19
Gross Period Loss	($108,540.62)
# Long Trades	83
# Short Trades	63
Winners to Losers Ratio	100.00 %
Percent Winners	50.00 %
Percent Losers	50.00 %
Worst Loser	-1.60 %
Best Winner	4.99 %
Average Loser	-0.47 %
Average Winner	0.71 %
Best Winner to Worst Loser	311.31 %
Average Winner to Average Loser	150.84 %
Worst Drawdown	($4,388.83)
Average Drawdown	($1,229.68)
Average RoR	.92%
Average StdDev	.92%
Sharpe Ratio	1.004

Slippage	0.001
Max Bars Back	700
Session Time Start	08:30 AM
Session Time End	03:15 PM
Series Date Start	9/10/2003 8:35:00 AM
Series Date End	9/10/2009 3:15:00 PM

Equity Curve: MR Stop Avg Price System {0.5,12.1,4.4,548,37,100,0.008,0,0.001}