Performance Results

11/16/2009 7:06:06 PM

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

MR Stop Avg Price System	
Kappa	0.5
Band1	12.2
Band2	1.6
VolLen	253
MALen	37
TrLen	100
Stop	0.031
Lambda	0
Slpg	0.001

Net Equity	$123,813.48
Net Profit	$23,813.48
Net Profit to Worst Drawdown	516.02 %
Trade Count	199
Profit Factor	1.79
Gross Gain	$53,937.31
Gross Loss	($30,123.83)
Period Profit Factor	1.18
Gross Period Gain	$249,639.50
Gross Period Loss	($212,124.65)
# Long Trades	144
# Short Trades	55
Winners to Losers Ratio	176.39 %
Percent Winners	63.82 %
Percent Losers	36.18 %
Worst Loser	-3.20 %
Best Winner	3.45 %
Average Loser	-0.62 %
Average Winner	0.63 %
Best Winner to Worst Loser	107.91 %
Average Winner to Average Loser	101.77 %
Worst Drawdown	($4,614.83)
Average Drawdown	($1,180.33)
Average RoR	1.03%
Average StdDev	.92%
Sharpe Ratio	1.123

Slippage	0.001
Max Bars Back	700
Session Time Start	08:30 AM
Session Time End	03:15 PM
Series Date Start	9/10/1997 8:35:00 AM
Series Date End	9/10/2003 3:15:00 PM

Equity Curve: MR Stop Avg Price System {0.5,12.2,1.6,253,37,100,0.031,0,0.001}