Performance Results

11/16/2009 7:42:00 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	$95,094.85
Net Profit	($4,905.15)
Net Profit to Worst Drawdown	-58.61 %
Trade Count	144
Profit Factor	0.811
Gross Gain	$21,034.36
Gross Loss	($25,939.52)
Period Profit Factor	1.03
Gross Period Gain	$132,162.68
Gross Period Loss	($127,923.54)
# Long Trades	85
# Short Trades	59
Winners to Losers Ratio	80.00 %
Percent Winners	44.44 %
Percent Losers	55.56 %
Worst Loser	-4.22 %
Best Winner	2.46 %
Average Loser	-0.56 %
Average Winner	0.53 %
Best Winner to Worst Loser	58.31 %
Average Winner to Average Loser	95.27 %
Worst Drawdown	($8,369.57)
Average Drawdown	($3,119.23)
Average RoR	.79%
Average StdDev	.92%
Sharpe Ratio	.866

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 {0.5,12.2,1.6,253,37,100,0.031,0,0.001}