Market System: MarketSystemES

Account Settings

Starting Equity: $10,000.00

Trading Vehicle: Futures

Initial Margin: $2,000.00

Round-turn slippage per contract: $0.00

Round-turn commissions and fees per contract: $4.80

Input Data Settings

Profit/loss and risk calculated from price data inputs.

Trades File: F:\dasziel\descargas\Logs\Logs\20090501.csv

Position Sizing Settings & Rules

Position Sizing Method: None

No. Contracts: From input data

No skipped trades. Trade at least 1 contracts per trade

	All Trades	Long	Short
Total Net Profit	$2,433.30	$1,090.60	$1,342.70
Gross Profit	$4,064.80	$2,008.80	$2,056.00
Gross Loss	($1,631.50)	($918.20)	($713.30)
Profit Factor	2.491	2.188	2.882
Trading Period	5/1/2009 4:24:14 PM to 5/13/2009 8:53:17 PM (12 days 4 hours)		
Highest Closed Trade Equity	$12,433.30		
Lowest Closed Trade Equity	$10,000.00		
Final Account Equity	$12,433.30		
Return on Starting Equity	24.33%		
Total Number of Trades	70	26	44
Number of Winning Trades	43	17	26
Number of Losing Trades	27	9	18
Trades Not Taken	0	0	0
Percent Profitable	61.43%	65.38%	59.09%
Max Number of Contracts	3	2	3
Minimum Number of Contracts	1	1	1
Average Number of Contracts	1	1	1
Largest Winning Trade	$320.20	$195.20	$320.20
/Percent of Equity	2.733%	1.769%	2.733%
Largest Winnning Trade (%)	2.733%	1.769%	2.733%
/Trade Value	$320.20	$195.20	$320.20
Average Winning Trade	$94.53	$118.16	$79.08
Average Winning Trade (%)	0.852%	1.062%	0.714%
Average Length of Wins	14 min 43 sec	14 min 9 sec	15 min 5 sec
Max Number Consecutive Wins	8	9	5
Largest Losing Trade	($179.80)	($167.30)	($179.80)

/Percent of Equity	-1.689%	-1.390%	-1.689%
Largest Losing Trade (%)	-1.689%	-1.430%	-1.689%
/Trade Value	($179.80)	($167.30)	($179.80)
Average Losing Trade	($60.43)	($102.02)	($39.63)
Average Losing Trade (%)	-0.538%	-0.873%	-0.370%
Average Length of Losses	14 min 23 sec	7 min 44 sec	17 min 42 sec
Max Number Consecutive Losses	4	7	3
Average Trade	$34.76	$41.95	$30.52
Average Trade (%)	0.316%	0.392%	0.271%
Trade Standard Deviation	$101.70	$117.25	$92.49
Trade Standard Deviation (%)	0.911%	1.032%	0.840%
Win/Loss Ratio	1.564	1.158	1.995
Win/Loss Ratio (%/%)	1.583	1.216	1.930
Return/Drawdown Ratio	3.639	1.335	5.894
Modified Sharpe Ratio	0.347	0.380	0.322
Sharpe Ratio	100.0		
Average Annual Profit/Loss	$73,049.00		
Ave Annual Compounded Return	69010%		
Average Monthly Profit/Loss	$6,087.42		
Ave Monthly Compounded Return	72.44%		
Average Weekly Profit/Loss	$1,399.98		
Ave Weekly Compounded Return	13.35%		
Average Daily Profit/Loss	$200.00		
Ave Daily Compounded Return	1.806%		

Closed Trade Drawdowns	All Trades	Long	Short
Number of Drawdowns	6	1	7
Average Drawdown	($232.50)	($898.00)	($91.33)
Average Drawdown (%)	2.037%	8.168%	0.884%
Average Length of Drawdowns	1 days 7 hours	5 days 23 hours	14 hours 10 min
Average Trades in Drawdowns	7	18	3
Worst Case Drawdown	($804.70)	($898.00)	($234.60)
/Percent of Equity	6.686%	8.168%	2.278%
Date at Trough	5/12/2009 3:44:29 PM	5/12/2009 3:44:29 PM	5/4/2009 10:10:41 PM
Trade Number at Trough	55	55	29
Length of Drawdown	5 days 23 hours	5 days 23 hours	17 hours 54 min
Trades in Drawdown	22	18	3
Worst Case Drawdown (%)	6.686%	8.168%	2.278%
/Equity Value	($804.70)	($898.00)	($234.60)
Date at Trough	5/12/2009 3:44:29 PM	5/12/2009 3:44:29 PM	5/4/2009 10:10:41 PM
Trade Number at Trough	55	55	29
Length of Drawdown	5 days 23 hours	5 days 23 hours	17 hours 54 min
Trades in Drawdown	22	18	3

Longest Drawdown	5 days 23 hours	5 days 23 hours	1 days 3 hours
Start of Drawdown	5/7/2009 4:26:07 PM	5/7/2009 4:26:07 PM	5/11/2009 4:14:37 PM
End of Drawdown	5/13/2009 3:50:42 PM	5/13/2009 3:50:43 PM	5/12/2009 8:00:22 PM
Percent of Equity	6.686%	8.168%	0.129%

Annual Returns

Year	Net Profit	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac	Sharpe
2009	$2,433.30	$12,433.30	24.33	6.686	70	61.43	2.491	-0.423
Ave	**$2,433.30**	**$12,433.30**	**24.33**	**6.686**	**70.00**	**61.43**	**2.491**	**-0.423**
SD	**$0.00**	**$0.00**	**0**	**0**	**0**	**0**	**0**	**0**

Monthly Returns

Month	Net Profit	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
5-2009	$2,433.30	$12,433.30	24.33	6.686	70	61.43	2.491
Ave	**$2,433.30**	**$12,433.30**	**24.33**	**6.686**	**70.00**	**61.43**	**2.491**
SD	**$0.00**	**$0.00**	**0**	**0**	**0**	**0**	**0**

Weekly Returns

Week	Net Profit	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
5/7/2009	$1,008.90	$12,433.30	8.831	6.686	30	60.00	2.043
5/1/2009	$1,424.40	$11,424.40	14.24	2.193	40	62.50	3.144
Ave	**$1,216.65**	**$11,928.85**	**11.54**	**4.440**	**35.00**	**61.25**	**2.594**
SD	**$293.80**	**$713.40**	**3.827**	**3.177**	**7.071**	**1.768**	**0.779**

Daily Returns

Day	Net Profit	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
5/13/2009	$546.20	$12,433.30	4.595	0	6	100.0	100.0
5/12/2009	$447.20	$11,887.10	3.909	1.832	11	63.64	2.831
5/11/2009	($196.10)	$11,439.90	-1.685	1.859	5	20.00	0.0934
5/7/2009	$211.60	$11,636.00	1.852	4.210	8	50.00	1.418
5/6/2009	$683.70	$11,424.40	6.366	0	4	100.0	100.0
5/5/2009	$269.30	$10,740.70	2.572	1.367	6	50.00	2.303
5/4/2009	($98.90)	$10,471.40	-0.936	2.193	18	50.00	0.764
5/1/2009	$570.30	$10,570.30	5.703	0.375	12	75.00	15.47
Ave	**$304.16**	**$11,325.39**	**2.797**	**1.480**	**8.750**	**63.58**	**27.86**
SD	**$319.92**	**$686.99**	**2.943**	**1.406**	**4.683**	**27.35**	**44.79**

Dependency Analysis Results for All Trades

Dependency: Positive

Confidence Level: 99.55%
Total Number of Runs: 23
Number of Runs of Wins: 12
Number of Runs of Losses: 11

Average Length of Winning Runs: 3.6
Average Length of Losing Runs: 2.5

Significance Test Settings

Number of rules and/or restrictions in trading system or method: 30
Confidence level for confidence intervals around average trade: 95.00%

Significance Test Results

Number of Trades: 70
Number of Degrees of Freedom: 40
Average trade at 95.00% confidence: $34.76 +/- 20.47
Worst-case average trade at 95.00% confidence: $14.29
Probability that average trade is greater than zero: 99.58%

>Trades pass statistical significance test at specified confidence level<