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Where art meets science in trading

RSI trader

Resultaat van alle afzonderlijke indices en valutaparen.

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RSI trader

We traden verschillende indices en valutaparen met de RSI trader. Om een goed overzicht te krijgen in de afzonderlijke prestaties hiervan met de RSI trader is dit document opgesteld. We splitsen de resultaten van de afzonderlijke indices en valutaparen uit. Hiervoor gebruiken we software van de firma Genesis om deze analyse te maken. We tonen de statistiek en de grafiek van de resultaten.

Deze tonen we in punten. De kleinste beweging wordt hierbij als punt gezien.

Bijv. AEX : 301,41 naar 301,42 wordt gezien als 1 punt. DAX 5500 naar 5501 wordt gezien als 1 punt. Eur/usd van 1,4040 naar 1,4041 Enz..

Transactiekosten zijn bewust buiten beschouwing gelaten. Iedere broker heeft per slot van rekening zijn eigen kostenstructuur. De hoeveelheid posities zijn met de test bekend geworden. Zo kunt u zelf een rekensom maken hoe dit uitpakt bij uw broker. Met de huidige transactiekosten voor future's is de impact hiervan op het systeem overigens te verwaarlozen. Voor valuta's zijn de spread de enige kosten.

Nb. Niet van alle indices is door ons betrouwbare data beschikbaar van tientallen jaren terug. De begintdata kan dus per index verschillen.

Deze resultaten zijn verkregen uit een simulatietest. Veel mensen hebben, soms terecht, hun twijfels bij een test. Je weet immers nooit hoe de systeemontwerper de test heeft gedaan. Onze gedachten bij het ontwerpen van tradingsystemen zijn niet om een zo goed mogelijk resultaat uit de backtest te kunnen toveren. Maar om een zo robuust mogelijk systeem voor de toekomst te maken. Aangezien de RSI trader op vele onderliggende waarden voor al reeds lange tijd zijn werk uitstekend doet, twijfelen we hier niet aan. Maar er ligt een theorie aan de beoordeling van resultaten uit tradingsystemen ten gronslag. Deze theorie noemen wij de 'Margin of error' theorie.

Hierbij nemen we de stelling in dat de *optimale* instelling van indicatorwaarden in de toekomst onzeker is. De enige zekerheid die we als trader hebben, zijn de gegevens vanuit het verleden. Als een indicator instelling in het verleden bijv. 20 is geweest bij het optimum, wil dit niet per definitie zeggen dat dit in de toekomst ook het optimum zal zijn. Er zal eerder aan te nemen zijn dat de optimale instelling in de toekomst anders dan 20 zal moeten zijn. De koersen van de toekomst zijn immers ook anders.

Deze "margin of error" gedachte zullen we moeten toepassen op alle binnen het systeem gebruikte instellingen. Dus per definitie geldt dan de regel: Hoe minder variabelen een systeem kent, hoe beter.

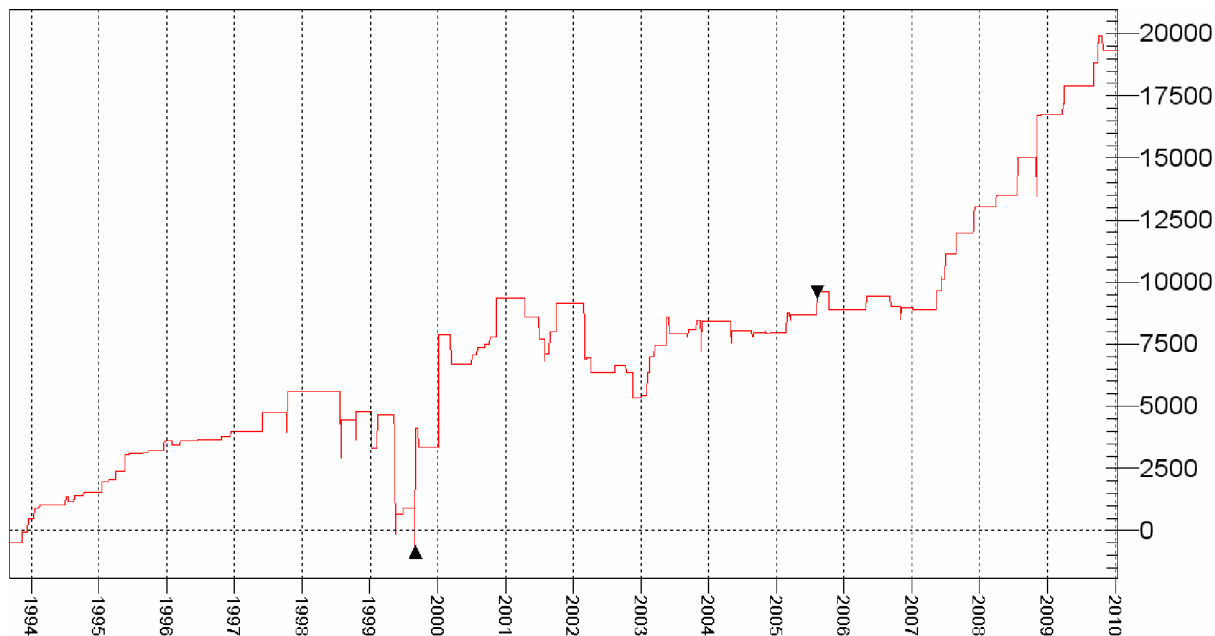
Dan rest nog om de omgevingsvariabelen van de instellingen die we wel gebruiken aan een robuustheidstest te onderwerpen. Met dit onderzoek zullen we moeten bepalen of de waarden die boven en onder de gebruikte waarden geen grote veranderingen aan het systeem geven.

Tot slot van de robuustheidstest willen we bepalen of de gebruikte entry-methodiek echt goed is. Voor dit onderzoek kijken hoe het systeem zich houdt zonder stoploss. Als al deze tests positief uitvallen mag je in onze ogen pas spreken van een robuust systeem. We verwachten hierom dat het in de toekomst hetzelfde rendement gaat leveren als in het verleden ook het geval was.

Al deze tests vallen ten voordeel uit voor het "RSI trader systeem".

Tijdens de cursussen die we geven in de RSI trader leren we de cursisten meer over deze theorie en tonen we de resultaten van alle parameter omgevings variabelen voor de RSI trader.

Aex index



Overall

Total Net Profit:	\$19.927	Profit Factor (\$Wins/\$Losses):	1,66
Total Trades:	159	Winning Percentage:	66,7%
Average Trade:	\$125	Payout Ratio (Avg Win/Loss):	0,83
Avg # of Bars in Trade:	1,14	Z-Score (W/L Predictability):	-2,2
Avg # of Trades per Year:	9,7	Percent in the Market:	1,4%
Max Closed-out Drawdown:	-\$6.463	Max Intraday Drawdown:	-\$6.463
Account Size Required:	\$6.463	Return Pct:	308,3%
Open Equity:	\$0	Kelly Ratio:	0,2652
Current Streak:	1 Wins	Optimal f:	0,43

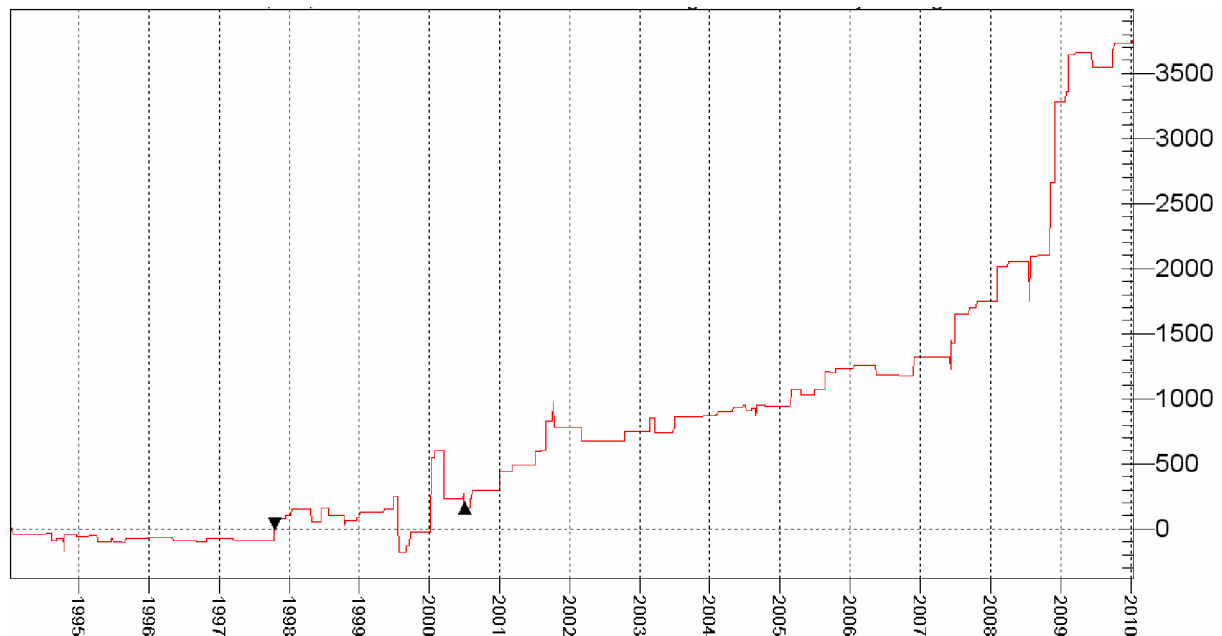
Winning Trades

Total Winners:	106
Gross Profit:	\$50.087
Average Win:	\$473
Largest Win:	\$2.431
Largest Drawdown in Win:	-\$1.149
Avg Drawdown in Win:	-\$154
Avg Run Up in Win:	\$585
Avg Run Down in Win:	-\$154
Most Consec Wins:	15
Avg # of Consec Wins:	3,53
Avg # of Bars in Wins:	1,29

Losing Trades

Total Losers:	53
Gross Loss:	-\$30.160
Average Loss:	-\$569
Largest Loss:	-\$1.561
Largest Peak in Loss:	\$1.016
Avg Peak in Loss:	\$160
Avg Run Up in Loss:	\$160
Avg Run Down in Loss:	-\$592
Most Consec Losses:	6
Avg # of Consec Losses:	1,83
Avg # of Bars in Losses:	,83

DAX index



Overall

Total Net Profit:	\$3.790	Profit Factor (\$Wins/\$Losses):	2,39
Total Trades:	148	Winning Percentage:	67,6%
Average Trade:	\$26	Payout Ratio (Avg Win/Loss):	1,15
Avg # of Bars in Trade:	1,28	Z-Score (W/L Predictability):	-1,4
Avg # of Trades per Year:	9,2	Percent in the Market:	1,3%
Max Closed-out Drawdown:	-\$441	Max Intraday Drawdown:	-\$554
Account Size Required:	\$554	Return Pct:	684,1%
Open Equity:	\$0	Kelly Ratio:	0,3933
Current Streak:	3 Wins	Optimal f:	0,63

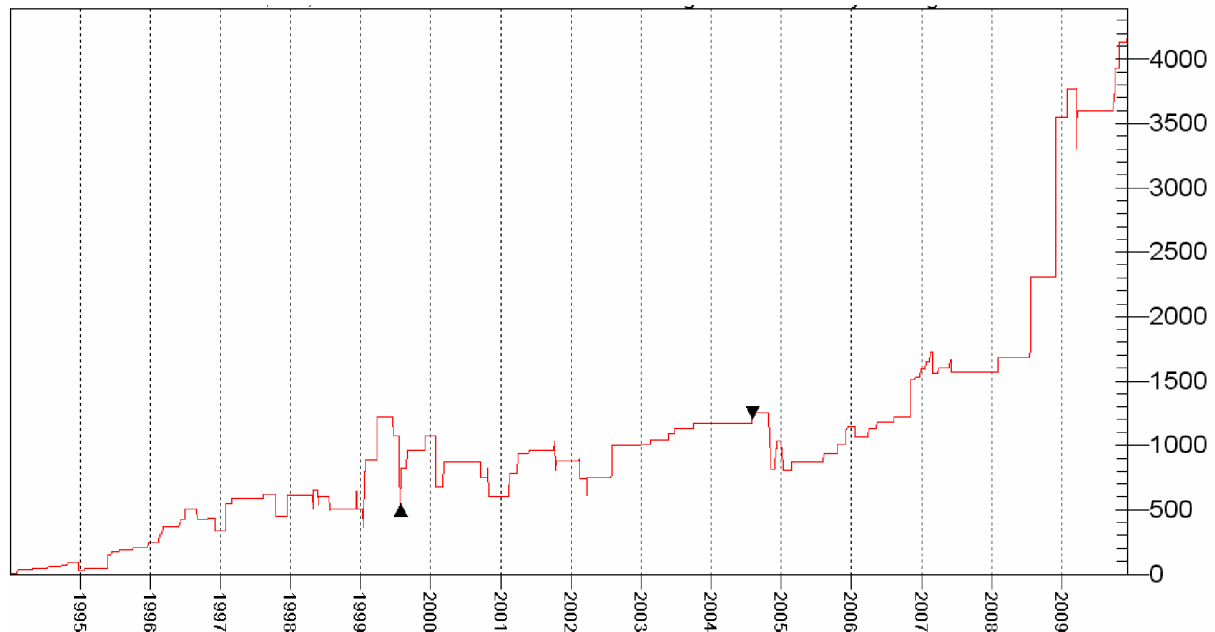
Winning Trades

Total Winners:	100
Gross Profit:	\$6.511
Average Win:	\$65
Largest Win:	\$317
Largest Drawdown in Win:	-\$284
Avg Drawdown in Win:	-\$29
Avg Run Up in Win:	\$79
Avg Run Down in Win:	-\$29
Most Consec Wins:	13
Avg # of Consec Wins:	3,45
Avg # of Bars in Wins:	1,34

Losing Trades

Total Losers:	48
Gross Loss:	-\$2.721
Average Loss:	-\$57
Largest Loss:	-\$188
Largest Peak in Loss:	\$109
Avg Peak in Loss:	\$22
Avg Run Up in Loss:	\$22
Avg Run Down in Loss:	-\$60
Most Consec Losses:	5
Avg # of Consec Losses:	1,66
Avg # of Bars in Losses:	1,15

Dow Jones Industrial Average DJIA



Overall

Total Net Profit:	\$4,181	Profit Factor (\$Wins/\$Losses):	1.93
Total Trades:	144	Winning Percentage:	75.7%
Average Trade:	\$29	Payout Ratio (Avg Win/Loss):	0.62
Avg # of Bars in Trade:	1.27	Z-Score (W/L Predictability):	-2.4
Avg # of Trades per Year:	9.0	Percent in the Market:	0.7%
Max Closed-out Drawdown:	-\$714	Max Intraday Drawdown:	-\$714
Account Size Required:	\$714	Return Pct:	585.6%
Open Equity:	\$0	Kelly Ratio:	0.3648
Current Streak:	8 Wins	Optimal f:	0.48

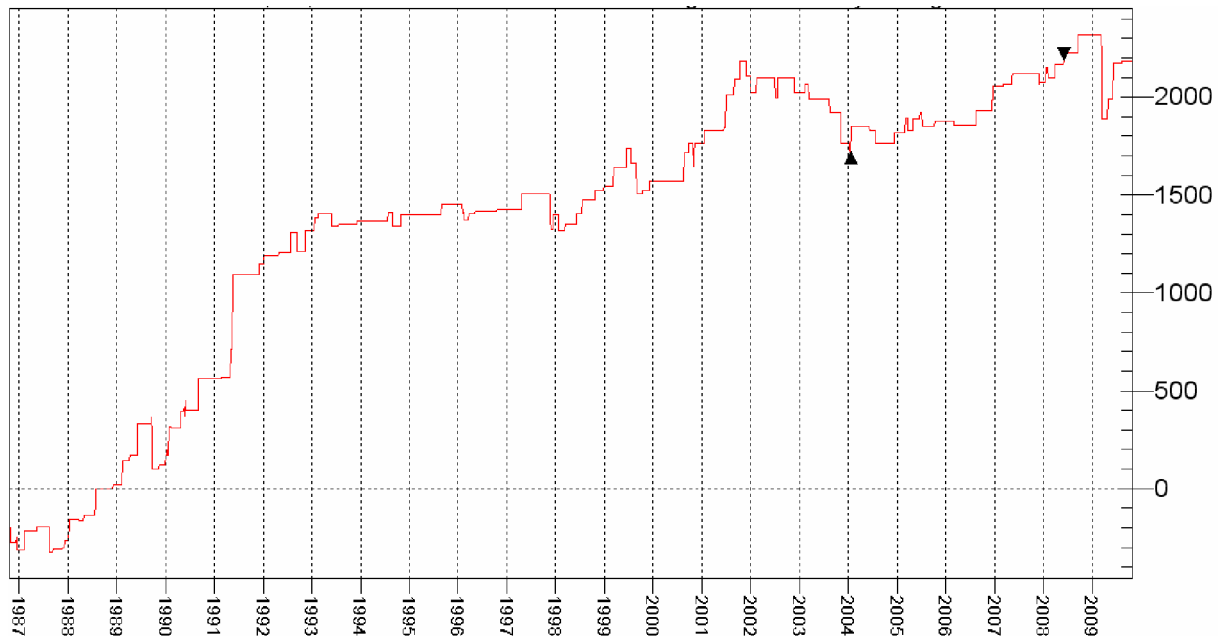
Winning Trades

Total Winners:	109
Gross Profit:	\$8,675
Average Win:	\$80
Largest Win:	\$673
Largest Drawdown in Win:	-\$175
Avg Drawdown in Win:	-\$37
Avg Run Up in Win:	\$112
Avg Run Down in Win:	-\$37
Most Consec Wins:	16
Avg # of Consec Wins:	4.95
Avg # of Bars in Wins:	1.31

Losing Trades

Total Losers:	35
Gross Loss:	-\$4,494
Average Loss:	-\$128
Largest Loss:	-\$236
Largest Peak in Loss:	\$85
Avg Peak in Loss:	\$21
Avg Run Up in Loss:	\$21
Avg Run Down in Loss:	-\$129
Most Consec Losses:	6
Avg # of Consec Losses:	1.67
Avg # of Bars in Losses:	1.14

Dollar index



Overall

Total Net Profit:	\$2,253	Profit Factor (\$Wins/\$Losses):	1,67
Total Trades:	170	Winning Percentage:	68,2%
Average Trade:	\$13	Payout Ratio (Avg Win/Loss):	0,78
Avg # of Bars in Trade:	1,28	Z-Score (W/L Predictability):	-2,3
Avg # of Trades per Year:	7,4	Percent in the Market:	1,2%
Max Closed-out Drawdown:	-\$493	Max Intraday Drawdown:	-\$553
Account Size Required:	\$553	Return Pct:	407,4%
Open Equity:	\$0	Kelly Ratio:	0,2740
Current Streak:	8 Wins	Optimal f:	0,54

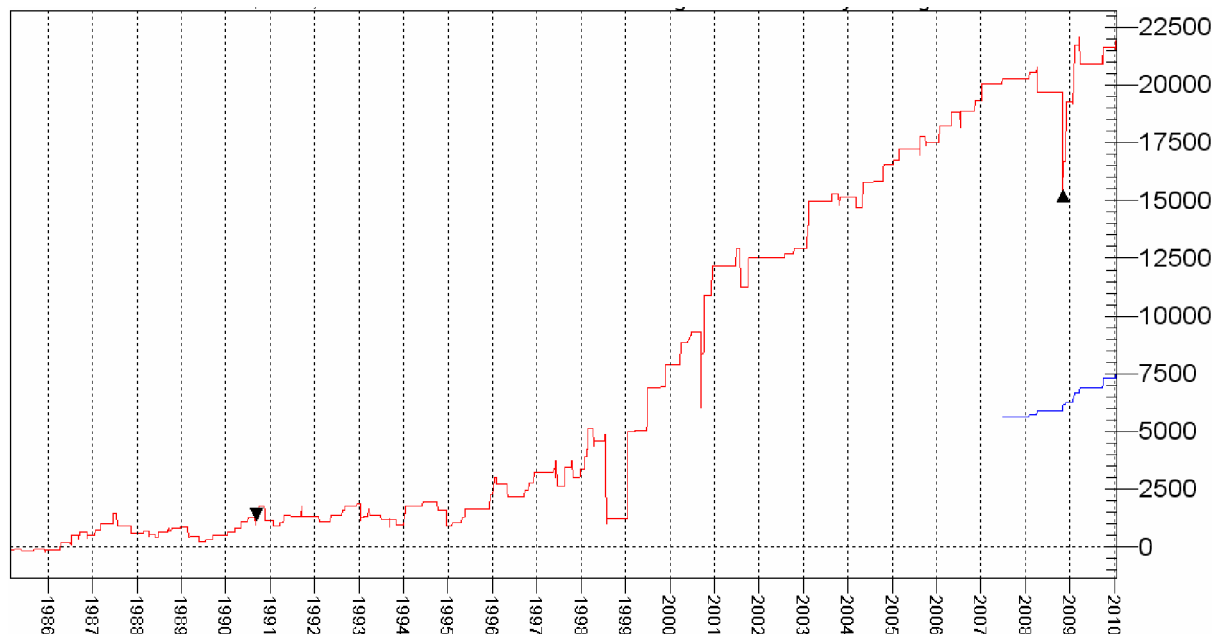
Winning Trades

Total Winners:	116
Gross Profit:	\$5,610
Average Win:	\$48
Largest Win:	\$194
Largest Drawdown in Win:	-\$82
Avg Drawdown in Win:	-\$21
Avg Run Up in Win:	\$64
Avg Run Down in Win:	-\$21
Most Consec Wins:	10
Avg # of Consec Wins:	3,74
Avg # of Bars in Wins:	1,41

Losing Trades

Total Losers:	54
Gross Loss:	-\$3,357
Average Loss:	-\$62
Largest Loss:	-\$181
Largest Peak in Loss:	\$63
Avg Peak in Loss:	\$15
Avg Run Up in Loss:	\$15
Avg Run Down in Loss:	-\$64
Most Consec Losses:	8
Avg # of Consec Losses:	1,80
Avg # of Bars in Losses:	,98

FTSE 100 index



Overall

Total Net Profit:	\$21.163	Profit Factor (\$Wins/\$Losses):	1,68
Total Trades:	219	Winning Percentage:	69,9%
Average Trade:	\$97	Payout Ratio (Avg Win/Loss):	0,73
Avg # of Bars in Trade:	1,18	Z-Score (W/L Predictability):	-2,2
Avg # of Trades per Year:	8,8	Percent in the Market:	1,3%
Max Closed-out Drawdown:	-\$5.560	Max Intraday Drawdown:	-\$7.552
Account Size Required:	\$7.552	Return Pct:	280,2%
Open Equity:	\$0	Kelly Ratio:	0,2836
Current Streak:	1 Losses	Optimal f:	0,61

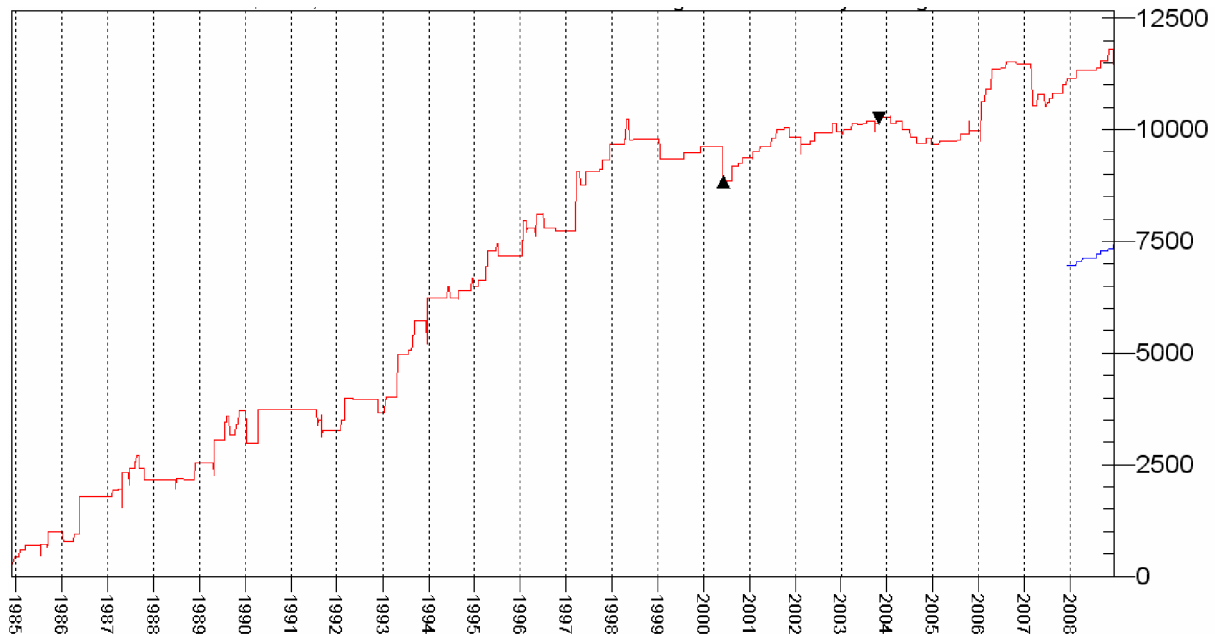
Winning Trades

Total Winners:	153
Gross Profit:	\$52.127
Average Win:	\$341
Largest Win:	\$2.606
Largest Drawdown in Win:	-\$1.992
Avg Drawdown in Win:	-\$153
Avg Run Up in Win:	\$462
Avg Run Down in Win:	-\$153
Most Consec Wins:	11
Avg # of Consec Wins:	3,92
Avg # of Bars in Wins:	1,35

Losing Trades

Total Losers:	66
Gross Loss:	-\$30.964
Average Loss:	-\$469
Largest Loss:	-\$2.230
Largest Peak in Loss:	\$1.015
Avg Peak in Loss:	\$74
Avg Run Up in Loss:	\$74
Avg Run Down in Loss:	-\$477
Most Consec Losses:	5
Avg # of Consec Losses:	1,65
Avg # of Bars in Losses:	,79

Nikkei 225 index



Overall

Total Net Profit:	\$12.067	Profit Factor (\$Wins/\$Losses):	1,93
Total Trades:	210	Winning Percentage:	69,0%
Average Trade:	\$57	Payout Ratio (Avg Win/Loss):	0,87
Avg # of Bars in Trade:	1,34	Z-Score (W/L Predictability):	-0,5
Avg # of Trades per Year:	8,7	Percent in the Market:	1,5%
Max Closed-out Drawdown:	-\$1.397	Max Intraday Drawdown:	-\$1.505
Account Size Required:	\$1.505	Return Pct:	801,8%
Open Equity:	\$0	Kelly Ratio:	0,3333
Current Streak:	2 Wins	Optimal f:	0,57

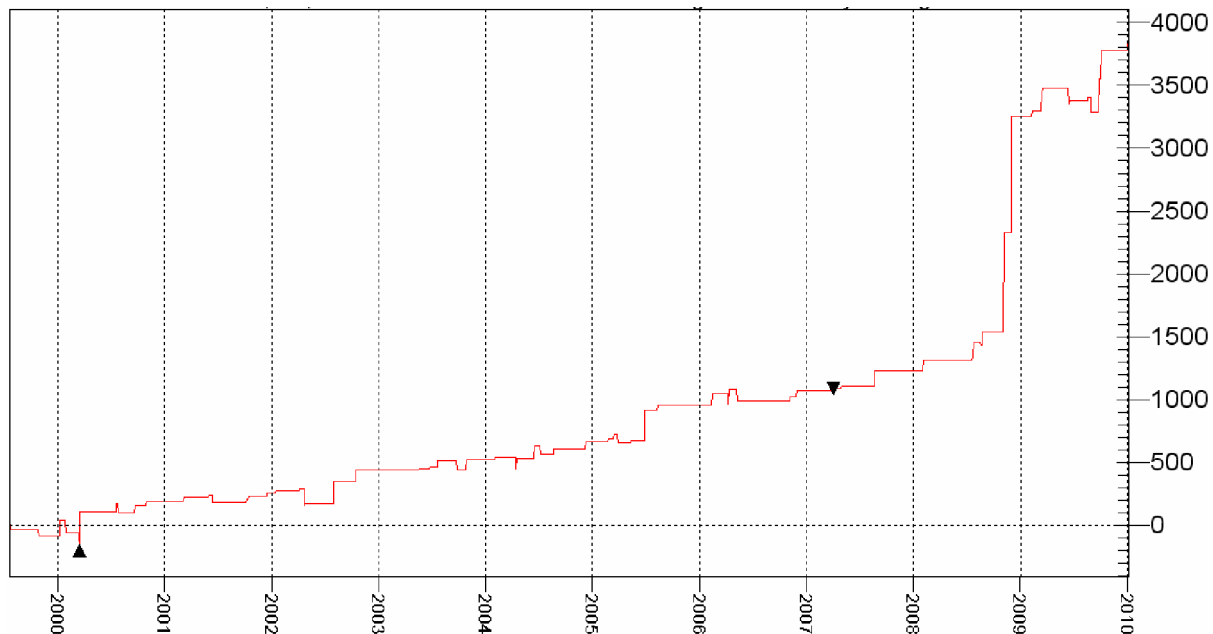
Winning Trades

Total Winners:	145
Gross Profit:	\$24.998
Average Win:	\$172
Largest Win:	\$729
Largest Drawdown in Win:	-\$300
Avg Drawdown in Win:	-\$65
Avg Run Up in Win:	\$215
Avg Run Down in Win:	-\$65
Most Consec Wins:	10
Avg # of Consec Wins:	3,30
Avg # of Bars in Wins:	1,52

Losing Trades

Total Losers:	65
Gross Loss:	-\$12.931
Average Loss:	-\$199
Largest Loss:	-\$512
Largest Peak in Loss:	\$232
Avg Peak in Loss:	\$50
Avg Run Up in Loss:	\$50
Avg Run Down in Loss:	-\$214
Most Consec Losses:	5
Avg # of Consec Losses:	1,51
Avg # of Bars in Losses:	,94

Russel 2000 index



Overall

Total Net Profit:	\$3.896	Profit Factor (\$Wins/\$Losses):	3.91
Total Trades:	82	Winning Percentage:	79,3%
Average Trade:	\$48	Payout Ratio (Avg Win/Loss):	1.02
Avg # of Bars in Trade:	1,13	Z-Score (W/L Predictability):	0,5
Avg # of Trades per Year:	7,8	Percent in the Market:	1,1%
Max Closed-out Drawdown:	-\$244	Max Intraday Drawdown:	-\$371
Account Size Required:	\$371	Return Pct:	1.050,1%
Open Equity:	\$0	Kelly Ratio:	0,5898
Current Streak:	5 Wins	Optimal f:	0,78

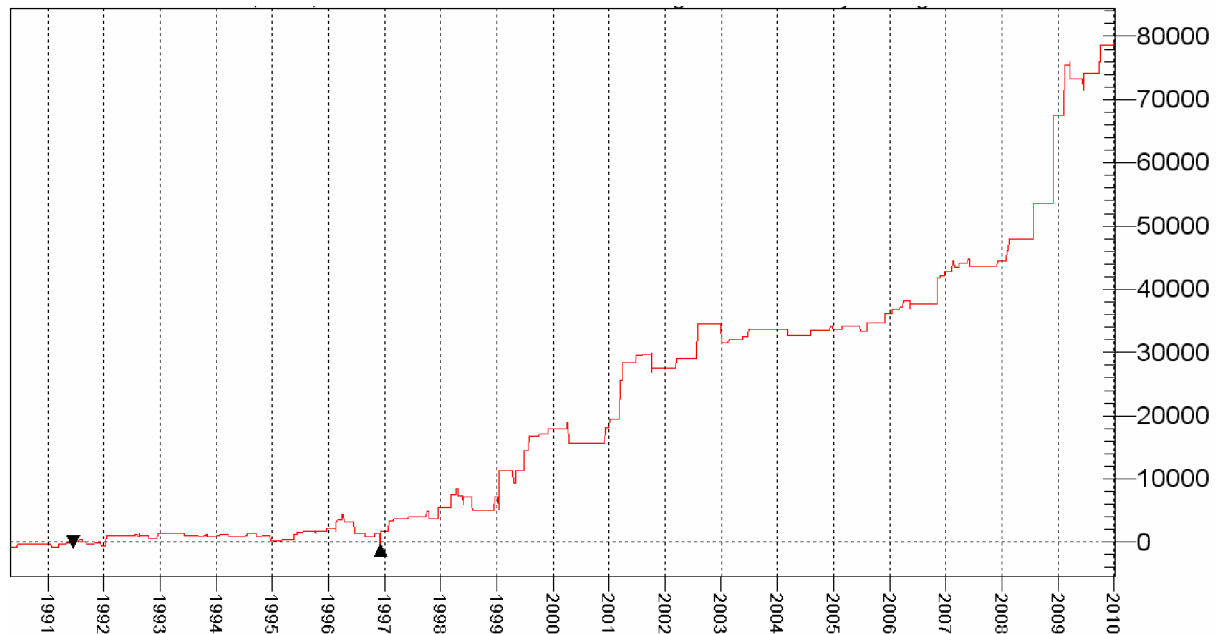
Winning Trades

Total Winners:	65
Gross Profit:	\$5.236
Average Win:	\$81
Largest Win:	\$469
Largest Drawdown in Win:	-\$145
Avg Drawdown in Win:	-\$29
Avg Run Up in Win:	\$98
Avg Run Down in Win:	-\$29
Most Consec Wins:	10
Avg # of Consec Wins:	4,33
Avg # of Bars in Wins:	1,28

Losing Trades

Total Losers:	17
Gross Loss:	-\$1.340
Average Loss:	-\$79
Largest Loss:	-\$141
Largest Peak in Loss:	\$78
Avg Peak in Loss:	\$15
Avg Run Up in Loss:	\$15
Avg Run Down in Loss:	-\$81
Most Consec Losses:	2
Avg # of Consec Losses:	1,21
Avg # of Bars in Losses:	,59

S&P 500 index



Overall

Total Net Profit:	\$80.292	Profit Factor (\$Wins/\$Losses):	2,89
Total Trades:	177	Winning Percentage:	72,9%
Average Trade:	\$454	Payout Ratio (Avg Win/Loss):	1,07
Avg # of Bars in Trade:	1,13	Z-Score (W/L Predictability):	-0,9
Avg # of Trades per Year:	8,9	Percent in the Market:	0,8%
Max Closed-out Drawdown:	-\$5.580	Max Intraday Drawdown:	-\$5.580
Account Size Required:	\$5.580	Return Pct:	1.438,9%
Open Equity:	\$0	Kelly Ratio:	0,4765
Current Streak:	7 Wins	Optimal f:	0,82

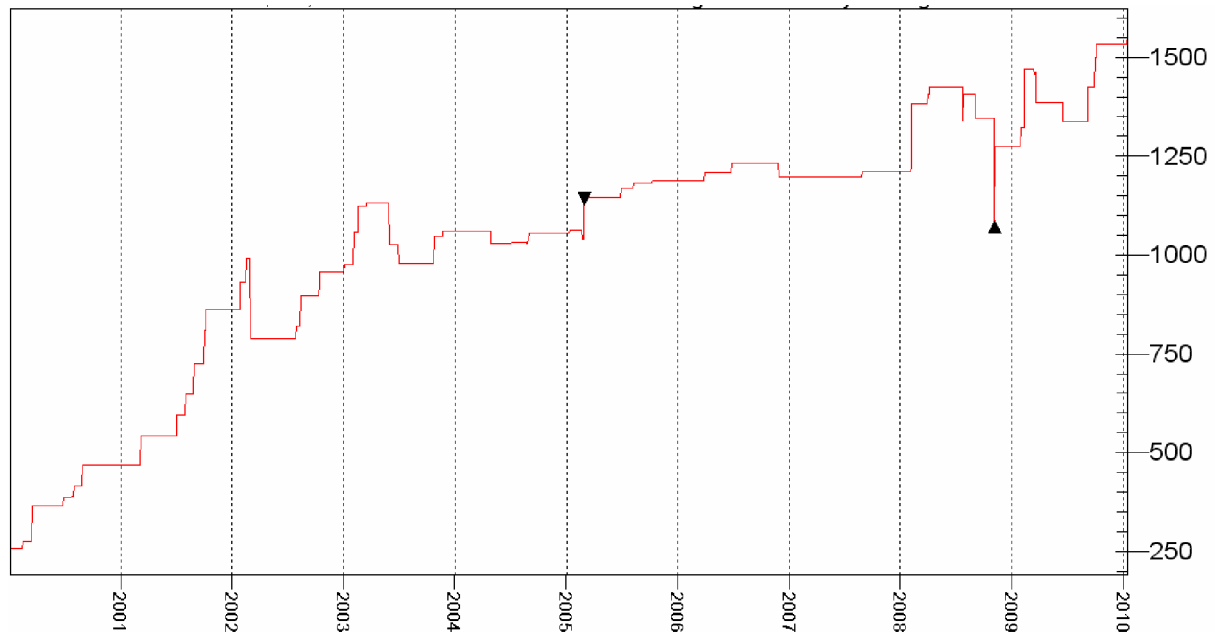
Winning Trades

Total Winners:	129
Gross Profit:	\$122.812
Average Win:	\$952
Largest Win:	\$7.067
Largest Drawdown in Win:	-\$1.574
Avg Drawdown in Win:	-\$275
Avg Run Up in Win:	\$1.147
Avg Run Down in Win:	-\$275
Most Consec Wins:	9
Avg # of Consec Wins:	3,91
Avg # of Bars in Wins:	1,26

Losing Trades

Total Losers:	48
Gross Loss:	-\$42.520
Average Loss:	-\$886
Largest Loss:	-\$3.358
Largest Peak in Loss:	\$1.818
Avg Peak in Loss:	\$147
Avg Run Up in Loss:	\$147
Avg Run Down in Loss:	-\$886
Most Consec Losses:	6
Avg # of Consec Losses:	1,45
Avg # of Bars in Losses:	,77

Eurostoxx 50 index



Overall

Total Net Profit:	\$1.558	Profit Factor (\$Wins/\$Losses):	2,55
Total Trades:	84	Winning Percentage:	77,4%
Average Trade:	\$19	Payout Ratio (Avg Win/Loss):	0,75
Avg # of Bars in Trade:	1,17	Z-Score (W/L Predictability):	-2,2
Avg # of Trades per Year:	8,4	Percent in the Market:	1,1%
Max Closed-out Drawdown:	-\$354	Max Intraday Drawdown:	-\$360
Account Size Required:	\$360	Return Pct:	432,8%
Open Equity:	\$0	Kelly Ratio:	0,4704
Current Streak:	5 Wins	Optimal f:	0,69

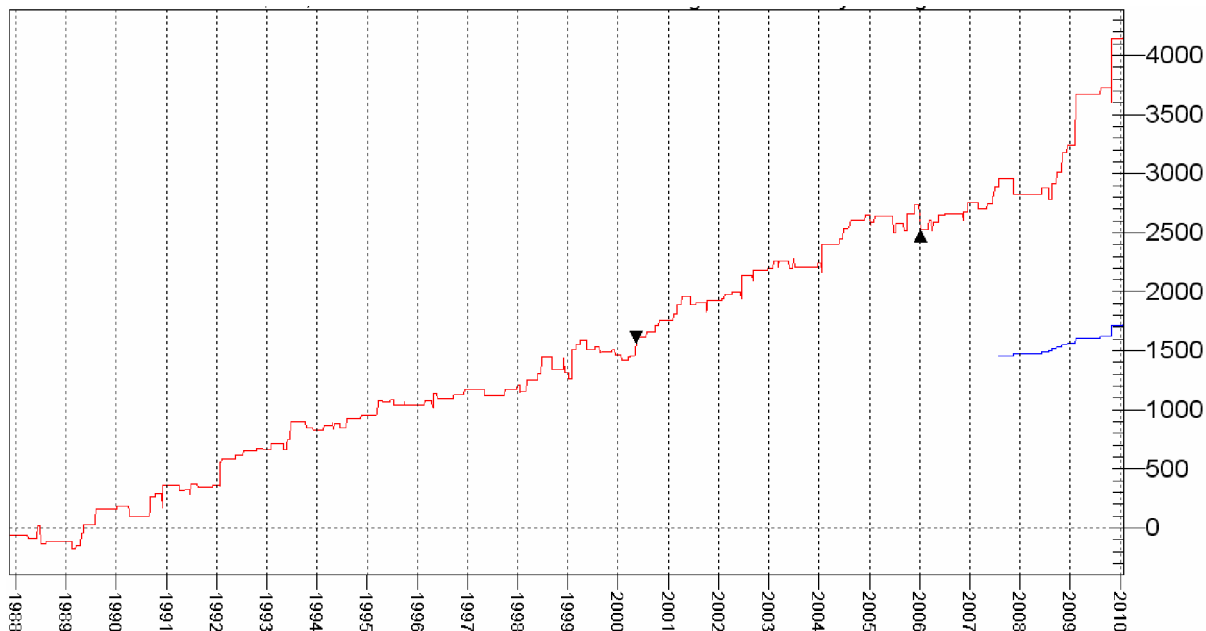
Winning Trades

Total Winners:	65
Gross Profit:	\$2.563
Average Win:	\$39
Largest Win:	\$160
Largest Drawdown in Win:	-\$77
Avg Drawdown in Win:	-\$17
Avg Run Up in Win:	\$50
Avg Run Down in Win:	-\$17
Most Consec Wins:	19
Avg # of Consec Wins:	5,42
Avg # of Bars in Wins:	1,25

Losing Trades

Total Losers:	19
Gross Loss:	-\$1.005
Average Loss:	-\$53
Largest Loss:	-\$138
Largest Peak in Loss:	\$48
Avg Peak in Loss:	\$14
Avg Run Up in Loss:	\$14
Avg Run Down in Loss:	-\$55
Most Consec Losses:	3
Avg # of Consec Losses:	1,73
Avg # of Bars in Losses:	,89

AUD/USD



Overall

Total Net Profit:	\$4.071	Profit Factor (\$Wins/\$Losses):	2,17
Total Trades:	218	Winning Percentage:	70,6%
Average Trade:	\$19	Payout Ratio (Avg Win/Loss):	0,90
Avg # of Bars in Trade:	1,23	Z-Score (W/L Predictability):	1,2
Avg # of Trades per Year:	9,8	Percent in the Market:	1,5%
Max Closed-out Drawdown:	-\$267	Max Intraday Drawdown:	-\$291
Account Size Required:	\$291	Return Pct:	1.399,0%
Open Equity:	\$0	Kelly Ratio:	0,3816
Current Streak:	2 Wins	Optimal f:	0,66

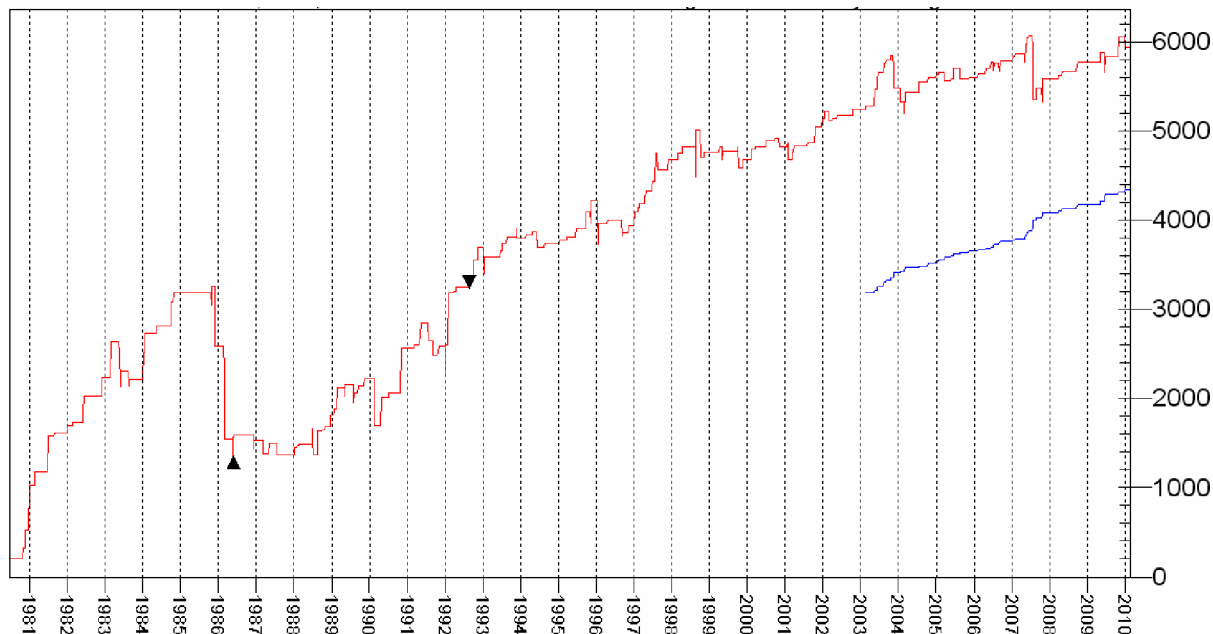
Winning Trades

Total Winners:	154
Gross Profit:	\$7.537
Average Win:	\$49
Largest Win:	\$236
Largest Drawdown in Win:	-\$111
Avg Drawdown in Win:	-\$20
Avg Run Up in Win:	\$66
Avg Run Down in Win:	-\$20
Most Consec Wins:	11
Avg # of Consec Wins:	3,14
Avg # of Bars in Wins:	1,37

Losing Trades

Total Losers:	64
Gross Loss:	-\$3.466
Average Loss:	-\$54
Largest Loss:	-\$144
Largest Peak in Loss:	\$83
Avg Peak in Loss:	\$12
Avg Run Up in Loss:	\$12
Avg Run Down in Loss:	-\$56
Most Consec Losses:	4
Avg # of Consec Losses:	1,31
Avg # of Bars in Losses:	,91

EUR/JPY



Overall

Total Net Profit:	\$6.014	Profit Factor (\$Wins/\$Losses):	1,58
Total Trades:	263	Winning Percentage:	73,8%
Average Trade:	\$23	Payout Ratio (Avg Win/Loss):	0,56
Avg # of Bars in Trade:	1,14	Z-Score (W/L Predictability):	-4,4
Avg # of Trades per Year:	8,9	Percent in the Market:	1,3%
Max Closed-out Drawdown:	-\$1.962	Max Intraday Drawdown:	-\$2.010
Account Size Required:	\$2.010	Return Pct:	299,2%
Open Equity:	\$0	Kelly Ratio:	0,2703
Current Streak:	1 Wins	Optimal f:	0,41

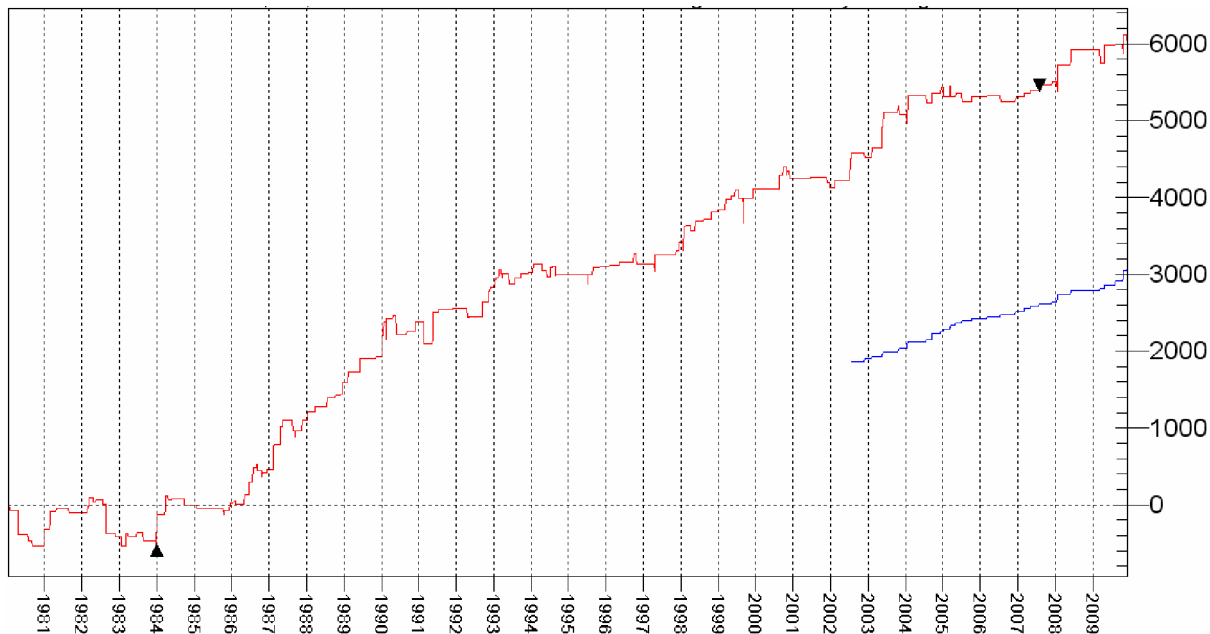
Winning Trades

Total Winners:	194
Gross Profit:	\$16.411
Average Win:	\$85
Largest Win:	\$511
Largest Drawdown in Win:	-\$288
Avg Drawdown in Win:	-\$43
Avg Run Up in Win:	\$135
Avg Run Down in Win:	-\$43
Most Consec Wins:	15
Avg # of Consec Wins:	5,11
Avg # of Bars in Wins:	1,25

Losing Trades

Total Losers:	69
Gross Loss:	-\$10.397
Average Loss:	-\$151
Largest Loss:	-\$294
Largest Peak in Loss:	\$158
Avg Peak in Loss:	\$24
Avg Run Up in Loss:	\$24
Avg Run Down in Loss:	-\$151
Most Consec Losses:	9
Avg # of Consec Losses:	1,86
Avg # of Bars in Losses:	,81

EUR/USD



Overall

Total Net Profit:	\$5.972	Profit Factor (\$Wins/\$Losses):	1,93
Total Trades:	243	Winning Percentage:	66,7%
Average Trade:	\$25	Payout Ratio (Avg Win/Loss):	0,97
Avg # of Bars in Trade:	1,37	Z-Score (w/L Predictability):	-4,0
Avg # of Trades per Year:	8,1	Percent in the Market:	1,3%
Max Closed-out Drawdown:	-\$681	Max Intraday Drawdown:	-\$684
Account Size Required:	\$684	Return Pct:	873,1%
Open Equity:	\$0	Kelly Ratio:	0,3214
Current Streak:	1 Losses	Optimal f:	0,54

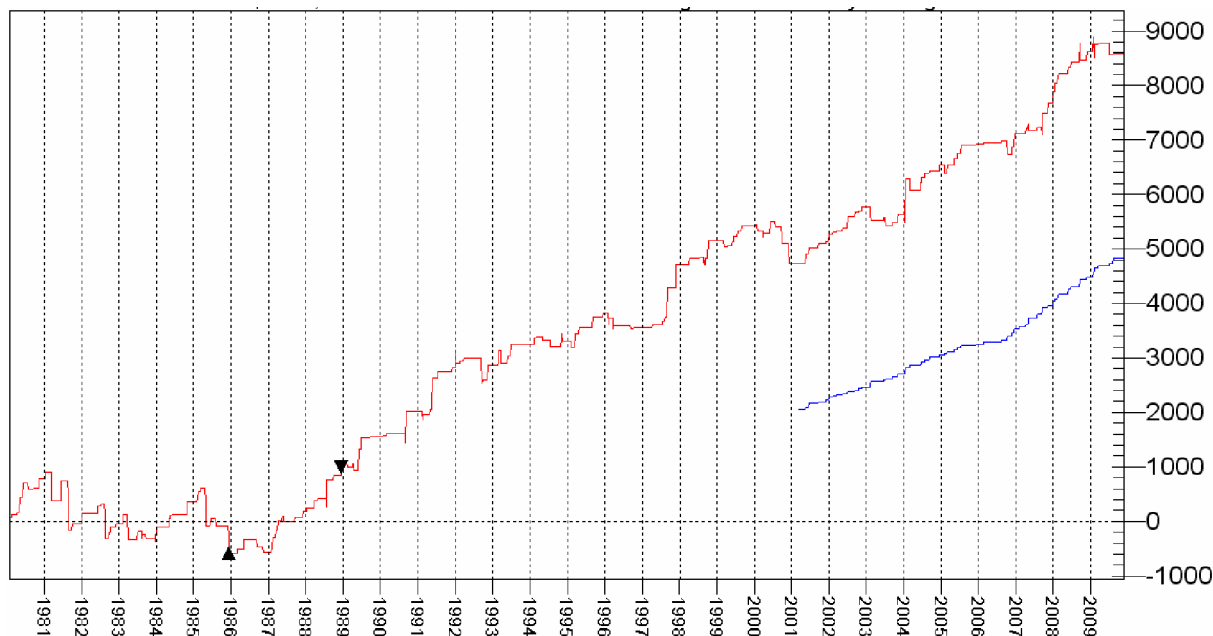
Winning Trades

Total Winners:	162
Gross Profit:	\$12.388
Average Win:	\$76
Largest Win:	\$341
Largest Drawdown in Win:	-\$158
Avg Drawdown in Win:	-\$35
Avg Run Up in Win:	\$101
Avg Run Down in Win:	-\$35
Most Consec Wins:	18
Avg # of Consec Wins:	4,05
Avg # of Bars in Wins:	1,48

Losing Trades

Total Losers:	81
Gross Loss:	-\$6.416
Average Loss:	-\$79
Largest Loss:	-\$184
Largest Peak in Loss:	\$151
Avg Peak in Loss:	\$23
Avg Run Up in Loss:	\$23
Avg Run Down in Loss:	-\$83
Most Consec Losses:	7
Avg # of Consec Losses:	1,98
Avg # of Bars in Losses:	1,15

GBP/USD



Overall

Total Net Profit:	\$8.691	Profit Factor (\$Wins/\$Losses):	1,80
Total Trades:	284	Winning Percentage:	74,6%
Average Trade:	\$31	Payout Ratio (Avg Win/Loss):	0,61
Avg # of Bars in Trade:	1,18	Z-Score (W/L Predictability):	-3,3
Avg # of Trades per Year:	9,5	Percent in the Market:	1,3%
Max Closed-out Drawdown:	-\$1.471	Max Intraday Drawdown:	-\$1.546
Account Size Required:	\$1.546	Return Pct:	562,2%
Open Equity:	\$0	Kelly Ratio:	0,3309
Current Streak:	3 Wins	Optimal f:	0,62

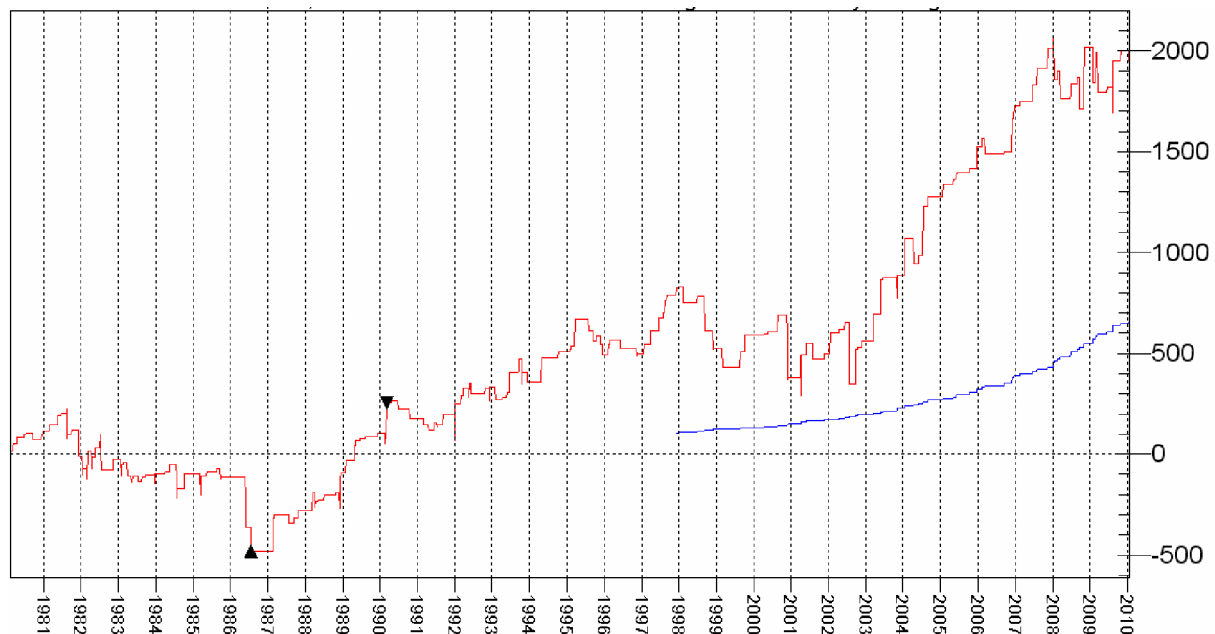
Winning Trades

Total Winners:	212
Gross Profit:	\$19.607
Average Win:	\$92
Largest Win:	\$378
Largest Drawdown in Win:	-\$244
Avg Drawdown in Win:	-\$43
Avg Run Up in Win:	\$132
Avg Run Down in Win:	-\$43
Most Consec Wins:	18
Avg # of Consec Wins:	4,82
Avg # of Bars in Wins:	1,33

Losing Trades

Total Losers:	72
Gross Loss:	-\$10.916
Average Loss:	-\$152
Largest Loss:	-\$383
Largest Peak in Loss:	\$191
Avg Peak in Loss:	\$12
Avg Run Up in Loss:	\$12
Avg Run Down in Loss:	-\$152
Most Consec Losses:	4
Avg # of Consec Losses:	1,67
Avg # of Bars in Losses:	,72

USD/CAD



Overall

Total Net Profit:	\$1.896	Profit Factor (\$Wins/\$Losses):	1.33
Total Trades:	294	Winning Percentage:	71.1%
Average Trade:	\$6	Payout Ratio (Avg Win/Loss):	0.54
Avg # of Bars in Trade:	1.21	Z-Score (W/L Predictability):	-3.6
Avg # of Trades per Year:	9.8	Percent in the Market:	1.4%
Max Closed-out Drawdown:	-\$704	Max Intraday Drawdown:	-\$749
Account Size Required:	\$749	Return Pct:	253.1%
Open Equity:	\$0	Kelly Ratio:	0.1768
Current Streak:	1 Losses	Optimal f:	0.43

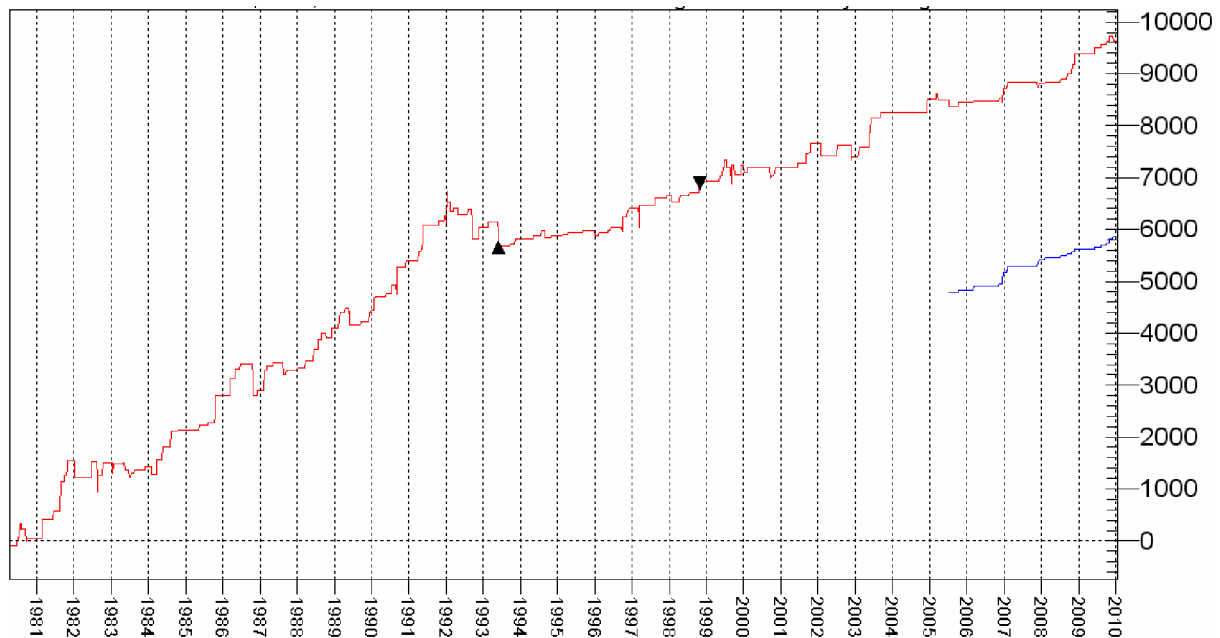
Winning Trades

Total Winners:	209
Gross Profit:	\$7.624
Average Win:	\$36
Largest Win:	\$192
Largest Drawdown in Win:	-\$97
Avg Drawdown in Win:	-\$22
Avg Run Up in Win:	\$55
Avg Run Down in Win:	-\$22
Most Consec Wins:	12
Avg # of Consec Wins:	4.35
Avg # of Bars in Wins:	1.40

Losing Trades

Total Losers:	85
Gross Loss:	-\$5.728
Average Loss:	-\$67
Largest Loss:	-\$255
Largest Peak in Loss:	\$74
Avg Peak in Loss:	\$10
Avg Run Up in Loss:	\$10
Avg Run Down in Loss:	-\$67
Most Consec Losses:	8
Avg # of Consec Losses:	1.77
Avg # of Bars in Losses:	.74

USD/CHF



Overall

Total Net Profit:	\$9.519	Profit Factor (\$Wins/\$Losses):	2,13
Total Trades:	227	Winning Percentage:	75,3%
Average Trade:	\$42	Payout Ratio (Avg Win/Loss):	0,70
Avg # of Bars in Trade:	1,00	Z-Score (W/L Predictability):	-3,2
Avg # of Trades per Year:	7,6	Percent in the Market:	0,9%
Max Closed-out Drawdown:	-\$1.063	Max Intraday Drawdown:	-\$1.074
Account Size Required:	\$1.074	Return Pct:	886,3%
Open Equity:	\$0	Kelly Ratio:	0,3992
Current Streak:	2 Losses	Optimal f:	0,64

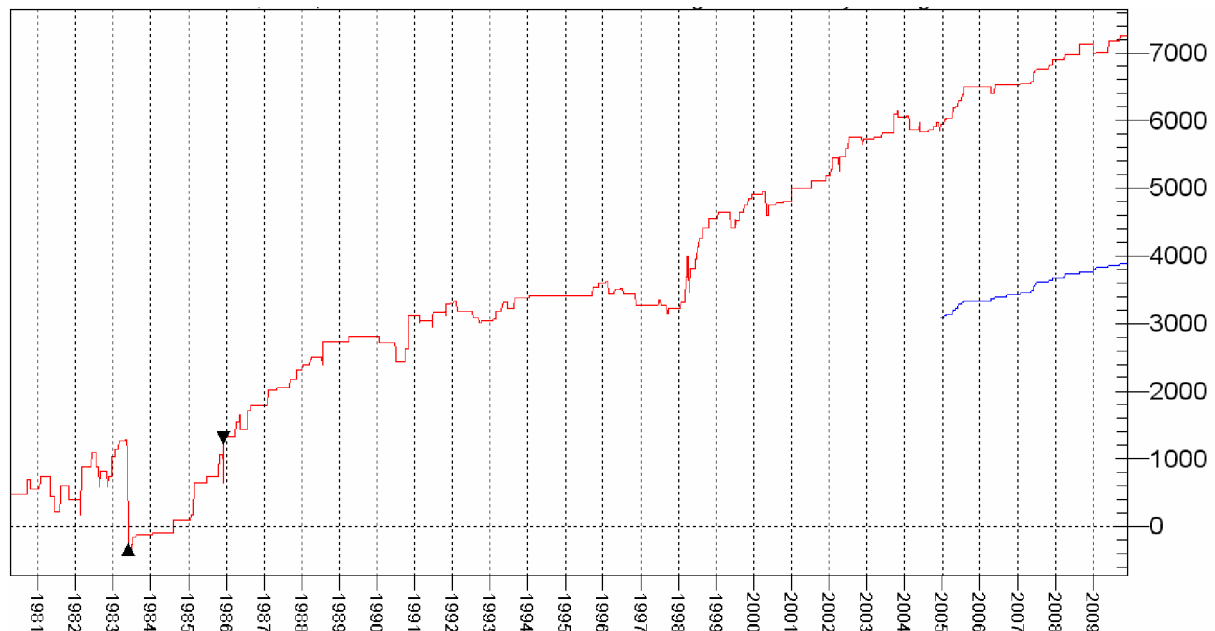
Winning Trades

Total Winners:	171
Gross Profit:	\$17.961
Average Win:	\$105
Largest Win:	\$549
Largest Drawdown in Win:	-\$237
Avg Drawdown in Win:	-\$38
Avg Run Up in Win:	\$144
Avg Run Down in Win:	-\$38
Most Consec Wins:	13
Avg # of Consec Wins:	5,18
Avg # of Bars in Wins:	1,25

Losing Trades

Total Losers:	56
Gross Loss:	-\$8.442
Average Loss:	-\$151
Largest Loss:	-\$304
Largest Peak in Loss:	\$93
Avg Peak in Loss:	\$7
Avg Run Up in Loss:	\$7
Avg Run Down in Loss:	-\$151
Most Consec Losses:	5
Avg # of Consec Losses:	1,65
Avg # of Bars in Losses:	,27

USD/JPY



Overall

Total Net Profit:	\$7.155	Profit Factor (\$Wins/\$Losses):	1,86
Total Trades:	228	Winning Percentage:	71,9%
Average Trade:	\$31	Payout Ratio (Avg Win/Loss):	0,73
Avg # of Bars in Trade:	1,13	Z-Score (W/L Predictability):	-5,0
Avg # of Trades per Year:	7,7	Percent in the Market:	1,0%
Max Closed-out Drawdown:	-\$1.613	Max Intraday Drawdown:	-\$1.630
Account Size Required:	\$1.630	Return Pct:	439,0%
Open Equity:	\$0	Kelly Ratio:	0,3327
Current Streak:	1 Losses	Optimal f:	0,56

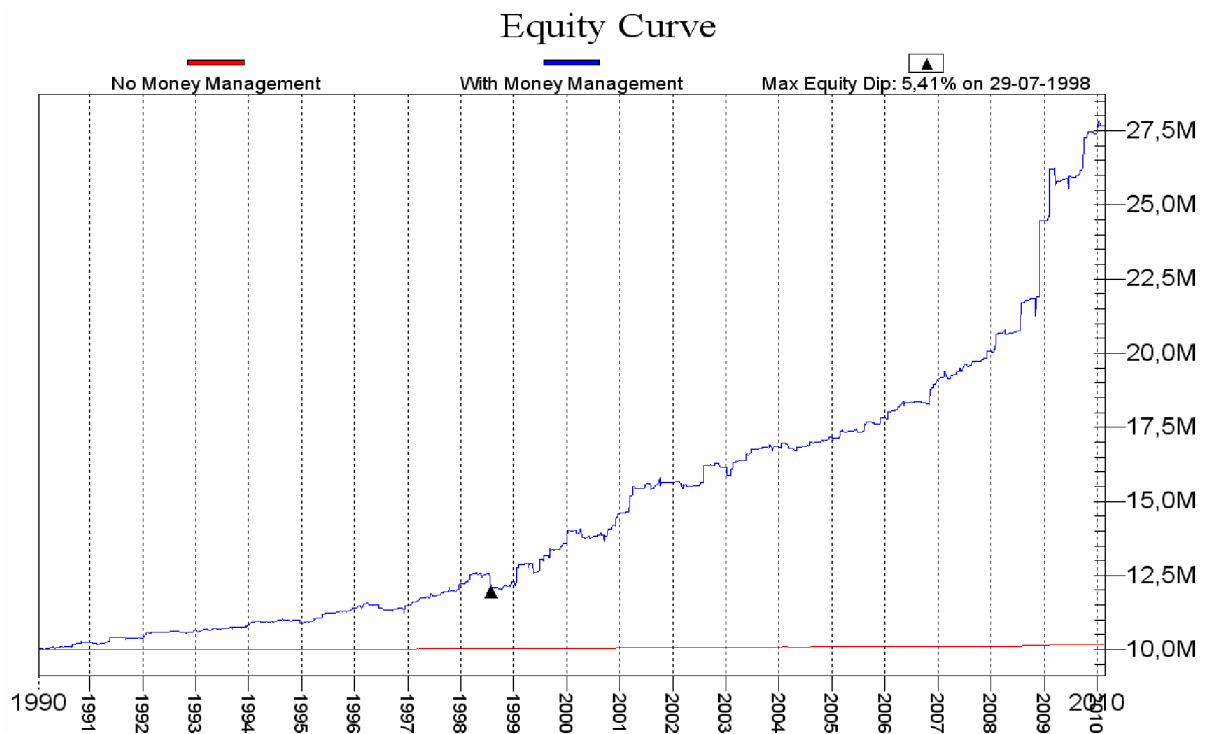
Winning Trades

Total Winners:	164
Gross Profit:	\$15.467
Average Win:	\$94
Largest Win:	\$485
Largest Drawdown in Win:	-\$168
Avg Drawdown in Win:	-\$29
Avg Run Up in Win:	\$136
Avg Run Down in Win:	-\$29
Most Consec Wins:	13
Avg # of Consec Wins:	5,29
Avg # of Bars in Wins:	1,31

Losing Trades

Total Losers:	64
Gross Loss:	-\$8.312
Average Loss:	-\$130
Largest Loss:	-\$291
Largest Peak in Loss:	\$119
Avg Peak in Loss:	\$14
Avg Run Up in Loss:	\$14
Avg Run Down in Loss:	-\$130
Most Consec Losses:	10
Avg # of Consec Losses:	2,06
Avg # of Bars in Losses:	,66

Alle indices en valuta tegelijkertijd



Tot slot vind u hierboven de grafiek van alle indices en valuta in een mandje. Met herinvestering getoont. Het gaat hierbij niet om de totale winst, want dat is afhankelijk van uw money-management. Waar het wel om gaat is om te kunnen beoordelen of toevallig kleine drawdowns van afzonderlijke indices of valutaparen tegelijk plaatsvinden. Dan zou er n.l. een optelsom kunnen plaatsvinden van kleine drawdowns, die dan een grote zouden kunnen veroorzaken.

Happy trading,
R. Wichgers.