PCM International Limit

Details:
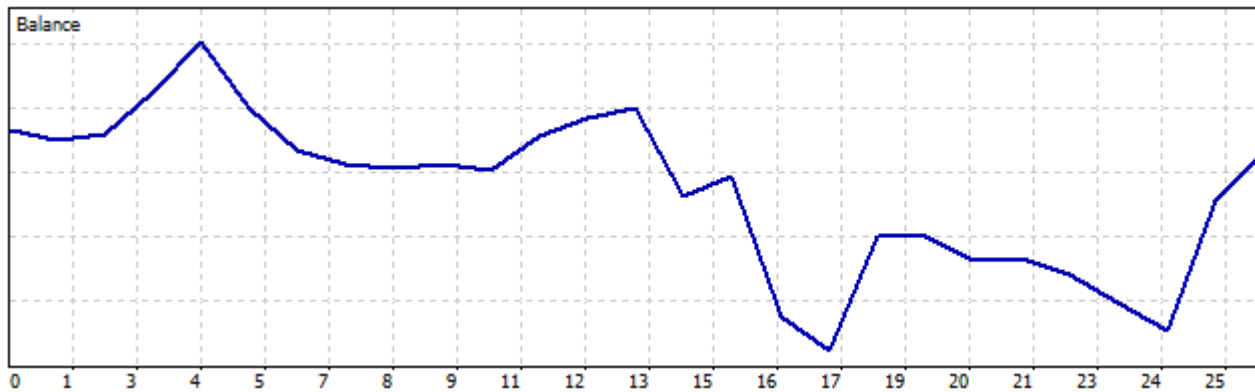
Gross Profit: 9.03	**Gross Loss:** 30.38	**Total Net Profit:** -1.35
Profit Factor: 0.96	**Expected Payoff:** -0.05	
Absolute Drawdown: 13.37	**Maximal Drawdown:** 18.69 (7.32%)	**Relative Drawdown:** 7.32% (18.69)

Total Trades: 26	**Short Positions (won %):**	9 (66.67%)	**Long Positions (won %):**	17 (41.18%)
	Profit Trades (% of total):	13 (50.00%)	**Loss trades (% of total):**	13 (50.00%)
Largest	**profit trade:**	7.90	**loss trade:**	-8.50
Average	**profit trade:**	2.23	**loss trade:**	-2.34
Maximum	**consecutive wins ($):**	3 (5.93)	**consecutive losses ($):**	4 (-7.65)
Maximal	**consecutive profit (count):**	10.89 (2)	**consecutive loss (count):**	-10.53 (2)
Average	**consecutive wins:**	2	**consecutive losses:**	2

$$W.R = \frac{\text{Profit Trades}}{\text{Total Trades}} = \frac{13}{26} = 0.5 \qquad L.R = 1-W.R = 1-.05 = 0.5 \qquad \frac{R}{R} = \frac{\bar{P}}{\bar{L}} = \frac{2.23}{2.34} = 0.95$$

consecutive loss (count): -10.53 (2)   **=>**
Calculated CL= Total Trades *L.R= 26*0.5=13   **=> CL=13**

CL´ =CL*1.2 => CL´=13*1.2=15.6=17
IF Max Risk =25 => 25*0.8 =20   **=>** $\quad RPT = \frac{20}{17} = 1.2$