

win rate = تعداد کل معاملات / تعداد معاملات سود ده

win rate = 11 / 20                      win rate = 55%

Losse Rate = تعداد کل معاملات / تعداد معاملات سود ده

Losse Rate = 9 / 20                      win rate = 45%

R / R= میانگین ضرر / میانگین سود

R/ R= 8.15 / 11.56 = 0.705

PF = (R / R ) \* ( win rate/ Losse Rate ) = 0.705 \* (0.55/0.45) = 0.86

CL = Losse Rate \* Total trades = 0.45 \* 20 =9 NO

CL = Report = 3 NO

CL (MAX)= 9 NO

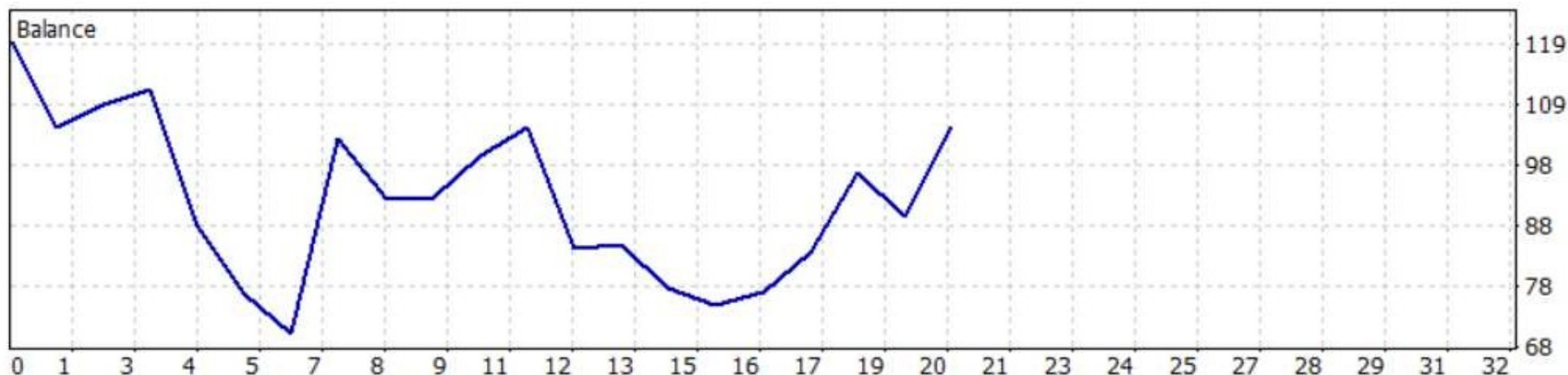
E.MDD ( MAX) = %50      E.MDD = %50 – % 10 = %40

CL (MAX)= 9 NO

CL = 9 \*1.2 = 11 NO

$$RPT = E.MDD / CL = 40 / 11 = \%3.3$$

یعنی در هر معامله می توان  $\%3.3$  از کل پول ریسک بکنیم یعنی اگر 100 دلار داشته باشیم می توانیم 3.3 دلار در هر معامله ضرر را تحمل کنیم .



<b>Gross Profit:</b>	<b>89.61</b>	<b>Gross Loss:</b>	<b>104.01</b>	<b>Total Net Profit:</b>	<b>-14.40</b>
<b>Profit Factor:</b>	<b>0.86</b>	<b>Expected Payoff:</b>	<b>-0.72</b>		
<b>Absolute Drawdown:</b>	<b>49.07</b>	<b>Maximal Drawdown:</b>	<b>49.07 (41.11%)</b>	<b>Relative Drawdown:</b>	<b>41.11% (49.07)</b>
<b>Total Trades:</b>	<b>20</b>	<b>Short Positions (won %):</b>	<b>11 (45.45%)</b>	<b>Long Positions (won %):</b>	<b>9 (66.67%)</b>
		<b>Profit Trades (% of total):</b>	<b>11 (55.00%)</b>	<b>Loss trades (% of total):</b>	<b>9 (45.00%)</b>
<b>Largest</b>		<b>profit trade:</b>	<b>32.78</b>	<b>loss trade:</b>	<b>-23.05</b>
<b>Average</b>		<b>profit trade:</b>	<b>8.15</b>	<b>loss trade:</b>	<b>-11.56</b>
<b>Maximum</b>		<b>consecutive wins (\$):</b>	<b>3 (12.30)</b>	<b>consecutive losses (\$):</b>	<b>3 (-41.14)</b>
<b>Maximal</b>		<b>consecutive profit (count):</b>	<b>32.78 (1)</b>	<b>consecutive loss (count):</b>	<b>-41.14 (3)</b>
<b>Average</b>		<b>consecutive wins:</b>	<b>2</b>	<b>consecutive losses:</b>	<b>2</b>