



Entry Signal Evaluator

Test entry setups on a portfolio of markets

Determine how effective long and short entry setups perform on a portfolio of markets using the Entry Signal Evaluator. This easy-to-use module will help traders and analysts take the guesswork out of their trading signals.

	1 Bar	Open 2 Bars	2 Bars	Open 3 Bars	3 Bars	4 Bars	5 Bars	10 Bars	15 Bars	20 Bars	25 Bars	30 Bars	40 Bars
Sum of 2128	12257	15210	20972	24060	35025	48632	60500	116458	171443	230830	299325	353348	499
Average of 2128	6	7	10	11	16	23	28	55	82	111	145	172	
Average for Wins	170	170	245	246	304	352	402	587	703	786	892	968	1
Average for Losses	-138	-137	-204	-202	-262	-313	-353	-528	-647	-775	-895	-965	-1
Draw Down	-14683	-13125	-26363	-24743	-37448	-48948	-61068	-114903	-166843	-212118	-253203	-275565	-315
Consecutive Losses	17	17	24	28	25	32	40	50	84	79	129	116	
Wins & Losses	995/1133	999/1129	1015/1113	1012/1116	1047/1081	1076/1052	1076/1052	1105/1006	1132/966	1182/901	1203/865	1208/845	1197/845
Accuracy %	46.76	46.95	47.70	47.56	49.20	50.56	50.56	52.30	53.96	56.75	58.17	58.84	58.84
All Profits/All Losses	1.08	1.10	1.09	1.11	1.12	1.15	1.16	1.22	1.27	1.33	1.39	1.43	1.43
Avg Win/Avg Loss	1.23	1.24	1.20	1.22	1.16	1.12	1.14	1.11	1.09	1.01	1.00	1.00	1.00
% Remove to Neutral	0.56	0.70	0.75	0.89	1.13	1.46	1.69	2.98	4.29	5.76	7.16	8.18	10
Avg DD Perf Ratio	8.35	11.67	7.84	9.59	9.11	9.81	9.90	10.43	10.79	11.40	12.51	13.30	14
Max DD Perf Ratio	3.39	4.70	3.23	3.95	3.80	4.03	4.02	4.11	4.17	4.42	4.80	5.20	6
F.US.EP 06/25/2008 21:30	88	88	200	200	250	463	538	1663	1650	2163	1825	1925	1
F.US.EP 06/25/2008 23:30	113	113	163	163	375	450	1000	1625	1563	1938	1775	1813	1
F.US.EP 06/26/2008 01:30	50	50	263	275	338	898	1175	1413	1750	1775	1563	1225	2
F.US.EP 06/26/2008 03:30	213	225	288	288	838	1125	1150	1363	1463	1725	1688	1388	2
F.US.EP 06/26/2008 05:30	63	63	613	625	900	925	1275	988	1325	1425	1563	1125	2
F.US.EP 06/26/2008 07:30	550	563	838	838	863	1213	1125	1113	1625	1288	1388	1388	1
F.US.EP 06/26/2008 08:30	-275	-275	-300	-300	-650	-563	-613	-550	-925	-763	-800	-700	-1
F.US.EP 06/26/2008 10:30	-25	-25	-375	-350	-288	-338	-238	-575	-600	-388	-50	-363	-
F.US.EP 06/26/2008 12:30	-350	-325	-263	-275	-313	-213	-213	-313	-575	-538	-238	-275	-
F.US.EP 06/26/2008 14:30	63	50	13	13	113	113	263	-75	-175	-313	125	13	
F.US.EP 06/26/2008 15:30	-38	-38	63	63	63	213	25	-488	-150	-250	-250	-163	
F.US.EP 06/26/2008 17:30	100	100	100	100	250	63	63	-313	-150	-188	-88	-325	

The Entry Signal Evaluator offers summary statistics and maximum open profits/losses bar-by-bar for each entry signal out to sixty bars.

Entry Signal Evaluator Benefits

- Easily create new test runs using the setup wizard.
- Test entry signals over one market or a portfolio of markets.
- Gauge profit/loss performance based on thirteen statistics.
- View performance details in tables or graphical displays.
- Export results to a Microsoft Excel® spreadsheet for further analysis.
- Test the validity of an entry setup before developing a full trading system.
- Utilize statistics to better manage your trades.
- Determine which entry signals work best in specific markets.

Contact Information

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