



ES #F : BackTesting\BT Renko.efs - eSignal Strategy Analyzer 2

STRATEGY ANALYSIS    TRADE ANALYSIS    TRADES    PERIODICAL ANALYSIS    GRAPHS    SETTINGS

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Trade ID	Symbol	Trade Type	Strategy	Date	Time	Price	Quantity	Profit	Loss
266	531	EntryShort	Reverse Down	3/16/2009	11:00 AM	765.5	1	\$587.5	\$25
	532	ExitShort	End of Day close	3/16/2009	1:00 PM	753.75	1	7.9%	0.31%
267	533	EntryShort	Reverse Down	3/17/2009	5:00 AM	750.5	1	(\$225)	(\$200)
	534	ExitShort	Reverse Up	3/17/2009	5:30 AM	755	1	(2.6%)	(2.5%)
268	535	EntryLong	Reverse Up	3/17/2009	5:30 AM	755	1	(\$387.5)	(\$587.5)
	536	ExitLong	Reverse Down	3/17/2009	6:30 AM	747.25	1	(4.97%)	(7.34%)
269	537	EntryShort	Reverse Down	3/17/2009	6:30 AM	747.25	1	(\$362.5)	(\$950)
	538	ExitShort	Reverse Up	3/17/2009	7:30 AM	754.5	1	(4.89%)	(11.88%)
270	539	EntryLong	Reverse Up	3/17/2009	7:30 AM	754.5	1	\$212.5	(\$737.5)
	540	ExitLong	Reverse Down	3/17/2009	11:15 AM	758.75	1	3.01%	(9.22%)
271	541	EntryShort	Reverse Down	3/17/2009	11:15 AM	758.75	1	(\$237.5)	(\$975)
	542	ExitShort	Reverse Up	3/17/2009	11:30 AM	763.5	1	(3.27%)	(12.18%)
272	543	EntryLong	Reverse Up	3/17/2009	11:30 AM	763.5	1	\$612.5	(\$362.5)
	544	ExitLong	End of Day close	3/17/2009	1:00 PM	775.75	1	8.72%	(4.53%)
273	545	EntryShort	Reverse Down	3/18/2009	5:00 AM	770.5	1	\$62.5	(\$300)
	546	ExitShort	Reverse Up	3/18/2009	8:45 AM	769.25	1	0.82%	(3.75%)
274	547	EntryLong	Reverse Up	3/18/2009	8:45 AM	769.25	1	\$850	\$550
	548	ExitLong	Reverse Down	3/18/2009	12:15 PM	786.25	1	11.04%	6.88%