

Summary - All Trades Report

gen 14, 2010 14.40.39

Name: AM Alga (Tested on SP-067)
Symbol: SP-067
Equity Filter: OFF - All entries taken
Take Next Trade: No Equity Filter Applied

Position selection All trades, From date 23/07/2009, To date 14/01/2010, Chart By Date, Ignore trades <= -999.999.999, Ignore trades >= 999.999.999, Ignore big wins 0, Ignore big losses 0, Profit is >= 0,00, Show cents No, Show Max Intra No

Overall

Total Net Profit:	\$23.770	Profit Factor (\$Wins/\$Losses):	6,52
Total Trades:	39	Winning Percentage:	79,5%
Average Trade:	\$609	Payout Ratio (Avg Win/Loss):	1,68
Avg # of Bars in Trade:	9,21	Z-Score (W/L Predictability):	-0,1
Avg # of Trades per Year:	80,9	Percent in the Market:	2,6%
Max Closed-out Drawdown:	-\$1.400	Max Intraday Drawdown:	-\$2.245
Account Size Required:	\$19.563	Return Pct:	121,5%
Open Equity:	\$0	Kelly Ratio:	0,6729
Current Streak:	1 Wins	Optimal f:	0,85

Winning Trades

Total Winners:	31
Gross Profit:	\$28.080
Average Win:	\$906
Largest Win:	\$2.780
Largest Drawdown in Win:	-\$1.895
Avg Drawdown in Win:	-\$424
Avg Run Up in Win:	\$1.401
Avg Run Down in Win:	-\$424
Most Consec Wins:	9
Avg # of Consec Wins:	4,43
Avg # of Bars in Wins:	8,42

Losing Trades

Total Losers:	8
Gross Loss:	-\$4.310
Average Loss:	-\$539
Largest Loss:	-\$1.045
Largest Peak in Loss:	\$980
Avg Peak in Loss:	\$418
Avg Run Up in Loss:	\$418
Avg Run Down in Loss:	-\$1.023
Most Consec Losses:	2
Avg # of Consec Losses:	1,33
Avg # of Bars in Losses:	12,25