

Summary - All Trades Report

Aug 21, 2009 10.45.05

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

Position selection All trades, From date 10/06/2009, To date 21/07/2009, 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:	\$12.060	Profit Factor (\$Wins/\$Losses):	11,40
Total Trades:	12	Winning Percentage:	75,0%
Average Trade:	\$1.005	Payout Ratio (Avg Win/Loss):	3,80
Avg # of Bars in Trade:	10,42	Z-Score (W/L Predictability):	0,0
Avg # of Trades per Year:	104,4	Percent in the Market:	1,2%
Max Closed-out Drawdown:	-\$915	Max Intraday Drawdown:	-\$1.435
Account Size Required:	\$18.753	Return Pct:	64,3%
Open Equity:	\$0	Kelly Ratio:	0,6842
Current Streak:	3 Wins	Optimal f:	0,75

Winning Trades

Total Winners:	9
Gross Profit:	\$13.220
Average Win:	\$1.469
Largest Win:	\$3.955
Largest Drawdown in Win:	-\$520
Avg Drawdown in Win:	-\$231
Avg Run Up in Win:	\$2.036
Avg Run Down in Win:	-\$231
Most Consec Wins:	4
Avg # of Consec Wins:	3,00
Avg # of Bars in Wins:	8,78

Losing Trades

Total Losers:	3
Gross Loss:	-\$1.160
Average Loss:	-\$387
Largest Loss:	-\$495
Largest Peak in Loss:	\$1.455
Avg Peak in Loss:	\$597
Avg Run Up in Loss:	\$597
Avg Run Down in Loss:	-\$845
Most Consec Losses:	2
Avg # of Consec Losses:	1,50
Avg # of Bars in Losses:	15,33