

## Summary - All Trades Report

feb 23, 2009 23.04.08

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 02/09/2008, To date 24/02/2009, 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:	\$210.825	Profit Factor (\$Wins/\$Losses):	<b>5,81</b>
Total Trades:	75	Winning Percentage:	<b>70,7%</b>
Average Trade:	\$2.811	Payout Ratio (Avg Win/Loss):	<b>2,41</b>
Avg # of Bars in Trade:	16,29	Z-Score (W/L Predictability):	-0,2
Avg # of Trades per Year:	155,6	Percent in the Market:	20,4%
Max Closed-out Drawdown:	<b>-\$11.915</b>	Max Intraday Drawdown:	<b>-\$13.060</b>
Account Size Required:	\$30.378	Return Pct:	<b>694,0%</b>
Open Equity:	\$0	Kelly Ratio:	0,5851
Current Streak:	5 Wins	Optimal f:	0,86

### Winning Trades

Total Winners:	53
Gross Profit:	\$254.615
Average Win:	\$4.804
Largest Win:	\$20.455
Largest Drawdown in Win:	<b>-\$5.295</b>
Avg Drawdown in Win:	<b>-\$1.339</b>
Avg Run Up in Win:	\$6.747
Avg Run Down in Win:	<b>-\$1.339</b>
Most Consec Wins:	10
Avg # of Consec Wins:	3,31
Avg # of Bars in Wins:	17,34

### Losing Trades

Total Losers:	22
Gross Loss:	<b>-\$43.790</b>
Average Loss:	<b>-\$1.990</b>
Largest Loss:	<b>-\$5.545</b>
Largest Peak in Loss:	\$5.030
Avg Peak in Loss:	\$1.539
Avg Run Up in Loss:	\$1.539
Avg Run Down in Loss:	<b>-\$3.103</b>
Most Consec Losses:	4
Avg # of Consec Losses:	1,47
Avg # of Bars in Losses:	13,77