

## Summary - All Trades Report

mar 16, 2009 08.14.57

Name: AM Alga old 2  
Symbol: SP-067  
Equity Filter: OFF - All entries taken  
Take Next Trade: No Equity Filter Applied

Position selection All trades, From date 25/02/2009, To date 12/03/2009, 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:	\$10.910	Profit Factor (\$Wins/\$Losses):	<b>9,76</b>
Total Trades:	7	Winning Percentage:	<b>85,7%</b>
Average Trade:	\$1.559	Payout Ratio (Avg Win/Loss):	<b>1,63</b>
Avg # of Bars in Trade:	17,57	Z-Score (W/L Predictability):	1,7
Avg # of Trades per Year:	159,8	Percent in the Market:	4,1%
Max Closed-out Drawdown:	<b>-\$1.245</b>	Max Intraday Drawdown:	<b>-\$4.870</b>
Account Size Required:	\$22.188	Return Pct:	<b>49,2%</b>
Open Equity:	\$0	Kelly Ratio:	0,7693
Current Streak:	2 Wins	Optimal f:	0,72

### Winning Trades

Total Winners:	6
Gross Profit:	\$12.155
Average Win:	\$2.026
Largest Win:	\$4.155
Largest Drawdown in Win:	<b>-\$4.270</b>
Avg Drawdown in Win:	<b>-\$1.774</b>
Avg Run Up in Win:	\$3.251
Avg Run Down in Win:	<b>-\$1.774</b>
Most Consec Wins:	4
Avg # of Consec Wins:	3,00
Avg # of Bars in Wins:	16,33

### Losing Trades

Total Losers:	1
Gross Loss:	<b>-\$1.245</b>
Average Loss:	<b>-\$1.245</b>
Largest Loss:	<b>-\$1.245</b>
Largest Peak in Loss:	\$1.205
Avg Peak in Loss:	\$1.205
Avg Run Up in Loss:	\$1.205
Avg Run Down in Loss:	<b>-\$4.870</b>
Most Consec Losses:	1
Avg # of Consec Losses:	1,00
Avg # of Bars in Losses:	25,00