

Summary - All Trades Report

apr 7, 2009 13.36.23

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 13/03/2009, To date 07/04/2009, 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:	\$6.510	Profit Factor (\$Wins/\$Losses):	5,51
Total Trades:	7	Winning Percentage:	85,7%
Average Trade:	\$930	Payout Ratio (Avg Win/Loss):	0,92
Avg # of Bars in Trade:	14,00	Z-Score (W/L Predictability):	-0,5
Avg # of Trades per Year:	98,3	Percent in the Market:	1,2%
Max Closed-out Drawdown:	-\$1.445	Max Intraday Drawdown:	-\$2.195
Account Size Required:	\$19.513	Return Pct:	33,4%
Open Equity:	\$0	Kelly Ratio:	0,7014
Current Streak:	1 Losses	Optimal f:	0,68

Winning Trades

Total Winners:	6
Gross Profit:	\$7.955
Average Win:	\$1.326
Largest Win:	\$2.880
Largest Drawdown in Win:	-\$920
Avg Drawdown in Win:	-\$545
Avg Run Up in Win:	\$2.238
Avg Run Down in Win:	-\$545
Most Consec Wins:	6
Avg # of Consec Wins:	6,00
Avg # of Bars in Wins:	12,17

Losing Trades

Total Losers:	1
Gross Loss:	-\$1.445
Average Loss:	-\$1.445
Largest Loss:	-\$1.445
Largest Peak in Loss:	\$1.555
Avg Peak in Loss:	\$1.555
Avg Run Up in Loss:	\$1.555
Avg Run Down in Loss:	-\$2.195
Most Consec Losses:	1
Avg # of Consec Losses:	1,00
Avg # of Bars in Losses:	25,00