## Report nr 1 medie a 5 e 25

TradeStation Strategy Performance Report - zz SPMIB\#F.MI-1 min. (09/10/200726/02/2008)

## Performance Summary: All Trades

| Total Net Profit | $\$ 37.808,00$ | Open position P/L | $\$ 0,00$ |
| :--- | ---: | :--- | ---: |
| Gross |  |  |  |
| Profit | $\$ 224.116,00$ | Gross Loss | $(\$ 186.308,00)$ |
| Total \# of trades | 1.257 | Percent profitable <br> Number losing trades | $38,90 \%$ |
| Number winning trades | 489 |  | 768 |
|  |  | Largest losing trade | $(\$ 2.356,00)$ |
| Largest winning trade | $\$ 3.719,00$ | Average losing trade | $(\$ 242,59)$ |
| Average winning trade | $\$ 458,31$ | Avg trade (win \& loss) | $\$ 30,08$ |
| Ratio avg win/avg loss | 1,89 | Max consec. losers |  |
| Max consec. Winners | 5 | Avg \# bars in losers | 11 |
| Avg \# bars in winners | 54 |  | 27 |
| Max intraday drawdown | $(\$ 12.877,00)$ | 1,20 | Max \# contracts held |

## Performance Summary: Long Trades

| Total Net Profit | $\$ 3.869,00$ | Open position P/L |  |
| :--- | ---: | :--- | ---: |
| Gross |  |  |  |
| Profit | $\$ 96.171,00$ | Gross Loss | $\$ 0,00$ |
| Total \# of trades | 626 | Percent profitable | $(\$ 92.302,00)$ |
| Number winning trades | 234 | Number losing trades | $37,38 \%$ |
|  |  |  | 392 |
| Largest winning trade | $\$ 3.719,00$ | Largest losing trade | $(\$ 1.356,00)$ |
| Average winning trade | $\$ 410,99$ | Average losing trade | $(\$ 235,46)$ |
| Ratio avg win/avg loss | 1,75 | Avg trade (win \& loss) | $\$ 6,18$ |
| Max consec. Winners | 7 |  |  |
| Avg \# bars in winners | 54 | Max consec. losers | 13 |
|  |  |  | 26 |
| Max intraday drawdown bars in losers |  |  |  |
| Profit | $(\$ 11.575,00)$ | 1,04 | Max \# contracts held |

## Performance Summary: Short Trades

| Total Net Profit | $\$ 33.939,00$ | Open position P/L | $\$ 0,00$ |
| :--- | ---: | :--- | ---: |
| Gross | $\$ 127.945,00$ | Gross Loss | $(\$ 94.006,00)$ |
| Profit | 631 | Percent profitable | $40,41 \%$ |


| Number winning trades | 255 | Number losing trades | 376 |
| :--- | ---: | :--- | ---: |
| Largest winning trade | $\$ 3.019,00$ | Largest losing trade | $(\$ 2.356,00)$ |
| Average winning trade | $\$ 501,75$ | Average losing trade | $(\$ 250,02)$ |
| Ratio avg win/avg loss | 2,01 | Avg trade (win \& loss) | $\$ 53,79$ |
| Max consec. Winners | 7 |  |  |
| Avg \# bars in winners | 54 | Max consec. losers | 16 |
| Max intraday drawdown | $(\$ 9.243,00)$ |  | 27 |
| Profit | 1,36 |  |  |
| Factor |  |  |  |
| Account size required | $\$ 9.243,00$ | Return on account | 1 |

Report nr 1 medie a 9 e 18

TradeStation Strategy Performance Report - zz SPMIB\#F.MI-1 min. (09/10/2007-
26/02/2008)

## Performance Summary: All Trades

| Total Net Profit | $\$ 38.171,00$ | Open position P/L | $\$ 0,00$ |
| :--- | ---: | :--- | ---: |
| Gross |  | Gross Loss | $(\$ 176.264,00)$ |
| Profit | $\$ 214.435,00$ | Percent profitable | $43,21 \%$ |
| Total \# of trades | 1.134 | Number losing trades | 644 |
| Number winning trades | 490 |  |  |
|  |  | Largest losing trade | $(\$ 2.281,00)$ |
| Largest winning trade | $\$ 5.244,00$ | Average losing trade | $(\$ 273,70)$ |
| Average winning trade | $\$ 437,62$ | Avg trade (win \& loss) | $\$ 33,66$ |
| Ratio avg win/avg loss | 1,60 |  |  |
|  |  | Max consec. losers | 8 |
| Max consec. Winners | 8 | Avg \# bars in losers | 31 |
| Avg \# bars in winners | 55 |  |  |
| Max intraday drawdown | $(\$ 8.326,00)$ | 1,22 | Max \# contracts held |

## Performance Summary: Long Trades

| Total Net Profit | $\$ 4.778,00$ | Open position P/L | $\$ 0,00$ |
| :--- | ---: | :--- | ---: |
| Gross |  |  |  |
| Profit | $\$ 94.285,00$ | Gross Loss | $(\$ 89.507,00)$ |
| Total \# of trades | 562 |  |  |
| Number winning trades | 240 | Nercent profitable | $42,70 \%$ |
|  |  |  | 322 |
| Largest winning trade | $\$ 3.844,00$ | $\$ 392,85$ | Largest losing trade |


| Max consec. Winners | 6 | Max consec. losers | 10 |
| :--- | ---: | :--- | ---: |
| Avg \# bars in winners | 55 | Avg \# bars in losers | 32 |
| Max intraday drawdown | $(\$ 9.626,00)$ |  |  |
| Profit |  |  | 1 |
| Factor | 1,05 | Max \# contracts held | $49,64 \%$ |

## Performance Summary: Short Trades

| Total Net Profit | $\$ 33.393,00$ | Open position P/L | $\$ 0,00$ |
| :--- | ---: | :--- | ---: |
| Gross |  | Gross Loss | $(\$ 86.757,00)$ |
| Profit | $\$ 120.150,00$ | Percent profitable | $43,71 \%$ |
| Total \# of trades | 572 | Number losing trades | 322 |
| Number winning trades | 250 |  |  |
|  |  | Largest losing trade | $(\$ 2.281,00)$ |
| Largest winning trade | $\$ 5.244,00$ | Average losing trade | $(\$ 269,43)$ |
| Average winning trade | $\$ 480,60$ | Avg trade (win \& loss) | $\$ 58,38$ |
| Ratio avg win/avg loss | 1,78 |  |  |
|  |  | Max consec. losers | 8 |
| Max consec. Winners | 6 | Avg \# bars in losers | 30 |
| Avg \# bars in winners |  |  |  |
| Max intraday drawdown | $(\$ 7.085,00)$ | 1,38 | Max \# contracts held |

## Report nr 1 medie a 9 e 181 anno di trading

TradeStation Strategy Performance Report - zz SPMIB\#F.MI-1 min. (27/02/200726/02/2008)

## Performance Summary: All Trades

| Total Net Profit | $\$ 31.209,00$ | Open position P/L | $\$ 0,00$ |
| :--- | ---: | :--- | ---: |
| Gross | $\$ 478.674,00$ | Gross Loss | $(\$ 447.465,00)$ |
| Profit |  |  |  |
| Total \# of trades | 2.961 | Percent profitable | $41,24 \%$ |
| Number winning trades | 1.221 | Number losing trades | 1.740 |
| Largest winning trade | $\$ 5.244,00$ |  |  |
| Average winning trade | $\$ 392,03$ | Largest losing trade | $(\$ 4.906,00)$ |
| Ratio avg win/avg loss | 1,52 | Average losing trade | $(\$ 257,16)$ |
| Max consec. Winners |  | Avg trade (win \& loss) | $\$ 10,54$ |
| Avg \# bars in winners | 55 | Max consec. losers | 12 |
| Max intraday drawdown | $(\$ 30.714,00)$ | Avg \# bars in losers | 32 |
| Profit | 1,07 |  |  |
| Factor |  |  |  |

## Performance Summary: Long Trades

| Total Net Profit | $(\$ 4.620,00)$ | Open position P/L | $\$ 0,00$ |
| :--- | ---: | :--- | ---: |
| Gross |  |  |  |
| Profit | $\$ 220.370,00$ | Gross Loss | $(\$ 224.990,00)$ |
| Total \# of trades | 1.470 | Percent profitable | $41,16 \%$ |
| Number winning trades | 605 | Number losing trades | 865 |
|  |  |  |  |
| Largest winning trade | $\$ 3.844,00$ | Largest losing trade | $(\$ 2.456,00)$ |
| Average winning trade | $\$ 364,25$ | Average losing trade | $(\$ 260,10)$ |
| Ratio avg win/avg loss | 1,40 | Max trade (win \& loss) | $(\$ 3,14)$ |
| Max consec. Winners | 6 | Avg \# bars in losers | 1 |
| Avg \# bars in winners | 56 |  | 10 |
| Max intraday drawdown | $(\$ 22.590,00)$ | , 98 | Max \# contracts held |

## Performance Summary: Short Trades

| Total Net Profit | $\$ 35.829,00$ |
| :--- | ---: |
| Gross |  |
| Profit | $\$ 258.304,00$ |
|  | 1.491 |
| Total \# of trades | 616 |
| Number winning trades | $\$ 5.244,00$ |
|  | $\$ 419,32$ |
| Largest winning trade | 1,65 |
| Average winning trade | 6 |
| Ratio avg win/avg loss | 54 |
|  |  |
| Max consec. Winners | 1,16 |
| Avg \# bars in winners |  |
|  |  |
| Max intraday drawdown | $(\$ 13.064,00)$ |
| Profit |  |
| Factor | $\$ 13.064,00$ |


| Open position P/L | $\$ 0,00$ |
| :--- | ---: |
| Gross Loss | $(\$ 222.475,00)$ |


| Percent profitable | $41,31 \%$ |
| :--- | ---: |
| Number losing trades | 875 |

Largest losing trade (\$4.906,00) Average losing trade $\quad(\$ 254,26)$
Avg trade (win \& loss) \$24,03

Max consec. losers 10
Avg \# bars in losers 32

| Max \# contracts held | 1 |
| :--- | ---: |
| Return on account | $274,26 \%$ |

Return on account 274,26\%

