

Report nr 1 medie a 5 e 25

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

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	38,90%
Number winning trades	489	Number losing trades	768
Largest winning trade	\$3.719,00	Largest losing trade	(\$2.356,00)
Average winning trade	\$458,31	Average losing trade	(\$242,59)
Ratio avg win/avg loss	1,89	Avg trade (win & loss)	\$30,08
Max consec. Winners	5	Max consec. losers	11
Avg # bars in winners	54	Avg # bars in losers	27
Max intraday drawdown Profit	(\$12.877,00)	Max # contracts held	1
Factor	1,20	Return on account	293,61%
Account size required	\$12.877,00		

Performance Summary: Long Trades

Total Net Profit	\$3.869,00	Open position P/L	\$0,00
Gross Profit	\$96.171,00	Gross Loss	(\$92.302,00)
Total # of trades	626	Percent profitable	37,38%
Number winning trades	234	Number losing trades	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	Max consec. losers	13
Avg # bars in winners	54	Avg # bars in losers	26
Max intraday drawdown Profit	(\$11.575,00)	Max # contracts held	1
Factor	1,04	Return on account	33,43%
Account size required	\$11.575,00		

Performance Summary: Short Trades

Total Net Profit	\$33.939,00	Open position P/L	\$0,00
Gross Profit	\$127.945,00	Gross Loss	(\$94.006,00)
Total # of trades	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	Max consec. losers	16
Avg # bars in winners	54	Avg # bars in losers	27
Max intraday drawdown	(\$9.243,00)		
Profit			
Factor	1,36	Max # contracts held	1
Account size required	\$9.243,00	Return on account	367,19%

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 Profit	\$214.435,00	Gross Loss	(\$176.264,00)
Total # of trades	1.134	Percent profitable	43,21%
Number winning trades	490	Number losing trades	644
Largest winning trade	\$5.244,00	Largest losing trade	(\$2.281,00)
Average winning trade	\$437,62	Average losing trade	(\$273,70)
Ratio avg win/avg loss	1,60	Avg trade (win & loss)	\$33,66
Max consec. Winners	8	Max consec. losers	8
Avg # bars in winners	55	Avg # bars in losers	31
Max intraday drawdown	(\$8.326,00)		
Profit			
Factor	1,22	Max # contracts held	1
Account size required	\$8.326,00	Return on account	458,46%

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	Percent profitable	42,70%
Number winning trades	240	Number losing trades	322
Largest winning trade	\$3.844,00	Largest losing trade	(\$2.006,00)
Average winning trade	\$392,85	Average losing trade	(\$277,97)
Ratio avg win/avg loss	1,41	Avg trade (win & loss)	\$8,50

Max consec. Winners	6	Max consec. losers	10
Avg # bars in winners	55	Avg # bars in losers	32
Max intraday drawdown Profit	(\$9.626,00)		
Factor	1,05	Max # contracts held	1
Account size required	\$9.626,00	Return on account	49,64%

Performance Summary: Short Trades

Total Net Profit	\$33.393,00	Open position P/L	\$0,00
Gross Profit	\$120.150,00	Gross Loss	(\$86.757,00)
Total # of trades	572	Percent profitable	43,71%
Number winning trades	250	Number losing trades	322
Largest winning trade	\$5.244,00	Largest losing trade	(\$2.281,00)
Average winning trade	\$480,60	Average losing trade	(\$269,43)
Ratio avg win/avg loss	1,78	Avg trade (win & loss)	\$58,38
Max consec. Winners	6	Max consec. losers	8
Avg # bars in winners	54	Avg # bars in losers	30
Max intraday drawdown Profit	(\$7.085,00)		
Factor	1,38	Max # contracts held	1
Account size required	\$7.085,00	Return on account	471,32%

Report nr 1 medie a 9 e 18 1 anno di trading

TradeStation Strategy Performance Report - zz SPMIB#F.MI-1 min. (27/02/2007-26/02/2008)

Performance Summary: All Trades

Total Net Profit	\$31.209,00	Open position P/L	\$0,00
Gross Profit	\$478.674,00	Gross Loss	(\$447.465,00)
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	Largest losing trade	(\$4.906,00)
Average winning trade	\$392,03	Average losing trade	(\$257,16)
Ratio avg win/avg loss	1,52	Avg trade (win & loss)	\$10,54
Max consec. Winners	8	Max consec. losers	12
Avg # bars in winners	55	Avg # bars in losers	32
Max intraday drawdown Profit	(\$30.714,00)		
Factor	1,07	Max # contracts held	1

Account size required	\$30.714,00	Return on account	101,61%
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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	Avg trade (win & loss)	(\$3,14)
Max consec. Winners	6	Max consec. losers	10
Avg # bars in winners	56	Avg # bars in losers	31
Max intraday drawdown Profit	(\$22.590,00)		
Factor	,98	Max # contracts held	1
Account size required	\$22.590,00	Return on account	-20,45%

Performance Summary: Short Trades

Total Net Profit	\$35.829,00	Open position P/L	\$0,00
Gross Profit	\$258.304,00	Gross Loss	(\$222.475,00)
Total # of trades	1.491	Percent profitable	41,31%
Number winning trades	616	Number losing trades	875
Largest winning trade	\$5.244,00	Largest losing trade	(\$4.906,00)
Average winning trade	\$419,32	Average losing trade	(\$254,26)
Ratio avg win/avg loss	1,65	Avg trade (win & loss)	\$24,03
Max consec. Winners	6	Max consec. losers	10
Avg # bars in winners	54	Avg # bars in losers	32
Max intraday drawdown Profit	(\$13.064,00)		
Factor	1,16	Max # contracts held	1
Account size required	\$13.064,00	Return on account	274,26%