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

Profit

Total # of 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 Number winning trades	1.257 489	Percent profitable 38,90% Number losing trades 768
Largest winning trade Average winning trade Ratio avg win/avg loss	\$3.719,00 \$458,31 1,89	Largest losing trade (\$2.356,00) Average losing trade (\$242,59) Avg trade (win & loss) \$30,08
Max consec. Winners Avg # bars in winners	5 54	Max consec. losers 11 Avg # bars in losers 27
Max intraday drawdown Profit	(\$12.877,00)	
Factor Account size required	1,20 \$12.877,00	Max # contracts held 1 Return on account 293,61%
Performance Sun	nmary: Lor	ng 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 Number winning trades	626 234	Percent profitable 37,38% Number losing trades 392
Largest winning trade Average winning trade Ratio avg win/avg loss	\$3.719,00 \$410,99 1,75	Largest losing trade (\$1.356,00) Average losing trade (\$235,46) Avg trade (win & loss) \$6,18
Max consec. Winners Avg # bars in winners	7 54	Max consec. losers 13 Avg # bars in losers 26
Max intraday drawdown Profit	(\$11.575,00)	
Factor Account size required	1,04 \$11.575,00	Max # contracts held 1 Return on account 33,43%
Performance Sun	nmary: Sho	ort Trades
Total Net Profit	\$33.939,00	Open position P/L \$0,00
Gross	#407.045.00	(0.4.000.00)

Gross Loss

Percent profitable

(\$94.006,00)

40,41%

\$127.945,00

631

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 Profit Factor Account size required	(\$9.243,00) 1,36 \$9.243,00	Max # contracts held Return on account	1 367,19%

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

\$38.171,00	Open position P/L	\$0,00
\$214.435,00	Gross Loss (\$176	6.264,00)
1.134 490	Percent profitable Number losing trades	43,21% 644
\$5.244,00 \$437,62 1,60		2.281,00) (\$273,70) \$33,66
8 55	Max consec. losers Avg # bars in losers	8 31
(\$8.326,00) 1,22 \$8.326,00	Max # contracts held Return on account	1 458,46%
	\$214.435,00 1.134 490 \$5.244,00 \$437,62 1,60 8 55 (\$8.326,00)	\$214.435,00 Gross Loss (\$176 1.134 Percent profitable 490 Number losing trades \$5.244,00 Largest losing trade \$437,62 Average losing trade 1,60 Avg trade (win & loss) 8 Max consec. losers 55 Avg # bars in losers (\$8.326,00) 1,22 Max # contracts held

Performance Summary: Long Trades

Total Net Profit Gross	\$4.778,00	Open position P/L	\$0,00
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	(\$9.626,00)		
Profit			
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 Gross	\$33.393,00	Open position P/L \$0,00
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 Gross	\$31.209,00	Open position P/L \$0,00
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 Gross	(\$4.620,00)	Open position P/L \$0,00
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 Gross	\$35.829,00	Open position P/L	\$0,00
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%