

TRADING STRATEGY

TS sasa 15min + Tstop backtest ultimo anno.cht
EURUSD (EURUSD)
Paper Trading
14/06/2008 11.49.41

STATISTICS

<u>Performance Statistic</u>	<u>All Trades</u>	<u>Long Only</u>	<u>Short Only</u>
Start Date	13/12/2007		
End Date	13/06/2008 15.30.00		
Beginning Price	1,4711		
Ending Price	1,5323		
Change in Price	0,0612		
Percent Change in Price	4,2%		
Annual Percent Change in Price	8,3%		
Return on Trades	1718,1%	1000,6%	717,5%
Annual Return on Trades	3414,8%	1988,7%	1426,1%
Return on Account	1153,1%	671,5%	517,5%
Annual Return on Account	2291,8%	1334,7%	1028,6%
Net Profit	\$ 86.250,00	\$ 50.230,00	\$ 36.020,00
Gross Profit	\$ 96.900,00	\$ 57.730,00	\$ 39.170,00
Gross Loss	\$ 10.650,00	\$ 7.500,00	\$ 3.150,00
Ratio Gross Profit/Loss	9,10	7,70	12,43
Percent Profitable Trades	86,2%	85,6%	87,3%
Number Trades	145	90	55
Number Winning Trades	125	77	48
Number Losing Trades	20	13	7
Largest Winning Trade Profit	\$ 2.350,00	\$ 2.350,00	\$ 1.980,00
Largest Losing Trade Loss	\$ 1.320,00	\$ 1.320,00	\$ 840,00
Average Trade Profit	\$ 594,83	\$ 558,11	\$ 654,91
Average Winning Trade Profit	\$ 775,20	\$ 749,74	\$ 816,04
Average Losing Trade Loss	\$ 532,50	\$ 576,92	\$ 450,00
Ratio Avg Win/Avg Loss	1,46	1,30	1,81
Maximum Consecutive Winners	22	22	16
Maximum Consecutive Losers	2	2	2
Average Trade Span	71 bars	75 bars	66 bars
Average Winning Trade Span	66 bars	69 bars	61 bars
Average Losing Trade Span	105 bars	107 bars	101 bars

Longest Trade Span	483 bars	244 bars	483 bars
Longest Winning Trade Span	483 bars	185 bars	483 bars
Longest Losing Trade Span	244 bars	244 bars	177 bars
Largest Units Traded	1	1	1
Largest Winning Units Traded	1	1	1
Largest Losing Units Traded	1	1	1
Average Units Traded	1	1	1
Average Winning Units Traded	1	1	1
Average Losing Units Traded	1	1	1
Commissions Paid	\$ 2.900,00	\$ 1.800,00	\$ 1.100,00
Maximum Drawdown	\$ 2.480,00	\$ 2.480,00	\$ 1.960,00
Maximum Open Trade Drawdown	\$ 1.830,00	\$ 1.830,00	\$ 1.710,00
Required Account Size	\$ 7.480,00	\$ 7.480,00	\$ 6.960,00