

TRADING STRATEGY

TS sasa 15min + Tstop backtest ultimo anno.cht  
 EURUSD (EURUSD)  
 1473,5%  
 14/06/2008 11.42.37

STATISTICS

<u>Performance Statistic</u>	<u>All Trades</u>	<u>Long Only</u>	<u>Short Only</u>
Start Date	04/05/2007 12.00.00		
End Date	13/06/2008 15.30.00		
Beginning Price	1,3557		
Ending Price	1,5323		
Change in Price	0,1766		
Percent Change in Price	13,0%		
Annual Percent Change in Price	11,7%		
Return on Trades	2668,5%	1582,9%	1085,7%
Annual Return on Trades	2398,2%	1422,5%	975,7%
Return on Account	1639,7%	972,6%	783,0%
Annual Return on Account	1473,5%	874,1%	703,7%
Net Profit	\$ 133.960,00	\$ 79.460,00	\$ 54.500,00
Gross Profit	\$ 148.890,00	\$ 88.820,00	\$ 60.070,00
Gross Loss	\$ 14.930,00	\$ 9.360,00	\$ 5.570,00
Ratio Gross Profit/Loss	9,97	9,49	10,78
Percent Profitable Trades	85,7%	88,1%	82,4%
Number Trades	237	135	102
Number Winning Trades	203	119	84
Number Losing Trades	33	15	18
Largest Winning Trade Profit	\$ 2.830,00	\$ 2.830,00	\$ 1.980,00
Largest Losing Trade Loss	\$ 2.740,00	\$ 2.740,00	\$ 840,00
Average Trade Profit	\$ 565,23	\$ 588,59	\$ 534,31
Average Winning Trade Profit	\$ 733,45	\$ 746,39	\$ 715,12
Average Losing Trade Loss	\$ 452,42	\$ 624,00	\$ 309,44
Ratio Avg Win/Avg Loss	1,62	1,20	2,31
Maximum Consecutive Winners	23	27	16
Maximum Consecutive Losers	2	2	2
Average Trade Span	102 bars	100 bars	106 bars
Average Winning Trade Span	96 bars	96 bars	95 bars
Average Losing Trade Span	146 bars	129 bars	160 bars

Longest Trade Span	1.537 bars	1.537 bars	563 bars
Longest Winning Trade Span	1.537 bars	1.537 bars	483 bars
Longest Losing Trade Span	563 bars	401 bars	563 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	\$ 4.740,00	\$ 2.700,00	\$ 2.040,00
Maximum Drawdown	\$ 3.170,00	\$ 3.170,00	\$ 1.960,00
Maximum Open Trade Drawdown	\$ 3.170,00	\$ 3.170,00	\$ 1.710,00
Required Account Size	\$ 8.170,00	\$ 8.170,00	\$ 6.960,00