

TRADING STRATEGY

TS sasa 15min + Tstop backtest ultimo anno.cht
 EURUSD (EURUSD)
 Optimization
 14/06/2008 11.51.35

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	12/12/2007 23.45.00		
Beginning Price	1,3557		
Ending Price	1,4711		
Change in Price	0,1154		
Percent Change in Price	8,5%		
Annual Percent Change in Price	14,0%		
Return on Trades	912,0%	563,9%	348,0%
Annual Return on Trades	1496,1%	925,2%	570,9%
Return on Account	560,3%	346,5%	282,7%
Annual Return on Account	919,3%	568,5%	463,8%
Net Profit	\$ 45.780,00	\$ 28.310,00	\$ 17.470,00
Gross Profit	\$ 51.440,00	\$ 31.230,00	\$ 20.210,00
Gross Loss	\$ 5.660,00	\$ 2.920,00	\$ 2.740,00
Ratio Gross Profit/Loss	9,09	10,70	7,38
Percent Profitable Trades	83,0%	91,5%	74,5%
Number Trades	94	47	47
Number Winning Trades	78	43	35
Number Losing Trades	15	3	12
Largest Winning Trade Profit	\$ 2.830,00	\$ 2.830,00	\$ 1.540,00
Largest Losing Trade Loss	\$ 2.740,00	\$ 2.740,00	\$ 500,00
Average Trade Profit	\$ 487,02	\$ 602,34	\$ 371,70
Average Winning Trade Profit	\$ 659,49	\$ 726,28	\$ 577,43
Average Losing Trade Loss	\$ 377,33	\$ 973,33	\$ 228,33
Ratio Avg Win/Avg Loss	1,75	0,75	2,53
Maximum Consecutive Winners	23	27	12
Maximum Consecutive Losers	2	1	2
Average Trade Span	148 bars	146 bars	151 bars
Average Winning Trade Span	142 bars	144 bars	139 bars
Average Losing Trade Span	191 bars	209 bars	186 bars

Longest Trade Span	1.537 bars	1.537 bars	563 bars
Longest Winning Trade Span	1.537 bars	1.537 bars	445 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	\$ 1.880,00	\$ 940,00	\$ 940,00
Maximum Drawdown	\$ 3.170,00	\$ 3.170,00	\$ 1.180,00
Maximum Open Trade Drawdown	\$ 3.170,00	\$ 3.170,00	\$ 1.140,00
Required Account Size	\$ 8.170,00	\$ 8.170,00	\$ 6.180,00