

Stefano Serafini

Trader

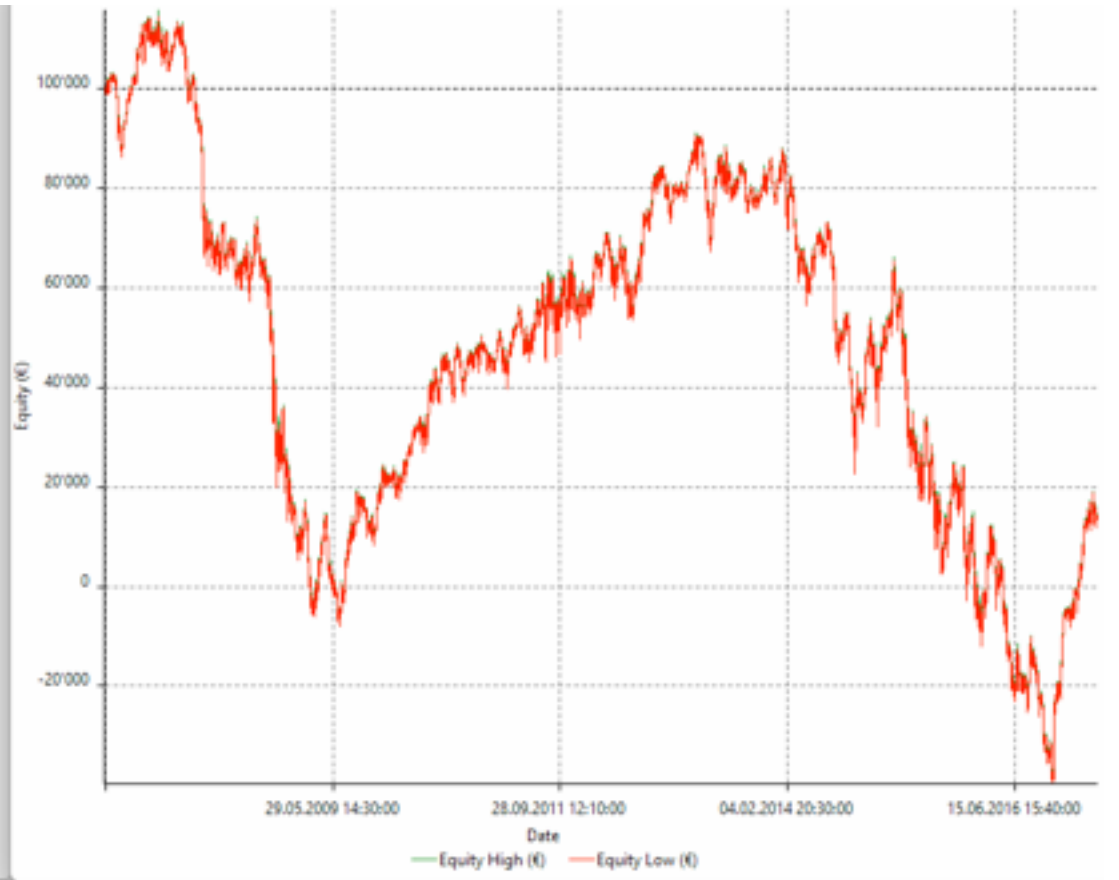
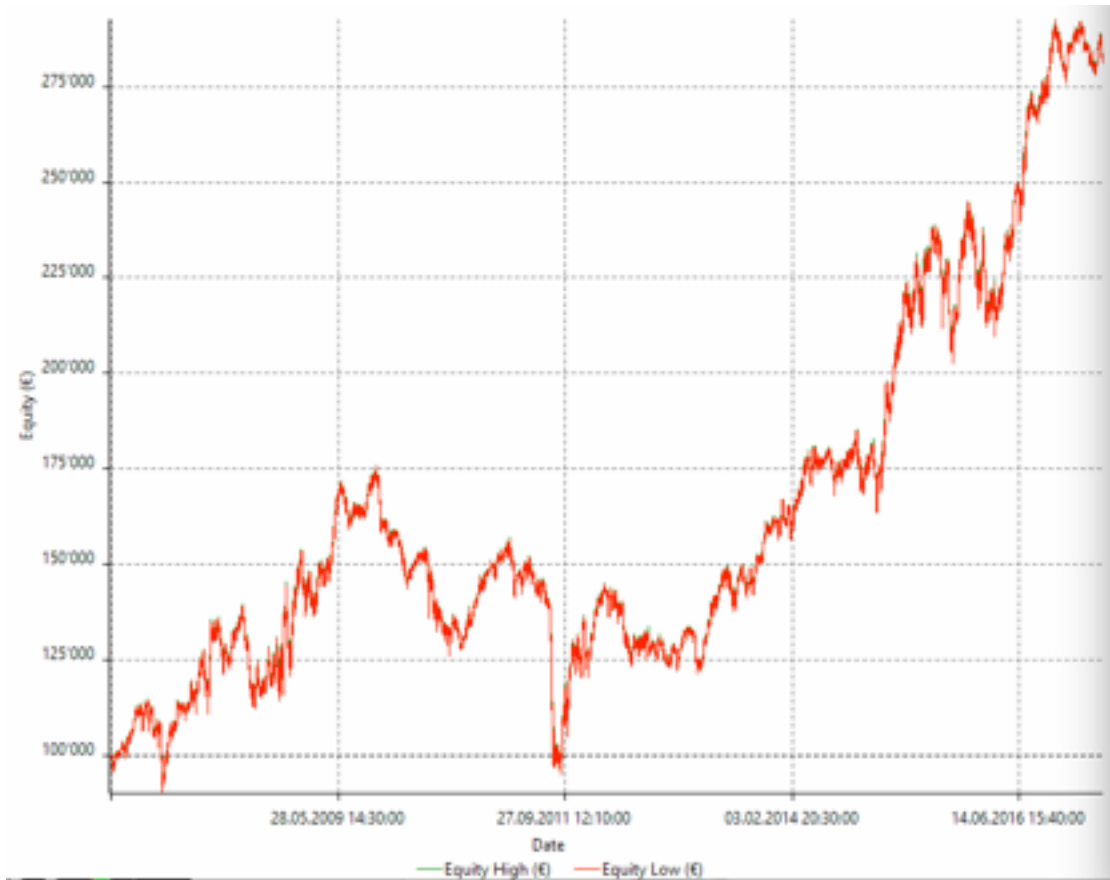
Trading system

- Darsi delle regole
 - trigger
 - Setup o filtri
 - Exit
 - Stoploss
 - takeprofit
- Tipologie di sistemi
 - Trend follower
 - Reversal o countertrend
 - Bias

Bias(solo giorni pari)



Pari o Dispari?

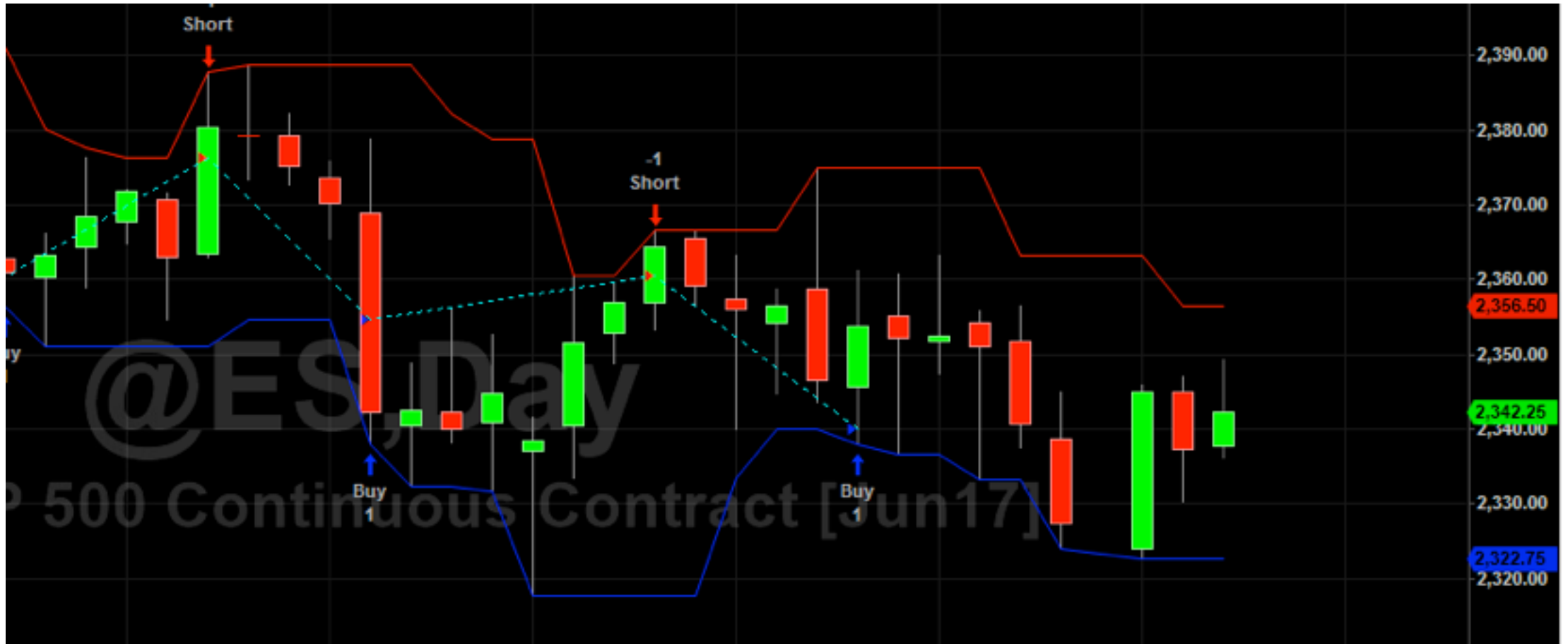


Trend and breakout



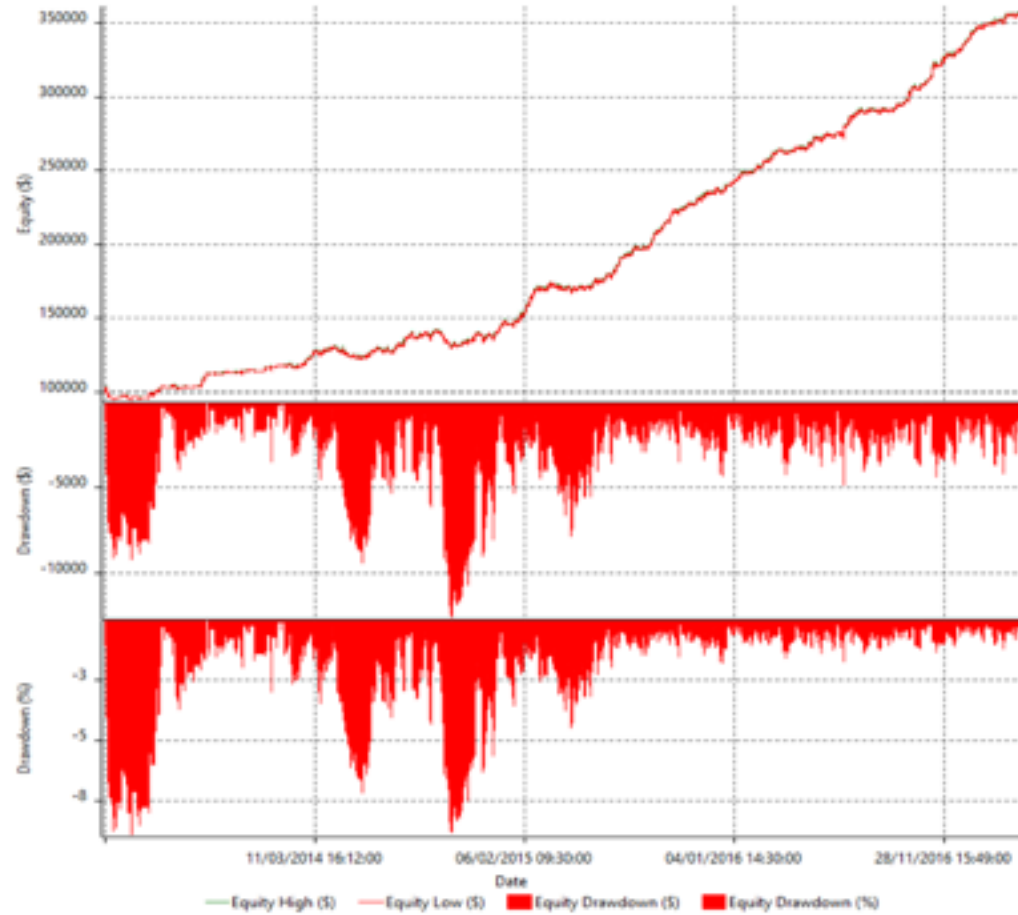
	All Trades	Long Trades	Short Trades
Total Net Profit	\$119,930.00	\$83,160.00	\$36,770.00
Gross Profit	\$275,750.00	\$153,030.00	\$122,720.00
Gross Loss	(\$155,820.00)	(\$69,870.00)	(\$85,950.00)
Profit Factor	1.77	2.19	1.43
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$2,840.00	\$2,840.00	\$0.00
Select Total Net Profit	\$91,920.00	\$83,160.00	\$8,760.00
Select Gross Profit	\$247,740.00	\$153,030.00	\$94,710.00
Select Gross Loss	(\$155,820.00)	(\$69,870.00)	(\$85,950.00)
Select Profit Factor	1.59	2.19	1.10
Adjusted Total Net Profit	\$54,406.45	\$35,637.56	(\$8,215.50)
Adjusted Gross Profit	\$233,200.85	\$120,403.89	\$95,278.97
Adjusted Gross Loss	(\$178,794.41)	(\$84,766.33)	(\$103,494.47)
Adjusted Profit Factor	1.30	1.42	0.92
Total Number of Trades	88	44	44
Percent Profitable	47.73%	50.00%	45.45%
Winning Trades	42	22	20
Losing Trades	46	22	24
Even Trades	0	0	0
Avg. Trade Net Profit	\$1,362.84	\$1,890.00	\$835.68
Avg. Winning Trade	\$6,565.48	\$6,955.91	\$6,136.00
Avg. Losing Trade	(\$3,387.39)	(\$3,175.91)	(\$3,581.25)
Ratio Avg. Win:Avg. Loss	1.94	2.19	1.71
Largest Winning Trade	\$28,010.00	\$20,330.00	\$28,010.00
Largest Losing Trade	(\$8,130.00)	(\$8,130.00)	(\$6,510.00)
Largest Winner as % of Gross Profit	10.16%	13.28%	22.82%

Reversal



	All Trades	Long Trades	Short Trades
Total Net Profit	\$47,812.50	\$48,450.00	(\$637.50)
Gross Profit	\$241,600.00	\$125,325.00	\$116,275.00
Gross Loss	(\$193,787.50)	(\$76,875.00)	(\$116,912.50)
Profit Factor	1.25	1.63	0.99
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$125.00	\$125.00	\$0.00
Select Total Net Profit	\$51,187.50	\$55,775.00	(\$4,587.50)
Select Gross Profit	\$234,425.00	\$122,100.00	\$112,325.00
Select Gross Loss	(\$183,237.50)	(\$66,325.00)	(\$116,912.50)
Select Profit Factor	1.28	1.84	0.96
Adjusted Total Net Profit	\$10,802.29	\$23,916.51	(\$28,317.75)
Adjusted Gross Profit	\$224,684.62	\$113,429.68	\$104,217.84
Adjusted Gross Loss	(\$213,882.33)	(\$89,513.17)	(\$132,535.59)
Adjusted Profit Factor	1.05	1.27	0.79
Total Number of Trades	299	149	150
Percent Profitable	68.23%	74.50%	62.00%
Winning Trades	204	111	93
Losing Trades	93	37	56
Even Trades	2	1	1
Avg. Trade Net Profit	\$159.91	\$325.17	(\$4.25)
Avg. Winning Trade	\$1,184.31	\$1,129.05	\$1,250.27
Avg. Losing Trade	(\$2,083.74)	(\$2,077.70)	(\$2,087.72)
Ratio Avg. Win:Avg. Loss	0.57	0.54	0.60
Largest Winning Trade	\$3,950.00	\$3,225.00	\$3,950.00
Largest Losing Trade	(\$10,550.00)	(\$10,550.00)	(\$7,262.50)
Largest Winner as % of Gross Profit	1.63%	2.57%	3.40%

Portafoglio gara: 5 sistemi



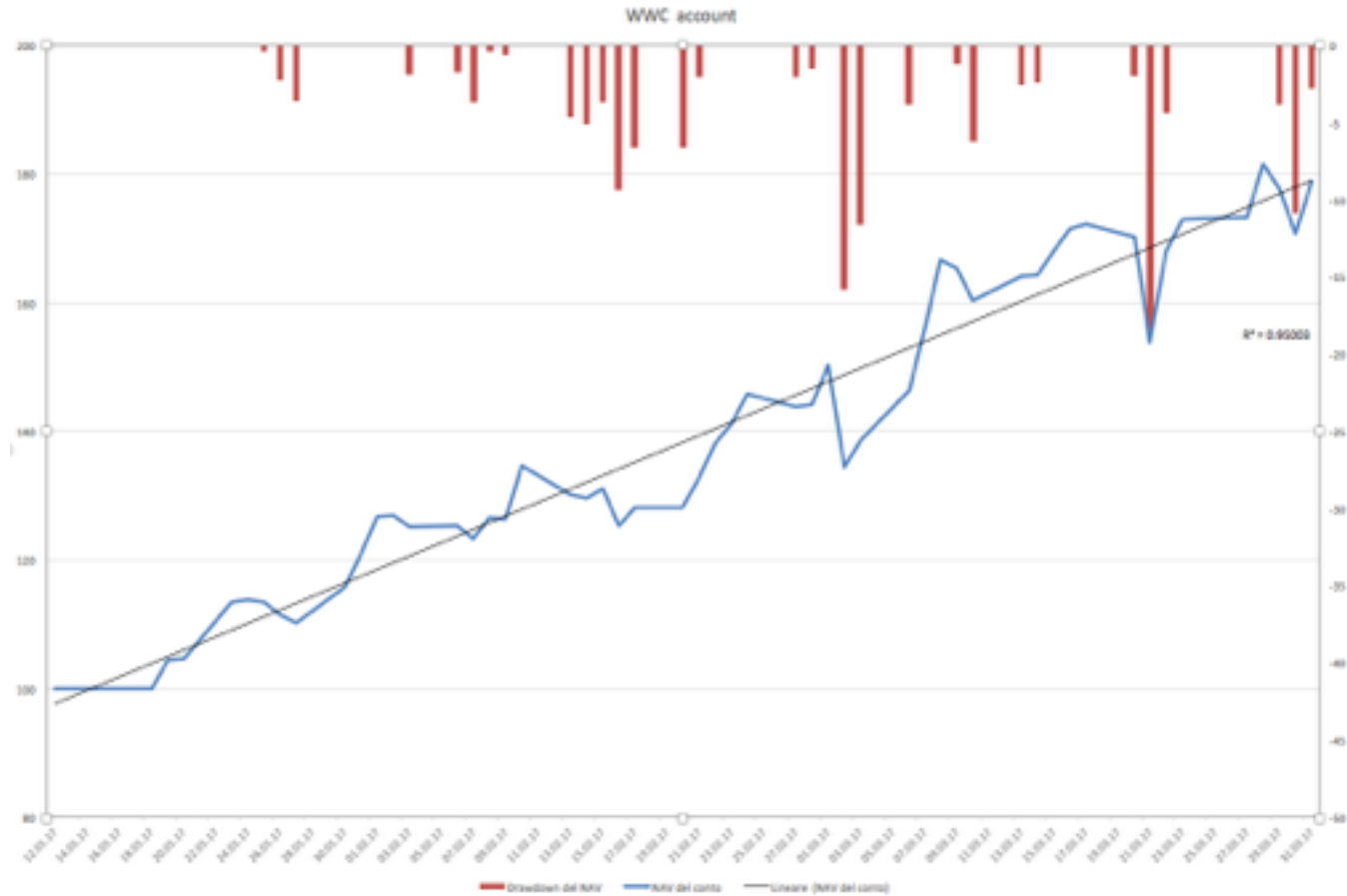
Trade analysis

Total Trade Analysis			
	All Trades	Long Trades	Short Trades
Total # of Trades	1620	860	760
Total # of Open Trades	1	1	0
Number Winning Trades	976	504	472
Number Losing Trades	638	354	284
Percent Profitable	60.24691358	58.60465116	62.10526316
Avg Trade (win & loss)	159.2552469	122.6162791	200.7151316
Average Winning Trade	591.0040984	580.9285714	601.7627119
Average Losing Trade	-499.7280564	-529.2033898	-462.9876761
Ratio Avg Win / Avg Loss	1.182651426	1.097741592	1.299738077

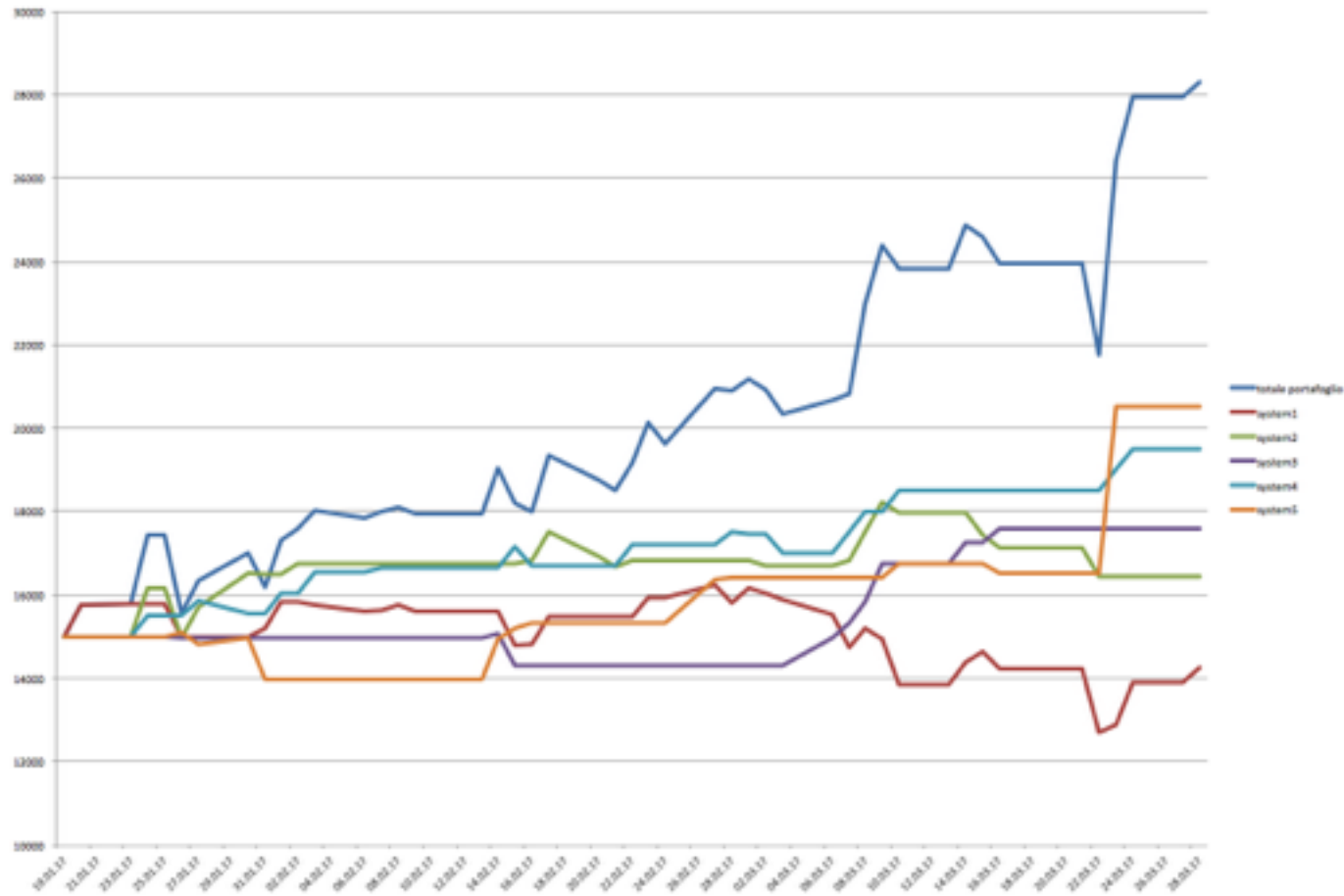
Correlazione delle equity

1	0.026381967	0.181394306	0.054513795	0.098028149
0.026381967	1	-0.029202079	-0.024616866	0.008457968
0.181394306	-0.029202079	1	0.201030845	0.139796509
0.054513795	-0.024616866	0.201030845	1	0.040834715
0.098028149	0.008457968	0.139796509	0.040834715	1

Equity line real (I quarter)



Equity line



Profict factor : 2.55

N° trade:103

Percent Profitable: 54%

Average Trade gross: 136\$

Commision &slippage: 2178\$

Max DD: 26%

Max DD: 4018 \$