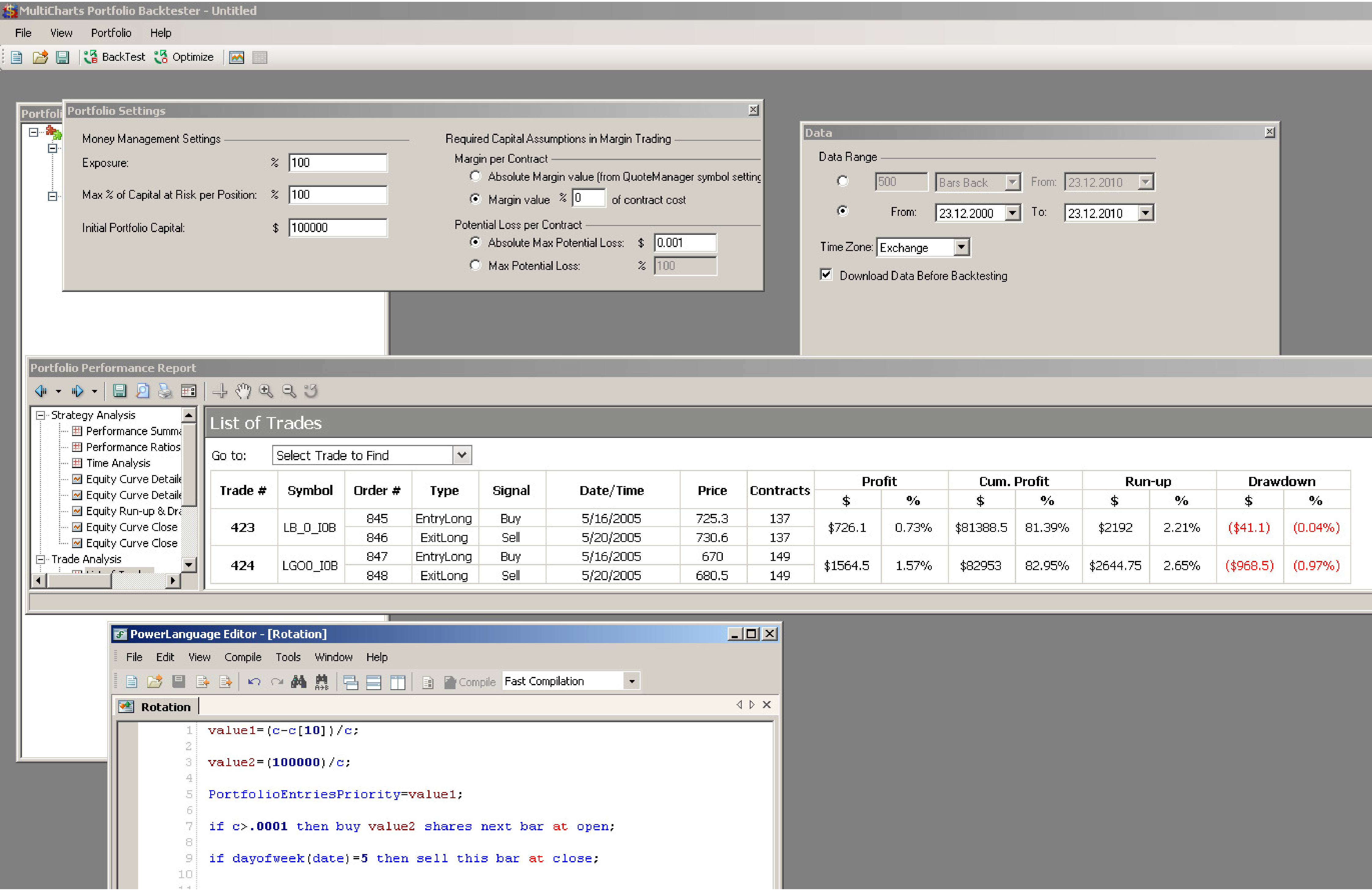
MultiCharts Portfolio Backtester - Untitled
File View Portfolio Help
BackTest Optimize
Portfolio Settings
Money Management Settings
Exposure: % 100
Max % of Capital at Risk per Position: % 100
Initial Portfolio Capital: $ 100000
Required Capital Assumptions in Margin Trading
Margin per Contract
Absolute Margin value (from QuoteManager symbol setting
Margin value % 0 of contract cost
Potential Loss per Contract
Absolute Max Potential Loss: $ 0.001
Max Potential Loss: % 100
Data
Data Range
500 Bars Back From: 23.12.2010
From: 23.12.2000 To: 23.12.2010
Time Zone: Exchange
Download Data Before Backtesting
Portfolio Performance Report
Strategy Analysis
Performance Summa
Performance Ratios
Time Analysis
Equity Curve Detaile
Equity Curve Detaile
Equity Run-up & Dra
Equity Curve Close
Equity Curve Close
Trade Analysis
List of Trades
Go to: Select Trade to Find
Trade # Symbol Order # Type Signal Date/Time Price Contracts Profit $ % Cum. Profit $ % Run-up $ % Drawdown $ %
423 LB_0_I0B 845 EntryLong Buy 5/16/2005 725.3 137 $726.1 0.73% $81388.5 81.39% $2192 2.21% ($41.1) (0.04%)
846 ExitLong Sell 5/20/2005 730.6 137
424 LGO0_I0B 847 EntryLong Buy 5/16/2005 670 149 $1564.5 1.57% $82953 82.95% $2644.75 2.65% ($968.5) (0.97%)
848 ExitLong Sell 5/20/2005 680.5 149
PowerLanguage Editor - [Rotation]
File Edit View Compile Tools Window Help
Compile Fast Compilation
Rotation
value1=(c-c[10])/c;
value2=(100000)/c;
PortfolioEntriesPriority=value1;
if c>.0001 then buy value2 shares next bar at open;
if dayofweek(date)=5 then sell this bar at close;