

SPI EOD System

1st November 2007

SPI Daily system is an EOD system for the trader that wants to place trades at the open of the trading day, walk away and not think about trading until the close of the day.

The system is a swing-based system that trades 1-3 contracts for longs and 1-2 contracts for shorts, and it has a historical profitability of 60% since 1991



SPI daily charts and AMT system

Performance Results for APSPOT2 D- W- M System _AMT DWM	
From 8/17/1999 00:00 to 7/20/2007 00:00	
Gross Profit	23,447.00
Gross Loss	-14,350.00
Net	9,097.00
Profit Factor	1.63
Total Trades	544.00
Total Winning Trades	328.00
Total Losing Trades	216.00
Average Points per Trade	16.72
Percent Profitable	60.29

9097 points profit = \$227,425 since 1999 (non optimised)

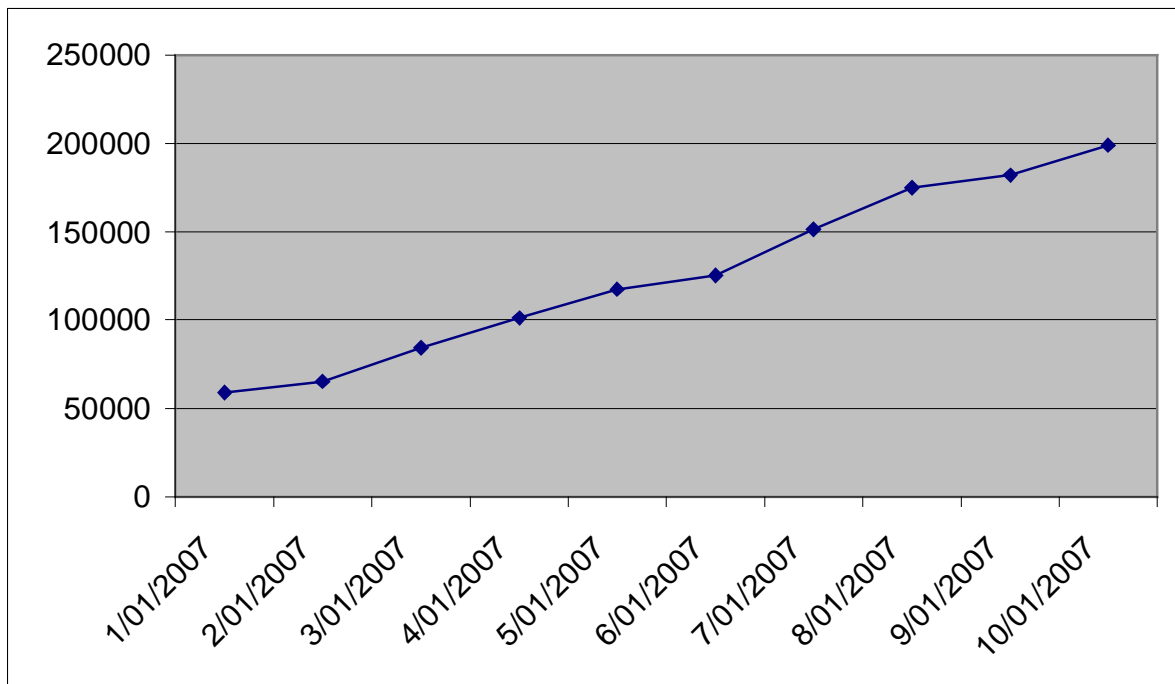
The SPI daily system run as above without any optimised exits has been robust on it's own without being fantastic over the past 8 years, however when we optimise the exits then the results are much more encouraging.

Optimised exits are:

Long trades 3 contracts, first exit (1 contract) end of the first day, 2nd contract next days open, and last contract exit at the end of the 2nd day to be neutral.

Short trades are 2 contracts, first contract exit at the end of the first day, 2nd contract exit at the open of next day.

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Equity curve
Blue Monthly return

Starting \$30,000 1st January 2007

Currently \$198,734 1st November 2007

Monthly Trading Results 2007

		\$30,000 starting			Aug-07 Daily	
Jan-07 Daily					Week1	\$1,950
Total	(\$3,675)	\$26,325		Week2	(\$550)	
Feb-07				Week3	(\$2,175)	
Total	\$37,875	\$64,200		Week4	\$6,600	
Mar-07				Week5	\$8,500	
Total	\$48,300	\$112,500	Total	\$14,325	\$174,985	
APRIL	Daily			Sep-07 Daily		
Week1	\$7,350			Week1	no trades	
Week2	\$9,775			Week2	\$775	
Week3	\$3,175			Week3	\$3,775	
Week4	(\$875)			Week4	\$2,075	
Total	\$19,425	\$131,925	Total	\$6,625	\$181,784	
MAY				Oct-07 Daily		
Week1	\$2,400			Week1	(\$50)	
Week2	\$1,925			Week2	\$2,900	
Week3	(\$575)			Week3	\$6,700	
Week4	(\$1,450)			Week4	\$3,450	
Week5	\$7,375			Week5	\$3,900	
Total	\$9,675	\$141,600	Total	\$16,950	\$198,734	
JUNE						
Week1	\$600					
Week2	\$3,025					
Week3	(\$2,150)					
Week4	no trades					
Total	\$1,475	\$143,075				
July	Daily					
Week1	\$7,750					
Week2	\$9,400					
Week3	\$6,050					
Week4	-\$5,675					
Total	\$17,525	\$160,660				

DISCLAIMER: Trading is High RISK; you can lose all your money. System results are based on the past and it is not a guarantee for futures results. I, Frank Dilernia am not a financial advisor or hold a financial license, and I cannot guarantee that you will profit using these systems or incur a substantial loss. The entire risk of use and consequences of use of the trading ideas contained with the AMT systems fall completely on the purchaser and subscriber.

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