

Summary**SYSTEM OMEGA** OMEGA (OMEGA)

Simulation Date 2007-12-30 20:48:13 1756 Daily Bars 2001-01-02 Through 2007-12-28 (2551 Days)

Points Only Test**Performance**

Profit	5369.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	1485.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	35
Trade Efficiency	18.94 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	21
Long	11
Short	10
Average Profit	292.6667 Pts
Highest Profit	1275.0000 Pts
Lowest Profit	68.0000 Pts
Most Consecutive	5

Unprofitable Trades

Total	14
Long	6
Short	8
Average Loss	-55.5000 Pts
Highest Loss	-120.0000 Pts
Lowest Loss	-1.0000 Pts
Most Consecutive	3

Maximum Position Excursions

Long Favorable	1448.0000 Pts
Short Favorable	931.0000 Pts
Long Adverse	-143.0000 Pts
Short Adverse	-155.0000 Pts

Trade Efficiency

Average Entry	69.91 %
Average Exit	49.02 %
Average Total	18.94 %

Average Long Entry	76.05 %
Average Long Exit	52.23 %
Average Long Total	28.29 %

Average Short Entry	64.12 %
Average Short Exit	45.99 %
Average Short Total	10.10 %

Performance Indices

Buy & Hold Index	261.55 %
Profit/Loss Index	87.36 %
Reward/Risk Index	100.00 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	6146.0000 Pts
Trade Loss	-777.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	5369.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	8943.0000 Pts
Lowest Account Balance	-499.0000 Pts
Highest Portfolio Value	3691.0000 Pts
Highest Open Drawdown	0.0000 Pts
Highest Closed Drawdown	0.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	71
Longest Trade Length	242
Shortest Trade Length	7
Total Trade Length	1495

Unprofitable Timing

Average Trade Length	12
Longest Trade Length	58
Shortest Trade Length	2
Total Trade Length	177

Out of Market Timing

Average	10
Longest	56
Total	84