

**Summary**

|                                                                                             |               |
|---------------------------------------------------------------------------------------------|---------------|
| <b>SYSTEM OMEGA</b>                                                                         | OMEGA (OMEGA) |
| Simulation Date 2008-12-31 15:42:16 252 Daily Bars 2007-12-28 Through 2008-12-31 (369 Days) |               |

**Points Only Test****Performance**

|                                   |                |
|-----------------------------------|----------------|
| Profit                            | 1397.0000 Pts  |
| Performance                       | N/A            |
| Annualized Performance            | N/A            |
| Buy & Hold Profit                 | -1700.0000 Pts |
| Buy & Hold Performance            | N/A            |
| Buy & Hold Annualized Performance | N/A            |

**Trade Summary**

|                             |        |
|-----------------------------|--------|
| Total Trades                | 12     |
| Trade Efficiency            | 8.16 % |
| Average Profit/Average Loss | N/A    |

**Profitable Trades**

|                  |              |
|------------------|--------------|
| Total            | 5            |
| Long             | 1            |
| Short            | 4            |
| Average Profit   | 347.6000 Pts |
| Highest Profit   | 983.0000 Pts |
| Lowest Profit    | 14.0000 Pts  |
| Most Consecutive | 2            |

**Unprofitable Trades**

|                  |              |
|------------------|--------------|
| Total            | 7            |
| Long             | 5            |
| Short            | 2            |
| Average Loss     | -48.7143 Pts |
| Highest Loss     | -75.0000 Pts |
| Lowest Loss      | -6.0000 Pts  |
| Most Consecutive | 3            |

**Maximum Position Excursions**

|                 |               |
|-----------------|---------------|
| Long Favorable  | 128.0000 Pts  |
| Short Favorable | 1102.0000 Pts |
| Long Adverse    | -154.0000 Pts |
| Short Adverse   | -115.0000 Pts |

**Trade Efficiency**

|                     |          |
|---------------------|----------|
| Average Entry       | 59.79 %  |
| Average Exit        | 40.04 %  |
| Average Total       | 8.16 %   |
| Average Long Entry  | 40.41 %  |
| Average Long Exit   | 22.36 %  |
| Average Long Total  | -20.57 % |
| Average Short Entry | 79.16 %  |
| Average Short Exit  | 57.72 %  |
| Average Short Total | 36.88 %  |

**Performance Indices**

|                   |          |
|-------------------|----------|
| Buy & Hold Index  | 182.18 % |
| Profit/Loss Index | 80.38 %  |
| Reward/Risk Index | 100.00 % |

**Accounting**

|                   |               |
|-------------------|---------------|
| Initial Equity    | 0.0000 Pts    |
| Trade Profit      | 1738.0000 Pts |
| Trade Loss        | -341.0000 Pts |
| Commissions       | 0.0000 Pts    |
| Interest Credited | 0.0000 Pts    |
| Interest Charged  | 0.0000 Pts    |
| Final Equity      | 1397.0000 Pts |
| Open Positions    | -65.0000 Pts  |

**Account Variation**

|                         |               |
|-------------------------|---------------|
| Highest Account Balance | 1482.0000 Pts |
| Lowest Account Balance  | 0.0000 Pts    |
| Highest Portfolio Value | 992.0000 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  | 25  |
| Longest Trade Length  | 49  |
| Shortest Trade Length | 10  |
| Total Trade Length    | 126 |

**Unprofitable Timing**

|                       |    |
|-----------------------|----|
| Average Trade Length  | 9  |
| Longest Trade Length  | 16 |
| Shortest Trade Length | 3  |
| Total Trade Length    | 68 |

**Out of Market Timing**

|         |    |
|---------|----|
| Average | 19 |
| Longest | 36 |
| Total   | 57 |