

**Summary**

<b>SYSTEM OMEGA</b>	OMEGA (OMEGA)
Simulation Date 2009-12-31 21:53:19 255 Daily Bars 2008-12-29 Through 2009-12-31 (367 Days)	

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

Profit	418.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	654.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

**Trade Summary**

Total Trades	11
Trade Efficiency	-6.47 %
Average Profit/Average Loss	N/A

**Profitable Trades**

Total	4
Long	3
Short	1
Average Profit	215.0000 Pts
Highest Profit	245.0000 Pts
Lowest Profit	155.0000 Pts
Most Consecutive	1

**Unprofitable Trades**

Total	7
Long	3
Short	4
Average Loss	-63.1429 Pts
Highest Loss	-112.0000 Pts
Lowest Loss	-14.0000 Pts
Most Consecutive	3

**Maximum Position Excursions**

Long Favorable	483.0000 Pts
Short Favorable	529.0000 Pts
Long Adverse	-97.0000 Pts
Short Adverse	-182.0000 Pts

**Trade Efficiency**

Average Entry	58.21 %
Average Exit	35.32 %
Average Total	-6.47 %

Average Long Entry	79.47 %
Average Long Exit	39.22 %
Average Long Total	18.69 %

Average Short Entry	32.70 %
Average Short Exit	30.63 %
Average Short Total	-36.67 %

**Performance Indices**

Buy & Hold Index	-36.09 %
Profit/Loss Index	48.60 %
Reward/Risk Index	92.27 %

**Accounting**

Initial Equity	0.0000 Pts
Trade Profit	860.0000 Pts
Trade Loss	-442.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	418.0000 Pts
Open Positions	0.0000 Pts

**Account Variation**

Highest Account Balance	705.0000 Pts
Lowest Account Balance	-35.0000 Pts
Highest Portfolio Value	483.0000 Pts
Highest Open Drawdown	-35.0000 Pts
Highest Closed Drawdown	-14.0000 Pts

**Account Events**

Margin Calls	0
Overdrafts	0

**Profitable Timing**

Average Trade Length	48
Longest Trade Length	55
Shortest Trade Length	41
Total Trade Length	193

**Unprofitable Timing**

Average Trade Length	8
Longest Trade Length	16
Shortest Trade Length	1
Total Trade Length	59

**Out of Market Timing**

Average	1
Longest	2
Total	3