

Summary

SYSTEM OPTIMA PRIME FW20_15 (FW20_15)
 Simulation Date 2008-01-27 12:27:45 51852 15 Minute Bars 2001-01-02 10:00 Through 2007-12-28 16:30
 (2551 Days)

Points Only Test**Performance**

Profit	10131.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	1594.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	1596
Trade Efficiency	-3.63 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	769
Long	393
Short	376
Average Profit	30.3420 Pts
Highest Profit	192.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	10

Unprofitable Trades

Total	827
Long	400
Short	427
Average Loss	-15.9637 Pts
Highest Loss	-88.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	10

Maximum Position Excursions

Long Favorable	163.0000 Pts
Short Favorable	211.0000 Pts
Long Adverse	-104.0000 Pts
Short Adverse	-108.0000 Pts

Trade Efficiency

Average Entry	56.46 %
Average Exit	39.90 %
Average Total	-3.63 %
Average Long Entry	58.39 %
Average Long Exit	40.27 %
Average Long Total	-1.34 %
Average Short Entry	54.56 %
Average Short Exit	39.54 %
Average Short Total	-5.90 %

Performance Indices

Buy & Hold Index	535.57 %
Profit/Loss Index	43.42 %
Reward/Risk Index	100.00 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	23333.0000 Pts
Trade Loss	-13202.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	10131.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	13714.0000 Pts
Lowest Account Balance	-1785.0000 Pts
Highest Portfolio Value	3956.0000 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	36
Longest Trade Length	94
Shortest Trade Length	1
Total Trade Length	28204

Unprofitable Timing

Average Trade Length	20
Longest Trade Length	70
Shortest Trade Length	1
Total Trade Length	16914

Out of Market Timing

Average	20
Longest	119
Total	6734