

Summary

SYSTEM OPTIMA PRIME FW20_15 (FW20_15)
 Simulation Date 2008-12-31 7714 15 Minute Bars 2007-12-28 09:15 Through 2008-12-31 13:30
 15:43:12 (369 Days)

Points Only Test**Performance**

Profit	1390.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	-1758.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	244
Trade Efficiency	-8.29 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	106
Long	45
Short	61
Average Profit	53.0849 Pts
Highest Profit	227.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	5

Unprofitable Trades

Total	138
Long	80
Short	58
Average Loss	-30.7029 Pts
Highest Loss	-106.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	8

Maximum Position Excursions

Long Favorable	158.0000 Pts
Short Favorable	243.0000 Pts
Long Adverse	-108.0000 Pts
Short Adverse	-111.0000 Pts

Trade Efficiency

Average Entry	51.87 %
Average Exit	39.43 %
Average Total	-8.29 %

Average Long Entry	48.49 %
Average Long Exit	34.65 %
Average Long Total	-16.86 %

Average Short Entry	55.42 %
Average Short Exit	44.45 %
Average Short Total	0.71 %

Performance Indices

Buy & Hold Index	179.07 %
Profit/Loss Index	24.70 %
Reward/Risk Index	91.69 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	5627.0000 Pts
Trade Loss	-4237.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	1390.0000 Pts
Open Positions	10.0000 Pts

Account Variation

Highest Account Balance	1619.0000 Pts
Lowest Account Balance	-126.0000 Pts
Highest Portfolio Value	210.0000 Pts
Highest Open Drawdown	-126.0000 Pts
Highest Closed Drawdown	-119.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	35
Longest Trade Length	86
Shortest Trade Length	6
Total Trade Length	3795

Unprofitable Timing

Average Trade Length	17
Longest Trade Length	55
Shortest Trade Length	1
Total Trade Length	2436

Out of Market Timing

Average	17
Longest	139
Total	1482