

Summary

SYSTEM OPTIMA PRIME FW20_15 (FW20_15)
 Simulation Date 2009-12-31 21:49:53 8119 15 Minute Bars 2008-12-29 09:15 Through 2009-12-31 13:30
 (367 Days)

Points Only Test**Performance**

| | |
|-----------------------------------|--------------|
| Profit | 953.0000 Pts |
| Performance | N/A |
| Annualized Performance | N/A |
| Buy & Hold Profit | 679.0000 Pts |
| Buy & Hold Performance | N/A |
| Buy & Hold Annualized Performance | N/A |

Trade Summary

| | |
|-----------------------------|---------|
| Total Trades | 252 |
| Trade Efficiency | -5.92 % |
| Average Profit/Average Loss | N/A |

Profitable Trades

| | |
|------------------|--------------|
| Total | 116 |
| Long | 59 |
| Short | 57 |
| Average Profit | 35.1034 Pts |
| Highest Profit | 153.0000 Pts |
| Lowest Profit | 1.0000 Pts |
| Most Consecutive | 7 |

Unprofitable Trades

| | |
|------------------|--------------|
| Total | 136 |
| Long | 67 |
| Short | 69 |
| Average Loss | -22.9338 Pts |
| Highest Loss | -75.0000 Pts |
| Lowest Loss | 0.0000 Pts |
| Most Consecutive | 8 |

Maximum Position Excursions

| | |
|-----------------|--------------|
| Long Favorable | 162.0000 Pts |
| Short Favorable | 118.0000 Pts |
| Long Adverse | -92.0000 Pts |
| Short Adverse | -72.0000 Pts |

Trade Efficiency

| | |
|---------------|---------|
| Average Entry | 52.88 % |
| Average Exit | 41.21 % |
| Average Total | -5.92 % |

| | |
|--------------------|---------|
| Average Long Entry | 53.36 % |
| Average Long Exit | 42.15 % |
| Average Long Total | -4.49 % |

| | |
|---------------------|---------|
| Average Short Entry | 52.40 % |
| Average Short Exit | 40.26 % |
| Average Short Total | -7.35 % |

Performance Indices

| | |
|-------------------|---------|
| Buy & Hold Index | 40.35 % |
| Profit/Loss Index | 23.40 % |
| Reward/Risk Index | 89.23 % |

Accounting

| | |
|-------------------|----------------|
| Initial Equity | 0.0000 Pts |
| Trade Profit | 4072.0000 Pts |
| Trade Loss | -3119.0000 Pts |
| Commissions | 0.0000 Pts |
| Interest Credited | 0.0000 Pts |
| Interest Charged | 0.0000 Pts |
| Final Equity | 953.0000 Pts |
| Open Positions | 0.0000 Pts |

Account Variation

| | |
|-------------------------|---------------|
| Highest Account Balance | 1146.0000 Pts |
| Lowest Account Balance | -115.0000 Pts |
| Highest Portfolio Value | 162.0000 Pts |
| Highest Open Drawdown | -115.0000 Pts |
| Highest Closed Drawdown | -103.0000 Pts |

Account Events

| | |
|--------------|---|
| Margin Calls | 0 |
| Overdrafts | 0 |

Profitable Timing

| | |
|-----------------------|------|
| Average Trade Length | 34 |
| Longest Trade Length | 71 |
| Shortest Trade Length | 2 |
| Total Trade Length | 4009 |

Unprofitable Timing

| | |
|-----------------------|------|
| Average Trade Length | 19 |
| Longest Trade Length | 61 |
| Shortest Trade Length | 1 |
| Total Trade Length | 2638 |

Out of Market Timing

| | |
|---------|------|
| Average | 21 |
| Longest | 83 |
| Total | 1472 |