

**Summary**

**SYSTEM OPTIMA PRIME** FW20\_15 (FW20\_15)  
 Simulation Date 2010-12-31 14:18:44 8160 15 Minute Bars 2009-12-29 10:15 Through 2010-12-31 13:30 (367 Days)

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

Profit	659.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	326.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

**Trade Summary**

Total Trades	258
Trade Efficiency	-8.52 %
Average Profit/Average Loss	N/A

**Profitable Trades**

Total	110
Long	54
Short	56
Average Profit	28.5273 Pts
Highest Profit	153.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	9

**Unprofitable Trades**

Total	148
Long	72
Short	76
Average Loss	-16.7500 Pts
Highest Loss	-59.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	9

**Maximum Position Excursions**

Long Favorable	105.0000 Pts
Short Favorable	158.0000 Pts
Long Adverse	-70.0000 Pts
Short Adverse	-60.0000 Pts

**Trade Efficiency**

Average Entry	51.81 %
Average Exit	39.67 %
Average Total	-8.52 %

Average Long Entry	53.20 %
Average Long Exit	41.36 %
Average Long Total	-5.44 %

Average Short Entry	50.47 %
Average Short Exit	38.06 %
Average Short Total	-11.47 %

**Performance Indices**

Buy & Hold Index	102.15 %
Profit/Loss Index	21.00 %
Reward/Risk Index	73.88 %

**Accounting**

Initial Equity	0.0000 Pts
Trade Profit	3138.0000 Pts
Trade Loss	-2479.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	659.0000 Pts
Open Positions	0.0000 Pts

**Account Variation**

Highest Account Balance	659.0000 Pts
Lowest Account Balance	-233.0000 Pts
Highest Portfolio Value	143.0000 Pts
Highest Open Drawdown	-233.0000 Pts
Highest Closed Drawdown	-228.0000 Pts

**Account Events**

Margin Calls	0
Overdrafts	0

**Profitable Timing**

Average Trade Length	35
Longest Trade Length	66
Shortest Trade Length	4
Total Trade Length	3919

**Unprofitable Timing**

Average Trade Length	19
Longest Trade Length	67
Shortest Trade Length	1
Total Trade Length	2958

**Out of Market Timing**

Average	22
Longest	120
Total	1283