

Summary

nasdaq (^IXIC)

Simulation Date 30/03/2013 01:34:42

4766 Daily Bars 03/01/1994 Through 03/12/2012 (6909 Days)

Performance

Profit	\$119836.88
Performance	1198.37 %
Annualized Performance	63.31 %
Buy & Hold Profit	\$27101.40
Buy & Hold Performance	271.01 %
Buy & Hold Annualized Performance	14.32 %

Trade Summary

Total Trades	4766
Trade Efficiency	8.73 %
Average Profit/Average Loss	0.83

Profitable Trades

Total	2753
Long	2753
Short	0
Average Profit	\$359.21
Highest Profit	\$5701.03
Lowest Profit	\$0.12
Most Consecutive	25

Unprofitable Trades

Total	2013
Long	2013
Short	0
Average Loss	\$-431.73
Highest Loss	\$-7928.64
Lowest Loss	\$0.00
Most Consecutive	7

Maximum Position Excursions

Long Favorable	\$9478.94
Short Favorable	\$0.00
Long Adverse	\$-10863.90
Short Adverse	\$0.00

Trade Efficiency

Average Entry	54.28 %
Average Exit	54.45 %
Average Total	8.73 %
Average Long Entry	54.28 %
Average Long Exit	54.45 %
Average Long Total	8.73 %
Average Short Entry	0.00 %
Average Short Exit	0.00 %
Average Short Total	0.00 %

Performance Indices

Buy & Hold Index	342.18 %
Profit/Loss Index	12.12 %
Reward/Risk Index	99.45 %

Accounting

Initial Equity	\$10000.00
Trade Profit	\$988908.80
Trade Loss	\$-869071.91
Commissions	\$0.00
Interest Credited	\$0.00
Interest Charged	\$0.00
Final Equity	\$129836.88
Open Positions	\$0.00

Account Variation

Highest Account Balance	\$134814.98
Lowest Account Balance	\$487.50
Highest Portfolio Value	\$130362.44
Highest Open Drawdown	\$-658.54
Highest Closed Drawdown	\$-606.34

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	0
Longest Trade Length	1
Shortest Trade Length	0
Total Trade Length	2752

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	1
Shortest Trade Length	1
Total Trade Length	2013

Out of Market Timing

Average	0
Longest	1
Total	1