

Mechanical Strategy - Portfolio Testing

Feature Availability is by Trade Navigator™ Product

Silver	Gold	Platinum
Not Available	Not Available	Available
Lite	Standard	Professional
Not Available	Not Available	Available

Trader’s Challenge:

Traders have a requirement to evaluate one to “n” strategies against one to “n” symbols using end of day and intraday data.

Trade Navigator’s™ Feature:

Trade Navigator’s™ Mechanical Strategy - Portfolio Testing feature allows the Trader the capability to easily evaluate various strategies against a number of symbols using end of day data and intraday data.

Trade Navigator’s™ Benefit:

Trade Navigator’s™ Mechanical Strategy - Portfolio Testing feature provides the Trader with an easy to use tool to evaluate, strategies and symbols, and then make any necessary adjustments. A summary of additional benefits include:

1. Saves Trader time and therefore money.
2. Assists in the Trader’s trading execution process.
3. Simplifies the Trader’s work.

Trade Navigator™ Examples:

The following chart provides an Analysis report of the strategy testing.

Take the next trade: Equity is not below 5 trade simple moving average

Summary - All Trades

Overall			
Total Net Profit:	\$246,428	Profit Factor (\$Wins/\$Losses):	14,496.76
Total Trades:	20	Winning Percentage:	90.0%
Average Trade:	\$12,321	Payout Ratio (Avg Win/Loss):	1,610.75
Avg # of Bars in Trade:	N/A	Z-Score (W/L Predictability):	-0.1
Avg # of Trades per Year:	67.0	Percent in the Market:	N/A
Max Closed-out Drawdown:	-\$17	Max Intraday Drawdown:	-\$10
Account Size Required:	\$2,373	Return Pct:	10,384.7%
Open Equity:	\$0	Kelly Ratio:	0.8999
Current Streak:	18 Wins	Optimal f:	0.94

Winning Trades		Losing Trades	
Total Winners:	18	Total Losers:	2
Gross Profit:	\$246,445	Gross Loss:	-\$17
Average Win:	\$13,691	Average Loss:	-\$9
Largest Win:	\$179,438	Largest Loss:	-\$10
Largest Drawdown in Win:	\$0	Largest Peak in Loss:	\$0
Avg Drawdown in Win:	\$0	Avg Peak in Loss:	\$0
Avg Run Up in Win:	\$0	Avg Run Up in Loss:	\$0
Avg Run Down in Win:	\$0	Avg Run Down in Loss:	\$0
Most Consec Wins:	18	Most Consec Losses:	2
Avg # of Consec Wins:	9.00	Avg # of Consec Losses:	1.00
Avg # of Bars in Wins:	.00	Avg # of Bars in Losses:	.00

Item	Value
Report description	Summary - All Trades
Position selection	All trades
From date	05/13/2008
To date	08/29/2008
Chart By	Trade
Ignore trades <=	-999,999,999
Ignore trades >=	999,999,999
Ignore big wins	0
Ignore big losses	0
Profit is >=	0.00
Show cents	No
Show Max Intra	No

Report description
The Summary report shows a summary of performance statistics. Calculations are done based on single unit trading (no money management).