



My Simulations Search New

- Summary
- Holdings
- ▶ Current
- ▶ Return
- ▶ Fundamental
- ▶ Allocation
- ▶ Historical
- ▶ Ranks
- Performance
- ▶ Graphs
- ▶ Stats
- Transactions
- ▶ All
- ▶ Realized
- ▶ By Symbol
- Statistics
- ▶ Trading
- ▶ Risk
- Trading System
- About

Simulation Large Cap Test



Using this Simulation: [Re-run Simulation] [Create Portfolio] [Run Simulation] [Delete]



Main Parameters

Starting Capital	\$100,000.00
Total Cash Added	\$0.00
Ending Market Value	\$568,032.38
Start Date	11/28/02
End Date	11/28/07
Days Since Inception	1826

Trading Summary

Total Buy Trades	201
Total Sell Trades	189
Annualized Turnover	372.49 %
Total Trading Cost	\$-0.00
Realized Winners	65.61 %
Unrealized Winners	80.00 %
Overall Winners	66.33 %

	Realized			Unrealized		
	All	Winners	Losers	All	Winners	Losers
Trades	189	124	65	10	8	2
Avg Return	13.04 %	24.19 %	-8.22 %	5.52 %	8.38 %	-5.92 %
Avg Days Held	96	113	63	25	25	26
Total Amount \$	440,425.25	526,786.62	-86,361.41	27,607.12	34,489.92	-6,882.80
Biggest Winner/Loser \$	-	35,848.39	-6,273.00	-	13,509.09	-4,273.78
Biggest Winner/Loser	-	127.70 %	-24.43 %	-	23.86 %	-7.49 %