

Release Notes for Version 5.4

Version 5.4 of FastBreak has two modifications. First, it fixes a minor bug that occurs when three options were selected at the same time: BOOM, POP, and Exclude Money Market. When all three of these options were selected the Exclude Money Market Option would be ignored. This bug affected both Standard FastBreak and FastBreak Pro.

The second modification only affects Fast Break Pro and is an enhancement. Version 5.4 of FastBreak Pro dramatically improves optimization time when using FNU data files. FNU files are in a simple data format that FastTrack uses allowing a user to create data that isn't in the FastTrack data base. Users create FNU files for a wide range of reasons. For example, users who want to create trading systems using synthetic versions of high beta index funds. These funds haven't existed for a long period of time so systems can't be tested over a long period of market history; however, it is quite easy to create synthetic versions of these funds that extend over a long period and the data can be stored in the FNU format. See FastTrack Help for more information on the FNU format.

FNU data can't be read as quickly as data in the FastTrack database. The FastBreak Pro optimizer would read the trading family data each time a strategy was evaluated. When FNU data was used this would slow the optimization process by a substantial amount. Version 5.4 of FastBreak Pro has been modified to read the data only once at the start of the optimization process. This modification allows the optimizer to run approximately four times faster. There will only be a small, perhaps 10%, improvement in optimization time when using only data from the FastTrack database. There is no affect on the execution time of a single strategy.

If a FastBreak Pro user selects the Optimize Family option the new version will not optimizer any faster than the old version. This is because when the Optimize Family option is used custom families are created for each strategy evaluated; therefore the family data is read for each strategy so the data is read over and over again just like previous versions of FastBreak Pro.