

Summary**SYSTEM GAMMA ATR** GAMMA (GAMMA)

Simulation Date 2008-01-27 12:41:43 2494 Daily Bars 1998-01-16 Through 2007-12-31 (3636 Days)

Points Only Test**Performance**

Profit	10711.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	2331.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	1105
Trade Efficiency	-0.53 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	570
Long	301
Short	269
Average Profit	43.7298 Pts
Highest Profit	371.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	11

Unprofitable Trades

Total	535
Long	251
Short	284
Average Loss	-26.5701 Pts
Highest Loss	-199.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	7

Maximum Position Excursions

Long Favorable	367.0000 Pts
Short Favorable	324.0000 Pts
Long Adverse	-213.0000 Pts
Short Adverse	-190.0000 Pts

Trade Efficiency

Average Entry	49.37 %
Average Exit	50.10 %
Average Total	-0.53 %

Average Long Entry	50.16 %
Average Long Exit	51.12 %
Average Long Total	1.28 %

Average Short Entry	48.58 %
Average Short Exit	49.07 %
Average Short Total	-2.34 %

Performance Indices

Buy & Hold Index	359.50 %
Profit/Loss Index	42.97 %
Reward/Risk Index	98.11 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	24926.0000 Pts
Trade Loss	-14215.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	10711.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	14209.0000 Pts
Lowest Account Balance	-1703.0000 Pts
Highest Portfolio Value	3910.0000 Pts
Highest Open Drawdown	-206.0000 Pts
Highest Closed Drawdown	-212.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	2
Longest Trade Length	16
Shortest Trade Length	1
Total Trade Length	1564

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	12
Shortest Trade Length	1
Total Trade Length	908

Out of Market Timing

Average	5
Longest	20
Total	22