Summary

_____SYSTEM GAMMA	GAMMA_ATR (GAMMA_ATR)
Simulation Date 2009-12-31 21:54:11	254 Daily Bars 2008-12-30 Through 2009-12-31 (366 Days)

Points Only Test

Performance

Profit	-104.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	635.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	131
Trade Efficiency	-11.10 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	57
Long	30
Short	27
Average Profit	49.5614 Pts
Highest Profit	238.0000 Pts
Lowest Profit	2.0000 Pts
Most Consecutive	5

Unprofitable Trades

Total	74
Long	35
Short	39
Average Loss	-39.5811 Pts
Highest Loss	-110.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	6

Maximum Position Excursions

Long Favorable	297.0000 Pts
Short Favorable	276.0000 Pts
Long Adverse	-149.0000 Pts
Short Adverse	-138.0000 Pts

Trade Efficiency

Average Entry	44.96 %
Average Exit	43.95 %
Average Total	-11.10 %
Average Long Entry	47.66 %
Average Long Exit	45.78 %
Average Long Total	-6.56 %
Average Short Entry	42.29 %
Average Short Exit	42.14 %
Average Short Total	-15.57 %

Performance Indices

Buy & Hold Index	-116.38 %
Profit/Loss Index	-3.55 %
Reward/Risk Index	-53.61 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	2825.0000 Pts
Trade Loss	-2929.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	-104.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	463.0000 Pts
Lowest Account Balance	-194.0000 Pts
Highest Portfolio Value	297.0000 Pts
Highest Open Drawdown	-194.0000 Pts
Highest Closed Drawdown	-172.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	2
Longest Trade Length	7
Shortest Trade Length	1
Total Trade Length	142

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	5
Shortest Trade Length	1
Total Trade Length	110

Out of Market Timing

Average	0
Longest	1
Total	2