Summary

____SYSTEM GAMMA	GAMMA_ATR (GAMMA_ATR)
Simulation Date 2010-12-31 14:20:46	257 Daily Bars 2009-12-28 Through 2010-12-31 (368 Days)

Points Only Test

Performance

Profit	-358.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	326.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	137
Trade Efficiency	-11.06 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	56
Long	30
Short	26
Average Profit	31.6071 Pts
Highest Profit	139.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	4

Unprofitable Trades

Total	81
Long	38
Short	43
Average Loss	-26.2716 Pts
Highest Loss	-105.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	6

Maximum Position Excursions

Long Favorable	148.0000 Pts
Short Favorable	210.0000 Pts
Long Adverse	-119.0000 Pts
Short Adverse	-128.0000 Pts

Trade Efficiency

Average Entry	43.53 %
Average Exit	45.41 %
Average Total	-11.06 %
Average Long Entry	46.23 %
Average Long Exit	48.46 %
Average Long Total	-5.31 %
Average Short Entry	40.87 %
Average Short Exit	42.41 %
Average Short Total	-16.72 %

Performance Indices

Buy & Hold Index	-209.82 %
Profit/Loss Index	-16.82 %
Reward/Risk Index	-73.66 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	1770.0000 Pts
Trade Loss	-2128.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	-358.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	107.0000 Pts
Lowest Account Balance	-486.0000 Pts
Highest Portfolio Value	148.0000 Pts
Highest Open Drawdown	-486.0000 Pts
Highest Closed Drawdown	-453.0000 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	119

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	5
Shortest Trade Length	1
Total Trade Length	136

Out of Market Timing

Average	0
Longest	1
Total	2