

Summary**SYSTEM GAMMA ATR PLUS** GAMMAP (GAMMAP)

Simulation Date 2008-10-28 17:21:53 2493 Daily Bars 1998-01-16 Through 2007-12-28 (3633 Days)

Points Only Test**Performance**

Profit	11330.0000 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	1249
Trade Efficiency	0.52 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	652
Long	353
Short	299
Average Profit	41.3052 Pts
Highest Profit	344.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	10

Unprofitable Trades

Total	597
Long	271
Short	326
Average Loss	-26.1323 Pts
Highest Loss	-208.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	9

Maximum Position Excursions

Long Favorable	365.0000 Pts
Short Favorable	400.0000 Pts
Long Adverse	-213.0000 Pts
Short Adverse	-212.0000 Pts

Trade Efficiency

Average Entry	49.57 %
Average Exit	50.96 %
Average Total	0.52 %
Average Long Entry	48.35 %
Average Long Exit	55.09 %
Average Long Total	3.44 %
Average Short Entry	50.79 %
Average Short Exit	46.83 %
Average Short Total	-2.38 %

Performance Indices

Buy & Hold Index	386.06 %
Profit/Loss Index	42.07 %
Reward/Risk Index	96.82 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	26931.0000 Pts
Trade Loss	-15601.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	11330.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	11497.0000 Pts
Lowest Account Balance	-372.0000 Pts
Highest Portfolio Value	365.0000 Pts
Highest Open Drawdown	-372.0000 Pts
Highest Closed Drawdown	-346.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	2
Longest Trade Length	16
Shortest Trade Length	0
Total Trade Length	1525

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	15
Shortest Trade Length	1
Total Trade Length	947

Out of Market Timing

Average	7
Longest	20
Total	21