

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

Simulation Date 2008-12-31 15:40:23 274 Daily Bars 2007-11-23 Through 2008-12-31 (404 Days)

Points Only Test**Performance**

Profit	1769.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	-1806.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	140
Trade Efficiency	1.00 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	71
Long	33
Short	38
Average Profit	64.8169 Pts
Highest Profit	440.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	6

Unprofitable Trades

Total	69
Long	37
Short	32
Average Loss	-41.0580 Pts
Highest Loss	-166.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	8

Maximum Position Excursions

Long Favorable	234.0000 Pts
Short Favorable	543.0000 Pts
Long Adverse	-247.0000 Pts
Short Adverse	-208.0000 Pts

Trade Efficiency

Average Entry	49.79 %
Average Exit	50.49 %
Average Total	1.00 %

Average Long Entry	42.17 %
Average Long Exit	53.64 %
Average Long Total	-4.20 %

Average Short Entry	57.41 %
Average Short Exit	47.34 %
Average Short Total	6.19 %

Performance Indices

Buy & Hold Index	197.95 %
Profit/Loss Index	38.44 %
Reward/Risk Index	96.09 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	4602.0000 Pts
Trade Loss	-2833.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	1769.0000 Pts
Open Positions	7.0000 Pts

Account Variation

Highest Account Balance	1984.0000 Pts
Lowest Account Balance	-72.0000 Pts
Highest Portfolio Value	425.0000 Pts
Highest Open Drawdown	-72.0000 Pts
Highest Closed Drawdown	-35.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	2
Longest Trade Length	8
Shortest Trade Length	0
Total Trade Length	159

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	4
Shortest Trade Length	1
Total Trade Length	91

Out of Market Timing

Average	11
Longest	23
Total	23