

Summary

SYSTEM GAMMA GAMMA_ATRPLUS (GAMMA_ATRPLUS)
 Simulation Date 2009-12-31 21:54:35 254 Daily Bars 2008-12-30 Through 2009-12-31 (366 Days)

Points Only Test**Performance**

Profit	439.0000 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	147
Trade Efficiency	-5.79 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	69
Long	37
Short	32
Average Profit	47.5217 Pts
Highest Profit	222.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	4

Unprofitable Trades

Total	78
Long	36
Short	42
Average Loss	-36.4103 Pts
Highest Loss	-102.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	6

Maximum Position Excursions

Long Favorable	222.0000 Pts
Short Favorable	286.0000 Pts
Long Adverse	-129.0000 Pts
Short Adverse	-129.0000 Pts

Trade Efficiency

Average Entry	46.57 %
Average Exit	47.64 %
Average Total	-5.79 %
Average Long Entry	45.85 %
Average Long Exit	53.80 %
Average Long Total	-0.35 %
Average Short Entry	47.28 %
Average Short Exit	41.57 %
Average Short Total	-11.16 %

Performance Indices

Buy & Hold Index	-30.87 %
Profit/Loss Index	13.39 %
Reward/Risk Index	81.30 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	3279.0000 Pts
Trade Loss	-2840.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	439.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	676.0000 Pts
Lowest Account Balance	-101.0000 Pts
Highest Portfolio Value	222.0000 Pts
Highest Open Drawdown	-101.0000 Pts
Highest Closed Drawdown	-68.0000 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	148

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	5
Shortest Trade Length	1
Total Trade Length	104

Out of Market Timing

Average	0
Longest	1
Total	2