

Summary

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|---|-------------------------------|
| SYSTEM GAMMA | GAMMA_ATRPLUS (GAMMA_ATRPLUS) |
| Simulation Date 2010-12-31 14:21:18 257 Daily Bars 2009-12-28 Through 2010-12-31 (368 Days) | |

Points Only Test**Performance**

| | |
|-----------------------------------|--------------|
| Profit | -67.0000 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 | 149 |
| Trade Efficiency | -7.63 % |
| Average Profit/Average Loss | N/A |

Profitable Trades

| | |
|------------------|--------------|
| Total | 67 |
| Long | 39 |
| Short | 28 |
| Average Profit | 31.5522 Pts |
| Highest Profit | 145.0000 Pts |
| Lowest Profit | 1.0000 Pts |
| Most Consecutive | 6 |

Unprofitable Trades

| | |
|------------------|--------------|
| Total | 82 |
| Long | 35 |
| Short | 47 |
| Average Loss | -26.5976 Pts |
| Highest Loss | -98.0000 Pts |
| Lowest Loss | 0.0000 Pts |
| Most Consecutive | 7 |

Maximum Position Excursions

| | |
|-----------------|---------------|
| Long Favorable | 138.0000 Pts |
| Short Favorable | 216.0000 Pts |
| Long Adverse | -123.0000 Pts |
| Short Adverse | -157.0000 Pts |

Trade Efficiency

| | |
|---------------|---------|
| Average Entry | 44.47 % |
| Average Exit | 47.90 % |
| Average Total | -7.63 % |

| | |
|---------------------|----------|
| Average Long Entry | 42.89 % |
| Average Long Exit | 54.52 % |
| Average Long Total | -2.58 % |
| Average Short Entry | 46.02 % |
| Average Short Exit | 41.37 % |
| Average Short Total | -12.61 % |

Performance Indices

| | |
|-------------------|-----------|
| Buy & Hold Index | -120.55 % |
| Profit/Loss Index | -3.07 % |
| Reward/Risk Index | -14.11 % |

Accounting

| | |
|-------------------|----------------|
| Initial Equity | 0.0000 Pts |
| Trade Profit | 2114.0000 Pts |
| Trade Loss | -2181.0000 Pts |
| Commissions | 0.0000 Pts |
| Interest Credited | 0.0000 Pts |
| Interest Charged | 0.0000 Pts |
| Final Equity | -67.0000 Pts |
| Open Positions | 0.0000 Pts |

Account Variation

| | |
|-------------------------|---------------|
| Highest Account Balance | 92.0000 Pts |
| Lowest Account Balance | -475.0000 Pts |
| Highest Portfolio Value | 139.0000 Pts |
| Highest Open Drawdown | -475.0000 Pts |
| Highest Closed Drawdown | -439.0000 Pts |

Account Events

| | |
|--------------|---|
| Margin Calls | 0 |
| Overdrafts | 0 |

Profitable Timing

| | |
|-----------------------|-----|
| Average Trade Length | 1 |
| Longest Trade Length | 7 |
| Shortest Trade Length | 1 |
| Total Trade Length | 128 |

Unprofitable Timing

| | |
|-----------------------|-----|
| Average Trade Length | 1 |
| Longest Trade Length | 5 |
| Shortest Trade Length | 1 |
| Total Trade Length | 127 |

Out of Market Timing

| | |
|---------|---|
| Average | 0 |
| Longest | 1 |
| Total | 2 |