

Summary**SYSTEM GAMMA RVI** GAMMA (GAMMA)

Simulation Date 2008-01-27 12:40:23 2494 Daily Bars 1998-01-16 Through 2007-12-31 (3636 Days)

Points Only Test**Performance**

Profit	9816.0000 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	679
Trade Efficiency	-0.15 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	363
Long	175
Short	188
Average Profit	58.3333 Pts
Highest Profit	377.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	11

Unprofitable Trades

Total	316
Long	164
Short	152
Average Loss	-35.9462 Pts
Highest Loss	-209.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	10

Maximum Position Excursions

Long Favorable	507.0000 Pts
Short Favorable	271.0000 Pts
Long Adverse	-160.0000 Pts
Short Adverse	-202.0000 Pts

Trade Efficiency

Average Entry	50.59 %
Average Exit	49.25 %
Average Total	-0.15 %

Average Long Entry	51.21 %
Average Long Exit	46.92 %
Average Long Total	-1.87 %

Average Short Entry	49.98 %
Average Short Exit	51.58 %
Average Short Total	1.56 %

Performance Indices

Buy & Hold Index	321.11 %
Profit/Loss Index	46.36 %
Reward/Risk Index	98.20 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	21175.0000 Pts
Trade Loss	-11359.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	9816.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	13638.0000 Pts
Lowest Account Balance	-1584.0000 Pts
Highest Portfolio Value	3928.0000 Pts
Highest Open Drawdown	-180.0000 Pts
Highest Closed Drawdown	-159.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	4
Longest Trade Length	60
Shortest Trade Length	1
Total Trade Length	1702

Unprofitable Timing

Average Trade Length	2
Longest Trade Length	47
Shortest Trade Length	1
Total Trade Length	776

Out of Market Timing

Average	5
Longest	15
Total	16