Summary

_____SYSTEM GAMMA RVI	GAMMA (GAMMA)
Simulation Date 2008-12-31 15:41:47	266 Daily Bars 2007-12-05 Through 2008-12-31 (392 Days)

Points Only Test

Performance

Profit	955.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	-1911.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	159
Trade Efficiency	-1.73 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	77
Long	33
Short	44
Average Profit	59.0779 Pts
Highest Profit	241.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	6

Unprofitable Trades

Total	82
Long	46
Short	36
Average Loss	-43.8293 Pts
Highest Loss	-255.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	10

Maximum Position Excursions

Long Favorable	242.0000 Pts
Short Favorable	253.0000 Pts
Long Adverse	-315.0000 Pts
Short Adverse	-194.0000 Pts

Trade Efficiency

Average Entry	48.85 %
Average Exit	48.79 %
Average Total	-1.73 %
Average Long Entry	42.98 %
Average Long Exit	48.26 %
Average Long Total	-8.76 %
Average Short Entry	54.66 %
Average Short Exit	49.31 %
Average Short Total	5.22 %

Performance Indices

Buy & Hold Index	149.97 %
Profit/Loss Index	20.99 %
Reward/Risk Index	71.75 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	4549.0000 Pts
Trade Loss	-3594.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	955.0000 Pts
Open Positions	-7.0000 Pts

Account Variation

Highest Account Balance	1492.0000 Pts
Lowest Account Balance	-376.0000 Pts
Highest Portfolio Value	242.0000 Pts
Highest Open Drawdown	-376.0000 Pts
Highest Closed Drawdown	-309.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	1
Longest Trade Length	8
Shortest Trade Length	1
Total Trade Length	152

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	4
Shortest Trade Length	0
Total Trade Length	101

Out of Market Timing

Average	6
Longest	12
Total	12