

Summary

SYSTEM GAMMA GAMMA_RVI (GAMMA_RVI)
 Simulation Date 2009-12-31 21:54:56 254 Daily Bars 2008-12-30 Through 2009-12-31 (366 Days)

Points Only Test**Performance**

Profit	413.0000 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	126
Trade Efficiency	-7.88 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	58
Long	32
Short	26
Average Profit	53.0000 Pts
Highest Profit	315.0000 Pts
Lowest Profit	2.0000 Pts
Most Consecutive	4

Unprofitable Trades

Total	68
Long	31
Short	37
Average Loss	-39.1324 Pts
Highest Loss	-113.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	5

Maximum Position Excursions

Long Favorable	388.0000 Pts
Short Favorable	245.0000 Pts
Long Adverse	-158.0000 Pts
Short Adverse	-136.0000 Pts

Trade Efficiency

Average Entry	46.25 %
Average Exit	45.87 %
Average Total	-7.88 %

Average Long Entry	48.51 %
Average Long Exit	46.02 %
Average Long Total	-5.47 %
Average Short Entry	43.99 %
Average Short Exit	45.71 %
Average Short Total	-10.30 %

Performance Indices

Buy & Hold Index	-34.96 %
Profit/Loss Index	13.44 %
Reward/Risk Index	45.58 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	3074.0000 Pts
Trade Loss	-2661.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	413.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	561.0000 Pts
Lowest Account Balance	-493.0000 Pts
Highest Portfolio Value	388.0000 Pts
Highest Open Drawdown	-493.0000 Pts
Highest Closed Drawdown	-461.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	2
Longest Trade Length	10
Shortest Trade Length	1
Total Trade Length	154

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	5
Shortest Trade Length	1
Total Trade Length	98

Out of Market Timing

Average	0
Longest	1
Total	2