

Summary

SYSTEM GAMMA	GAMMA_RVI (GAMMA_RVI)
Simulation Date 2010-12-31 14:21:48 264 Daily Bars 2009-12-15 Through 2010-12-31 (381 Days)	

Points Only Test**Performance**

Profit	381.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	420.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	70
Trade Efficiency	-10.35 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	28
Long	13
Short	15
Average Profit	60.5000 Pts
Highest Profit	187.0000 Pts
Lowest Profit	7.0000 Pts
Most Consecutive	4

Unprofitable Trades

Total	42
Long	22
Short	20
Average Loss	-31.2619 Pts
Highest Loss	-98.0000 Pts
Lowest Loss	-4.0000 Pts
Most Consecutive	7

Maximum Position Excursions

Long Favorable	262.0000 Pts
Short Favorable	211.0000 Pts
Long Adverse	-113.0000 Pts
Short Adverse	-127.0000 Pts

Trade Efficiency

Average Entry	44.89 %
Average Exit	44.76 %
Average Total	-10.35 %

Average Long Entry	45.44 %
Average Long Exit	44.28 %
Average Long Total	-10.28 %

Average Short Entry	44.34 %
Average Short Exit	45.23 %
Average Short Total	-10.43 %

Performance Indices

Buy & Hold Index	-9.29 %
Profit/Loss Index	22.49 %
Reward/Risk Index	84.11 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	1694.0000 Pts
Trade Loss	-1313.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	381.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	429.0000 Pts
Lowest Account Balance	-72.0000 Pts
Highest Portfolio Value	262.0000 Pts
Highest Open Drawdown	-72.0000 Pts
Highest Closed Drawdown	-63.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	6
Longest Trade Length	17
Shortest Trade Length	1
Total Trade Length	180

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	8
Shortest Trade Length	1
Total Trade Length	82

Out of Market Timing

Average	0
Longest	1
Total	2