

**Summary**

**SYSTEM GAMMA**      GAMMA\_RVIPLUS (GAMMA\_RVIPLUS)  
 Simulation Date 2009-03-02 07:36:32    2493 Daily Bars 1998-01-16 Through 2007-12-28 (3633 Days)

**Points Only Test****Performance**

Profit	10563.0000 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	1311
Trade Efficiency	-0.77 %
Average Profit/Average Loss	N/A

**Profitable Trades**

Total	669
Long	352
Short	317
Average Profit	43.4215 Pts
Highest Profit	512.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	13

**Unprofitable Trades**

Total	642
Long	303
Short	339
Average Loss	-28.7944 Pts
Highest Loss	-194.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	11

**Maximum Position Excursions**

Long Favorable	538.0000 Pts
Short Favorable	329.0000 Pts
Long Adverse	-270.0000 Pts
Short Adverse	-206.0000 Pts

**Trade Efficiency**

Average Entry	48.91 %
Average Exit	50.32 %
Average Total	-0.77 %
Average Long Entry	49.28 %
Average Long Exit	51.35 %
Average Long Total	0.63 %
Average Short Entry	48.55 %
Average Short Exit	49.28 %
Average Short Total	-2.17 %

**Performance Indices**

Buy & Hold Index	353.15 %
Profit/Loss Index	36.36 %
Reward/Risk Index	96.51 %

**Accounting**

Initial Equity	0.0000 Pts
Trade Profit	29049.0000 Pts
Trade Loss	-18486.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	10563.0000 Pts
Open Positions	0.0000 Pts

**Account Variation**

Highest Account Balance	10670.0000 Pts
Lowest Account Balance	-382.0000 Pts
Highest Portfolio Value	538.0000 Pts
Highest Open Drawdown	-382.0000 Pts
Highest Closed Drawdown	-362.0000 Pts

**Account Events**

Margin Calls	0
Overdrafts	0

**Profitable Timing**

Average Trade Length	2
Longest Trade Length	12
Shortest Trade Length	0
Total Trade Length	1483

**Unprofitable Timing**

Average Trade Length	1
Longest Trade Length	12
Shortest Trade Length	1
Total Trade Length	1002

**Out of Market Timing**

Average	2
Longest	7
Total	8