

Summary

SYSTEM GAMMA	GAMMA_RVIPLUS (GAMMA_RVIPLUS)
Simulation Date 2009-03-02 07:37:40 252 Daily Bars 2007-12-28 Through 2008-12-31 (369 Days)	

Points Only Test**Performance**

Profit	1746.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	-1700.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	200
Trade Efficiency	3.82 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	112
Long	53
Short	59
Average Profit	52.0804 Pts
Highest Profit	250.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	7

Unprofitable Trades

Total	88
Long	47
Short	41
Average Loss	-46.4432 Pts
Highest Loss	-255.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	5

Maximum Position Excursions

Long Favorable	233.0000 Pts
Short Favorable	262.0000 Pts
Long Adverse	-315.0000 Pts
Short Adverse	-194.0000 Pts

Trade Efficiency

Average Entry	52.01 %
Average Exit	51.81 %
Average Total	3.82 %

Average Long Entry	46.46 %
Average Long Exit	53.58 %
Average Long Total	0.04 %

Average Short Entry	57.55 %
Average Short Exit	50.05 %
Average Short Total	7.60 %

Performance Indices

Buy & Hold Index	202.71 %
Profit/Loss Index	29.93 %
Reward/Risk Index	73.89 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	5833.0000 Pts
Trade Loss	-4087.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	1746.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	1865.0000 Pts
Lowest Account Balance	-617.0000 Pts
Highest Portfolio Value	233.0000 Pts
Highest Open Drawdown	-617.0000 Pts
Highest Closed Drawdown	-537.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	1
Longest Trade Length	4
Shortest Trade Length	0
Total Trade Length	149

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	3
Shortest Trade Length	1
Total Trade Length	101

Out of Market Timing

Average	0
Longest	1
Total	2