

Summary

SYSTEM GAMMA GAMMA_RVIPLUS (GAMMA_RVIPLUS)
 Simulation Date 2009-12-31 21:55:44 254 Daily Bars 2008-12-30 Through 2009-12-31 (366 Days)

Points Only Test**Performance**

Profit	1067.0000 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	193
Trade Efficiency	-0.62 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	102
Long	52
Short	50
Average Profit	41.5392 Pts
Highest Profit	168.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	11

Unprofitable Trades

Total	91
Long	44
Short	47
Average Loss	-34.8352 Pts
Highest Loss	-109.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	11

Maximum Position Excursions

Long Favorable	196.0000 Pts
Short Favorable	218.0000 Pts
Long Adverse	-135.0000 Pts
Short Adverse	-134.0000 Pts

Trade Efficiency

Average Entry	48.65 %
Average Exit	50.74 %
Average Total	-0.62 %

Average Long Entry	49.69 %
Average Long Exit	52.45 %
Average Long Total	2.13 %

Average Short Entry	47.62 %
Average Short Exit	49.04 %
Average Short Total	-3.34 %

Performance Indices

Buy & Hold Index	68.03 %
Profit/Loss Index	25.18 %
Reward/Risk Index	88.40 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	4237.0000 Pts
Trade Loss	-3170.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	1067.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	1445.0000 Pts
Lowest Account Balance	-140.0000 Pts
Highest Portfolio Value	196.0000 Pts
Highest Open Drawdown	-140.0000 Pts
Highest Closed Drawdown	-77.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	1
Longest Trade Length	4
Shortest Trade Length	1
Total Trade Length	151

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	2
Shortest Trade Length	1
Total Trade Length	101

Out of Market Timing

Average	0
Longest	1
Total	2