

Summary

SYSTEM GAMMA	GAMMA_RVIPLUS (GAMMA_RVIPLUS)
Simulation Date 2010-12-31 14:22:16 257 Daily Bars 2009-12-28 Through 2010-12-31 (368 Days)	

Points Only Test**Performance**

Profit	-38.0000 Pts
Performance	N/A
Annualized Performance	N/A
Buy & Hold Profit	326.0000 Pts
Buy & Hold Performance	N/A
Buy & Hold Annualized Performance	N/A

Trade Summary

Total Trades	159
Trade Efficiency	-6.22 %
Average Profit/Average Loss	N/A

Profitable Trades

Total	70
Long	37
Short	33
Average Profit	32.0857 Pts
Highest Profit	152.0000 Pts
Lowest Profit	1.0000 Pts
Most Consecutive	5

Unprofitable Trades

Total	89
Long	42
Short	47
Average Loss	-25.6629 Pts
Highest Loss	-86.0000 Pts
Lowest Loss	0.0000 Pts
Most Consecutive	6

Maximum Position Excursions

Long Favorable	156.0000 Pts
Short Favorable	216.0000 Pts
Long Adverse	-116.0000 Pts
Short Adverse	-119.0000 Pts

Trade Efficiency

Average Entry	45.63 %
Average Exit	48.15 %
Average Total	-6.22 %

Average Long Entry	48.03 %
Average Long Exit	50.54 %
Average Long Total	-1.43 %
Average Short Entry	43.26 %
Average Short Exit	45.78 %
Average Short Total	-10.96 %

Performance Indices

Buy & Hold Index	-111.66 %
Profit/Loss Index	-1.66 %
Reward/Risk Index	-12.03 %

Accounting

Initial Equity	0.0000 Pts
Trade Profit	2246.0000 Pts
Trade Loss	-2284.0000 Pts
Commissions	0.0000 Pts
Interest Credited	0.0000 Pts
Interest Charged	0.0000 Pts
Final Equity	-38.0000 Pts
Open Positions	0.0000 Pts

Account Variation

Highest Account Balance	199.0000 Pts
Lowest Account Balance	-316.0000 Pts
Highest Portfolio Value	156.0000 Pts
Highest Open Drawdown	-316.0000 Pts
Highest Closed Drawdown	-297.0000 Pts

Account Events

Margin Calls	0
Overdrafts	0

Profitable Timing

Average Trade Length	1
Longest Trade Length	7
Shortest Trade Length	1
Total Trade Length	128

Unprofitable Timing

Average Trade Length	1
Longest Trade Length	5
Shortest Trade Length	1
Total Trade Length	127

Out of Market Timing

Average	0
Longest	1
Total	2