

## Performance Results

11/17/2009 3:37:09 PM

Time series: C:\Research\QTradingLab\GC 5min.asc

Channel w DDControl

Length 67  
StopPct 0.011

---

Net Equity	\$180,273.62
Net Profit	\$80,273.62
Net Profit to Worst Drawdown	611.05 %
Trade Count	929
Profit Factor	0.85
Gross Gain	\$317,041.06
Gross Loss	(\$373,184.94)
Period Profit Factor	1.04
Gross Period Gain	\$2,338,970.00
Gross Period Loss	(\$2,258,696.38)
# Long Trades	456
# Short Trades	473
Winners to Losers Ratio	46.99 %
Percent Winners	31.97 %
Percent Losers	68.03 %
Worst Loser	-3.15 %
Best Winner	10.21 %
Average Loser	-0.78 %
Average Winner	1.38 %
Best Winner to Worst Loser	324.71 %
Average Winner to Average Loser	175.74 %
Worst Drawdown	(\$13,137.07)
Average Drawdown	(\$2,875.02)
Average RoR	1.50%
Average StdDev	.96%
Sharpe Ratio	1.571

---

Slippage	0.002
Max Bars Back	700
Session Time Start	08:20 AM
Session Time End	01:30 PM
Series Date Start	10/31/2003 9:05:00 AM
Series Date End	10/30/2009 1:30:00 PM

Equity Curve: Channel w DDCControl {67,0.011}

