

## Performance Results

11/17/2009 3:08:34 PM

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

Channel w DDControl

Length 184  
StopPct 0.062

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Net Equity	\$166,583.58
Net Profit	\$66,583.58
Net Profit to Worst Drawdown	267.77 %
Trade Count	280
Profit Factor	1.15
Gross Gain	\$202,670.84
Gross Loss	(\$176,606.04)
Period Profit Factor	1.02
Gross Period Gain	\$2,845,740.00
Gross Period Loss	(\$2,779,156.42)
# Long Trades	140
# Short Trades	140
Winners to Losers Ratio	66.67 %
Percent Winners	40.00 %
Percent Losers	60.00 %
Worst Loser	-4.22 %
Best Winner	13.97 %
Average Loser	-1.36 %
Average Winner	2.38 %
Best Winner to Worst Loser	330.86 %
Average Winner to Average Loser	174.41 %
Worst Drawdown	(\$24,866.42)
Average Drawdown	(\$5,068.34)
Average RoR	1.39%
Average StdDev	.97%
Sharpe Ratio	1.427

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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 DDControl {184,0.062}

