Performance Results

11/17/2009 2:32:29 PM

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

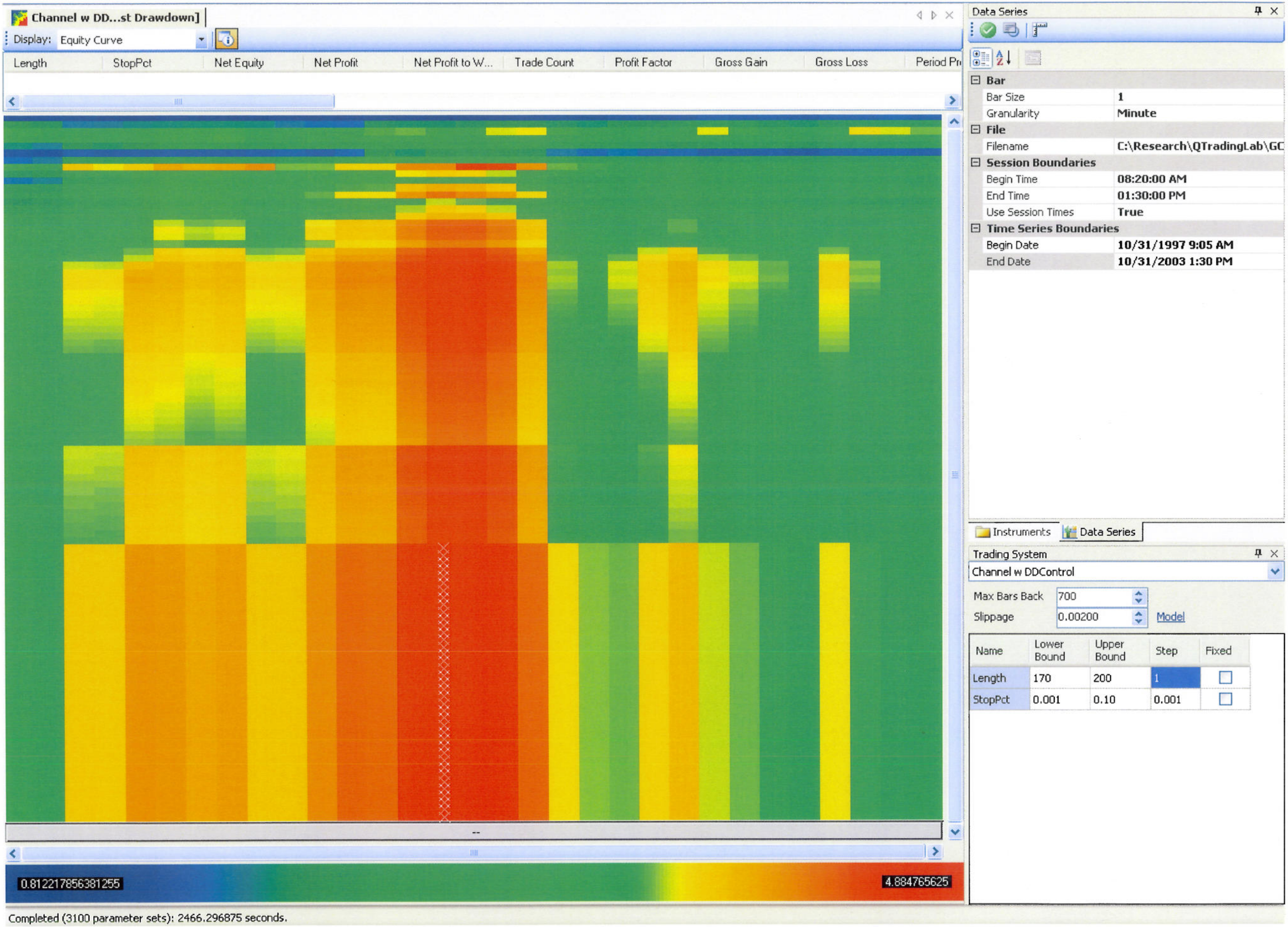
Channel w DDControl

Length	184
StopPct	0.062

Net Equity	$125,010.00
Net Profit	$25,010.00
Net Profit to Worst Drawdown	488.48 %
Trade Count	276
Profit Factor	1.01
Gross Gain	$58,508.04
Gross Loss	($58,169.38)
Period Profit Factor	1.03
Gross Period Gain	$868,440.00
Gross Period Loss	($843,430.00)
# Long Trades	138
# Short Trades	138
Winners to Losers Ratio	53.33 %
Percent Winners	34.78 %
Percent Losers	65.22 %
Worst Loser	-2.35 %
Best Winner	13.87 %
Average Loser	-0.70 %
Average Winner	1.32 %
Best Winner to Worst Loser	590.68 %
Average Winner to Average Loser	188.17 %
Worst Drawdown	($5,120.00)
Average Drawdown	($1,532.81)
Average RoR	1.06%
Average StdDev	.93%
Sharpe Ratio	1.146

Slippage	0.002
Max Bars Back	700
Session Time Start	08:20 AM
Session Time End	01:30 PM
Series Date Start	10/31/1997 9:05:00 AM
Series Date End	10/31/2003 1:30:00 PM

Equity Curve: Channel w DDControl {184,0.062}


Channel w DD...st Drawdown]
Display: Equity Curve
Length
StopPct
Net Equity
Net Profit
Net Profit to W...
Trade Count
Profit Factor
Gross Gain
Gross Loss
Period Pr
0.812217856381255
4.884765625
Completed (3100 parameter sets): 2466.296875 seconds.
Data Series
Bar
Bar Size 1
Granularity Minute
File
Filename C:\Research\QTradingLab\GC
Session Boundaries
Begin Time 08:20:00 AM
End Time 01:30:00 PM
Use Session Times True
Time Series Boundaries
Begin Date 10/31/1997 9:05 AM
End Date 10/31/2003 1:30 PM
Instruments
Data Series
Trading System
Channel w DDControl
Max Bars Back 700
Slippage 0.00200
Model
Name
Lower Bound
Upper Bound
Step
Fixed
Length 170 200 1
StopPct 0.001 0.10 0.001

Time Series/Indicators: Channel w DDControl {184,0.062}