Summary
012 THE JC OSCILLATOR   MGM (MGM)
Simulation Date 7/21/2009 7:03:42 PM   501 Daily Bars 7/24/2007 Through 7/17/2009 (724 Days)

Performance		**Performance Indices**	
Profit	$66578.88	Buy & Hold Index	190.56 %
Performance	66.58 %	Profit/Loss Index	75.41 %
Annualized Performance	33.57 %	Reward/Risk Index	96.03 %
Buy & Hold Profit	$-73520.00		
Buy & Hold Performance	-73.52 %	**Accounting**	
Buy & Hold Annualized Performance	-37.06 %	Initial Equity	$100000.00
		Trade Profit	$79732.00
Trade Summary		Trade Loss	$-21715.40
Total Trades	34	Commissions	$680.00
Trade Efficiency	11.42 %	Interest Credited	$8562.28
Average Profit/Average Loss	3.26	Interest Charged	$0.00
		Final Equity	$166578.88
Profitable Trades		Open Positions	$0.00
Total	18		
Long	6	**Account Variation**	
Short	12	Highest Account Balance	$200214.33
		Lowest Account Balance	$17124.09
Average Profit	$4429.56	Highest Portfolio Value	$100490.00
Highest Profit	$17236.35	Highest Open Drawdown	$-2752.67
Lowest Profit	$242.55	Highest Closed Drawdown	$-1223.97
Most Consecutive	3		
		Account Events	
Unprofitable Trades		Margin Calls	0
Total	16	Overdrafts	3
Long	4		
Short	12	**Profitable Timing**	
		Average Trade Length	8
Average Loss	$-1357.21	Longest Trade Length	34
Highest Loss	$-5999.50	Shortest Trade Length	1
Lowest Loss	$-26.80	Total Trade Length	151
Most Consecutive	2		
		Unprofitable Timing	
Maximum Position Excursions		Average Trade Length	3
Long Favorable	$18813.70	Longest Trade Length	6
Short Favorable	$19649.05	Shortest Trade Length	1
Long Adverse	$-1587.55	Total Trade Length	50
Short Adverse	$-8045.60		
		Out of Market Timing	
Trade Efficiency		Average	8
Average Entry	68.55 %	Longest	47
Average Exit	42.87 %	Total	300
Average Total	11.42 %		
Average Long Entry	68.41 %		
Average Long Exit	50.41 %		
Average Long Total	18.81 %		
Average Short Entry	68.61 %		
Average Short Exit	39.73 %		
Average Short Total	8.34 %		