

Market System: Equity Curve - Simple Swing Trading SDC**Account Settings**

Starting Equity: \$15,000.00

Trading Vehicle: Futures

Initial Margin: \$0.00

Round-turn slippage per contract: \$0.00

Round-turn commissions and fees per contract: \$0.00

Input Data Settings

Profit/loss and risk calculated from P/L and risk inputs.

Trades File: C:\LvT\Boerse\Book_Project\Research_EoD\TradeLogW59\MSA Files\MSATrades-623201055249.csv

Position Sizing Settings & Rules

Position Sizing Method: None

No. Contracts: From input data

	All Trades	Long	Short
Total Net Profit	\$20,560.70	\$13,516.30	\$7,044.40
Gross Profit	\$49,010.50	\$24,531.50	\$24,479.00
Gross Loss	(\$28,449.80)	(\$11,015.20)	(\$17,434.60)
Profit Factor	1.723	2.227	1.404
Pessimistic Return Ratio	1.471	1.773	1.126
Trading Period	1/17/1995 to 6/16/2010 (15 years 150 days)		
Starting Account Equity	\$15,000.00		
Highest Closed Trade Equity	\$35,586.60		
Lowest Closed Trade Equity	\$14,925.90		
Additions to Equity	\$0.00		
Withdrawals From Equity	\$0.00		
Final Account Equity	\$35,560.70		
Return on Starting Equity	137.1%		
Total Number of Trades	330	165	165
Number of Winning Trades	205	112	93
Number of Losing Trades	125	53	72
Trades Not Taken	0	0	0
Percent Profitable	62.12%	67.88%	56.36%
Max Number of Contracts	1	1	1
Minimum Number of Contracts	1	1	1
Average Number of Contracts	1	1	1
Largest Winning Trade	\$1,317.80	\$908.00	\$1,317.80
/Percent of Equity	4.513%	3.944%	4.513%
Largest Winning Trade (%)	5.512%	4.300%	5.512%
/Trade Value	\$1,161.40	\$741.80	\$1,161.40
Average Winning Trade	\$239.08	\$219.03	\$263.22
Average Winning Trade (%)	1.058%	0.9842%	1.147%
Average R-Multiple, Wins	0.0256		
Average Length of Wins	17 days 1 hours	19 days 0 min	14 days 18 hours
Max Number Consecutive Wins	7	9	9

Largest Losing Trade	(\$1,136.30)	(\$1,136.30)	(\$959.30)
/Percent of Equity	-4.052%	-4.052%	-4.961%
Largest Losing Trade (%)	-4.961%	-4.052%	-4.961%
/Trade Value	(\$959.30)	(\$1,136.30)	(\$959.30)
Average Losing Trade	(\$227.60)	(\$207.83)	(\$242.15)
Average Losing Trade (%)	-1.017%	-0.8774%	-1.120%
Average R-Multiple, Losses	0.0245		
Average Length of Losses	17 days 34 min	16 days 2 hours	17 days 16 hours
Max Number Consecutive Losses	4	4	6
Average Trade (Expectation)	\$62.31	\$81.92	\$42.69
Average Trade (%)	0.2719%	0.3862%	0.1575%
Trade Standard Deviation	\$318.09	\$279.00	\$352.65
Trade Standard Deviation (%)	1.414%	1.216%	1.583%
Win/Loss Ratio	1.050	1.054	1.087
Win/Loss Ratio (%/%)	1.040	1.122	1.024
Return/Drawdown Ratio	15.12	15.43	3.417
Modified Sharpe Ratio	0.1923	0.3175	0.0995
Sharpe Ratio	0.2786		
Average Risk	\$9,304.95		
Average Risk (%)	41.24%		
Average R-Multiple (Expectancy)	0.0066		
R-Multiple Standard Deviation	0.0332		
Average Margin	\$0.00		
Average Margin (%)	0.000%		
Max Margin (%)	0.000%		
/Margin Value	\$0.00		
Date of Max Margin			
Average Leverage	0.4124		
Risk of Ruin	0.0000%		
Average Annual Profit/Loss	\$1,334.13		
Ave Annual Compounded Return	5.761%		
Average Monthly Profit/Loss	\$111.18		
Ave Monthly Compounded Return	0.4678%		
Average Weekly Profit/Loss	\$25.54		
Ave Weekly Compounded Return	0.1073%		
Average Daily Profit/Loss	\$3.65		
Ave Daily Compounded Return	0.0153%		

Closed Trade Drawdowns	All Trades	Long	Short
Number of Drawdowns	41	25	10
Average Drawdown	(\$456.65)	(\$321.18)	(\$1,083.78)
Average Drawdown (%)	1.989%	1.416%	6.413%
Average Length of Drawdowns	115 days 4 hours	141 days 14 hours	1 years 149 days
Average Trades in Drawdowns	5	3	14
Worst Case Drawdown	(\$2,628.50)	(\$1,332.00)	(\$2,152.40)
/Percent of Equity	9.068%	5.840%	11.88%
Date at Trough	12/31/2007	9/6/2002	12/12/2007

Trade Number at Trough	286	168	285
Length of Drawdown	1 years 265 days	1 years 271 days	2 years 38 days
Trades in Drawdown	36	20	21
Worst Case Drawdown (%)	9.068%	5.840%	13.75%
/Equity Value	(\$2,628.50)	(\$1,332.00)	(\$2,070.70)
Date at Trough	12/31/2007	9/6/2002	7/7/1997
Trade Number at Trough	286	168	65
Length of Drawdown	1 years 265 days	1 years 271 days	3 years 220 days
Trades in Drawdown	36	20	41
Longest Drawdown	1 years 265 days	1 years 278 days	3 years 220 days
Start of Drawdown	1/3/2007	10/15/2007	2/1/1995
End of Drawdown	9/25/2008	7/20/2009	9/9/1998
Percent of Equity	9.068%	4.905%	13.75%

Annual Returns

Year	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac	Sharpe
2010	\$1,303.20	\$0.00	\$35,560.70	3.804	1.048	8	75.00	3.093	0.3449
2009	\$1,983.10	\$0.00	\$34,257.50	6.144	1.844	14	71.43	2.728	0.4354
2008	\$5,916.90	\$0.00	\$32,274.40	22.45	1.870	22	77.27	5.314	1.269
2007	(\$2,510.90)	\$0.00	\$26,357.50	-8.698	9.068	23	39.13	0.4607	-0.4340
2006	\$2,114.40	\$0.00	\$28,868.40	7.903	1.421	24	79.17	3.519	0.7059
2005	\$285.10	\$0.00	\$26,754.00	1.077	3.554	19	63.16	1.200	0.0785
2004	\$1,378.70	\$0.00	\$26,468.90	5.495	2.347	20	65.00	2.411	0.3754
2003	\$1,421.30	\$0.00	\$25,090.20	6.005	3.535	27	59.26	1.744	0.4243
2002	\$971.90	\$0.00	\$23,668.90	4.282	5.188	17	47.06	1.343	0.2090
2001	\$2,236.20	\$0.00	\$22,697.00	10.93	4.099	21	71.43	2.086	0.2997
2000	\$1,118.00	\$0.00	\$20,460.80	5.780	7.006	24	58.33	1.397	0.1379
1999	\$764.90	\$0.00	\$19,342.80	4.117	2.881	21	61.90	1.347	0.2136
1998	\$1,357.50	\$0.00	\$18,577.90	7.883	7.015	17	58.82	1.730	0.2598
1997	\$1,408.20	\$0.00	\$17,220.40	8.906	6.739	19	63.16	1.761	0.2515
1996	\$288.30	\$0.00	\$15,812.20	1.857	5.227	21	61.90	1.244	0.1183
1995	\$523.90	\$0.00	\$15,523.90	3.493	0.9872	33	54.55	1.761	0.4688
Ave	\$1,285.04	\$0.00	\$24,308.47	5.714	3.989	20.63	62.91	2.071	0.3224
SD	\$1,652.48	\$0.00	\$6,325.64	6.242	2.480	5.536	10.66	1.160	0.3495

Monthly Returns

Month	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
6-2010	(\$25.90)	\$0.00	\$35,560.70	-0.0728	0.7197	3	66.67	0.8989
5-2010	\$699.70	\$0.00	\$35,586.60	2.006	0.000	1	100.0	100.0
4-2010	(\$88.70)	\$0.00	\$34,886.90	-0.2536	1.048	2	50.00	0.7580
3-2010	\$365.60	\$0.00	\$34,975.60	1.056	0.000	1	100.0	100.0
1-2010	\$352.50	\$0.00	\$34,610.00	1.029	0.000	1	100.0	100.0
12-2009	\$784.90	\$0.00	\$34,257.50	2.345	0.000	1	100.0	100.0
10-2009	(\$225.50)	\$0.00	\$33,472.60	-0.6692	0.6692	3	33.33	0.0588
8-2009	(\$403.20)	\$0.00	\$33,698.10	-1.182	1.710	2	50.00	0.3086
7-2009	\$475.80	\$0.00	\$34,101.30	1.415	0.000	1	100.0	100.0
5-2009	\$664.20	\$0.00	\$33,625.50	2.015	0.000	2	100.0	100.0
4-2009	\$515.50	\$0.00	\$32,961.30	1.589	0.000	2	100.0	100.0
2-2009	(\$215.50)	\$0.00	\$32,445.80	-0.6598	0.9944	2	50.00	0.3365
1-2009	\$386.90	\$0.00	\$32,661.30	1.199	0.000	1	100.0	100.0
12-2008	\$802.10	\$0.00	\$32,274.40	2.549	0.000	3	100.0	100.0
11-2008	\$951.30	\$0.00	\$31,472.30	3.117	0.000	2	100.0	100.0

10-2008	\$813.20	\$0.00	\$30,521.00	2.737	1.699	2	50.00	2.612
9-2008	\$886.10	\$0.00	\$29,707.80	3.074	0.000	1	100.0	100.0
8-2008	\$701.90	\$0.00	\$28,821.70	2.496	0.000	3	100.0	100.0
7-2008	\$351.20	\$0.00	\$28,119.80	1.265	1.870	3	33.33	1.655
6-2008	(\$210.30)	\$0.00	\$27,768.60	-0.7516	0.7516	1	0.000	0.000
5-2008	\$415.70	\$0.00	\$27,978.90	1.508	0.4375	3	66.67	4.447
4-2008	\$421.70	\$0.00	\$27,563.20	1.554	0.000	3	100.0	100.0
2-2008	\$784.00	\$0.00	\$27,141.50	2.974	0.000	1	100.0	100.0
12-2007	(\$549.30)	\$0.00	\$26,357.50	-2.041	2.041	2	0.000	0.000
11-2007	(\$1,136.30)	\$0.00	\$26,906.80	-4.052	4.052	1	0.000	0.000
10-2007	(\$66.90)	\$0.00	\$28,043.10	-0.2380	0.4378	2	50.00	0.4574
9-2007	(\$530.90)	\$0.00	\$28,110.00	-1.854	1.926	3	66.67	0.0382
8-2007	\$663.90	\$0.00	\$28,640.90	2.373	1.711	3	66.67	2.387
7-2007	(\$513.30)	\$0.00	\$27,977.00	-1.802	1.802	1	0.000	0.000
6-2007	(\$79.70)	\$0.00	\$28,490.30	-0.2790	0.2790	1	0.000	0.000
5-2007	\$294.50	\$0.00	\$28,570.00	1.042	1.041	2	50.00	1.980
4-2007	\$54.10	\$0.00	\$28,275.50	0.1917	0.4506	2	50.00	1.423
3-2007	(\$516.90)	\$0.00	\$28,221.40	-1.799	1.799	2	0.000	0.000
2-2007	(\$85.70)	\$0.00	\$28,738.30	-0.2973	0.4003	2	50.00	0.2580
1-2007	(\$44.40)	\$0.00	\$28,824.00	-0.1538	0.5589	2	50.00	0.7259
12-2006	\$413.80	\$0.00	\$28,868.40	1.454	0.000	2	100.0	100.0
11-2006	(\$410.10)	\$0.00	\$28,454.60	-1.421	1.421	1	0.000	0.000
9-2006	\$232.80	\$0.00	\$28,864.70	0.8131	0.1809	2	50.00	5.494
8-2006	\$289.70	\$0.00	\$28,631.90	1.022	0.000	2	100.0	100.0
7-2006	\$294.50	\$0.00	\$28,342.20	1.050	0.000	3	100.0	100.0
6-2006	(\$96.50)	\$0.00	\$28,047.70	-0.3429	0.7096	2	50.00	0.5168
5-2006	\$366.90	\$0.00	\$28,144.20	1.321	0.3013	3	66.67	5.384
4-2006	\$437.80	\$0.00	\$27,777.30	1.601	0.000	3	100.0	100.0
3-2006	\$12.10	\$0.00	\$27,339.50	0.0443	0.000	1	100.0	100.0
2-2006	\$185.10	\$0.00	\$27,327.40	0.6820	0.3457	3	66.67	2.965
1-2006	\$388.30	\$0.00	\$27,142.30	1.451	0.000	2	100.0	100.0
12-2005	\$5.50	\$0.00	\$26,754.00	0.0206	0.0546	2	50.00	1.377
11-2005	(\$653.70)	\$0.00	\$26,748.50	-2.386	2.386	1	0.000	0.000
10-2005	(\$262.60)	\$0.00	\$27,402.20	-0.9492	1.143	2	50.00	0.1713
9-2005	\$69.40	\$0.00	\$27,664.80	0.2515	0.000	1	100.0	100.0
8-2005	(\$41.50)	\$0.00	\$27,595.40	-0.1502	0.2167	2	50.00	0.3072
7-2005	\$635.40	\$0.00	\$27,636.90	2.353	0.000	3	100.0	100.0
6-2005	\$87.60	\$0.00	\$27,001.50	0.3255	0.000	1	100.0	100.0
5-2005	(\$185.90)	\$0.00	\$26,913.90	-0.6860	0.6860	2	0.000	0.000
4-2005	\$167.90	\$0.00	\$27,099.80	0.6234	0.000	1	100.0	100.0
3-2005	(\$186.60)	\$0.00	\$26,931.90	-0.6881	0.7218	2	50.00	0.0470
2-2005	\$328.30	\$0.00	\$27,118.50	1.225	0.000	1	100.0	100.0
1-2005	\$321.30	\$0.00	\$26,790.20	1.214	0.000	1	100.0	100.0
12-2004	\$437.10	\$0.00	\$26,468.90	1.679	0.000	2	100.0	100.0
11-2004	\$736.10	\$0.00	\$26,031.80	2.910	0.000	1	100.0	100.0
10-2004	(\$225.40)	\$0.00	\$25,295.70	-0.8832	1.450	3	33.33	0.3908
9-2004	\$46.40	\$0.00	\$25,521.10	0.1821	0.000	1	100.0	100.0
8-2004	\$40.30	\$0.00	\$25,474.70	0.1584	0.000	1	100.0	100.0
7-2004	\$260.30	\$0.00	\$25,434.40	1.034	0.0424	2	50.00	25.10
6-2004	\$253.90	\$0.00	\$25,174.10	1.019	0.000	3	100.0	100.0
5-2004	\$210.50	\$0.00	\$24,920.20	0.8519	0.000	1	100.0	100.0
4-2004	(\$265.30)	\$0.00	\$24,709.70	-1.062	1.062	2	0.000	0.000
3-2004	(\$328.50)	\$0.00	\$24,975.00	-1.298	1.298	1	0.000	0.000
2-2004	\$215.70	\$0.00	\$25,303.50	0.8598	0.000	2	100.0	100.0
1-2004	(\$2.40)	\$0.00	\$25,087.80	-0.0096	0.0096	1	0.000	0.000
12-2003	\$389.20	\$0.00	\$25,090.20	1.576	0.5538	2	50.00	3.845

11-2003	\$184.00	\$0.00	\$24,701.00	0.7505	0.0085	3	66.67	88.62
10-2003	(\$77.30)	\$0.00	\$24,517.00	-0.3143	0.3143	1	0.000	0.000
9-2003	\$272.30	\$0.00	\$24,594.30	1.120	0.000	1	100.0	100.0
8-2003	\$63.00	\$0.00	\$24,322.00	0.2597	0.2911	2	50.00	1.887
7-2003	\$130.60	\$0.00	\$24,259.00	0.5413	0.000	2	100.0	100.0
6-2003	(\$326.50)	\$0.00	\$24,128.40	-1.335	1.749	3	33.33	0.2366
5-2003	\$372.00	\$0.00	\$24,454.90	1.545	0.4435	3	66.67	4.441
4-2003	(\$430.20)	\$0.00	\$24,082.90	-1.755	1.755	2	0.000	0.000
3-2003	\$40.10	\$0.00	\$24,513.10	0.1639	1.584	3	66.67	1.102
2-2003	\$356.80	\$0.00	\$24,473.00	1.480	1.092	3	66.67	2.355
1-2003	\$447.30	\$0.00	\$24,116.20	1.890	0.000	2	100.0	100.0
12-2002	(\$263.00)	\$0.00	\$23,668.90	-1.099	1.099	1	0.000	0.000
10-2002	\$343.90	\$0.00	\$23,931.90	1.458	2.643	4	50.00	1.529
9-2002	(\$445.40)	\$0.00	\$23,588.00	-1.853	1.853	1	0.000	0.000
8-2002	(\$262.80)	\$0.00	\$24,033.40	-1.082	1.082	1	0.000	0.000
7-2002	\$58.00	\$0.00	\$24,296.20	0.2393	2.341	2	50.00	1.100
6-2002	\$633.60	\$0.00	\$24,238.20	2.684	0.000	2	100.0	100.0
5-2002	(\$349.00)	\$0.00	\$23,604.60	-1.457	1.457	2	0.000	0.000
4-2002	\$25.30	\$0.00	\$23,953.60	0.1057	1.168	2	50.00	1.089
3-2002	\$908.00	\$0.00	\$23,928.30	3.944	0.000	1	100.0	100.0
1-2002	\$323.30	\$0.00	\$23,020.30	1.424	0.000	1	100.0	100.0
12-2001	\$73.90	\$0.00	\$22,697.00	0.3267	0.000	1	100.0	100.0
11-2001	(\$171.40)	\$0.00	\$22,623.10	-0.7519	1.639	2	50.00	0.5452
10-2001	\$1,725.10	\$0.00	\$22,794.50	8.188	0.000	3	100.0	100.0
9-2001	(\$226.40)	\$0.00	\$21,069.40	-1.063	1.063	1	0.000	0.000
8-2001	(\$19.50)	\$0.00	\$21,295.80	-0.0915	0.7761	3	66.67	0.8829
7-2001	\$67.70	\$0.00	\$21,315.30	0.3186	0.000	1	100.0	100.0
6-2001	\$647.80	\$0.00	\$21,247.60	3.145	0.000	2	100.0	100.0
5-2001	(\$89.70)	\$0.00	\$20,599.80	-0.4336	0.6750	2	50.00	0.3593
4-2001	(\$304.30)	\$0.00	\$20,689.50	-1.449	3.104	3	66.67	0.5408
3-2001	(\$486.50)	\$0.00	\$20,993.80	-2.265	2.265	1	0.000	0.000
2-2001	\$1,019.50	\$0.00	\$21,480.30	4.983	0.000	2	100.0	100.0
12-2000	\$198.50	\$0.00	\$20,460.80	0.9797	0.4491	2	50.00	3.181
11-2000	\$722.30	\$0.00	\$20,262.30	3.697	0.000	2	100.0	100.0
10-2000	\$278.30	\$0.00	\$19,540.00	1.445	0.3146	2	50.00	5.592
9-2000	(\$339.00)	\$0.00	\$19,261.70	-1.730	2.570	3	33.33	0.3270
8-2000	\$76.10	\$0.00	\$19,600.70	0.3898	1.858	3	66.67	1.206
6-2000	\$653.00	\$0.00	\$19,524.60	3.460	0.000	2	100.0	100.0
5-2000	\$495.80	\$0.00	\$18,871.60	2.698	0.000	1	100.0	100.0
4-2000	(\$0.30)	\$0.00	\$18,375.80	-0.0016	0.0016	1	0.000	0.000
3-2000	(\$1,038.00)	\$0.00	\$18,376.10	-5.347	5.792	3	33.33	0.0812
2-2000	(\$288.30)	\$0.00	\$19,414.10	-1.463	1.751	3	33.33	0.5633
1-2000	\$359.60	\$0.00	\$19,702.40	1.859	0.000	2	100.0	100.0
12-1999	(\$258.30)	\$0.00	\$19,342.80	-1.318	2.833	3	66.67	0.5348
11-1999	\$227.70	\$0.00	\$19,601.10	1.175	0.000	1	100.0	100.0
10-1999	\$463.80	\$0.00	\$19,373.40	2.453	0.000	2	100.0	100.0
9-1999	\$485.20	\$0.00	\$18,909.60	2.633	0.000	1	100.0	100.0
8-1999	(\$183.50)	\$0.00	\$18,424.40	-0.9861	0.9861	1	0.000	0.000
7-1999	(\$294.10)	\$0.00	\$18,607.90	-1.556	2.881	3	66.67	0.4599
6-1999	\$476.30	\$0.00	\$18,902.00	2.585	0.0136	3	66.67	191.5
5-1999	(\$33.60)	\$0.00	\$18,425.70	-0.1820	0.1820	1	0.000	0.000
4-1999	\$269.80	\$0.00	\$18,459.30	1.483	2.062	3	66.67	1.700
3-1999	(\$255.00)	\$0.00	\$18,189.50	-1.383	1.987	2	50.00	0.3084
1-1999	(\$133.40)	\$0.00	\$18,444.50	-0.7181	0.7181	1	0.000	0.000
12-1998	\$624.90	\$0.00	\$18,577.90	3.481	0.000	1	100.0	100.0
11-1998	(\$861.70)	\$0.00	\$17,953.00	-4.580	4.580	1	0.000	0.000

10-1998	(\$418.40)	\$0.00	\$18,814.70	-2.175	2.175	1	0.000	0.000
9-1998	\$530.60	\$0.00	\$19,233.10	2.837	0.3848	3	66.67	8.141
8-1998	\$583.20	\$0.00	\$18,702.50	3.219	0.000	2	100.0	100.0
7-1998	\$183.20	\$0.00	\$18,119.30	1.021	0.000	1	100.0	100.0
6-1998	\$4.70	\$0.00	\$17,936.10	0.0262	0.6781	2	50.00	1.039
5-1998	(\$61.30)	\$0.00	\$17,931.40	-0.3407	0.3407	1	0.000	0.000
4-1998	\$741.80	\$0.00	\$17,992.70	4.300	0.000	1	100.0	100.0
2-1998	(\$126.40)	\$0.00	\$17,250.90	-0.7274	1.495	2	50.00	0.5174
1-1998	\$156.90	\$0.00	\$17,377.30	0.9111	0.3487	2	50.00	3.581
12-1997	\$769.00	\$0.00	\$17,220.40	4.674	0.000	2	100.0	100.0
11-1997	\$615.20	\$0.00	\$16,451.40	3.885	0.000	1	100.0	100.0
10-1997	\$251.70	\$0.00	\$15,836.20	1.615	0.000	1	100.0	100.0
9-1997	(\$155.00)	\$0.00	\$15,584.50	-0.9848	0.9848	1	0.000	0.000
8-1997	\$786.00	\$0.00	\$15,739.50	5.256	0.000	3	100.0	100.0
7-1997	(\$629.50)	\$0.00	\$14,953.50	-4.040	4.040	1	0.000	0.000
6-1997	\$39.80	\$0.00	\$15,583.00	0.2561	0.000	1	100.0	100.0
5-1997	(\$490.80)	\$0.00	\$15,543.20	-3.061	3.061	1	0.000	0.000
4-1997	\$321.10	\$0.00	\$16,034.00	2.044	0.000	2	100.0	100.0
3-1997	\$118.30	\$0.00	\$15,712.90	0.7586	0.4429	2	50.00	2.692
2-1997	\$169.70	\$0.00	\$15,594.60	1.100	0.7637	2	50.00	2.441
1-1997	(\$387.30)	\$0.00	\$15,424.90	-2.449	2.449	2	0.000	0.000
12-1996	(\$85.70)	\$0.00	\$15,812.20	-0.5391	0.8183	2	50.00	0.3413
11-1996	\$348.10	\$0.00	\$15,897.90	2.239	0.000	1	100.0	100.0
10-1996	\$126.60	\$0.00	\$15,549.80	0.8208	0.000	2	100.0	100.0
9-1996	(\$81.30)	\$0.00	\$15,423.20	-0.5244	0.9193	2	50.00	0.4319
8-1996	(\$340.30)	\$0.00	\$15,504.50	-2.148	2.148	1	0.000	0.000
7-1996	(\$139.00)	\$0.00	\$15,844.80	-0.8696	1.579	2	50.00	0.4532
6-1996	(\$58.70)	\$0.00	\$15,983.80	-0.3659	0.3659	1	0.000	0.000
5-1996	(\$210.00)	\$0.00	\$16,042.50	-1.292	1.292	1	0.000	0.000
4-1996	\$26.40	\$0.00	\$16,252.50	0.1627	0.1309	2	50.00	2.239
3-1996	\$120.30	\$0.00	\$16,226.10	0.7469	0.000	1	100.0	100.0
2-1996	\$319.10	\$0.00	\$16,105.80	2.021	0.000	2	100.0	100.0
1-1996	\$262.80	\$0.00	\$15,786.70	1.693	0.1556	4	75.00	11.68
12-1995	(\$55.00)	\$0.00	\$15,523.90	-0.3530	0.3530	3	0.000	0.000
11-1995	\$50.60	\$0.00	\$15,578.90	0.3259	0.9188	3	66.67	1.352
10-1995	\$29.10	\$0.00	\$15,528.30	0.1878	0.0973	3	66.67	2.927
9-1995	\$156.40	\$0.00	\$15,499.20	1.019	0.000	1	100.0	100.0
8-1995	(\$4.20)	\$0.00	\$15,342.80	-0.0274	0.4254	3	66.67	0.9359
7-1995	\$167.40	\$0.00	\$15,347.00	1.103	0.0789	3	66.67	14.83
6-1995	\$80.20	\$0.00	\$15,179.60	0.5311	0.3000	3	66.67	2.770
5-1995	(\$52.10)	\$0.00	\$15,099.40	-0.3439	0.6893	4	25.00	0.5778
4-1995	\$87.20	\$0.00	\$15,151.50	0.5789	0.1354	2	50.00	5.275
3-1995	\$138.40	\$0.00	\$15,064.30	0.9272	0.4576	5	80.00	3.003
2-1995	(\$139.00)	\$0.00	\$14,925.90	-0.9227	0.9227	2	0.000	0.000
1-1995	\$64.90	\$0.00	\$15,064.90	0.4327	0.000	1	100.0	100.0
Ave	\$119.54	\$0.00	\$23,035.21	0.5203	0.7286	1.919	60.74	41.51
SD	\$410.04	\$0.00	\$5,677.77	1.867	1.008	0.8476	38.09	49.53

Weekly Returns

Week	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
6/13/2010	\$230.20	\$0.00	\$35,560.70	0.6516	0.000	2	100.0	100.0
5/30/2010	(\$256.10)	\$0.00	\$35,330.50	-0.7197	0.7197	1	0.000	0.000
5/16/2010	\$699.70	\$0.00	\$35,586.60	2.006	0.000	1	100.0	100.0
4/25/2010	\$277.90	\$0.00	\$34,886.90	0.8030	0.000	1	100.0	100.0
4/4/2010	(\$366.60)	\$0.00	\$34,609.00	-1.048	1.048	1	0.000	0.000
3/7/2010	\$365.60	\$0.00	\$34,975.60	1.056	0.000	1	100.0	100.0

1/24/2010	\$352.50	\$0.00	\$34,610.00	1.029	0.000	1	100.0	100.0
12/27/2009	\$784.90	\$0.00	\$34,257.50	2.345	0.000	1	100.0	100.0
10/25/2009	(\$37.20)	\$0.00	\$33,472.60	-0.1110	0.1110	1	0.000	0.000
10/4/2009	\$14.10	\$0.00	\$33,509.80	0.0421	0.000	1	100.0	100.0
9/27/2009	(\$202.40)	\$0.00	\$33,495.70	-0.6006	0.6006	1	0.000	0.000
8/23/2009	\$180.00	\$0.00	\$33,698.10	0.5370	0.000	1	100.0	100.0
8/9/2009	(\$583.20)	\$0.00	\$33,518.10	-1.710	1.710	1	0.000	0.000
7/19/2009	\$475.80	\$0.00	\$34,101.30	1.415	0.000	1	100.0	100.0
5/17/2009	\$140.50	\$0.00	\$33,625.50	0.4196	0.000	1	100.0	100.0
5/3/2009	\$523.70	\$0.00	\$33,485.00	1.589	0.000	1	100.0	100.0
4/19/2009	\$237.00	\$0.00	\$32,961.30	0.7242	0.000	1	100.0	100.0
4/12/2009	\$278.50	\$0.00	\$32,724.30	0.8584	0.000	1	100.0	100.0
2/15/2009	\$109.30	\$0.00	\$32,445.80	0.3380	0.000	1	100.0	100.0
2/1/2009	(\$324.80)	\$0.00	\$32,336.50	-0.9944	0.9944	1	0.000	0.000
1/18/2009	\$386.90	\$0.00	\$32,661.30	1.199	0.000	1	100.0	100.0
12/28/2008	\$148.20	\$0.00	\$32,274.40	0.4613	0.000	1	100.0	100.0
12/21/2008	\$415.80	\$0.00	\$32,126.20	1.311	0.000	1	100.0	100.0
12/7/2008	\$238.10	\$0.00	\$31,710.40	0.7565	0.000	1	100.0	100.0
11/2/2008	\$951.30	\$0.00	\$31,472.30	3.117	0.000	2	100.0	100.0
10/26/2008	\$1,317.80	\$0.00	\$30,521.00	4.513	0.000	1	100.0	100.0
10/5/2008	(\$504.60)	\$0.00	\$29,203.20	-1.699	1.699	1	0.000	0.000
9/21/2008	\$886.10	\$0.00	\$29,707.80	3.074	0.000	1	100.0	100.0
8/24/2008	\$367.30	\$0.00	\$28,821.70	1.291	0.000	1	100.0	100.0
8/17/2008	\$309.50	\$0.00	\$28,454.40	1.100	0.000	1	100.0	100.0
8/3/2008	\$25.10	\$0.00	\$28,144.90	0.0893	0.000	1	100.0	100.0
7/20/2008	(\$391.90)	\$0.00	\$28,119.80	-1.375	1.375	1	0.000	0.000
7/13/2008	(\$144.10)	\$0.00	\$28,511.70	-0.5029	0.5029	1	0.000	0.000
6/29/2008	\$887.20	\$0.00	\$28,655.80	3.195	0.000	1	100.0	100.0
6/15/2008	(\$210.30)	\$0.00	\$27,768.60	-0.7516	0.7516	1	0.000	0.000
5/25/2008	\$512.70	\$0.00	\$27,978.90	1.867	0.000	1	100.0	100.0
5/11/2008	\$23.60	\$0.00	\$27,466.20	0.0860	0.000	1	100.0	100.0
5/4/2008	(\$120.60)	\$0.00	\$27,442.60	-0.4375	0.4375	1	0.000	0.000
4/20/2008	\$273.50	\$0.00	\$27,563.20	1.002	0.000	1	100.0	100.0
4/6/2008	\$76.70	\$0.00	\$27,289.70	0.2819	0.000	1	100.0	100.0
3/30/2008	\$71.50	\$0.00	\$27,213.00	0.2634	0.000	1	100.0	100.0
2/24/2008	\$784.00	\$0.00	\$27,141.50	2.974	0.000	1	100.0	100.0
12/30/2007	(\$70.60)	\$0.00	\$26,357.50	-0.2671	0.2671	1	0.000	0.000
12/9/2007	(\$478.70)	\$0.00	\$26,428.10	-1.779	1.779	1	0.000	0.000
11/18/2007	(\$1,136.30)	\$0.00	\$26,906.80	-4.052	4.052	1	0.000	0.000
10/14/2007	(\$123.30)	\$0.00	\$28,043.10	-0.4378	0.4378	1	0.000	0.000
9/30/2007	\$56.40	\$0.00	\$28,166.40	0.2006	0.000	1	100.0	100.0
9/23/2007	(\$552.00)	\$0.00	\$28,110.00	-1.926	1.926	1	0.000	0.000
9/2/2007	\$21.10	\$0.00	\$28,662.00	0.0737	0.000	2	100.0	100.0
8/26/2007	\$528.70	\$0.00	\$28,640.90	1.881	0.000	1	100.0	100.0
8/12/2007	\$613.80	\$0.00	\$28,112.20	2.232	0.000	1	100.0	100.0
7/29/2007	(\$478.60)	\$0.00	\$27,498.40	-1.711	1.711	1	0.000	0.000
7/22/2007	(\$513.30)	\$0.00	\$27,977.00	-1.802	1.802	1	0.000	0.000
6/24/2007	(\$79.70)	\$0.00	\$28,490.30	-0.2790	0.2790	1	0.000	0.000
5/27/2007	(\$300.60)	\$0.00	\$28,570.00	-1.041	1.041	1	0.000	0.000
4/29/2007	\$595.10	\$0.00	\$28,870.60	2.105	0.000	1	100.0	100.0
4/15/2007	(\$128.00)	\$0.00	\$28,275.50	-0.4506	0.4506	1	0.000	0.000
4/8/2007	\$182.10	\$0.00	\$28,403.50	0.6453	0.000	1	100.0	100.0
3/25/2007	(\$25.80)	\$0.00	\$28,221.40	-0.0913	0.0913	1	0.000	0.000
3/11/2007	(\$491.10)	\$0.00	\$28,247.20	-1.709	1.709	1	0.000	0.000
2/18/2007	(\$115.50)	\$0.00	\$28,738.30	-0.4003	0.4003	1	0.000	0.000
2/11/2007	\$29.80	\$0.00	\$28,853.80	0.1034	0.000	1	100.0	100.0

1/21/2007	(\$162.00)	\$0.00	\$28,824.00	-0.5589	0.5589	1	0.000	0.000
12/31/2006	\$117.60	\$0.00	\$28,986.00	0.4074	0.000	1	100.0	100.0
12/24/2006	\$76.10	\$0.00	\$28,868.40	0.2643	0.000	1	100.0	100.0
12/10/2006	\$337.70	\$0.00	\$28,792.30	1.187	0.000	1	100.0	100.0
10/29/2006	(\$410.10)	\$0.00	\$28,454.60	-1.421	1.421	1	0.000	0.000
9/24/2006	\$284.60	\$0.00	\$28,864.70	0.9958	0.000	1	100.0	100.0
8/27/2006	(\$51.80)	\$0.00	\$28,580.10	-0.1809	0.1809	1	0.000	0.000
8/13/2006	\$260.70	\$0.00	\$28,631.90	0.9189	0.000	1	100.0	100.0
8/6/2006	\$29.00	\$0.00	\$28,371.20	0.1023	0.000	1	100.0	100.0
7/23/2006	\$134.90	\$0.00	\$28,342.20	0.4782	0.000	2	100.0	100.0
7/9/2006	\$159.60	\$0.00	\$28,207.30	0.5690	0.000	1	100.0	100.0
6/25/2006	\$103.20	\$0.00	\$28,047.70	0.3693	0.000	1	100.0	100.0
6/18/2006	(\$199.70)	\$0.00	\$27,944.50	-0.7096	0.7096	1	0.000	0.000
5/28/2006	\$307.30	\$0.00	\$28,144.20	1.104	0.000	1	100.0	100.0
5/7/2006	\$143.30	\$0.00	\$27,836.90	0.5174	0.000	1	100.0	100.0
4/30/2006	(\$83.70)	\$0.00	\$27,693.60	-0.3013	0.3013	1	0.000	0.000
4/23/2006	\$220.30	\$0.00	\$27,777.30	0.7994	0.000	1	100.0	100.0
4/16/2006	\$65.90	\$0.00	\$27,557.00	0.2397	0.000	1	100.0	100.0
4/2/2006	\$151.60	\$0.00	\$27,491.10	0.5545	0.000	1	100.0	100.0
2/26/2006	\$184.90	\$0.00	\$27,339.50	0.6809	0.000	2	100.0	100.0
2/12/2006	(\$94.20)	\$0.00	\$27,154.60	-0.3457	0.3457	1	0.000	0.000
2/5/2006	\$106.50	\$0.00	\$27,248.80	0.3924	0.000	1	100.0	100.0
1/22/2006	\$267.30	\$0.00	\$27,142.30	0.9946	0.000	1	100.0	100.0
1/15/2006	\$121.00	\$0.00	\$26,875.00	0.4523	0.000	1	100.0	100.0
12/18/2005	\$20.10	\$0.00	\$26,754.00	0.0752	0.000	1	100.0	100.0
12/4/2005	(\$14.60)	\$0.00	\$26,733.90	-0.0546	0.0546	1	0.000	0.000
11/20/2005	(\$653.70)	\$0.00	\$26,748.50	-2.386	2.386	1	0.000	0.000
10/9/2005	(\$316.90)	\$0.00	\$27,402.20	-1.143	1.143	1	0.000	0.000
10/2/2005	\$54.30	\$0.00	\$27,719.10	0.1963	0.000	1	100.0	100.0
9/4/2005	\$69.40	\$0.00	\$27,664.80	0.2515	0.000	1	100.0	100.0
8/21/2005	\$18.40	\$0.00	\$27,595.40	0.0667	0.000	1	100.0	100.0
8/7/2005	(\$59.90)	\$0.00	\$27,577.00	-0.2167	0.2167	1	0.000	0.000
7/24/2005	\$31.80	\$0.00	\$27,636.90	0.1152	0.000	1	100.0	100.0
7/10/2005	\$326.30	\$0.00	\$27,605.10	1.196	0.000	1	100.0	100.0
7/3/2005	\$277.30	\$0.00	\$27,278.80	1.027	0.000	1	100.0	100.0
6/12/2005	\$87.60	\$0.00	\$27,001.50	0.3255	0.000	1	100.0	100.0
5/15/2005	(\$108.30)	\$0.00	\$26,913.90	-0.4008	0.4008	1	0.000	0.000
5/1/2005	(\$77.60)	\$0.00	\$27,022.20	-0.2863	0.2863	1	0.000	0.000
4/10/2005	\$167.90	\$0.00	\$27,099.80	0.6234	0.000	1	100.0	100.0
3/20/2005	(\$195.80)	\$0.00	\$26,931.90	-0.7218	0.7218	1	0.000	0.000
2/27/2005	\$9.20	\$0.00	\$27,127.70	0.0339	0.000	1	100.0	100.0
2/13/2005	\$328.30	\$0.00	\$27,118.50	1.225	0.000	1	100.0	100.0
1/9/2005	\$321.30	\$0.00	\$26,790.20	1.214	0.000	1	100.0	100.0
12/26/2004	\$389.20	\$0.00	\$26,468.90	1.492	0.000	1	100.0	100.0
12/5/2004	\$47.90	\$0.00	\$26,079.70	0.1840	0.000	1	100.0	100.0
11/21/2004	\$736.10	\$0.00	\$26,031.80	2.910	0.000	1	100.0	100.0
10/24/2004	\$144.60	\$0.00	\$25,295.70	0.5749	0.000	1	100.0	100.0
10/17/2004	(\$321.60)	\$0.00	\$25,151.10	-1.263	1.263	1	0.000	0.000
10/3/2004	(\$48.40)	\$0.00	\$25,472.70	-0.1896	0.1896	1	0.000	0.000
8/29/2004	\$86.70	\$0.00	\$25,521.10	0.3409	0.000	2	100.0	100.0
7/11/2004	(\$10.80)	\$0.00	\$25,434.40	-0.0424	0.0424	1	0.000	0.000
7/4/2004	\$271.10	\$0.00	\$25,445.20	1.077	0.000	1	100.0	100.0
6/20/2004	\$200.90	\$0.00	\$25,174.10	0.8045	0.000	1	100.0	100.0
6/6/2004	\$18.50	\$0.00	\$24,973.20	0.0741	0.000	1	100.0	100.0
5/30/2004	\$34.50	\$0.00	\$24,954.70	0.1384	0.000	1	100.0	100.0
5/2/2004	\$210.50	\$0.00	\$24,920.20	0.8519	0.000	1	100.0	100.0

4/18/2004	(\$32.80)	\$0.00	\$24,709.70	-0.1326	0.1326	1	0.000	0.000
4/4/2004	(\$232.50)	\$0.00	\$24,742.50	-0.9309	0.9309	1	0.000	0.000
3/14/2004	(\$328.50)	\$0.00	\$24,975.00	-1.298	1.298	1	0.000	0.000
2/22/2004	\$38.90	\$0.00	\$25,303.50	0.1540	0.000	1	100.0	100.0
2/8/2004	\$176.80	\$0.00	\$25,264.60	0.7047	0.000	1	100.0	100.0
1/11/2004	(\$2.40)	\$0.00	\$25,087.80	-0.0096	0.0096	1	0.000	0.000
12/28/2003	\$526.00	\$0.00	\$25,090.20	2.141	0.000	1	100.0	100.0
11/30/2003	(\$136.80)	\$0.00	\$24,564.20	-0.5538	0.5538	1	0.000	0.000
11/23/2003	(\$2.10)	\$0.00	\$24,701.00	-0.0085	0.0085	1	0.000	0.000
11/16/2003	\$36.90	\$0.00	\$24,703.10	0.1496	0.000	1	100.0	100.0
11/2/2003	\$149.20	\$0.00	\$24,666.20	0.6086	0.000	1	100.0	100.0
10/5/2003	(\$77.30)	\$0.00	\$24,517.00	-0.3143	0.3143	1	0.000	0.000
9/21/2003	\$272.30	\$0.00	\$24,594.30	1.120	0.000	1	100.0	100.0
8/10/2003	(\$71.00)	\$0.00	\$24,322.00	-0.2911	0.2911	1	0.000	0.000
7/27/2003	\$134.00	\$0.00	\$24,393.00	0.5524	0.000	1	100.0	100.0
7/20/2003	\$55.80	\$0.00	\$24,259.00	0.2305	0.000	1	100.0	100.0
7/6/2003	\$74.80	\$0.00	\$24,203.20	0.3100	0.000	1	100.0	100.0
6/22/2003	\$101.20	\$0.00	\$24,128.40	0.4212	0.000	1	100.0	100.0
6/15/2003	(\$17.00)	\$0.00	\$24,027.20	-0.0707	0.0707	1	0.000	0.000
6/8/2003	(\$410.70)	\$0.00	\$24,044.20	-1.679	1.679	1	0.000	0.000
5/25/2003	\$78.30	\$0.00	\$24,454.90	0.3212	0.4435	2	50.00	1.724
5/4/2003	\$293.70	\$0.00	\$24,376.60	1.220	0.000	1	100.0	100.0
4/6/2003	(\$206.20)	\$0.00	\$24,082.90	-0.8489	0.8489	1	0.000	0.000
3/30/2003	(\$224.00)	\$0.00	\$24,289.10	-0.9138	0.9138	1	0.000	0.000
3/23/2003	(\$394.60)	\$0.00	\$24,513.10	-1.584	1.584	1	0.000	0.000
3/9/2003	\$119.80	\$0.00	\$24,907.70	0.4833	0.000	1	100.0	100.0
3/2/2003	\$314.90	\$0.00	\$24,787.90	1.287	0.000	1	100.0	100.0
2/23/2003	\$266.40	\$0.00	\$24,473.00	1.101	0.000	1	100.0	100.0
2/9/2003	\$353.70	\$0.00	\$24,206.60	1.483	0.000	1	100.0	100.0
2/2/2003	(\$263.30)	\$0.00	\$23,852.90	-1.092	1.092	1	0.000	0.000
1/19/2003	\$353.20	\$0.00	\$24,116.20	1.486	0.000	1	100.0	100.0
1/12/2003	\$94.10	\$0.00	\$23,763.00	0.3976	0.000	1	100.0	100.0
12/15/2002	(\$263.00)	\$0.00	\$23,668.90	-1.099	1.099	1	0.000	0.000
10/27/2002	(\$84.50)	\$0.00	\$23,931.90	-0.3518	0.3518	1	0.000	0.000
10/20/2002	(\$565.30)	\$0.00	\$24,016.40	-2.300	2.300	1	0.000	0.000
10/13/2002	\$290.20	\$0.00	\$24,581.70	1.195	0.000	1	100.0	100.0
9/29/2002	\$703.50	\$0.00	\$24,291.50	2.982	0.000	1	100.0	100.0
9/1/2002	(\$445.40)	\$0.00	\$23,588.00	-1.853	1.853	1	0.000	0.000
8/11/2002	(\$262.80)	\$0.00	\$24,033.40	-1.082	1.082	1	0.000	0.000
7/14/2002	(\$582.40)	\$0.00	\$24,296.20	-2.341	2.341	1	0.000	0.000
6/30/2002	\$640.40	\$0.00	\$24,878.60	2.642	0.000	1	100.0	100.0
6/16/2002	\$114.50	\$0.00	\$24,238.20	0.4746	0.000	1	100.0	100.0
6/9/2002	\$519.10	\$0.00	\$24,123.70	2.199	0.000	1	100.0	100.0
5/26/2002	(\$135.60)	\$0.00	\$23,604.60	-0.5712	0.5712	1	0.000	0.000
5/12/2002	(\$213.40)	\$0.00	\$23,740.20	-0.8909	0.8909	1	0.000	0.000
4/21/2002	(\$283.10)	\$0.00	\$23,953.60	-1.168	1.168	1	0.000	0.000
3/31/2002	\$308.40	\$0.00	\$24,236.70	1.289	0.000	1	100.0	100.0
3/10/2002	\$908.00	\$0.00	\$23,928.30	3.944	0.000	1	100.0	100.0
1/13/2002	\$323.30	\$0.00	\$23,020.30	1.424	0.000	1	100.0	100.0
12/23/2001	\$73.90	\$0.00	\$22,697.00	0.3267	0.000	1	100.0	100.0
11/25/2001	(\$376.90)	\$0.00	\$22,623.10	-1.639	1.639	1	0.000	0.000
11/4/2001	\$205.50	\$0.00	\$23,000.00	0.9015	0.000	1	100.0	100.0
10/21/2001	\$10.60	\$0.00	\$22,794.50	0.0465	0.000	1	100.0	100.0
10/14/2001	\$553.10	\$0.00	\$22,783.90	2.488	0.000	1	100.0	100.0
9/30/2001	\$1,161.40	\$0.00	\$22,230.80	5.512	0.000	1	100.0	100.0
9/2/2001	(\$226.40)	\$0.00	\$21,069.40	-1.063	1.063	1	0.000	0.000

8/26/2001	\$8.00	\$0.00	\$21,295.80	0.0376	0.000	1	100.0	100.0
8/19/2001	(\$166.50)	\$0.00	\$21,287.80	-0.7761	0.7761	1	0.000	0.000
8/5/2001	\$139.00	\$0.00	\$21,454.30	0.6521	0.000	1	100.0	100.0
7/15/2001	\$67.70	\$0.00	\$21,315.30	0.3186	0.000	1	100.0	100.0
6/24/2001	\$591.10	\$0.00	\$21,247.60	2.862	0.000	1	100.0	100.0
6/3/2001	\$56.70	\$0.00	\$20,656.50	0.2752	0.000	1	100.0	100.0
5/27/2001	(\$140.00)	\$0.00	\$20,599.80	-0.6750	0.6750	1	0.000	0.000
5/13/2001	\$50.30	\$0.00	\$20,739.80	0.2431	0.000	1	100.0	100.0
4/29/2001	(\$662.70)	\$0.00	\$20,689.50	-3.104	3.104	1	0.000	0.000
4/15/2001	\$274.50	\$0.00	\$21,352.20	1.302	0.000	1	100.0	100.0
4/1/2001	\$83.90	\$0.00	\$21,077.70	0.3996	0.000	1	100.0	100.0
3/18/2001	(\$486.50)	\$0.00	\$20,993.80	-2.265	2.265	1	0.000	0.000
2/25/2001	\$502.60	\$0.00	\$21,480.30	2.396	0.000	1	100.0	100.0
2/11/2001	\$516.90	\$0.00	\$20,977.70	2.526	0.000	1	100.0	100.0
12/17/2000	\$289.50	\$0.00	\$20,460.80	1.435	0.000	1	100.0	100.0
12/10/2000	(\$91.00)	\$0.00	\$20,171.30	-0.4491	0.4491	1	0.000	0.000
11/5/2000	\$69.40	\$0.00	\$20,262.30	0.3437	0.000	1	100.0	100.0
10/29/2000	\$652.90	\$0.00	\$20,192.90	3.341	0.000	1	100.0	100.0
10/22/2000	\$338.90	\$0.00	\$19,540.00	1.765	0.000	1	100.0	100.0
10/8/2000	(\$60.60)	\$0.00	\$19,201.10	-0.3146	0.3146	1	0.000	0.000
9/24/2000	\$164.70	\$0.00	\$19,261.70	0.8624	0.000	1	100.0	100.0
9/17/2000	(\$459.10)	\$0.00	\$19,097.00	-2.348	2.348	1	0.000	0.000
9/3/2000	(\$44.60)	\$0.00	\$19,556.10	-0.2275	0.2275	1	0.000	0.000
8/27/2000	\$65.10	\$0.00	\$19,600.70	0.3332	0.000	1	100.0	100.0
8/20/2000	(\$369.90)	\$0.00	\$19,535.60	-1.858	1.858	1	0.000	0.000
8/6/2000	\$380.90	\$0.00	\$19,905.50	1.951	0.000	1	100.0	100.0
6/25/2000	\$340.40	\$0.00	\$19,524.60	1.774	0.000	1	100.0	100.0
6/4/2000	\$312.60	\$0.00	\$19,184.20	1.656	0.000	1	100.0	100.0
5/21/2000	\$495.80	\$0.00	\$18,871.60	2.698	0.000	1	100.0	100.0
4/23/2000	(\$0.30)	\$0.00	\$18,375.80	-0.0016	0.0016	1	0.000	0.000
3/19/2000	(\$959.30)	\$0.00	\$18,376.10	-4.961	4.961	1	0.000	0.000
3/12/2000	(\$170.40)	\$0.00	\$19,335.40	-0.8736	0.8736	1	0.000	0.000
2/27/2000	\$91.70	\$0.00	\$19,505.80	0.4723	0.000	1	100.0	100.0
2/20/2000	(\$346.00)	\$0.00	\$19,414.10	-1.751	1.751	1	0.000	0.000
Ave	\$75.96	\$0.00	\$26,133.77	0.2928	0.3858	1.034	62.26	62.03
SD	\$354.88	\$0.00	\$3,958.57	1.411	0.7465	0.1808	48.47	48.64

Daily Returns

Day	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
6/16/2010	\$192.40	\$0.00	\$35,560.70	0.5440	0.000	1	100.0	100.0
6/14/2010	\$37.80	\$0.00	\$35,368.30	0.1070	0.000	1	100.0	100.0
6/4/2010	(\$256.10)	\$0.00	\$35,330.50	-0.7197	0.7197	1	0.000	0.000
5/19/2010	\$699.70	\$0.00	\$35,586.60	2.006	0.000	1	100.0	100.0
4/26/2010	\$277.90	\$0.00	\$34,886.90	0.8030	0.000	1	100.0	100.0
4/5/2010	(\$366.60)	\$0.00	\$34,609.00	-1.048	1.048	1	0.000	0.000
3/11/2010	\$365.60	\$0.00	\$34,975.60	1.056	0.000	1	100.0	100.0
1/26/2010	\$352.50	\$0.00	\$34,610.00	1.029	0.000	1	100.0	100.0
12/29/2009	\$784.90	\$0.00	\$34,257.50	2.345	0.000	1	100.0	100.0
10/29/2009	(\$37.20)	\$0.00	\$33,472.60	-0.1110	0.1110	1	0.000	0.000
10/7/2009	\$14.10	\$0.00	\$33,509.80	0.0421	0.000	1	100.0	100.0
10/1/2009	(\$202.40)	\$0.00	\$33,495.70	-0.6006	0.6006	1	0.000	0.000
8/25/2009	\$180.00	\$0.00	\$33,698.10	0.5370	0.000	1	100.0	100.0
8/11/2009	(\$583.20)	\$0.00	\$33,518.10	-1.710	1.710	1	0.000	0.000
7/20/2009	\$475.80	\$0.00	\$34,101.30	1.415	0.000	1	100.0	100.0
5/18/2009	\$140.50	\$0.00	\$33,625.50	0.4196	0.000	1	100.0	100.0
5/8/2009	\$523.70	\$0.00	\$33,485.00	1.589	0.000	1	100.0	100.0

4/23/2009	\$237.00	\$0.00	\$32,961.30	0.7242	0.000	1	100.0	100.0
4/17/2009	\$278.50	\$0.00	\$32,724.30	0.8584	0.000	1	100.0	100.0
2/17/2009	\$109.30	\$0.00	\$32,445.80	0.3380	0.000	1	100.0	100.0
2/5/2009	(\$324.80)	\$0.00	\$32,336.50	-0.9944	0.9944	1	0.000	0.000
1/20/2009	\$386.90	\$0.00	\$32,661.30	1.199	0.000	1	100.0	100.0
12/31/2008	\$148.20	\$0.00	\$32,274.40	0.4613	0.000	1	100.0	100.0
12/23/2008	\$415.80	\$0.00	\$32,126.20	1.311	0.000	1	100.0	100.0
12/9/2008	\$238.10	\$0.00	\$31,710.40	0.7565	0.000	1	100.0	100.0
11/7/2008	\$630.00	\$0.00	\$31,472.30	2.043	0.000	1	100.0	100.0
11/3/2008	\$321.30	\$0.00	\$30,842.30	1.053	0.000	1	100.0	100.0
10/30/2008	\$1,317.80	\$0.00	\$30,521.00	4.513	0.000	1	100.0	100.0
10/6/2008	(\$504.60)	\$0.00	\$29,203.20	-1.699	1.699	1	0.000	0.000
9/25/2008	\$886.10	\$0.00	\$29,707.80	3.074	0.000	1	100.0	100.0
8/29/2008	\$367.30	\$0.00	\$28,821.70	1.291	0.000	1	100.0	100.0
8/20/2008	\$309.50	\$0.00	\$28,454.40	1.100	0.000	1	100.0	100.0
8/7/2008	\$25.10	\$0.00	\$28,144.90	0.0893	0.000	1	100.0	100.0
7/24/2008	(\$391.90)	\$0.00	\$28,119.80	-1.375	1.375	1	0.000	0.000
7/17/2008	(\$144.10)	\$0.00	\$28,511.70	-0.5029	0.5029	1	0.000	0.000
7/2/2008	\$887.20	\$0.00	\$28,655.80	3.195	0.000	1	100.0	100.0
6/17/2008	(\$210.30)	\$0.00	\$27,768.60	-0.7516	0.7516	1	0.000	0.000
5/27/2008	\$512.70	\$0.00	\$27,978.90	1.867	0.000	1	100.0	100.0
5/16/2008	\$23.60	\$0.00	\$27,466.20	0.0860	0.000	1	100.0	100.0
5/6/2008	(\$120.60)	\$0.00	\$27,442.60	-0.4375	0.4375	1	0.000	0.000
4/25/2008	\$273.50	\$0.00	\$27,563.20	1.002	0.000	1	100.0	100.0
4/9/2008	\$76.70	\$0.00	\$27,289.70	0.2819	0.000	1	100.0	100.0
4/2/2008	\$71.50	\$0.00	\$27,213.00	0.2634	0.000	1	100.0	100.0
2/29/2008	\$784.00	\$0.00	\$27,141.50	2.974	0.000	1	100.0	100.0
12/31/2007	(\$70.60)	\$0.00	\$26,357.50	-0.2671	0.2671	1	0.000	0.000
12/12/2007	(\$478.70)	\$0.00	\$26,428.10	-1.779	1.779	1	0.000	0.000
11/20/2007	(\$1,136.30)	\$0.00	\$26,906.80	-4.052	4.052	1	0.000	0.000
10/15/2007	(\$123.30)	\$0.00	\$28,043.10	-0.4378	0.4378	1	0.000	0.000
10/5/2007	\$56.40	\$0.00	\$28,166.40	0.2006	0.000	1	100.0	100.0
9/28/2007	(\$552.00)	\$0.00	\$28,110.00	-1.926	1.926	1	0.000	0.000
9/7/2007	\$2.30	\$0.00	\$28,662.00	0.0080	0.000	1	100.0	100.0
9/4/2007	\$18.80	\$0.00	\$28,659.70	0.0656	0.000	1	100.0	100.0
8/27/2007	\$528.70	\$0.00	\$28,640.90	1.881	0.000	1	100.0	100.0
8/17/2007	\$613.80	\$0.00	\$28,112.20	2.232	0.000	1	100.0	100.0
8/3/2007	(\$478.60)	\$0.00	\$27,498.40	-1.711	1.711	1	0.000	0.000
7/24/2007	(\$513.30)	\$0.00	\$27,977.00	-1.802	1.802	1	0.000	0.000
6/28/2007	(\$79.70)	\$0.00	\$28,490.30	-0.2790	0.2790	1	0.000	0.000
5/29/2007	(\$300.60)	\$0.00	\$28,570.00	-1.041	1.041	1	0.000	0.000
5/3/2007	\$595.10	\$0.00	\$28,870.60	2.105	0.000	1	100.0	100.0
4/16/2007	(\$128.00)	\$0.00	\$28,275.50	-0.4506	0.4506	1	0.000	0.000
4/12/2007	\$182.10	\$0.00	\$28,403.50	0.6453	0.000	1	100.0	100.0
3/29/2007	(\$25.80)	\$0.00	\$28,221.40	-0.0913	0.0913	1	0.000	0.000
3/12/2007	(\$491.10)	\$0.00	\$28,247.20	-1.709	1.709	1	0.000	0.000
2/20/2007	(\$115.50)	\$0.00	\$28,738.30	-0.4003	0.4003	1	0.000	0.000
2/14/2007	\$29.80	\$0.00	\$28,853.80	0.1034	0.000	1	100.0	100.0
1/25/2007	(\$162.00)	\$0.00	\$28,824.00	-0.5589	0.5589	1	0.000	0.000
1/3/2007	\$117.60	\$0.00	\$28,986.00	0.4074	0.000	1	100.0	100.0
12/26/2006	\$76.10	\$0.00	\$28,868.40	0.2643	0.000	1	100.0	100.0
12/15/2006	\$337.70	\$0.00	\$28,792.30	1.187	0.000	1	100.0	100.0
11/1/2006	(\$410.10)	\$0.00	\$28,454.60	-1.421	1.421	1	0.000	0.000
9/27/2006	\$284.60	\$0.00	\$28,864.70	0.9958	0.000	1	100.0	100.0
9/1/2006	(\$51.80)	\$0.00	\$28,580.10	-0.1809	0.1809	1	0.000	0.000
8/18/2006	\$260.70	\$0.00	\$28,631.90	0.9189	0.000	1	100.0	100.0

8/10/2006	\$29.00	\$0.00	\$28,371.20	0.1023	0.000	1	100.0	100.0
7/28/2006	\$51.50	\$0.00	\$28,342.20	0.1820	0.000	1	100.0	100.0
7/25/2006	\$83.40	\$0.00	\$28,290.70	0.2957	0.000	1	100.0	100.0
7/12/2006	\$159.60	\$0.00	\$28,207.30	0.5690	0.000	1	100.0	100.0
6/29/2006	\$103.20	\$0.00	\$28,047.70	0.3693	0.000	1	100.0	100.0
6/22/2006	(\$199.70)	\$0.00	\$27,944.50	-0.7096	0.7096	1	0.000	0.000
5/30/2006	\$307.30	\$0.00	\$28,144.20	1.104	0.000	1	100.0	100.0
5/9/2006	\$143.30	\$0.00	\$27,836.90	0.5174	0.000	1	100.0	100.0
5/5/2006	(\$83.70)	\$0.00	\$27,693.60	-0.3013	0.3013	1	0.000	0.000
4/28/2006	\$220.30	\$0.00	\$27,777.30	0.7994	0.000	1	100.0	100.0
4/17/2006	\$65.90	\$0.00	\$27,557.00	0.2397	0.000	1	100.0	100.0
4/5/2006	\$151.60	\$0.00	\$27,491.10	0.5545	0.000	1	100.0	100.0
3/2/2006	\$12.10	\$0.00	\$27,339.50	0.0443	0.000	1	100.0	100.0
2/27/2006	\$172.80	\$0.00	\$27,327.40	0.6364	0.000	1	100.0	100.0
2/14/2006	(\$94.20)	\$0.00	\$27,154.60	-0.3457	0.3457	1	0.000	0.000
2/7/2006	\$106.50	\$0.00	\$27,248.80	0.3924	0.000	1	100.0	100.0
1/24/2006	\$267.30	\$0.00	\$27,142.30	0.9946	0.000	1	100.0	100.0
1/17/2006	\$121.00	\$0.00	\$26,875.00	0.4523	0.000	1	100.0	100.0
12/20/2005	\$20.10	\$0.00	\$26,754.00	0.0752	0.000	1	100.0	100.0
12/7/2005	(\$14.60)	\$0.00	\$26,733.90	-0.0546	0.0546	1	0.000	0.000
11/23/2005	(\$653.70)	\$0.00	\$26,748.50	-2.386	2.386	1	0.000	0.000
10/13/2005	(\$316.90)	\$0.00	\$27,402.20	-1.143	1.143	1	0.000	0.000
10/4/2005	\$54.30	\$0.00	\$27,719.10	0.1963	0.000	1	100.0	100.0
9/7/2005	\$69.40	\$0.00	\$27,664.80	0.2515	0.000	1	100.0	100.0
8/24/2005	\$18.40	\$0.00	\$27,595.40	0.0667	0.000	1	100.0	100.0
8/9/2005	(\$59.90)	\$0.00	\$27,577.00	-0.2167	0.2167	1	0.000	0.000
7/26/2005	\$31.80	\$0.00	\$27,636.90	0.1152	0.000	1	100.0	100.0
7/15/2005	\$326.30	\$0.00	\$27,605.10	1.196	0.000	1	100.0	100.0
7/5/2005	\$277.30	\$0.00	\$27,278.80	1.027	0.000	1	100.0	100.0
6/17/2005	\$87.60	\$0.00	\$27,001.50	0.3255	0.000	1	100.0	100.0
5/20/2005	(\$108.30)	\$0.00	\$26,913.90	-0.4008	0.4008	1	0.000	0.000
5/5/2005	(\$77.60)	\$0.00	\$27,022.20	-0.2863	0.2863	1	0.000	0.000
4/11/2005	\$167.90	\$0.00	\$27,099.80	0.6234	0.000	1	100.0	100.0
3/21/2005	(\$195.80)	\$0.00	\$26,931.90	-0.7218	0.7218	1	0.000	0.000
3/2/2005	\$9.20	\$0.00	\$27,127.70	0.0339	0.000	1	100.0	100.0
2/17/2005	\$328.30	\$0.00	\$27,118.50	1.225	0.000	1	100.0	100.0
1/14/2005	\$321.30	\$0.00	\$26,790.20	1.214	0.000	1	100.0	100.0
12/27/2004	\$389.20	\$0.00	\$26,468.90	1.492	0.000	1	100.0	100.0
12/8/2004	\$47.90	\$0.00	\$26,079.70	0.1840	0.000	1	100.0	100.0
11/23/2004	\$736.10	\$0.00	\$26,031.80	2.910	0.000	1	100.0	100.0
10/26/2004	\$144.60	\$0.00	\$25,295.70	0.5749	0.000	1	100.0	100.0
10/20/2004	(\$321.60)	\$0.00	\$25,151.10	-1.263	1.263	1	0.000	0.000
10/5/2004	(\$48.40)	\$0.00	\$25,472.70	-0.1896	0.1896	1	0.000	0.000
9/2/2004	\$46.40	\$0.00	\$25,521.10	0.1821	0.000	1	100.0	100.0
8/31/2004	\$40.30	\$0.00	\$25,474.70	0.1584	0.000	1	100.0	100.0
7/16/2004	(\$10.80)	\$0.00	\$25,434.40	-0.0424	0.0424	1	0.000	0.000
7/9/2004	\$271.10	\$0.00	\$25,445.20	1.077	0.000	1	100.0	100.0
6/25/2004	\$200.90	\$0.00	\$25,174.10	0.8045	0.000	1	100.0	100.0
6/7/2004	\$18.50	\$0.00	\$24,973.20	0.0741	0.000	1	100.0	100.0
6/3/2004	\$34.50	\$0.00	\$24,954.70	0.1384	0.000	1	100.0	100.0
5/3/2004	\$210.50	\$0.00	\$24,920.20	0.8519	0.000	1	100.0	100.0
4/20/2004	(\$32.80)	\$0.00	\$24,709.70	-0.1326	0.1326	1	0.000	0.000
4/5/2004	(\$232.50)	\$0.00	\$24,742.50	-0.9309	0.9309	1	0.000	0.000
3/15/2004	(\$328.50)	\$0.00	\$24,975.00	-1.298	1.298	1	0.000	0.000
2/25/2004	\$38.90	\$0.00	\$25,303.50	0.1540	0.000	1	100.0	100.0
2/11/2004	\$176.80	\$0.00	\$25,264.60	0.7047	0.000	1	100.0	100.0

1/14/2004	(\$2.40)	\$0.00	\$25,087.80	-0.0096	0.0096	1	0.000	0.000
12/31/2003	\$526.00	\$0.00	\$25,090.20	2.141	0.000	1	100.0	100.0
12/2/2003	(\$136.80)	\$0.00	\$24,564.20	-0.5538	0.5538	1	0.000	0.000
11/26/2003	(\$2.10)	\$0.00	\$24,701.00	-0.0085	0.0085	1	0.000	0.000
11/17/2003	\$36.90	\$0.00	\$24,703.10	0.1496	0.000	1	100.0	100.0
11/3/2003	\$149.20	\$0.00	\$24,666.20	0.6086	0.000	1	100.0	100.0
10/8/2003	(\$77.30)	\$0.00	\$24,517.00	-0.3143	0.3143	1	0.000	0.000
9/24/2003	\$272.30	\$0.00	\$24,594.30	1.120	0.000	1	100.0	100.0
8/13/2003	(\$71.00)	\$0.00	\$24,322.00	-0.2911	0.2911	1	0.000	0.000
8/1/2003	\$134.00	\$0.00	\$24,393.00	0.5524	0.000	1	100.0	100.0
7/22/2003	\$55.80	\$0.00	\$24,259.00	0.2305	0.000	1	100.0	100.0
7/10/2003	\$74.80	\$0.00	\$24,203.20	0.3100	0.000	1	100.0	100.0
6/27/2003	\$101.20	\$0.00	\$24,128.40	0.4212	0.000	1	100.0	100.0
6/20/2003	(\$17.00)	\$0.00	\$24,027.20	-0.0707	0.0707	1	0.000	0.000
6/13/2003	(\$410.70)	\$0.00	\$24,044.20	-1.679	1.679	1	0.000	0.000
5/29/2003	\$186.40	\$0.00	\$24,454.90	0.7681	0.000	1	100.0	100.0
5/27/2003	(\$108.10)	\$0.00	\$24,268.50	-0.4435	0.4435	1	0.000	0.000
5/9/2003	\$293.70	\$0.00	\$24,376.60	1.220	0.000	1	100.0	100.0
4/10/2003	(\$206.20)	\$0.00	\$24,082.90	-0.8489	0.8489	1	0.000	0.000
4/1/2003	(\$224.00)	\$0.00	\$24,289.10	-0.9138	0.9138	1	0.000	0.000
3/25/2003	(\$394.60)	\$0.00	\$24,513.10	-1.584	1.584	1	0.000	0.000
3/14/2003	\$119.80	\$0.00	\$24,907.70	0.4833	0.000	1	100.0	100.0
3/5/2003	\$314.90	\$0.00	\$24,787.90	1.287	0.000	1	100.0	100.0
2/24/2003	\$266.40	\$0.00	\$24,473.00	1.101	0.000	1	100.0	100.0
2/14/2003	\$353.70	\$0.00	\$24,206.60	1.483	0.000	1	100.0	100.0
2/4/2003	(\$263.30)	\$0.00	\$23,852.90	-1.092	1.092	1	0.000	0.000
1/24/2003	\$353.20	\$0.00	\$24,116.20	1.486	0.000	1	100.0	100.0
1/16/2003	\$94.10	\$0.00	\$23,763.00	0.3976	0.000	1	100.0	100.0
12/17/2002	(\$263.00)	\$0.00	\$23,668.90	-1.099	1.099	1	0.000	0.000
10/30/2002	(\$84.50)	\$0.00	\$23,931.90	-0.3518	0.3518	1	0.000	0.000
10/23/2002	(\$565.30)	\$0.00	\$24,016.40	-2.300	2.300	1	0.000	0.000
10/15/2002	\$290.20	\$0.00	\$24,581.70	1.195	0.000	1	100.0	100.0
10/1/2002	\$703.50	\$0.00	\$24,291.50	2.982	0.000	1	100.0	100.0
9/6/2002	(\$445.40)	\$0.00	\$23,588.00	-1.853	1.853	1	0.000	0.000
8/12/2002	(\$262.80)	\$0.00	\$24,033.40	-1.082	1.082	1	0.000	0.000
7/17/2002	(\$582.40)	\$0.00	\$24,296.20	-2.341	2.341	1	0.000	0.000
7/5/2002	\$640.40	\$0.00	\$24,878.60	2.642	0.000	1	100.0	100.0
6/19/2002	\$114.50	\$0.00	\$24,238.20	0.4746	0.000	1	100.0	100.0
6/10/2002	\$519.10	\$0.00	\$24,123.70	2.199	0.000	1	100.0	100.0
5/28/2002	(\$135.60)	\$0.00	\$23,604.60	-0.5712	0.5712	1	0.000	0.000
5/16/2002	(\$213.40)	\$0.00	\$23,740.20	-0.8909	0.8909	1	0.000	0.000
4/25/2002	(\$283.10)	\$0.00	\$23,953.60	-1.168	1.168	1	0.000	0.000
4/3/2002	\$308.40	\$0.00	\$24,236.70	1.289	0.000	1	100.0	100.0
3/13/2002	\$908.00	\$0.00	\$23,928.30	3.944	0.000	1	100.0	100.0
1/17/2002	\$323.30	\$0.00	\$23,020.30	1.424	0.000	1	100.0	100.0
12/26/2001	\$73.90	\$0.00	\$22,697.00	0.3267	0.000	1	100.0	100.0
11/26/2001	(\$376.90)	\$0.00	\$22,623.10	-1.639	1.639	1	0.000	0.000
11/7/2001	\$205.50	\$0.00	\$23,000.00	0.9015	0.000	1	100.0	100.0
10/23/2001	\$10.60	\$0.00	\$22,794.50	0.0465	0.000	1	100.0	100.0
10/17/2001	\$553.10	\$0.00	\$22,783.90	2.488	0.000	1	100.0	100.0
10/2/2001	\$1,161.40	\$0.00	\$22,230.80	5.512	0.000	1	100.0	100.0
9/5/2001	(\$226.40)	\$0.00	\$21,069.40	-1.063	1.063	1	0.000	0.000
8/29/2001	\$8.00	\$0.00	\$21,295.80	0.0376	0.000	1	100.0	100.0
8/24/2001	(\$166.50)	\$0.00	\$21,287.80	-0.7761	0.7761	1	0.000	0.000
8/7/2001	\$139.00	\$0.00	\$21,454.30	0.6521	0.000	1	100.0	100.0
7/16/2001	\$67.70	\$0.00	\$21,315.30	0.3186	0.000	1	100.0	100.0

6/27/2001	\$591.10	\$0.00	\$21,247.60	2.862	0.000	1	100.0	100.0
6/5/2001	\$56.70	\$0.00	\$20,656.50	0.2752	0.000	1	100.0	100.0
5/29/2001	(\$140.00)	\$0.00	\$20,599.80	-0.6750	0.6750	1	0.000	0.000
5/16/2001	\$50.30	\$0.00	\$20,739.80	0.2431	0.000	1	100.0	100.0
4/30/2001	(\$662.70)	\$0.00	\$20,689.50	-3.104	3.104	1	0.000	0.000
4/17/2001	\$274.50	\$0.00	\$21,352.20	1.302	0.000	1	100.0	100.0
4/2/2001	\$83.90	\$0.00	\$21,077.70	0.3996	0.000	1	100.0	100.0
3/20/2001	(\$486.50)	\$0.00	\$20,993.80	-2.265	2.265	1	0.000	0.000
2/26/2001	\$502.60	\$0.00	\$21,480.30	2.396	0.000	1	100.0	100.0
2/13/2001	\$516.90	\$0.00	\$20,977.70	2.526	0.000	1	100.0	100.0
12/18/2000	\$289.50	\$0.00	\$20,460.80	1.435	0.000	1	100.0	100.0
12/12/2000	(\$91.00)	\$0.00	\$20,171.30	-0.4491	0.4491	1	0.000	0.000
11/10/2000	\$69.40	\$0.00	\$20,262.30	0.3437	0.000	1	100.0	100.0
11/3/2000	\$652.90	\$0.00	\$20,192.90	3.341	0.000	1	100.0	100.0
10/23/2000	\$338.90	\$0.00	\$19,540.00	1.765	0.000	1	100.0	100.0
10/10/2000	(\$60.60)	\$0.00	\$19,201.10	-0.3146	0.3146	1	0.000	0.000
9/28/2000	\$164.70	\$0.00	\$19,261.70	0.8624	0.000	1	100.0	100.0
9/20/2000	(\$459.10)	\$0.00	\$19,097.00	-2.348	2.348	1	0.000	0.000
9/6/2000	(\$44.60)	\$0.00	\$19,556.10	-0.2275	0.2275	1	0.000	0.000
8/30/2000	\$65.10	\$0.00	\$19,600.70	0.3332	0.000	1	100.0	100.0
8/24/2000	(\$369.90)	\$0.00	\$19,535.60	-1.858	1.858	1	0.000	0.000
8/7/2000	\$380.90	\$0.00	\$19,905.50	1.951	0.000	1	100.0	100.0
6/30/2000	\$340.40	\$0.00	\$19,524.60	1.774	0.000	1	100.0	100.0
6/7/2000	\$312.60	\$0.00	\$19,184.20	1.656	0.000	1	100.0	100.0
5/24/2000	\$495.80	\$0.00	\$18,871.60	2.698	0.000	1	100.0	100.0
4/25/2000	(\$0.30)	\$0.00	\$18,375.80	-0.0016	0.0016	1	0.000	0.000
3/22/2000	(\$959.30)	\$0.00	\$18,376.10	-4.961	4.961	1	0.000	0.000
3/14/2000	(\$170.40)	\$0.00	\$19,335.40	-0.8736	0.8736	1	0.000	0.000
3/1/2000	\$91.70	\$0.00	\$19,505.80	0.4723	0.000	1	100.0	100.0
2/22/2000	(\$346.00)	\$0.00	\$19,414.10	-1.751	1.751	1	0.000	0.000
2/17/2000	\$371.90	\$0.00	\$19,760.10	1.918	0.000	1	100.0	100.0
2/1/2000	(\$314.20)	\$0.00	\$19,388.20	-1.595	1.595	1	0.000	0.000
1/24/2000	\$280.60	\$0.00	\$19,702.40	1.445	0.000	1	100.0	100.0
1/10/2000	\$79.00	\$0.00	\$19,421.80	0.4084	0.000	1	100.0	100.0
12/31/1999	\$19.40	\$0.00	\$19,342.80	0.1004	0.000	1	100.0	100.0
12/29/1999	\$277.60	\$0.00	\$19,323.40	1.458	0.000	1	100.0	100.0
12/14/1999	(\$555.30)	\$0.00	\$19,045.80	-2.833	2.833	1	0.000	0.000
11/5/1999	\$227.70	\$0.00	\$19,601.10	1.175	0.000	1	100.0	100.0
10/13/1999	\$176.00	\$0.00	\$19,373.40	0.9168	0.000	1	100.0	100.0
10/7/1999	\$287.80	\$0.00	\$19,197.40	1.522	0.000	1	100.0	100.0
9/28/1999	\$485.20	\$0.00	\$18,909.60	2.633	0.000	1	100.0	100.0
8/12/1999	(\$183.50)	\$0.00	\$18,424.40	-0.9861	0.9861	1	0.000	0.000
7/23/1999	\$240.60	\$0.00	\$18,607.90	1.310	0.000	1	100.0	100.0
7/19/1999	\$9.80	\$0.00	\$18,367.30	0.0534	0.000	1	100.0	100.0
7/13/1999	(\$544.50)	\$0.00	\$18,357.50	-2.881	2.881	1	0.000	0.000
6/29/1999	\$113.10	\$0.00	\$18,902.00	0.6020	0.000	1	100.0	100.0
6/25/1999	\$365.70	\$0.00	\$18,788.90	1.985	0.000	1	100.0	100.0
6/8/1999	(\$2.50)	\$0.00	\$18,423.20	-0.0136	0.0136	1	0.000	0.000
5/17/1999	(\$33.60)	\$0.00	\$18,425.70	-0.1820	0.1820	1	0.000	0.000
4/30/1999	\$151.00	\$0.00	\$18,459.30	0.8248	0.000	1	100.0	100.0
4/23/1999	(\$385.40)	\$0.00	\$18,308.30	-2.062	2.062	1	0.000	0.000
4/13/1999	\$504.20	\$0.00	\$18,693.70	2.772	0.000	1	100.0	100.0
3/26/1999	(\$368.70)	\$0.00	\$18,189.50	-1.987	1.987	1	0.000	0.000
3/5/1999	\$113.70	\$0.00	\$18,558.20	0.6164	0.000	1	100.0	100.0
1/20/1999	(\$133.40)	\$0.00	\$18,444.50	-0.7181	0.7181	1	0.000	0.000
12/28/1998	\$624.90	\$0.00	\$18,577.90	3.481	0.000	1	100.0	100.0

11/2/1998	(\$861.70)	\$0.00	\$17,953.00	-4.580	4.580	1	0.000	0.000
10/6/1998	(\$418.40)	\$0.00	\$18,814.70	-2.175	2.175	1	0.000	0.000
9/24/1998	(\$74.30)	\$0.00	\$19,233.10	-0.3848	0.3848	1	0.000	0.000
9/17/1998	\$57.30	\$0.00	\$19,307.40	0.2977	0.000	1	100.0	100.0
9/9/1998	\$547.60	\$0.00	\$19,250.10	2.928	0.000	1	100.0	100.0
8/25/1998	\$22.30	\$0.00	\$18,702.50	0.1194	0.000	1	100.0	100.0
8/6/1998	\$560.90	\$0.00	\$18,680.20	3.096	0.000	1	100.0	100.0
7/13/1998	\$183.20	\$0.00	\$18,119.30	1.021	0.000	1	100.0	100.0
6/25/1998	\$126.30	\$0.00	\$17,936.10	0.7092	0.000	1	100.0	100.0
6/10/1998	(\$121.60)	\$0.00	\$17,809.80	-0.6781	0.6781	1	0.000	0.000
5/21/1998	(\$61.30)	\$0.00	\$17,931.40	-0.3407	0.3407	1	0.000	0.000
4/15/1998	\$741.80	\$0.00	\$17,992.70	4.300	0.000	1	100.0	100.0
2/17/1998	(\$261.90)	\$0.00	\$17,250.90	-1.495	1.495	1	0.000	0.000
2/3/1998	\$135.50	\$0.00	\$17,512.80	0.7798	0.000	1	100.0	100.0
1/30/1998	(\$60.80)	\$0.00	\$17,377.30	-0.3487	0.3487	1	0.000	0.000
1/2/1998	\$217.70	\$0.00	\$17,438.10	1.264	0.000	1	100.0	100.0
12/24/1997	\$280.90	\$0.00	\$17,220.40	1.658	0.000	1	100.0	100.0
12/11/1997	\$488.10	\$0.00	\$16,939.50	2.967	0.000	1	100.0	100.0
11/14/1997	\$615.20	\$0.00	\$16,451.40	3.885	0.000	1	100.0	100.0
Ave	\$75.86	\$0.00	\$24,879.12	0.3225	0.3981	1.000	63.46	63.46
SD	\$345.95	\$0.00	\$4,652.74	1.483	0.7921	0.000	48.25	48.25

Dependency Analysis Results for All Trades

Dependency: Negative

Confidence Level: 78.99%

Total Number of Runs: 167

Number of Runs of Wins: 84

Number of Runs of Losses: 83

Average Length of Winning Runs: 2.4

Average Length of Losing Runs: 1.5

Significance Test Settings

Number of rules and/or restrictions in trading system or method: 0

Confidence level for confidence intervals around average trade: 95.00%

Significance Test Results

Number of Trades: 330

Number of Degrees of Freedom: 330

Average trade at 95.00% confidence: \$62.31 +/- 28.80

Worst-case average trade at 95.00% confidence: \$33.50

Probability that average trade is greater than zero: > 99.95%

>Trades pass statistical significance test at specified confidence level<