

Market System: Equity Curve - SDC with Technical Indicator for Position Sizing / avg. 3 contracts**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-623201061217.csv

Position Sizing Settings & Rules

Position Sizing Method: None

No. Contracts: From input data

	All Trades	Long	Short
Total Net Profit	\$77,704.80	\$43,026.30	\$34,678.50
Gross Profit	\$152,768.40	\$74,239.00	\$78,529.40
Gross Loss	(\$75,063.60)	(\$31,212.70)	(\$43,850.90)
Profit Factor	2.035	2.378	1.791
Pessimistic Return Ratio	1.738	1.894	1.436
Trading Period	1/17/1995 to 6/16/2010 (15 years 150 days)		
Starting Account Equity	\$15,000.00		
Highest Closed Trade Equity	\$93,076.40		
Lowest Closed Trade Equity	\$14,687.90		
Additions to Equity	\$0.00		
Withdrawals From Equity	\$0.00		
Final Account Equity	\$92,704.80		
Return on Starting Equity	518.0%		
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	5	5	5
Minimum Number of Contracts	1	1	1
Average Number of Contracts	2	3	2
Largest Winning Trade	\$6,589.00	\$3,709.00	\$6,589.00
/Percent of Equity	8.991%	13.67%	8.991%
Largest Winning Trade (%)	13.67%	13.67%	11.62%
/Trade Value	\$3,709.00	\$3,709.00	\$4,645.60
Average Winning Trade	\$745.21	\$662.85	\$844.40
Average Winning Trade (%)	1.847%	1.826%	1.873%
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	(\$3,446.80)	(\$2,272.60)	(\$3,446.80)
/Percent of Equity	-10.54%	-3.430%	-10.54%
Largest Losing Trade (%)	-10.54%	-4.500%	-10.54%
/Trade Value	(\$3,446.80)	(\$1,571.00)	(\$3,446.80)
Average Losing Trade	(\$600.51)	(\$588.92)	(\$609.04)
Average Losing Trade (%)	-1.484%	-1.348%	-1.584%
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)	\$235.47	\$260.77	\$210.17
Average Trade (%)	0.5855%	0.8065%	0.3644%
Trade Standard Deviation	\$1,027.85	\$844.10	\$1,185.58
Trade Standard Deviation (%)	2.558%	2.381%	2.712%
Win/Loss Ratio	1.241	1.126	1.386
Win/Loss Ratio (%/%)	1.245	1.355	1.182
Return/Drawdown Ratio	36.14	32.04	7.639
Modified Sharpe Ratio	0.2289	0.3388	0.1343
Sharpe Ratio	0.3179		
Average Risk	\$27,146.04		
Average Risk (%)	68.13%		
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	0.6813		
Risk of Ruin	0.0000%		
Average Annual Profit/Loss	\$5,042.05		
Ave Annual Compounded Return	12.55%		
Average Monthly Profit/Loss	\$420.17		
Ave Monthly Compounded Return	0.9897%		
Average Weekly Profit/Loss	\$96.51		
Ave Weekly Compounded Return	0.2265%		
Average Daily Profit/Loss	\$13.80		
Ave Daily Compounded Return	0.0324%		

Closed Trade Drawdowns	All Trades	Long	Short
Number of Drawdowns	46	26	10
Average Drawdown	(\$1,229.62)	(\$988.83)	(\$2,865.37)
Average Drawdown (%)	2.959%	2.584%	12.46%
Average Length of Drawdowns	101 days 12 hours	140 days 8 hours	1 years 124 days
Average Trades in Drawdowns	4	3	13
Worst Case Drawdown	(\$4,888.80)	(\$3,642.60)	(\$5,231.00)
/Percent of Equity	14.33%	8.952%	30.27%
Date at Trough	3/26/1999	9/6/2002	7/13/1999

Trade Number at Trough	93	168	101
Length of Drawdown	1 years 48 days	1 years 173 days	2 years 92 days
Trades in Drawdown	21	17	24
Worst Case Drawdown (%)	14.33%	8.952%	30.27%
/Equity Value	(\$4,888.80)	(\$3,642.60)	(\$5,231.00)
Date at Trough	3/26/1999	9/6/2002	7/13/1999
Trade Number at Trough	93	168	101
Length of Drawdown	1 years 48 days	1 years 173 days	2 years 92 days
Trades in Drawdown	21	17	24
Longest Drawdown	1 years 178 days	1 years 205 days	3 years 257 days
Start of Drawdown	7/5/2002	10/15/2007	10/15/2002
End of Drawdown	12/31/2003	5/8/2009	6/29/2006
Percent of Equity	7.443%	4.643%	16.33%

Annual Returns

Year	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac	Sharpe
2010	\$2,544.10	\$0.00	\$92,704.80	2.822	1.601	8	75.00	2.021	0.0948
2009	\$4,690.90	\$0.00	\$90,160.70	5.488	2.343	14	71.43	2.547	0.3992
2008	\$23,130.00	\$0.00	\$85,469.80	37.10	1.358	22	77.27	8.094	1.085
2007	(\$946.90)	\$0.00	\$62,339.80	-1.496	6.472	23	39.13	0.8978	-0.0327
2006	\$5,549.20	\$0.00	\$63,286.70	9.611	1.942	24	79.17	2.980	0.6121
2005	\$1,498.90	\$0.00	\$57,737.50	2.665	4.366	19	63.16	1.405	0.1313
2004	\$2,564.30	\$0.00	\$56,238.60	4.778	3.769	20	65.00	1.714	0.2513
2003	\$5,195.50	\$0.00	\$53,674.30	10.72	5.930	27	59.26	2.069	0.4429
2002	\$2,362.40	\$0.00	\$48,478.80	5.123	7.366	17	47.06	1.259	0.1532
2001	\$8,505.80	\$0.00	\$46,116.40	22.62	7.764	21	71.43	2.234	0.3045
2000	\$3,577.30	\$0.00	\$37,610.60	10.51	10.45	24	58.33	1.452	0.1742
1999	\$4,152.60	\$0.00	\$34,033.30	13.90	3.239	21	61.90	2.132	0.5226
1998	\$3,143.60	\$0.00	\$29,880.70	11.76	14.22	17	58.82	1.505	0.1892
1997	\$7,212.50	\$0.00	\$26,737.10	36.94	8.025	19	63.16	3.267	0.4635
1996	\$2,038.30	\$0.00	\$19,524.60	11.66	12.80	21	61.90	1.659	0.2341
1995	\$2,486.30	\$0.00	\$17,486.30	16.58	3.335	33	54.55	2.260	0.6055
Ave	\$4,856.55	\$0.00	\$51,342.50	12.55	5.936	20.63	62.91	2.344	0.3519
SD	\$5,377.81	\$0.00	\$23,755.16	11.22	3.966	5.536	10.66	1.656	0.2718

Monthly Returns

Month	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
6-2010	(\$371.60)	\$0.00	\$92,704.80	-0.3992	1.101	3	66.67	0.6373
5-2010	\$2,099.10	\$0.00	\$93,076.40	2.307	0.000	1	100.0	100.0
4-2010	(\$632.70)	\$0.00	\$90,977.30	-0.6906	1.601	2	50.00	0.5685
3-2010	\$1,096.80	\$0.00	\$91,610.00	1.212	0.000	1	100.0	100.0
1-2010	\$352.50	\$0.00	\$90,513.20	0.3910	0.000	1	100.0	100.0
12-2009	\$1,569.80	\$0.00	\$90,160.70	1.772	0.000	1	100.0	100.0
10-2009	(\$916.10)	\$0.00	\$88,590.90	-1.023	1.023	3	33.33	0.0441
8-2009	(\$1,209.60)	\$0.00	\$89,507.00	-1.333	1.929	2	50.00	0.3086
7-2009	\$475.80	\$0.00	\$90,716.60	0.5273	0.000	1	100.0	100.0
5-2009	\$1,328.40	\$0.00	\$90,240.80	1.494	0.000	2	100.0	100.0
4-2009	\$1,505.00	\$0.00	\$88,912.40	1.722	0.000	2	100.0	100.0
2-2009	\$3.10	\$0.00	\$87,407.40	0.0035	0.3716	2	50.00	1.010
1-2009	\$1,934.50	\$0.00	\$87,404.30	2.263	0.000	1	100.0	100.0
12-2008	\$2,435.80	\$0.00	\$85,469.80	2.933	0.000	3	100.0	100.0
11-2008	\$3,162.60	\$0.00	\$83,034.00	3.960	0.000	2	100.0	100.0

10-2008	\$5,579.80	\$0.00	\$79,871.40	7.511	1.358	2	50.00	6.529
9-2008	\$3,544.40	\$0.00	\$74,291.60	5.010	0.000	1	100.0	100.0
8-2008	\$2,415.20	\$0.00	\$70,747.20	3.535	0.000	3	100.0	100.0
7-2008	\$2,620.90	\$0.00	\$68,332.00	3.989	1.340	3	33.33	3.825
6-2008	(\$841.20)	\$0.00	\$65,711.10	-1.264	1.264	1	0.000	0.000
5-2008	\$590.20	\$0.00	\$66,552.30	0.8948	0.7313	3	66.67	2.223
4-2008	\$1,270.30	\$0.00	\$65,962.10	1.964	0.000	3	100.0	100.0
2-2008	\$2,352.00	\$0.00	\$64,691.80	3.773	0.000	1	100.0	100.0
12-2007	(\$1,647.90)	\$0.00	\$62,339.80	-2.575	2.575	2	0.000	0.000
11-2007	(\$2,272.60)	\$0.00	\$63,987.70	-3.430	3.430	1	0.000	0.000
10-2007	\$158.70	\$0.00	\$66,260.30	0.2401	0.1857	2	50.00	2.287
9-2007	(\$486.40)	\$0.00	\$66,101.60	-0.7305	0.8282	3	66.67	0.1188
8-2007	\$3,612.80	\$0.00	\$66,588.00	5.737	1.520	3	66.67	4.774
7-2007	(\$513.30)	\$0.00	\$62,975.20	-0.8085	0.8085	1	0.000	0.000
6-2007	(\$239.10)	\$0.00	\$63,488.50	-0.3752	0.3752	1	0.000	0.000
5-2007	\$1,779.20	\$0.00	\$63,727.60	2.872	0.9346	2	50.00	3.959
4-2007	\$290.30	\$0.00	\$61,948.40	0.4708	0.4115	2	50.00	2.134
3-2007	(\$1,499.10)	\$0.00	\$61,658.10	-2.374	2.374	2	0.000	0.000
2-2007	\$3.70	\$0.00	\$63,157.20	0.0059	0.1825	2	50.00	1.032
1-2007	(\$133.20)	\$0.00	\$63,153.50	-0.2105	0.7637	2	50.00	0.7259
12-2006	\$1,165.30	\$0.00	\$63,286.70	1.876	0.000	2	100.0	100.0
11-2006	(\$1,230.30)	\$0.00	\$62,121.40	-1.942	1.942	1	0.000	0.000
9-2006	\$931.20	\$0.00	\$63,351.70	1.492	0.3319	2	50.00	5.494
8-2006	\$347.70	\$0.00	\$62,420.50	0.5601	0.000	2	100.0	100.0
7-2006	\$966.90	\$0.00	\$62,072.80	1.582	0.000	3	100.0	100.0
6-2006	(\$585.70)	\$0.00	\$61,105.90	-0.9494	1.619	2	50.00	0.4134
5-2006	\$1,104.10	\$0.00	\$61,691.60	1.822	0.1381	3	66.67	14.19
4-2006	\$1,227.70	\$0.00	\$60,587.50	2.068	0.000	3	100.0	100.0
3-2006	\$48.40	\$0.00	\$59,359.80	0.0816	0.000	1	100.0	100.0
2-2006	\$555.30	\$0.00	\$59,311.40	0.9451	0.4784	3	66.67	2.965
1-2006	\$1,018.60	\$0.00	\$58,756.10	1.764	0.000	2	100.0	100.0
12-2005	\$1.90	\$0.00	\$57,737.50	0.0033	0.1012	2	50.00	1.033
11-2005	(\$1,307.40)	\$0.00	\$57,735.60	-2.214	2.214	1	0.000	0.000
10-2005	(\$1,159.00)	\$0.00	\$59,043.00	-1.925	2.102	2	50.00	0.0857
9-2005	\$277.60	\$0.00	\$60,202.00	0.4633	0.000	1	100.0	100.0
8-2005	(\$124.50)	\$0.00	\$59,924.40	-0.2073	0.2993	2	50.00	0.3072
7-2005	\$2,527.00	\$0.00	\$60,048.90	4.393	0.000	3	100.0	100.0
6-2005	\$350.40	\$0.00	\$57,521.90	0.6129	0.000	1	100.0	100.0
5-2005	(\$496.30)	\$0.00	\$57,171.50	-0.8606	0.8606	2	0.000	0.000
4-2005	\$167.90	\$0.00	\$57,667.80	0.2920	0.000	1	100.0	100.0
3-2005	(\$373.20)	\$0.00	\$57,499.90	-0.6449	0.6764	2	50.00	0.0470
2-2005	\$1,313.20	\$0.00	\$57,873.10	2.322	0.000	1	100.0	100.0
1-2005	\$321.30	\$0.00	\$56,559.90	0.5713	0.000	1	100.0	100.0
12-2004	\$1,311.30	\$0.00	\$56,238.60	2.387	0.000	2	100.0	100.0
11-2004	\$736.10	\$0.00	\$54,927.30	1.358	0.000	1	100.0	100.0
10-2004	(\$805.40)	\$0.00	\$54,191.20	-1.464	2.779	3	33.33	0.4730
9-2004	\$46.40	\$0.00	\$54,996.60	0.0844	0.000	1	100.0	100.0
8-2004	\$161.20	\$0.00	\$54,950.20	0.2942	0.000	1	100.0	100.0
7-2004	\$1,333.90	\$0.00	\$54,789.00	2.495	0.0394	2	50.00	62.75
6-2004	\$761.70	\$0.00	\$53,455.10	1.446	0.000	3	100.0	100.0
5-2004	\$631.50	\$0.00	\$52,693.40	1.213	0.000	1	100.0	100.0
4-2004	(\$396.50)	\$0.00	\$52,061.90	-0.7558	0.7558	2	0.000	0.000
3-2004	(\$1,642.50)	\$0.00	\$52,458.40	-3.036	3.036	1	0.000	0.000
2-2004	\$431.40	\$0.00	\$54,100.90	0.8038	0.000	2	100.0	100.0
1-2004	(\$4.80)	\$0.00	\$53,669.50	-0.0089	0.0089	1	0.000	0.000
12-2003	\$1,967.20	\$0.00	\$53,674.30	3.805	0.2646	2	50.00	15.38

11-2003	\$697.00	\$0.00	\$51,707.10	1.366	0.0203	3	66.67	67.38
10-2003	(\$77.30)	\$0.00	\$51,010.10	-0.1513	0.1513	1	0.000	0.000
9-2003	\$1,089.20	\$0.00	\$51,087.40	2.178	0.000	1	100.0	100.0
8-2003	\$599.00	\$0.00	\$49,998.20	1.213	0.1418	2	50.00	9.437
7-2003	\$261.20	\$0.00	\$49,399.20	0.5316	0.000	2	100.0	100.0
6-2003	(\$501.60)	\$0.00	\$49,138.00	-1.010	1.826	3	33.33	0.4466
5-2003	\$1,705.00	\$0.00	\$49,639.60	3.557	0.2214	3	66.67	16.77
4-2003	(\$1,048.80)	\$0.00	\$47,934.60	-2.141	2.141	2	0.000	0.000
3-2003	(\$1,103.60)	\$0.00	\$48,983.40	-2.203	3.872	3	66.67	0.4406
2-2003	\$713.60	\$0.00	\$50,087.00	1.445	1.067	3	66.67	2.355
1-2003	\$894.60	\$0.00	\$49,373.40	1.845	0.000	2	100.0	100.0
12-2002	(\$1,315.00)	\$0.00	\$48,478.80	-2.641	2.641	1	0.000	0.000
10-2002	\$1,819.70	\$0.00	\$49,793.80	3.793	3.610	4	50.00	1.976
9-2002	(\$1,336.20)	\$0.00	\$47,974.10	-2.710	2.710	1	0.000	0.000
8-2002	(\$1,314.00)	\$0.00	\$49,310.30	-2.596	2.596	1	0.000	0.000
7-2002	\$116.00	\$0.00	\$50,624.30	0.2297	2.249	2	50.00	1.100
6-2002	\$2,190.90	\$0.00	\$50,508.30	4.534	0.000	2	100.0	100.0
5-2002	(\$1,260.40)	\$0.00	\$48,317.40	-2.542	2.542	2	0.000	0.000
4-2002	(\$232.50)	\$0.00	\$49,577.80	-0.4668	1.684	2	50.00	0.7262
3-2002	\$2,724.00	\$0.00	\$49,810.30	5.785	0.000	1	100.0	100.0
1-2002	\$969.90	\$0.00	\$47,086.30	2.103	0.000	1	100.0	100.0
12-2001	\$147.80	\$0.00	\$46,116.40	0.3215	0.000	1	100.0	100.0
11-2001	(\$925.20)	\$0.00	\$45,968.60	-1.973	2.401	2	50.00	0.1817
10-2001	\$6,911.00	\$0.00	\$46,893.80	17.28	0.000	3	100.0	100.0
9-2001	(\$452.80)	\$0.00	\$39,982.80	-1.120	1.120	1	0.000	0.000
8-2001	(\$328.50)	\$0.00	\$40,435.60	-0.8059	1.221	3	66.67	0.3423
7-2001	\$270.80	\$0.00	\$40,764.10	0.6688	0.000	1	100.0	100.0
6-2001	\$2,477.80	\$0.00	\$40,493.30	6.518	0.000	2	100.0	100.0
5-2001	(\$549.10)	\$0.00	\$38,015.50	-1.424	1.808	2	50.00	0.2156
4-2001	(\$1,133.30)	\$0.00	\$38,564.60	-2.855	6.432	3	66.67	0.5725
3-2001	(\$1,459.50)	\$0.00	\$39,697.90	-3.546	3.546	1	0.000	0.000
2-2001	\$3,546.80	\$0.00	\$41,157.40	9.430	0.000	2	100.0	100.0
12-2000	\$777.50	\$0.00	\$37,610.60	2.111	0.2471	2	50.00	9.544
11-2000	\$2,097.50	\$0.00	\$36,833.10	6.038	0.000	2	100.0	100.0
10-2000	\$374.80	\$0.00	\$34,735.60	1.091	0.8818	2	50.00	2.237
9-2000	(\$348.60)	\$0.00	\$34,360.80	-1.004	2.902	3	33.33	0.6540
8-2000	(\$522.50)	\$0.00	\$34,709.40	-1.483	4.111	3	66.67	0.6469
6-2000	\$1,986.80	\$0.00	\$35,231.90	5.976	0.000	2	100.0	100.0
5-2000	\$1,983.20	\$0.00	\$33,245.10	6.344	0.000	1	100.0	100.0
4-2000	(\$0.60)	\$0.00	\$31,261.90	-0.0019	0.0019	1	0.000	0.000
3-2000	(\$2,154.70)	\$0.00	\$31,262.50	-6.448	7.212	3	33.33	0.1132
2-2000	(\$1,493.30)	\$0.00	\$33,417.20	-4.278	4.500	3	33.33	0.4276
1-2000	\$877.20	\$0.00	\$34,910.50	2.577	0.000	2	100.0	100.0
12-1999	(\$258.40)	\$0.00	\$34,033.30	-0.7535	3.239	3	66.67	0.7673
11-1999	\$1,138.50	\$0.00	\$34,291.70	3.434	0.000	1	100.0	100.0
10-1999	\$751.60	\$0.00	\$33,153.20	2.320	0.000	2	100.0	100.0
9-1999	\$970.40	\$0.00	\$32,401.60	3.087	0.000	1	100.0	100.0
8-1999	(\$550.50)	\$0.00	\$31,431.20	-1.721	1.721	1	0.000	0.000
7-1999	\$678.10	\$0.00	\$31,981.70	2.166	1.739	3	66.67	2.245
6-1999	\$926.20	\$0.00	\$31,303.60	3.049	0.0165	3	66.67	186.2
5-1999	(\$67.20)	\$0.00	\$30,377.40	-0.2207	0.2207	1	0.000	0.000
4-1999	\$1,227.00	\$0.00	\$30,444.60	4.200	1.275	3	66.67	4.184
3-1999	(\$396.30)	\$0.00	\$29,217.60	-1.338	2.462	2	50.00	0.4626
1-1999	(\$266.80)	\$0.00	\$29,613.90	-0.8929	0.8929	1	0.000	0.000
12-1998	\$624.90	\$0.00	\$29,880.70	2.136	0.000	1	100.0	100.0
11-1998	(\$3,446.80)	\$0.00	\$29,255.80	-10.54	10.54	1	0.000	0.000

10-1998	(\$1,255.20)	\$0.00	\$32,702.60	-3.696	3.696	1	0.000	0.000
9-1998	\$1,175.80	\$0.00	\$33,957.80	3.587	0.4357	3	66.67	8.913
8-1998	\$1,749.60	\$0.00	\$32,782.00	5.638	0.000	2	100.0	100.0
7-1998	\$732.80	\$0.00	\$31,032.40	2.419	0.000	1	100.0	100.0
6-1998	(\$355.40)	\$0.00	\$30,299.60	-1.159	1.983	2	50.00	0.4155
5-1998	(\$183.90)	\$0.00	\$30,655.00	-0.5963	0.5963	1	0.000	0.000
4-1998	\$3,709.00	\$0.00	\$30,838.90	13.67	0.000	1	100.0	100.0
2-1998	\$18.20	\$0.00	\$27,129.90	0.0671	1.894	2	50.00	1.035
1-1998	\$374.60	\$0.00	\$27,111.70	1.401	0.2238	2	50.00	7.161
12-1997	\$3,283.20	\$0.00	\$26,737.10	14.00	0.000	2	100.0	100.0
11-1997	\$1,845.60	\$0.00	\$23,453.90	8.541	0.000	1	100.0	100.0
10-1997	\$1,006.80	\$0.00	\$21,608.30	4.887	0.000	1	100.0	100.0
9-1997	(\$155.00)	\$0.00	\$20,601.50	-0.7468	0.7468	1	0.000	0.000
8-1997	\$2,070.50	\$0.00	\$20,756.50	11.08	0.000	3	100.0	100.0
7-1997	(\$1,259.00)	\$0.00	\$18,686.00	-6.312	6.312	1	0.000	0.000
6-1997	\$119.40	\$0.00	\$19,945.00	0.6023	0.000	1	100.0	100.0
5-1997	(\$490.80)	\$0.00	\$19,825.60	-2.416	2.416	1	0.000	0.000
4-1997	\$829.10	\$0.00	\$20,316.40	4.255	0.000	2	100.0	100.0
3-1997	\$166.70	\$0.00	\$19,487.30	0.8628	1.065	2	50.00	1.795
2-1997	\$509.10	\$0.00	\$19,320.60	2.706	1.879	2	50.00	2.441
1-1997	(\$713.10)	\$0.00	\$18,811.50	-3.652	3.652	2	0.000	0.000
12-1996	(\$41.30)	\$0.00	\$19,524.60	-0.2111	0.6649	2	50.00	0.6826
11-1996	\$1,740.50	\$0.00	\$19,565.90	9.764	0.000	1	100.0	100.0
10-1996	\$547.80	\$0.00	\$17,825.40	3.171	0.000	2	100.0	100.0
9-1996	(\$162.60)	\$0.00	\$17,277.60	-0.9323	1.629	2	50.00	0.4319
8-1996	(\$1,020.90)	\$0.00	\$17,440.20	-5.530	5.530	1	0.000	0.000
7-1996	(\$532.20)	\$0.00	\$18,461.10	-2.802	3.967	2	50.00	0.3021
6-1996	(\$293.50)	\$0.00	\$18,993.30	-1.522	1.522	1	0.000	0.000
5-1996	(\$420.00)	\$0.00	\$19,286.80	-2.131	2.131	1	0.000	0.000
4-1996	(\$11.10)	\$0.00	\$19,706.80	-0.0563	0.5375	2	50.00	0.8958
3-1996	\$240.60	\$0.00	\$19,717.90	1.235	0.000	1	100.0	100.0
2-1996	\$934.10	\$0.00	\$19,477.30	5.037	0.000	2	100.0	100.0
1-1996	\$1,056.90	\$0.00	\$18,543.20	6.044	0.3964	4	75.00	15.32
12-1995	(\$98.20)	\$0.00	\$17,486.30	-0.5584	0.5584	3	0.000	0.000
11-1995	\$540.60	\$0.00	\$17,584.50	3.172	2.444	3	66.67	2.253
10-1995	\$89.50	\$0.00	\$17,043.90	0.5279	0.2657	3	66.67	2.976
9-1995	\$625.60	\$0.00	\$16,954.40	3.831	0.000	1	100.0	100.0
8-1995	(\$39.40)	\$0.00	\$16,328.80	-0.2407	1.581	3	66.67	0.8496
7-1995	\$334.80	\$0.00	\$16,368.20	2.088	0.1480	3	66.67	14.83
6-1995	\$434.90	\$0.00	\$16,033.40	2.788	1.162	3	66.67	3.400
5-1995	(\$51.50)	\$0.00	\$15,598.50	-0.3291	1.326	4	25.00	0.8060
4-1995	\$410.00	\$0.00	\$15,650.00	2.690	0.1339	2	50.00	21.10
3-1995	\$552.10	\$0.00	\$15,240.00	3.759	0.9087	5	80.00	4.995
2-1995	(\$506.80)	\$0.00	\$14,687.90	-3.335	3.335	2	0.000	0.000
1-1995	\$194.70	\$0.00	\$15,194.70	1.298	0.000	1	100.0	100.0
Ave	\$451.77	\$0.00	\$46,314.38	1.125	1.057	1.919	60.74	42.05
SD	\$1,369.49	\$0.00	\$21,127.35	3.538	1.579	0.8476	38.09	49.03

Weekly Returns

Week	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
6/13/2010	\$652.80	\$0.00	\$92,704.80	0.7092	0.000	2	100.0	100.0
5/30/2010	(\$1,024.40)	\$0.00	\$92,052.00	-1.101	1.101	1	0.000	0.000
5/16/2010	\$2,099.10	\$0.00	\$93,076.40	2.307	0.000	1	100.0	100.0
4/25/2010	\$833.70	\$0.00	\$90,977.30	0.9249	0.000	1	100.0	100.0
4/4/2010	(\$1,466.40)	\$0.00	\$90,143.60	-1.601	1.601	1	0.000	0.000
3/7/2010	\$1,096.80	\$0.00	\$91,610.00	1.212	0.000	1	100.0	100.0

1/24/2010	\$352.50	\$0.00	\$90,513.20	0.3910	0.000	1	100.0	100.0
12/27/2009	\$1,569.80	\$0.00	\$90,160.70	1.772	0.000	1	100.0	100.0
10/25/2009	(\$148.80)	\$0.00	\$88,590.90	-0.1677	0.1677	1	0.000	0.000
10/4/2009	\$42.30	\$0.00	\$88,739.70	0.0477	0.000	1	100.0	100.0
9/27/2009	(\$809.60)	\$0.00	\$88,697.40	-0.9045	0.9045	1	0.000	0.000
8/23/2009	\$540.00	\$0.00	\$89,507.00	0.6070	0.000	1	100.0	100.0
8/9/2009	(\$1,749.60)	\$0.00	\$88,967.00	-1.929	1.929	1	0.000	0.000
7/19/2009	\$475.80	\$0.00	\$90,716.60	0.5273	0.000	1	100.0	100.0
5/17/2009	\$281.00	\$0.00	\$90,240.80	0.3124	0.000	1	100.0	100.0
5/3/2009	\$1,047.40	\$0.00	\$89,959.80	1.178	0.000	1	100.0	100.0
4/19/2009	\$948.00	\$0.00	\$88,912.40	1.078	0.000	1	100.0	100.0
4/12/2009	\$557.00	\$0.00	\$87,964.40	0.6372	0.000	1	100.0	100.0
2/15/2009	\$327.90	\$0.00	\$87,407.40	0.3766	0.000	1	100.0	100.0
2/1/2009	(\$324.80)	\$0.00	\$87,079.50	-0.3716	0.3716	1	0.000	0.000
1/18/2009	\$1,934.50	\$0.00	\$87,404.30	2.263	0.000	1	100.0	100.0
12/28/2008	\$296.40	\$0.00	\$85,469.80	0.3480	0.000	1	100.0	100.0
12/21/2008	\$1,663.20	\$0.00	\$85,173.40	1.992	0.000	1	100.0	100.0
12/7/2008	\$476.20	\$0.00	\$83,510.20	0.5735	0.000	1	100.0	100.0
11/2/2008	\$3,162.60	\$0.00	\$83,034.00	3.960	0.000	2	100.0	100.0
10/26/2008	\$6,589.00	\$0.00	\$79,871.40	8.991	0.000	1	100.0	100.0
10/5/2008	(\$1,009.20)	\$0.00	\$73,282.40	-1.358	1.358	1	0.000	0.000
9/21/2008	\$3,544.40	\$0.00	\$74,291.60	5.010	0.000	1	100.0	100.0
8/24/2008	\$1,101.90	\$0.00	\$70,747.20	1.582	0.000	1	100.0	100.0
8/17/2008	\$1,238.00	\$0.00	\$69,645.30	1.810	0.000	1	100.0	100.0
8/3/2008	\$75.30	\$0.00	\$68,407.30	0.1102	0.000	1	100.0	100.0
7/20/2008	(\$783.80)	\$0.00	\$68,332.00	-1.134	1.134	1	0.000	0.000
7/13/2008	(\$144.10)	\$0.00	\$69,115.80	-0.2081	0.2081	1	0.000	0.000
6/29/2008	\$3,548.80	\$0.00	\$69,259.90	5.401	0.000	1	100.0	100.0
6/15/2008	(\$841.20)	\$0.00	\$65,711.10	-1.264	1.264	1	0.000	0.000
5/25/2008	\$1,025.40	\$0.00	\$66,552.30	1.565	0.000	1	100.0	100.0
5/11/2008	\$47.20	\$0.00	\$65,526.90	0.0721	0.000	1	100.0	100.0
5/4/2008	(\$482.40)	\$0.00	\$65,479.70	-0.7313	0.7313	1	0.000	0.000
4/20/2008	\$820.50	\$0.00	\$65,962.10	1.260	0.000	1	100.0	100.0
4/6/2008	\$306.80	\$0.00	\$65,141.60	0.4732	0.000	1	100.0	100.0
3/30/2008	\$143.00	\$0.00	\$64,834.80	0.2210	0.000	1	100.0	100.0
2/24/2008	\$2,352.00	\$0.00	\$64,691.80	3.773	0.000	1	100.0	100.0
12/30/2007	(\$211.80)	\$0.00	\$62,339.80	-0.3386	0.3386	1	0.000	0.000
12/9/2007	(\$1,436.10)	\$0.00	\$62,551.60	-2.244	2.244	1	0.000	0.000
11/18/2007	(\$2,272.60)	\$0.00	\$63,987.70	-3.430	3.430	1	0.000	0.000
10/14/2007	(\$123.30)	\$0.00	\$66,260.30	-0.1857	0.1857	1	0.000	0.000
9/30/2007	\$282.00	\$0.00	\$66,383.60	0.4266	0.000	1	100.0	100.0
9/23/2007	(\$552.00)	\$0.00	\$66,101.60	-0.8282	0.8282	1	0.000	0.000
9/2/2007	\$65.60	\$0.00	\$66,653.60	0.0985	0.000	2	100.0	100.0
8/26/2007	\$2,114.80	\$0.00	\$66,588.00	3.280	0.000	1	100.0	100.0
8/12/2007	\$2,455.20	\$0.00	\$64,473.20	3.959	0.000	1	100.0	100.0
7/29/2007	(\$957.20)	\$0.00	\$62,018.00	-1.520	1.520	1	0.000	0.000
7/22/2007	(\$513.30)	\$0.00	\$62,975.20	-0.8085	0.8085	1	0.000	0.000
6/24/2007	(\$239.10)	\$0.00	\$63,488.50	-0.3752	0.3752	1	0.000	0.000
5/27/2007	(\$601.20)	\$0.00	\$63,727.60	-0.9346	0.9346	1	0.000	0.000
4/29/2007	\$2,380.40	\$0.00	\$64,328.80	3.843	0.000	1	100.0	100.0
4/15/2007	(\$256.00)	\$0.00	\$61,948.40	-0.4115	0.4115	1	0.000	0.000
4/8/2007	\$546.30	\$0.00	\$62,204.40	0.8860	0.000	1	100.0	100.0
3/25/2007	(\$25.80)	\$0.00	\$61,658.10	-0.0418	0.0418	1	0.000	0.000
3/11/2007	(\$1,473.30)	\$0.00	\$61,683.90	-2.333	2.333	1	0.000	0.000
2/18/2007	(\$115.50)	\$0.00	\$63,157.20	-0.1825	0.1825	1	0.000	0.000
2/11/2007	\$119.20	\$0.00	\$63,272.70	0.1887	0.000	1	100.0	100.0

1/21/2007	(\$486.00)	\$0.00	\$63,153.50	-0.7637	0.7637	1	0.000	0.000
12/31/2006	\$352.80	\$0.00	\$63,639.50	0.5575	0.000	1	100.0	100.0
12/24/2006	\$152.20	\$0.00	\$63,286.70	0.2411	0.000	1	100.0	100.0
12/10/2006	\$1,013.10	\$0.00	\$63,134.50	1.631	0.000	1	100.0	100.0
10/29/2006	(\$1,230.30)	\$0.00	\$62,121.40	-1.942	1.942	1	0.000	0.000
9/24/2006	\$1,138.40	\$0.00	\$63,351.70	1.830	0.000	1	100.0	100.0
8/27/2006	(\$207.20)	\$0.00	\$62,213.30	-0.3319	0.3319	1	0.000	0.000
8/13/2006	\$260.70	\$0.00	\$62,420.50	0.4194	0.000	1	100.0	100.0
8/6/2006	\$87.00	\$0.00	\$62,159.80	0.1402	0.000	1	100.0	100.0
7/23/2006	\$488.10	\$0.00	\$62,072.80	0.7926	0.000	2	100.0	100.0
7/9/2006	\$478.80	\$0.00	\$61,584.70	0.7836	0.000	1	100.0	100.0
6/25/2006	\$412.80	\$0.00	\$61,105.90	0.6801	0.000	1	100.0	100.0
6/18/2006	(\$998.50)	\$0.00	\$60,693.10	-1.619	1.619	1	0.000	0.000
5/28/2006	\$614.60	\$0.00	\$61,691.60	1.006	0.000	1	100.0	100.0
5/7/2006	\$573.20	\$0.00	\$61,077.00	0.9474	0.000	1	100.0	100.0
4/30/2006	(\$83.70)	\$0.00	\$60,503.80	-0.1381	0.1381	1	0.000	0.000
4/23/2006	\$660.90	\$0.00	\$60,587.50	1.103	0.000	1	100.0	100.0
4/16/2006	\$263.60	\$0.00	\$59,926.60	0.4418	0.000	1	100.0	100.0
4/2/2006	\$303.20	\$0.00	\$59,663.00	0.5108	0.000	1	100.0	100.0
2/26/2006	\$566.80	\$0.00	\$59,359.80	0.9641	0.000	2	100.0	100.0
2/12/2006	(\$282.60)	\$0.00	\$58,793.00	-0.4784	0.4784	1	0.000	0.000
2/5/2006	\$319.50	\$0.00	\$59,075.60	0.5438	0.000	1	100.0	100.0
1/22/2006	\$534.60	\$0.00	\$58,756.10	0.9182	0.000	1	100.0	100.0
1/15/2006	\$484.00	\$0.00	\$58,221.50	0.8383	0.000	1	100.0	100.0
12/18/2005	\$60.30	\$0.00	\$57,737.50	0.1045	0.000	1	100.0	100.0
12/4/2005	(\$58.40)	\$0.00	\$57,677.20	-0.1012	0.1012	1	0.000	0.000
11/20/2005	(\$1,307.40)	\$0.00	\$57,735.60	-2.214	2.214	1	0.000	0.000
10/9/2005	(\$1,267.60)	\$0.00	\$59,043.00	-2.102	2.102	1	0.000	0.000
10/2/2005	\$108.60	\$0.00	\$60,310.60	0.1804	0.000	1	100.0	100.0
9/4/2005	\$277.60	\$0.00	\$60,202.00	0.4633	0.000	1	100.0	100.0
8/21/2005	\$55.20	\$0.00	\$59,924.40	0.0922	0.000	1	100.0	100.0
8/7/2005	(\$179.70)	\$0.00	\$59,869.20	-0.2993	0.2993	1	0.000	0.000
7/24/2005	\$63.60	\$0.00	\$60,048.90	0.1060	0.000	1	100.0	100.0
7/10/2005	\$1,631.50	\$0.00	\$59,985.30	2.796	0.000	1	100.0	100.0
7/3/2005	\$831.90	\$0.00	\$58,353.80	1.446	0.000	1	100.0	100.0
6/12/2005	\$350.40	\$0.00	\$57,521.90	0.6129	0.000	1	100.0	100.0
5/15/2005	(\$108.30)	\$0.00	\$57,171.50	-0.1891	0.1891	1	0.000	0.000
5/1/2005	(\$388.00)	\$0.00	\$57,279.80	-0.6728	0.6728	1	0.000	0.000
4/10/2005	\$167.90	\$0.00	\$57,667.80	0.2920	0.000	1	100.0	100.0
3/20/2005	(\$391.60)	\$0.00	\$57,499.90	-0.6764	0.6764	1	0.000	0.000
2/27/2005	\$18.40	\$0.00	\$57,891.50	0.0318	0.000	1	100.0	100.0
2/13/2005	\$1,313.20	\$0.00	\$57,873.10	2.322	0.000	1	100.0	100.0
1/9/2005	\$321.30	\$0.00	\$56,559.90	0.5713	0.000	1	100.0	100.0
12/26/2004	\$1,167.60	\$0.00	\$56,238.60	2.120	0.000	1	100.0	100.0
12/5/2004	\$143.70	\$0.00	\$55,071.00	0.2616	0.000	1	100.0	100.0
11/21/2004	\$736.10	\$0.00	\$54,927.30	1.358	0.000	1	100.0	100.0
10/24/2004	\$723.00	\$0.00	\$54,191.20	1.352	0.000	1	100.0	100.0
10/17/2004	(\$1,286.40)	\$0.00	\$53,468.20	-2.349	2.349	1	0.000	0.000
10/3/2004	(\$242.00)	\$0.00	\$54,754.60	-0.4400	0.4400	1	0.000	0.000
8/29/2004	\$207.60	\$0.00	\$54,996.60	0.3789	0.000	2	100.0	100.0
7/11/2004	(\$21.60)	\$0.00	\$54,789.00	-0.0394	0.0394	1	0.000	0.000
7/4/2004	\$1,355.50	\$0.00	\$54,810.60	2.536	0.000	1	100.0	100.0
6/20/2004	\$602.70	\$0.00	\$53,455.10	1.140	0.000	1	100.0	100.0
6/6/2004	\$55.50	\$0.00	\$52,852.40	0.1051	0.000	1	100.0	100.0
5/30/2004	\$103.50	\$0.00	\$52,796.90	0.1964	0.000	1	100.0	100.0
5/2/2004	\$631.50	\$0.00	\$52,693.40	1.213	0.000	1	100.0	100.0

4/18/2004	(\$164.00)	\$0.00	\$52,061.90	-0.3140	0.3140	1	0.000	0.000
4/4/2004	(\$232.50)	\$0.00	\$52,225.90	-0.4432	0.4432	1	0.000	0.000
3/14/2004	(\$1,642.50)	\$0.00	\$52,458.40	-3.036	3.036	1	0.000	0.000
2/22/2004	\$77.80	\$0.00	\$54,100.90	0.1440	0.000	1	100.0	100.0
2/8/2004	\$353.60	\$0.00	\$54,023.10	0.6588	0.000	1	100.0	100.0
1/11/2004	(\$4.80)	\$0.00	\$53,669.50	-0.0089	0.0089	1	0.000	0.000
12/28/2003	\$2,104.00	\$0.00	\$53,674.30	4.080	0.000	1	100.0	100.0
11/30/2003	(\$136.80)	\$0.00	\$51,570.30	-0.2646	0.2646	1	0.000	0.000
11/23/2003	(\$10.50)	\$0.00	\$51,707.10	-0.0203	0.0203	1	0.000	0.000
11/16/2003	\$110.70	\$0.00	\$51,717.60	0.2145	0.000	1	100.0	100.0
11/2/2003	\$596.80	\$0.00	\$51,606.90	1.170	0.000	1	100.0	100.0
10/5/2003	(\$77.30)	\$0.00	\$51,010.10	-0.1513	0.1513	1	0.000	0.000
9/21/2003	\$1,089.20	\$0.00	\$51,087.40	2.178	0.000	1	100.0	100.0
8/10/2003	(\$71.00)	\$0.00	\$49,998.20	-0.1418	0.1418	1	0.000	0.000
7/27/2003	\$670.00	\$0.00	\$50,069.20	1.356	0.000	1	100.0	100.0
7/20/2003	\$111.60	\$0.00	\$49,399.20	0.2264	0.000	1	100.0	100.0
7/6/2003	\$149.60	\$0.00	\$49,287.60	0.3044	0.000	1	100.0	100.0
6/22/2003	\$404.80	\$0.00	\$49,138.00	0.8306	0.000	1	100.0	100.0
6/15/2003	(\$85.00)	\$0.00	\$48,733.20	-0.1741	0.1741	1	0.000	0.000
6/8/2003	(\$821.40)	\$0.00	\$48,818.20	-1.655	1.655	1	0.000	0.000
5/25/2003	\$823.90	\$0.00	\$49,639.60	1.688	0.2214	2	50.00	8.622
5/4/2003	\$881.10	\$0.00	\$48,815.70	1.838	0.000	1	100.0	100.0
4/6/2003	(\$824.80)	\$0.00	\$47,934.60	-1.692	1.692	1	0.000	0.000
3/30/2003	(\$224.00)	\$0.00	\$48,759.40	-0.4573	0.4573	1	0.000	0.000
3/23/2003	(\$1,973.00)	\$0.00	\$48,983.40	-3.872	3.872	1	0.000	0.000
3/9/2003	\$239.60	\$0.00	\$50,956.40	0.4724	0.000	1	100.0	100.0
3/2/2003	\$629.80	\$0.00	\$50,716.80	1.257	0.000	1	100.0	100.0
2/23/2003	\$532.80	\$0.00	\$50,087.00	1.075	0.000	1	100.0	100.0
2/9/2003	\$707.40	\$0.00	\$49,554.20	1.448	0.000	1	100.0	100.0
2/2/2003	(\$526.60)	\$0.00	\$48,846.80	-1.067	1.067	1	0.000	0.000
1/19/2003	\$706.40	\$0.00	\$49,373.40	1.451	0.000	1	100.0	100.0
1/12/2003	\$188.20	\$0.00	\$48,667.00	0.3882	0.000	1	100.0	100.0
12/15/2002	(\$1,315.00)	\$0.00	\$48,478.80	-2.641	2.641	1	0.000	0.000
10/27/2002	(\$169.00)	\$0.00	\$49,793.80	-0.3383	0.3383	1	0.000	0.000
10/20/2002	(\$1,695.90)	\$0.00	\$49,962.80	-3.283	3.283	1	0.000	0.000
10/13/2002	\$870.60	\$0.00	\$51,658.70	1.714	0.000	1	100.0	100.0
9/29/2002	\$2,814.00	\$0.00	\$50,788.10	5.866	0.000	1	100.0	100.0
9/1/2002	(\$1,336.20)	\$0.00	\$47,974.10	-2.710	2.710	1	0.000	0.000
8/11/2002	(\$1,314.00)	\$0.00	\$49,310.30	-2.596	2.596	1	0.000	0.000
7/14/2002	(\$1,164.80)	\$0.00	\$50,624.30	-2.249	2.249	1	0.000	0.000
6/30/2002	\$1,280.80	\$0.00	\$51,789.10	2.536	0.000	1	100.0	100.0
6/16/2002	\$114.50	\$0.00	\$50,508.30	0.2272	0.000	1	100.0	100.0
6/9/2002	\$2,076.40	\$0.00	\$50,393.80	4.297	0.000	1	100.0	100.0
5/26/2002	(\$406.80)	\$0.00	\$48,317.40	-0.8349	0.8349	1	0.000	0.000
5/12/2002	(\$853.60)	\$0.00	\$48,724.20	-1.722	1.722	1	0.000	0.000
4/21/2002	(\$849.30)	\$0.00	\$49,577.80	-1.684	1.684	1	0.000	0.000
3/31/2002	\$616.80	\$0.00	\$50,427.10	1.238	0.000	1	100.0	100.0
3/10/2002	\$2,724.00	\$0.00	\$49,810.30	5.785	0.000	1	100.0	100.0
1/13/2002	\$969.90	\$0.00	\$47,086.30	2.103	0.000	1	100.0	100.0
12/23/2001	\$147.80	\$0.00	\$46,116.40	0.3215	0.000	1	100.0	100.0
11/25/2001	(\$1,130.70)	\$0.00	\$45,968.60	-2.401	2.401	1	0.000	0.000
11/4/2001	\$205.50	\$0.00	\$47,099.30	0.4382	0.000	1	100.0	100.0
10/21/2001	\$53.00	\$0.00	\$46,893.80	0.1131	0.000	1	100.0	100.0
10/14/2001	\$2,212.40	\$0.00	\$46,840.80	4.957	0.000	1	100.0	100.0
9/30/2001	\$4,645.60	\$0.00	\$44,628.40	11.62	0.000	1	100.0	100.0
9/2/2001	(\$452.80)	\$0.00	\$39,982.80	-1.120	1.120	1	0.000	0.000

8/26/2001	\$32.00	\$0.00	\$40,435.60	0.0792	0.000	1	100.0	100.0
8/19/2001	(\$499.50)	\$0.00	\$40,403.60	-1.221	1.221	1	0.000	0.000
8/5/2001	\$139.00	\$0.00	\$40,903.10	0.3410	0.000	1	100.0	100.0
7/15/2001	\$270.80	\$0.00	\$40,764.10	0.6688	0.000	1	100.0	100.0
6/24/2001	\$2,364.40	\$0.00	\$40,493.30	6.201	0.000	1	100.0	100.0
6/3/2001	\$113.40	\$0.00	\$38,128.90	0.2983	0.000	1	100.0	100.0
5/27/2001	(\$700.00)	\$0.00	\$38,015.50	-1.808	1.808	1	0.000	0.000
5/13/2001	\$150.90	\$0.00	\$38,715.50	0.3913	0.000	1	100.0	100.0
4/29/2001	(\$2,650.80)	\$0.00	\$38,564.60	-6.432	6.432	1	0.000	0.000
4/15/2001	\$1,098.00	\$0.00	\$41,215.40	2.737	0.000	1	100.0	100.0
4/1/2001	\$419.50	\$0.00	\$40,117.40	1.057	0.000	1	100.0	100.0
3/18/2001	(\$1,459.50)	\$0.00	\$39,697.90	-3.546	3.546	1	0.000	0.000
2/25/2001	\$2,513.00	\$0.00	\$41,157.40	6.503	0.000	1	100.0	100.0
2/11/2001	\$1,033.80	\$0.00	\$38,644.40	2.749	0.000	1	100.0	100.0
12/17/2000	\$868.50	\$0.00	\$37,610.60	2.364	0.000	1	100.0	100.0
12/10/2000	(\$91.00)	\$0.00	\$36,742.10	-0.2471	0.2471	1	0.000	0.000
11/5/2000	\$138.80	\$0.00	\$36,833.10	0.3783	0.000	1	100.0	100.0
10/29/2000	\$1,958.70	\$0.00	\$36,694.30	5.639	0.000	1	100.0	100.0
10/22/2000	\$677.80	\$0.00	\$34,735.60	1.990	0.000	1	100.0	100.0
10/8/2000	(\$303.00)	\$0.00	\$34,057.80	-0.8818	0.8818	1	0.000	0.000
9/24/2000	\$658.80	\$0.00	\$34,360.80	1.955	0.000	1	100.0	100.0
9/17/2000	(\$918.20)	\$0.00	\$33,702.00	-2.652	2.652	1	0.000	0.000
9/3/2000	(\$89.20)	\$0.00	\$34,620.20	-0.2570	0.2570	1	0.000	0.000
8/27/2000	\$195.30	\$0.00	\$34,709.40	0.5659	0.000	1	100.0	100.0
8/20/2000	(\$1,479.60)	\$0.00	\$34,514.10	-4.111	4.111	1	0.000	0.000
8/6/2000	\$761.80	\$0.00	\$35,993.70	2.162	0.000	1	100.0	100.0
6/25/2000	\$1,361.60	\$0.00	\$35,231.90	4.020	0.000	1	100.0	100.0
6/4/2000	\$625.20	\$0.00	\$33,870.30	1.881	0.000	1	100.0	100.0
5/21/2000	\$1,983.20	\$0.00	\$33,245.10	6.344	0.000	1	100.0	100.0
4/23/2000	(\$0.60)	\$0.00	\$31,261.90	-0.0019	0.0019	1	0.000	0.000
3/19/2000	(\$1,918.60)	\$0.00	\$31,262.50	-5.782	5.782	1	0.000	0.000
3/12/2000	(\$511.20)	\$0.00	\$33,181.10	-1.517	1.517	1	0.000	0.000
2/27/2000	\$275.10	\$0.00	\$33,692.30	0.8232	0.000	1	100.0	100.0
2/20/2000	(\$1,038.00)	\$0.00	\$33,417.20	-3.013	3.013	1	0.000	0.000
Ave	\$280.05	\$0.00	\$57,585.09	0.5011	0.5064	1.034	62.26	62.06
SD	\$1,161.44	\$0.00	\$15,137.06	2.223	1.035	0.1808	48.47	48.60

Daily Returns

Day	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
6/16/2010	\$577.20	\$0.00	\$92,704.80	0.6265	0.000	1	100.0	100.0
6/14/2010	\$75.60	\$0.00	\$92,127.60	0.0821	0.000	1	100.0	100.0
6/4/2010	(\$1,024.40)	\$0.00	\$92,052.00	-1.101	1.101	1	0.000	0.000
5/19/2010	\$2,099.10	\$0.00	\$93,076.40	2.307	0.000	1	100.0	100.0
4/26/2010	\$833.70	\$0.00	\$90,977.30	0.9249	0.000	1	100.0	100.0
4/5/2010	(\$1,466.40)	\$0.00	\$90,143.60	-1.601	1.601	1	0.000	0.000
3/11/2010	\$1,096.80	\$0.00	\$91,610.00	1.212	0.000	1	100.0	100.0
1/26/2010	\$352.50	\$0.00	\$90,513.20	0.3910	0.000	1	100.0	100.0
12/29/2009	\$1,569.80	\$0.00	\$90,160.70	1.772	0.000	1	100.0	100.0
10/29/2009	(\$148.80)	\$0.00	\$88,590.90	-0.1677	0.1677	1	0.000	0.000
10/7/2009	\$42.30	\$0.00	\$88,739.70	0.0477	0.000	1	100.0	100.0
10/1/2009	(\$809.60)	\$0.00	\$88,697.40	-0.9045	0.9045	1	0.000	0.000
8/25/2009	\$540.00	\$0.00	\$89,507.00	0.6070	0.000	1	100.0	100.0
8/11/2009	(\$1,749.60)	\$0.00	\$88,967.00	-1.929	1.929	1	0.000	0.000
7/20/2009	\$475.80	\$0.00	\$90,716.60	0.5273	0.000	1	100.0	100.0
5/18/2009	\$281.00	\$0.00	\$90,240.80	0.3124	0.000	1	100.0	100.0
5/8/2009	\$1,047.40	\$0.00	\$89,959.80	1.178	0.000	1	100.0	100.0

4/23/2009	\$948.00	\$0.00	\$88,912.40	1.078	0.000	1	100.0	100.0
4/17/2009	\$557.00	\$0.00	\$87,964.40	0.6372	0.000	1	100.0	100.0
2/17/2009	\$327.90	\$0.00	\$87,407.40	0.3766	0.000	1	100.0	100.0
2/5/2009	(\$324.80)	\$0.00	\$87,079.50	-0.3716	0.3716	1	0.000	0.000
1/20/2009	\$1,934.50	\$0.00	\$87,404.30	2.263	0.000	1	100.0	100.0
12/31/2008	\$296.40	\$0.00	\$85,469.80	0.3480	0.000	1	100.0	100.0
12/23/2008	\$1,663.20	\$0.00	\$85,173.40	1.992	0.000	1	100.0	100.0
12/9/2008	\$476.20	\$0.00	\$83,510.20	0.5735	0.000	1	100.0	100.0
11/7/2008	\$2,520.00	\$0.00	\$83,034.00	3.130	0.000	1	100.0	100.0
11/3/2008	\$642.60	\$0.00	\$80,514.00	0.8045	0.000	1	100.0	100.0
10/30/2008	\$6,589.00	\$0.00	\$79,871.40	8.991	0.000	1	100.0	100.0
10/6/2008	(\$1,009.20)	\$0.00	\$73,282.40	-1.358	1.358	1	0.000	0.000
9/25/2008	\$3,544.40	\$0.00	\$74,291.60	5.010	0.000	1	100.0	100.0
8/29/2008	\$1,101.90	\$0.00	\$70,747.20	1.582	0.000	1	100.0	100.0
8/20/2008	\$1,238.00	\$0.00	\$69,645.30	1.810	0.000	1	100.0	100.0
8/7/2008	\$75.30	\$0.00	\$68,407.30	0.1102	0.000	1	100.0	100.0
7/24/2008	(\$783.80)	\$0.00	\$68,332.00	-1.134	1.134	1	0.000	0.000
7/17/2008	(\$144.10)	\$0.00	\$69,115.80	-0.2081	0.2081	1	0.000	0.000
7/2/2008	\$3,548.80	\$0.00	\$69,259.90	5.401	0.000	1	100.0	100.0
6/17/2008	(\$841.20)	\$0.00	\$65,711.10	-1.264	1.264	1	0.000	0.000
5/27/2008	\$1,025.40	\$0.00	\$66,552.30	1.565	0.000	1	100.0	100.0
5/16/2008	\$47.20	\$0.00	\$65,526.90	0.0721	0.000	1	100.0	100.0
5/6/2008	(\$482.40)	\$0.00	\$65,479.70	-0.7313	0.7313	1	0.000	0.000
4/25/2008	\$820.50	\$0.00	\$65,962.10	1.260	0.000	1	100.0	100.0
4/9/2008	\$306.80	\$0.00	\$65,141.60	0.4732	0.000	1	100.0	100.0
4/2/2008	\$143.00	\$0.00	\$64,834.80	0.2210	0.000	1	100.0	100.0
2/29/2008	\$2,352.00	\$0.00	\$64,691.80	3.773	0.000	1	100.0	100.0
12/31/2007	(\$211.80)	\$0.00	\$62,339.80	-0.3386	0.3386	1	0.000	0.000
12/12/2007	(\$1,436.10)	\$0.00	\$62,551.60	-2.244	2.244	1	0.000	0.000
11/20/2007	(\$2,272.60)	\$0.00	\$63,987.70	-3.430	3.430	1	0.000	0.000
10/15/2007	(\$123.30)	\$0.00	\$66,260.30	-0.1857	0.1857	1	0.000	0.000
10/5/2007	\$282.00	\$0.00	\$66,383.60	0.4266	0.000	1	100.0	100.0
9/28/2007	(\$552.00)	\$0.00	\$66,101.60	-0.8282	0.8282	1	0.000	0.000
9/7/2007	\$9.20	\$0.00	\$66,653.60	0.0138	0.000	1	100.0	100.0
9/4/2007	\$56.40	\$0.00	\$66,644.40	0.0847	0.000	1	100.0	100.0
8/27/2007	\$2,114.80	\$0.00	\$66,588.00	3.280	0.000	1	100.0	100.0
8/17/2007	\$2,455.20	\$0.00	\$64,473.20	3.959	0.000	1	100.0	100.0
8/3/2007	(\$957.20)	\$0.00	\$62,018.00	-1.520	1.520	1	0.000	0.000
7/24/2007	(\$513.30)	\$0.00	\$62,975.20	-0.8085	0.8085	1	0.000	0.000
6/28/2007	(\$239.10)	\$0.00	\$63,488.50	-0.3752	0.3752	1	0.000	0.000
5/29/2007	(\$601.20)	\$0.00	\$63,727.60	-0.9346	0.9346	1	0.000	0.000
5/3/2007	\$2,380.40	\$0.00	\$64,328.80	3.843	0.000	1	100.0	100.0
4/16/2007	(\$256.00)	\$0.00	\$61,948.40	-0.4115	0.4115	1	0.000	0.000
4/12/2007	\$546.30	\$0.00	\$62,204.40	0.8860	0.000	1	100.0	100.0
3/29/2007	(\$25.80)	\$0.00	\$61,658.10	-0.0418	0.0418	1	0.000	0.000
3/12/2007	(\$1,473.30)	\$0.00	\$61,683.90	-2.333	2.333	1	0.000	0.000
2/20/2007	(\$115.50)	\$0.00	\$63,157.20	-0.1825	0.1825	1	0.000	0.000
2/14/2007	\$119.20	\$0.00	\$63,272.70	0.1887	0.000	1	100.0	100.0
1/25/2007	(\$486.00)	\$0.00	\$63,153.50	-0.7637	0.7637	1	0.000	0.000
1/3/2007	\$352.80	\$0.00	\$63,639.50	0.5575	0.000	1	100.0	100.0
12/26/2006	\$152.20	\$0.00	\$63,286.70	0.2411	0.000	1	100.0	100.0
12/15/2006	\$1,013.10	\$0.00	\$63,134.50	1.631	0.000	1	100.0	100.0
11/1/2006	(\$1,230.30)	\$0.00	\$62,121.40	-1.942	1.942	1	0.000	0.000
9/27/2006	\$1,138.40	\$0.00	\$63,351.70	1.830	0.000	1	100.0	100.0
9/1/2006	(\$207.20)	\$0.00	\$62,213.30	-0.3319	0.3319	1	0.000	0.000
8/18/2006	\$260.70	\$0.00	\$62,420.50	0.4194	0.000	1	100.0	100.0

8/10/2006	\$87.00	\$0.00	\$62,159.80	0.1402	0.000	1	100.0	100.0
7/28/2006	\$154.50	\$0.00	\$62,072.80	0.2495	0.000	1	100.0	100.0
7/25/2006	\$333.60	\$0.00	\$61,918.30	0.5417	0.000	1	100.0	100.0
7/12/2006	\$478.80	\$0.00	\$61,584.70	0.7836	0.000	1	100.0	100.0
6/29/2006	\$412.80	\$0.00	\$61,105.90	0.6801	0.000	1	100.0	100.0
6/22/2006	(\$998.50)	\$0.00	\$60,693.10	-1.619	1.619	1	0.000	0.000
5/30/2006	\$614.60	\$0.00	\$61,691.60	1.006	0.000	1	100.0	100.0
5/9/2006	\$573.20	\$0.00	\$61,077.00	0.9474	0.000	1	100.0	100.0
5/5/2006	(\$83.70)	\$0.00	\$60,503.80	-0.1381	0.1381	1	0.000	0.000
4/28/2006	\$660.90	\$0.00	\$60,587.50	1.103	0.000	1	100.0	100.0
4/17/2006	\$263.60	\$0.00	\$59,926.60	0.4418	0.000	1	100.0	100.0
4/5/2006	\$303.20	\$0.00	\$59,663.00	0.5108	0.000	1	100.0	100.0
3/2/2006	\$48.40	\$0.00	\$59,359.80	0.0816	0.000	1	100.0	100.0
2/27/2006	\$518.40	\$0.00	\$59,311.40	0.8817	0.000	1	100.0	100.0
2/14/2006	(\$282.60)	\$0.00	\$58,793.00	-0.4784	0.4784	1	0.000	0.000
2/7/2006	\$319.50	\$0.00	\$59,075.60	0.5438	0.000	1	100.0	100.0
1/24/2006	\$534.60	\$0.00	\$58,756.10	0.9182	0.000	1	100.0	100.0
1/17/2006	\$484.00	\$0.00	\$58,221.50	0.8383	0.000	1	100.0	100.0
12/20/2005	\$60.30	\$0.00	\$57,737.50	0.1045	0.000	1	100.0	100.0
12/7/2005	(\$58.40)	\$0.00	\$57,677.20	-0.1012	0.1012	1	0.000	0.000
11/23/2005	(\$1,307.40)	\$0.00	\$57,735.60	-2.214	2.214	1	0.000	0.000
10/13/2005	(\$1,267.60)	\$0.00	\$59,043.00	-2.102	2.102	1	0.000	0.000
10/4/2005	\$108.60	\$0.00	\$60,310.60	0.1804	0.000	1	100.0	100.0
9/7/2005	\$277.60	\$0.00	\$60,202.00	0.4633	0.000	1	100.0	100.0
8/24/2005	\$55.20	\$0.00	\$59,924.40	0.0922	0.000	1	100.0	100.0
8/9/2005	(\$179.70)	\$0.00	\$59,869.20	-0.2993	0.2993	1	0.000	0.000
7/26/2005	\$63.60	\$0.00	\$60,048.90	0.1060	0.000	1	100.0	100.0
7/15/2005	\$1,631.50	\$0.00	\$59,985.30	2.796	0.000	1	100.0	100.0
7/5/2005	\$831.90	\$0.00	\$58,353.80	1.446	0.000	1	100.0	100.0
6/17/2005	\$350.40	\$0.00	\$57,521.90	0.6129	0.000	1	100.0	100.0
5/20/2005	(\$108.30)	\$0.00	\$57,171.50	-0.1891	0.1891	1	0.000	0.000
5/5/2005	(\$388.00)	\$0.00	\$57,279.80	-0.6728	0.6728	1	0.000	0.000
4/11/2005	\$167.90	\$0.00	\$57,667.80	0.2920	0.000	1	100.0	100.0
3/21/2005	(\$391.60)	\$0.00	\$57,499.90	-0.6764	0.6764	1	0.000	0.000
3/2/2005	\$18.40	\$0.00	\$57,891.50	0.0318	0.000	1	100.0	100.0
2/17/2005	\$1,313.20	\$0.00	\$57,873.10	2.322	0.000	1	100.0	100.0
1/14/2005	\$321.30	\$0.00	\$56,559.90	0.5713	0.000	1	100.0	100.0
12/27/2004	\$1,167.60	\$0.00	\$56,238.60	2.120	0.000	1	100.0	100.0
12/8/2004	\$143.70	\$0.00	\$55,071.00	0.2616	0.000	1	100.0	100.0
11/23/2004	\$736.10	\$0.00	\$54,927.30	1.358	0.000	1	100.0	100.0
10/26/2004	\$723.00	\$0.00	\$54,191.20	1.352	0.000	1	100.0	100.0
10/20/2004	(\$1,286.40)	\$0.00	\$53,468.20	-2.349	2.349	1	0.000	0.000
10/5/2004	(\$242.00)	\$0.00	\$54,754.60	-0.4400	0.4400	1	0.000	0.000
9/2/2004	\$46.40	\$0.00	\$54,996.60	0.0844	0.000	1	100.0	100.0
8/31/2004	\$161.20	\$0.00	\$54,950.20	0.2942	0.000	1	100.0	100.0
7/16/2004	(\$21.60)	\$0.00	\$54,789.00	-0.0394	0.0394	1	0.000	0.000
7/9/2004	\$1,355.50	\$0.00	\$54,810.60	2.536	0.000	1	100.0	100.0
6/25/2004	\$602.70	\$0.00	\$53,455.10	1.140	0.000	1	100.0	100.0
6/7/2004	\$55.50	\$0.00	\$52,852.40	0.1051	0.000	1	100.0	100.0
6/3/2004	\$103.50	\$0.00	\$52,796.90	0.1964	0.000	1	100.0	100.0
5/3/2004	\$631.50	\$0.00	\$52,693.40	1.213	0.000	1	100.0	100.0
4/20/2004	(\$164.00)	\$0.00	\$52,061.90	-0.3140	0.3140	1	0.000	0.000
4/5/2004	(\$232.50)	\$0.00	\$52,225.90	-0.4432	0.4432	1	0.000	0.000
3/15/2004	(\$1,642.50)	\$0.00	\$52,458.40	-3.036	3.036	1	0.000	0.000
2/25/2004	\$77.80	\$0.00	\$54,100.90	0.1440	0.000	1	100.0	100.0
2/11/2004	\$353.60	\$0.00	\$54,023.10	0.6588	0.000	1	100.0	100.0

1/14/2004	(\$4.80)	\$0.00	\$53,669.50	-0.0089	0.0089	1	0.000	0.000
12/31/2003	\$2,104.00	\$0.00	\$53,674.30	4.080	0.000	1	100.0	100.0
12/2/2003	(\$136.80)	\$0.00	\$51,570.30	-0.2646	0.2646	1	0.000	0.000
11/26/2003	(\$10.50)	\$0.00	\$51,707.10	-0.0203	0.0203	1	0.000	0.000
11/17/2003	\$110.70	\$0.00	\$51,717.60	0.2145	0.000	1	100.0	100.0
11/3/2003	\$596.80	\$0.00	\$51,606.90	1.170	0.000	1	100.0	100.0
10/8/2003	(\$77.30)	\$0.00	\$51,010.10	-0.1513	0.1513	1	0.000	0.000
9/24/2003	\$1,089.20	\$0.00	\$51,087.40	2.178	0.000	1	100.0	100.0
8/13/2003	(\$71.00)	\$0.00	\$49,998.20	-0.1418	0.1418	1	0.000	0.000
8/1/2003	\$670.00	\$0.00	\$50,069.20	1.356	0.000	1	100.0	100.0
7/22/2003	\$111.60	\$0.00	\$49,399.20	0.2264	0.000	1	100.0	100.0
7/10/2003	\$149.60	\$0.00	\$49,287.60	0.3044	0.000	1	100.0	100.0
6/27/2003	\$404.80	\$0.00	\$49,138.00	0.8306	0.000	1	100.0	100.0
6/20/2003	(\$85.00)	\$0.00	\$48,733.20	-0.1741	0.1741	1	0.000	0.000
6/13/2003	(\$821.40)	\$0.00	\$48,818.20	-1.655	1.655	1	0.000	0.000
5/29/2003	\$932.00	\$0.00	\$49,639.60	1.913	0.000	1	100.0	100.0
5/27/2003	(\$108.10)	\$0.00	\$48,707.60	-0.2214	0.2214	1	0.000	0.000
5/9/2003	\$881.10	\$0.00	\$48,815.70	1.838	0.000	1	100.0	100.0
4/10/2003	(\$824.80)	\$0.00	\$47,934.60	-1.692	1.692	1	0.000	0.000
4/1/2003	(\$224.00)	\$0.00	\$48,759.40	-0.4573	0.4573	1	0.000	0.000
3/25/2003	(\$1,973.00)	\$0.00	\$48,983.40	-3.872	3.872	1	0.000	0.000
3/14/2003	\$239.60	\$0.00	\$50,956.40	0.4724	0.000	1	100.0	100.0
3/5/2003	\$629.80	\$0.00	\$50,716.80	1.257	0.000	1	100.0	100.0
2/24/2003	\$532.80	\$0.00	\$50,087.00	1.075	0.000	1	100.0	100.0
2/14/2003	\$707.40	\$0.00	\$49,554.20	1.448	0.000	1	100.0	100.0
2/4/2003	(\$526.60)	\$0.00	\$48,846.80	-1.067	1.067	1	0.000	0.000
1/24/2003	\$706.40	\$0.00	\$49,373.40	1.451	0.000	1	100.0	100.0
1/16/2003	\$188.20	\$0.00	\$48,667.00	0.3882	0.000	1	100.0	100.0
12/17/2002	(\$1,315.00)	\$0.00	\$48,478.80	-2.641	2.641	1	0.000	0.000
10/30/2002	(\$169.00)	\$0.00	\$49,793.80	-0.3383	0.3383	1	0.000	0.000
10/23/2002	(\$1,695.90)	\$0.00	\$49,962.80	-3.283	3.283	1	0.000	0.000
10/15/2002	\$870.60	\$0.00	\$51,658.70	1.714	0.000	1	100.0	100.0
10/1/2002	\$2,814.00	\$0.00	\$50,788.10	5.866	0.000	1	100.0	100.0
9/6/2002	(\$1,336.20)	\$0.00	\$47,974.10	-2.710	2.710	1	0.000	0.000
8/12/2002	(\$1,314.00)	\$0.00	\$49,310.30	-2.596	2.596	1	0.000	0.000
7/17/2002	(\$1,164.80)	\$0.00	\$50,624.30	-2.249	2.249	1	0.000	0.000
7/5/2002	\$1,280.80	\$0.00	\$51,789.10	2.536	0.000	1	100.0	100.0
6/19/2002	\$114.50	\$0.00	\$50,508.30	0.2272	0.000	1	100.0	100.0
6/10/2002	\$2,076.40	\$0.00	\$50,393.80	4.297	0.000	1	100.0	100.0
5/28/2002	(\$406.80)	\$0.00	\$48,317.40	-0.8349	0.8349	1	0.000	0.000
5/16/2002	(\$853.60)	\$0.00	\$48,724.20	-1.722	1.722	1	0.000	0.000
4/25/2002	(\$849.30)	\$0.00	\$49,577.80	-1.684	1.684	1	0.000	0.000
4/3/2002	\$616.80	\$0.00	\$50,427.10	1.238	0.000	1	100.0	100.0
3/13/2002	\$2,724.00	\$0.00	\$49,810.30	5.785	0.000	1	100.0	100.0
1/17/2002	\$969.90	\$0.00	\$47,086.30	2.103	0.000	1	100.0	100.0
12/26/2001	\$147.80	\$0.00	\$46,116.40	0.3215	0.000	1	100.0	100.0
11/26/2001	(\$1,130.70)	\$0.00	\$45,968.60	-2.401	2.401	1	0.000	0.000
11/7/2001	\$205.50	\$0.00	\$47,099.30	0.4382	0.000	1	100.0	100.0
10/23/2001	\$53.00	\$0.00	\$46,893.80	0.1131	0.000	1	100.0	100.0
10/17/2001	\$2,212.40	\$0.00	\$46,840.80	4.957	0.000	1	100.0	100.0
10/2/2001	\$4,645.60	\$0.00	\$44,628.40	11.62	0.000	1	100.0	100.0
9/5/2001	(\$452.80)	\$0.00	\$39,982.80	-1.120	1.120	1	0.000	0.000
8/29/2001	\$32.00	\$0.00	\$40,435.60	0.0792	0.000	1	100.0	100.0
8/24/2001	(\$499.50)	\$0.00	\$40,403.60	-1.221	1.221	1	0.000	0.000
8/7/2001	\$139.00	\$0.00	\$40,903.10	0.3410	0.000	1	100.0	100.0
7/16/2001	\$270.80	\$0.00	\$40,764.10	0.6688	0.000	1	100.0	100.0

6/27/2001	\$2,364.40	\$0.00	\$40,493.30	6.201	0.000	1	100.0	100.0
6/5/2001	\$113.40	\$0.00	\$38,128.90	0.2983	0.000	1	100.0	100.0
5/29/2001	(\$700.00)	\$0.00	\$38,015.50	-1.808	1.808	1	0.000	0.000
5/16/2001	\$150.90	\$0.00	\$38,715.50	0.3913	0.000	1	100.0	100.0
4/30/2001	(\$2,650.80)	\$0.00	\$38,564.60	-6.432	6.432	1	0.000	0.000
4/17/2001	\$1,098.00	\$0.00	\$41,215.40	2.737	0.000	1	100.0	100.0
4/2/2001	\$419.50	\$0.00	\$40,117.40	1.057	0.000	1	100.0	100.0
3/20/2001	(\$1,459.50)	\$0.00	\$39,697.90	-3.546	3.546	1	0.000	0.000
2/26/2001	\$2,513.00	\$0.00	\$41,157.40	6.503	0.000	1	100.0	100.0
2/13/2001	\$1,033.80	\$0.00	\$38,644.40	2.749	0.000	1	100.0	100.0
12/18/2000	\$868.50	\$0.00	\$37,610.60	2.364	0.000	1	100.0	100.0
12/12/2000	(\$91.00)	\$0.00	\$36,742.10	-0.2471	0.2471	1	0.000	0.000
11/10/2000	\$138.80	\$0.00	\$36,833.10	0.3783	0.000	1	100.0	100.0
11/3/2000	\$1,958.70	\$0.00	\$36,694.30	5.639	0.000	1	100.0	100.0
10/23/2000	\$677.80	\$0.00	\$34,735.60	1.990	0.000	1	100.0	100.0
10/10/2000	(\$303.00)	\$0.00	\$34,057.80	-0.8818	0.8818	1	0.000	0.000
9/28/2000	\$658.80	\$0.00	\$34,360.80	1.955	0.000	1	100.0	100.0
9/20/2000	(\$918.20)	\$0.00	\$33,702.00	-2.652	2.652	1	0.000	0.000
9/6/2000	(\$89.20)	\$0.00	\$34,620.20	-0.2570	0.2570	1	0.000	0.000
8/30/2000	\$195.30	\$0.00	\$34,709.40	0.5659	0.000	1	100.0	100.0
8/24/2000	(\$1,479.60)	\$0.00	\$34,514.10	-4.111	4.111	1	0.000	0.000
8/7/2000	\$761.80	\$0.00	\$35,993.70	2.162	0.000	1	100.0	100.0
6/30/2000	\$1,361.60	\$0.00	\$35,231.90	4.020	0.000	1	100.0	100.0
6/7/2000	\$625.20	\$0.00	\$33,870.30	1.881	0.000	1	100.0	100.0
5/24/2000	\$1,983.20	\$0.00	\$33,245.10	6.344	0.000	1	100.0	100.0
4/25/2000	(\$0.60)	\$0.00	\$31,261.90	-0.0019	0.0019	1	0.000	0.000
3/22/2000	(\$1,918.60)	\$0.00	\$31,262.50	-5.782	5.782	1	0.000	0.000
3/14/2000	(\$511.20)	\$0.00	\$33,181.10	-1.517	1.517	1	0.000	0.000
3/1/2000	\$275.10	\$0.00	\$33,692.30	0.8232	0.000	1	100.0	100.0
2/22/2000	(\$1,038.00)	\$0.00	\$33,417.20	-3.013	3.013	1	0.000	0.000
2/17/2000	\$1,115.70	\$0.00	\$34,455.20	3.346	0.000	1	100.0	100.0
2/1/2000	(\$1,571.00)	\$0.00	\$33,339.50	-4.500	4.500	1	0.000	0.000
1/24/2000	\$561.20	\$0.00	\$34,910.50	1.634	0.000	1	100.0	100.0
1/10/2000	\$316.00	\$0.00	\$34,349.30	0.9285	0.000	1	100.0	100.0
12/31/1999	\$19.40	\$0.00	\$34,033.30	0.0570	0.000	1	100.0	100.0
12/29/1999	\$832.80	\$0.00	\$34,013.90	2.510	0.000	1	100.0	100.0
12/14/1999	(\$1,110.60)	\$0.00	\$33,181.10	-3.239	3.239	1	0.000	0.000
11/5/1999	\$1,138.50	\$0.00	\$34,291.70	3.434	0.000	1	100.0	100.0
10/13/1999	\$176.00	\$0.00	\$33,153.20	0.5337	0.000	1	100.0	100.0
10/7/1999	\$575.60	\$0.00	\$32,977.20	1.776	0.000	1	100.0	100.0
9/28/1999	\$970.40	\$0.00	\$32,401.60	3.087	0.000	1	100.0	100.0
8/12/1999	(\$550.50)	\$0.00	\$31,431.20	-1.721	1.721	1	0.000	0.000
7/23/1999	\$1,203.00	\$0.00	\$31,981.70	3.909	0.000	1	100.0	100.0
7/19/1999	\$19.60	\$0.00	\$30,778.70	0.0637	0.000	1	100.0	100.0
7/13/1999	(\$544.50)	\$0.00	\$30,759.10	-1.739	1.739	1	0.000	0.000
6/29/1999	\$565.50	\$0.00	\$31,303.60	1.840	0.000	1	100.0	100.0
6/25/1999	\$365.70	\$0.00	\$30,738.10	1.204	0.000	1	100.0	100.0
6/8/1999	(\$5.00)	\$0.00	\$30,372.40	-0.0165	0.0165	1	0.000	0.000
5/17/1999	(\$67.20)	\$0.00	\$30,377.40	-0.2207	0.2207	1	0.000	0.000
4/30/1999	\$604.00	\$0.00	\$30,444.60	2.024	0.000	1	100.0	100.0
4/23/1999	(\$385.40)	\$0.00	\$29,840.60	-1.275	1.275	1	0.000	0.000
4/13/1999	\$1,008.40	\$0.00	\$30,226.00	3.451	0.000	1	100.0	100.0
3/26/1999	(\$737.40)	\$0.00	\$29,217.60	-2.462	2.462	1	0.000	0.000
3/5/1999	\$341.10	\$0.00	\$29,955.00	1.152	0.000	1	100.0	100.0
1/20/1999	(\$266.80)	\$0.00	\$29,613.90	-0.8929	0.8929	1	0.000	0.000
12/28/1998	\$624.90	\$0.00	\$29,880.70	2.136	0.000	1	100.0	100.0

11/2/1998	(\$3,446.80)	\$0.00	\$29,255.80	-10.54	10.54	1	0.000	0.000
10/6/1998	(\$1,255.20)	\$0.00	\$32,702.60	-3.696	3.696	1	0.000	0.000
9/24/1998	(\$148.60)	\$0.00	\$33,957.80	-0.4357	0.4357	1	0.000	0.000
9/17/1998	\$229.20	\$0.00	\$34,106.40	0.6766	0.000	1	100.0	100.0
9/9/1998	\$1,095.20	\$0.00	\$33,877.20	3.341	0.000	1	100.0	100.0
8/25/1998	\$66.90	\$0.00	\$32,782.00	0.2045	0.000	1	100.0	100.0
8/6/1998	\$1,682.70	\$0.00	\$32,715.10	5.422	0.000	1	100.0	100.0
7/13/1998	\$732.80	\$0.00	\$31,032.40	2.419	0.000	1	100.0	100.0
6/25/1998	\$252.60	\$0.00	\$30,299.60	0.8407	0.000	1	100.0	100.0
6/10/1998	(\$608.00)	\$0.00	\$30,047.00	-1.983	1.983	1	0.000	0.000
5/21/1998	(\$183.90)	\$0.00	\$30,655.00	-0.5963	0.5963	1	0.000	0.000
4/15/1998	\$3,709.00	\$0.00	\$30,838.90	13.67	0.000	1	100.0	100.0
2/17/1998	(\$523.80)	\$0.00	\$27,129.90	-1.894	1.894	1	0.000	0.000
2/3/1998	\$542.00	\$0.00	\$27,653.70	1.999	0.000	1	100.0	100.0
1/30/1998	(\$60.80)	\$0.00	\$27,111.70	-0.2238	0.2238	1	0.000	0.000
1/2/1998	\$435.40	\$0.00	\$27,172.50	1.628	0.000	1	100.0	100.0
12/24/1997	\$842.70	\$0.00	\$26,737.10	3.254	0.000	1	100.0	100.0
12/11/1997	\$2,440.50	\$0.00	\$25,894.40	10.41	0.000	1	100.0	100.0
11/14/1997	\$1,845.60	\$0.00	\$23,453.90	8.541	0.000	1	100.0	100.0
Ave	\$273.45	\$0.00	\$53,220.47	0.5933	0.5414	1.000	63.46	63.46
SD	\$1,128.40	\$0.00	\$17,182.16	2.545	1.206	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: \$235.47 +/- 93.08

Worst-case average trade at 95.00% confidence: \$142.39

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

>Trades pass statistical significance test at specified confidence level<