

Market System: Equity Curve - SDC Trade 1980-2010 - Position Sizing 1-10 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 price data inputs.

Trades File: C:\LvT\Boerse\Book_Project\Research_EoD\TradeLogW59\MSA Files\MSATrades-62320107447.csv

Position Sizing Settings & Rules

Position Sizing Method: None

No. Contracts: From input data

	All Trades	Long	Short
Total Net Profit	\$3,823,837.50	\$2,333,762.50	\$1,490,075.00
Gross Profit	\$8,662,460.00	\$4,298,780.00	\$4,363,680.00
Gross Loss	(\$4,838,622.50)	(\$1,965,017.50)	(\$2,873,605.00)
Profit Factor	1.790	2.188	1.519
Pessimistic Return Ratio	1.597	1.855	1.293
Trading Period	1/21/1980 to 6/16/2010 (30 years 146 days)		
Starting Account Equity	\$15,000.00		
Highest Closed Trade Equity	\$3,850,717.50		
Lowest Closed Trade Equity	\$8,652.50		
Additions to Equity	\$0.00		
Withdrawals From Equity	\$0.00		
Final Account Equity	\$3,838,837.50		
Return on Starting Equity	25490%		
Total Number of Trades	623	312	311
Number of Winning Trades	362	206	156
Number of Losing Trades	261	106	155
Trades Not Taken	0	0	0
Percent Profitable	58.11%	66.03%	50.16%
Max Number of Contracts	10	10	10
Minimum Number of Contracts	1	1	1
Average Number of Contracts	4	4	3
Largest Winning Trade	\$296,505.00	\$166,905.00	\$296,505.00
/Percent of Equity	10.91%	45.17%	10.91%
Largest Winning Trade (%)	120.5%	51.76%	120.5%
/Trade Value	\$18,900.00	\$60,917.50	\$18,900.00
Average Winning Trade	\$23,929.45	\$20,867.86	\$27,972.31
Average Winning Trade (%)	5.947%	6.317%	5.458%
Average R-Multiple, Wins	0.0254		
Average Length of Wins	17 days 20 hours	19 days 12 hours	15 days 16 hours
Max Number Consecutive Wins	8	10	9

Largest Losing Trade	(\$172,340.00)	(\$170,445.00)	(\$172,340.00)
/Percent of Equity	-25.91%	-7.026%	-25.91%
Largest Losing Trade (%)	-47.95%	-42.16%	-47.95%
/Trade Value	(\$62,950.00)	(\$27,320.00)	(\$62,950.00)
Average Losing Trade	(\$18,538.78)	(\$18,537.90)	(\$18,539.39)
Average Losing Trade (%)	-5.002%	-4.266%	-5.504%
Average R-Multiple, Losses	0.0243		
Average Length of Losses	17 days 18 hours	16 days 18 hours	18 days 10 hours
Max Number Consecutive Losses	7	4	8
Average Trade (Expectation)	\$6,137.78	\$7,480.01	\$4,791.24
Average Trade (%)	1.360%	2.721%	-0.0057%
Trade Standard Deviation	\$40,944.56	\$35,278.08	\$45,951.49
Trade Standard Deviation (%)	10.17%	9.312%	10.80%
Win/Loss Ratio	1.291	1.126	1.509
Win/Loss Ratio (%/%)	1.189	1.481	0.9915
Return/Drawdown Ratio	357.3	406.9	6.581
Modified Sharpe Ratio	0.1338	0.2922	-0.0005
Sharpe Ratio	0.1793		
Average Risk	\$858,525.32		
Average Risk (%)	223.7%		
Average R-Multiple (Expectancy)	0.0046		
R-Multiple Standard Deviation	0.0352		
Average Margin	\$0.00		
Average Margin (%)	0.000%		
Max Margin (%)	0.000%		
/Margin Value	\$0.00		
Date of Max Margin			
Average Leverage	2.237		
Risk of Ruin	13.64%		
Average Annual Profit/Loss	\$125,779.60		
Ave Annual Compounded Return	20.01%		
Average Monthly Profit/Loss	\$10,481.63		
Ave Monthly Compounded Return	1.532%		
Average Weekly Profit/Loss	\$2,409.04		
Ave Weekly Compounded Return	0.3499%		
Average Daily Profit/Loss	\$344.37		
Ave Daily Compounded Return	0.0499%		

Closed Trade Drawdowns	All Trades	Long	Short
Number of Drawdowns	57	43	13
Average Drawdown	(\$59,239.04)	(\$36,013.55)	(\$120,726.92)
Average Drawdown (%)	11.74%	7.468%	158.2%
Average Length of Drawdowns	171 days 6 hours	173 days 17 hours	2 years 62 days
Average Trades in Drawdowns	8	4	21
Worst Case Drawdown	(\$338,295.00)	(\$224,265.00)	(\$352,360.00)
/Percent of Equity	13.54%	16.72%	1509%
Date at Trough	12/31/2007	9/6/2002	7/13/1999

Trade Number at Trough	579	461	394
Length of Drawdown	299 days 0 min	1 years 173 days	9 years 274 days
Trades in Drawdown	14	17	102
Worst Case Drawdown (%)	71.36%	38.24%	1509%
/Equity Value	(\$170,225.00)	(\$27,320.00)	(\$352,360.00)
Date at Trough	7/7/1997	8/27/1990	7/13/1999
Trade Number at Trough	358	213	394
Length of Drawdown	1 years 253 days	274 days 0 min	9 years 274 days
Trades in Drawdown	30	5	102
Longest Drawdown	2 years 183 days	1 years 353 days	9 years 274 days
Start of Drawdown	2/15/1980	12/1/1983	5/28/1991
End of Drawdown	8/17/1982	11/19/1985	2/26/2001
Percent of Equity	28.89%	15.98%	1509%

Annual Returns

Year	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac	Sharpe
2010	\$193,922.50	\$0.00	\$3,838,837.50	5.320	1.954	8	75.00	2.557	0.2528
2009	\$315,582.50	\$0.00	\$3,644,915.00	9.479	3.184	14	71.43	2.656	0.4362
2008	\$1,169,940.00	\$0.00	\$3,329,332.50	54.18	2.997	22	77.27	6.350	1.228
2007	(\$274,117.50)	\$0.00	\$2,159,392.50	-11.26	13.54	23	39.13	0.6064	-0.2532
2006	\$345,177.50	\$0.00	\$2,433,510.00	16.53	2.948	24	79.17	3.171	0.6645
2005	\$66,107.50	\$0.00	\$2,088,332.50	3.269	7.307	19	63.16	1.281	0.1091
2004	\$200,767.50	\$0.00	\$2,022,225.00	11.02	5.954	20	65.00	2.064	0.3361
2003	\$272,017.50	\$0.00	\$1,821,457.50	17.56	9.107	27	59.26	1.870	0.4562
2002	\$156,250.00	\$0.00	\$1,549,440.00	11.22	12.80	17	47.06	1.306	0.1994
2001	\$438,362.50	\$0.00	\$1,393,190.00	45.91	14.36	21	71.43	2.159	0.3186
2000	\$203,507.50	\$0.00	\$954,827.50	27.09	27.67	24	58.33	1.426	0.1766
1999	\$180,305.00	\$0.00	\$751,320.00	31.58	10.65	21	61.90	1.577	0.3464
1998	\$214,340.00	\$0.00	\$571,015.00	60.09	34.25	17	58.82	1.627	0.3038
1997	\$181,155.00	\$0.00	\$356,675.00	103.2	63.20	19	63.16	1.821	0.3259
1996	\$56,985.00	\$0.00	\$175,520.00	48.07	57.73	21	61.90	1.322	0.2424
1995	\$60,952.50	\$0.00	\$118,535.00	105.9	14.35	34	55.88	2.331	0.6706
1994	(\$32,432.50)	\$0.00	\$57,582.50	-36.03	39.83	13	38.46	0.3594	-0.4128
1993	\$9,207.50	\$0.00	\$90,015.00	11.39	21.11	24	54.17	1.312	0.1482
1992	\$23,512.50	\$0.00	\$80,807.50	41.04	4.338	19	68.42	4.690	0.6574
1991	\$3,232.50	\$0.00	\$57,295.00	5.979	31.74	17	29.41	1.115	0.0881
1990	\$442.50	\$0.00	\$54,062.50	0.8253	42.16	20	75.00	1.013	0.0890
1989	\$12,242.50	\$0.00	\$53,620.00	29.59	23.60	20	50.00	1.796	0.2903
1988	\$3,662.50	\$0.00	\$41,377.50	9.711	19.63	19	57.89	1.221	0.1168
1987	\$19,577.50	\$0.00	\$37,715.00	107.9	55.88	22	59.09	2.005	0.2682
1986	(\$2,690.00)	\$0.00	\$18,137.50	-12.92	38.71	15	40.00	0.7967	-0.0346
1985	\$3,442.50	\$0.00	\$20,827.50	19.80	10.76	22	50.00	1.635	0.3655
1984	(\$3,810.00)	\$0.00	\$17,385.00	-17.98	23.65	26	38.46	0.5733	-0.3209
1983	\$5,102.50	\$0.00	\$21,195.00	31.71	3.593	15	60.00	3.895	0.6769
1982	\$4,620.00	\$0.00	\$16,092.50	40.27	16.73	25	68.00	1.800	0.3971
1981	(\$1,487.50)	\$0.00	\$11,472.50	-11.48	15.01	23	47.83	0.7236	-0.1149
1980	(\$2,040.00)	\$0.00	\$12,960.00	-13.60	23.76	12	58.33	0.7205	-0.0747
Ave	\$123,349.60	\$0.00	\$896,744.19	24.04	21.05	20.10	58.16	1.864	0.2566
SD	\$239,847.49	\$0.00	\$1,195,538.22	35.27	17.09	5.036	12.57	1.265	0.3288

Monthly Returns

Month	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
6-2010	(\$11,880.00)	\$0.00	\$3,838,837.50	-0.3085	1.330	3	66.67	0.7681

5-2010	\$122,447.50	\$0.00	\$3,850,717.50	3.284	0.000	1	100.0	100.0
4-2010	(\$24,687.50)	\$0.00	\$3,728,270.00	-0.6578	1.954	2	50.00	0.6633
3-2010	\$63,980.00	\$0.00	\$3,752,957.50	1.734	0.000	1	100.0	100.0
1-2010	\$44,062.50	\$0.00	\$3,688,977.50	1.209	0.000	1	100.0	100.0
12-2009	\$117,735.00	\$0.00	\$3,644,915.00	3.338	0.000	1	100.0	100.0
10-2009	(\$45,452.50)	\$0.00	\$3,527,180.00	-1.272	1.272	3	33.33	0.0515
8-2009	(\$70,560.00)	\$0.00	\$3,572,632.50	-1.937	2.801	2	50.00	0.3086
7-2009	\$59,475.00	\$0.00	\$3,643,192.50	1.660	0.000	1	100.0	100.0
5-2009	\$99,630.00	\$0.00	\$3,583,717.50	2.860	0.000	2	100.0	100.0
4-2009	\$89,175.00	\$0.00	\$3,484,087.50	2.627	0.000	2	100.0	100.0
2-2009	(\$21,472.50)	\$0.00	\$3,394,912.50	-0.6285	1.188	2	50.00	0.4711
1-2009	\$87,052.50	\$0.00	\$3,416,385.00	2.615	0.000	1	100.0	100.0
12-2008	\$141,105.00	\$0.00	\$3,329,332.50	4.426	0.000	3	100.0	100.0
11-2008	\$174,195.00	\$0.00	\$3,188,227.50	5.779	0.000	2	100.0	100.0
10-2008	\$220,815.00	\$0.00	\$3,014,032.50	7.905	2.710	2	50.00	3.917
9-2008	\$177,220.00	\$0.00	\$2,793,217.50	6.774	0.000	1	100.0	100.0
8-2008	\$130,570.00	\$0.00	\$2,615,997.50	5.253	0.000	3	100.0	100.0
7-2008	\$100,642.50	\$0.00	\$2,485,427.50	4.220	2.997	3	33.33	2.310
6-2008	(\$42,060.00)	\$0.00	\$2,384,785.00	-1.733	1.733	1	0.000	0.000
5-2008	\$56,325.00	\$0.00	\$2,426,845.00	2.376	1.017	3	66.67	3.335
4-2008	\$73,927.50	\$0.00	\$2,370,520.00	3.219	0.000	3	100.0	100.0
2-2008	\$137,200.00	\$0.00	\$2,296,592.50	6.354	0.000	1	100.0	100.0
12-2007	(\$96,127.50)	\$0.00	\$2,159,392.50	-4.262	4.262	2	0.000	0.000
11-2007	(\$170,445.00)	\$0.00	\$2,255,520.00	-7.026	7.026	1	0.000	0.000
10-2007	(\$2,722.50)	\$0.00	\$2,425,965.00	-0.1121	0.6313	2	50.00	0.8234
9-2007	(\$65,250.00)	\$0.00	\$2,428,687.50	-2.616	2.763	3	66.67	0.0543
8-2007	\$156,710.00	\$0.00	\$2,493,937.50	6.705	3.072	3	66.67	3.183
7-2007	(\$64,162.50)	\$0.00	\$2,337,227.50	-2.672	2.672	1	0.000	0.000
6-2007	(\$13,947.50)	\$0.00	\$2,401,390.00	-0.5775	0.5775	1	0.000	0.000
5-2007	\$73,930.00	\$0.00	\$2,415,337.50	3.158	1.833	2	50.00	2.640
4-2007	\$12,667.50	\$0.00	\$2,341,407.50	0.5440	0.8133	2	50.00	1.660
3-2007	(\$88,522.50)	\$0.00	\$2,328,740.00	-3.662	3.662	2	0.000	0.000
2-2007	(\$8,477.50)	\$0.00	\$2,417,262.50	-0.3495	0.5937	2	50.00	0.4128
1-2007	(\$7,770.00)	\$0.00	\$2,425,740.00	-0.3193	1.155	2	50.00	0.7259
12-2006	\$70,512.50	\$0.00	\$2,433,510.00	2.984	0.000	2	100.0	100.0
11-2006	(\$71,767.50)	\$0.00	\$2,362,997.50	-2.948	2.948	1	0.000	0.000
9-2006	\$46,560.00	\$0.00	\$2,434,765.00	1.950	0.4338	2	50.00	5.494
8-2006	\$37,662.50	\$0.00	\$2,388,205.00	1.602	0.000	2	100.0	100.0
7-2006	\$53,622.50	\$0.00	\$2,350,542.50	2.335	0.000	3	100.0	100.0
6-2006	(\$29,285.00)	\$0.00	\$2,296,920.00	-1.259	2.146	2	50.00	0.4134
5-2006	\$64,292.50	\$0.00	\$2,326,205.00	2.842	0.4626	3	66.67	7.145
4-2006	\$74,472.50	\$0.00	\$2,261,912.50	3.405	0.000	3	100.0	100.0
3-2006	\$2,420.00	\$0.00	\$2,187,440.00	0.1108	0.000	1	100.0	100.0
2-2006	\$32,392.50	\$0.00	\$2,185,020.00	1.505	0.7592	3	66.67	2.965
1-2006	\$64,295.00	\$0.00	\$2,152,627.50	3.079	0.000	2	100.0	100.0
12-2005	\$597.50	\$0.00	\$2,088,332.50	0.0286	0.1399	2	50.00	1.205
11-2005	(\$98,055.00)	\$0.00	\$2,087,735.00	-4.486	4.486	1	0.000	0.000
10-2005	(\$55,235.00)	\$0.00	\$2,185,790.00	-2.465	2.818	2	50.00	0.1285
9-2005	\$13,880.00	\$0.00	\$2,241,025.00	0.6232	0.000	1	100.0	100.0
8-2005	(\$7,262.50)	\$0.00	\$2,227,145.00	-0.3250	0.4691	2	50.00	0.3072
7-2005	\$134,872.50	\$0.00	\$2,234,407.50	6.424	0.000	3	100.0	100.0
6-2005	\$17,520.00	\$0.00	\$2,099,535.00	0.8415	0.000	1	100.0	100.0
5-2005	(\$30,997.50)	\$0.00	\$2,082,015.00	-1.467	1.467	2	0.000	0.000
4-2005	\$20,987.50	\$0.00	\$2,113,012.50	1.003	0.000	1	100.0	100.0
3-2005	(\$27,990.00)	\$0.00	\$2,092,025.00	-1.320	1.384	2	50.00	0.0470
2-2005	\$65,660.00	\$0.00	\$2,120,015.00	3.196	0.000	1	100.0	100.0
1-2005	\$32,130.00	\$0.00	\$2,054,355.00	1.589	0.000	1	100.0	100.0

12-2004	\$76,492.50	\$0.00	\$2,022,225.00	3.931	0.000	2	100.0	100.0
11-2004	\$92,012.50	\$0.00	\$1,945,732.50	4.964	0.000	1	100.0	100.0
10-2004	(\$43,885.00)	\$0.00	\$1,853,720.00	-2.313	4.027	3	33.33	0.4257
9-2004	\$5,800.00	\$0.00	\$1,897,605.00	0.3066	0.000	1	100.0	100.0
8-2004	\$8,060.00	\$0.00	\$1,891,805.00	0.4279	0.000	1	100.0	100.0
7-2004	\$59,377.50	\$0.00	\$1,883,745.00	3.255	0.0859	2	50.00	37.65
6-2004	\$44,432.50	\$0.00	\$1,824,367.50	2.496	0.000	3	100.0	100.0
5-2004	\$36,837.50	\$0.00	\$1,779,935.00	2.113	0.000	1	100.0	100.0
4-2004	(\$36,442.50)	\$0.00	\$1,743,097.50	-2.048	2.048	2	0.000	0.000
3-2004	(\$73,912.50)	\$0.00	\$1,779,540.00	-3.988	3.988	1	0.000	0.000
2-2004	\$32,355.00	\$0.00	\$1,853,452.50	1.777	0.000	2	100.0	100.0
1-2004	(\$360.00)	\$0.00	\$1,821,097.50	-0.0198	0.0198	1	0.000	0.000
12-2003	\$88,100.00	\$0.00	\$1,821,457.50	5.083	0.9865	2	50.00	6.152
11-2003	\$35,825.00	\$0.00	\$1,733,357.50	2.110	0.0273	3	66.67	76.82
10-2003	(\$9,662.50)	\$0.00	\$1,697,532.50	-0.5660	0.5660	1	0.000	0.000
9-2003	\$54,460.00	\$0.00	\$1,707,195.00	3.295	0.000	1	100.0	100.0
8-2003	\$21,275.00	\$0.00	\$1,652,735.00	1.304	0.5341	2	50.00	3.397
7-2003	\$19,590.00	\$0.00	\$1,631,460.00	1.215	0.000	2	100.0	100.0
6-2003	(\$45,190.00)	\$0.00	\$1,611,870.00	-2.727	3.949	3	33.33	0.3093
5-2003	\$79,825.00	\$0.00	\$1,657,060.00	5.061	0.8297	3	66.67	6.907
4-2003	(\$69,240.00)	\$0.00	\$1,577,235.00	-4.205	4.205	2	0.000	0.000
3-2003	(\$23,580.00)	\$0.00	\$1,646,475.00	-1.412	5.117	3	66.67	0.7344
2-2003	\$53,520.00	\$0.00	\$1,670,055.00	3.311	2.443	3	66.67	2.355
1-2003	\$67,095.00	\$0.00	\$1,616,535.00	4.330	0.000	2	100.0	100.0
12-2002	(\$59,175.00)	\$0.00	\$1,549,440.00	-3.679	3.679	1	0.000	0.000
10-2002	\$79,882.50	\$0.00	\$1,608,615.00	5.225	6.488	4	50.00	1.716
9-2002	(\$77,945.00)	\$0.00	\$1,528,732.50	-4.851	4.851	1	0.000	0.000
8-2002	(\$59,130.00)	\$0.00	\$1,606,677.50	-3.550	3.550	1	0.000	0.000
7-2002	\$8,700.00	\$0.00	\$1,665,807.50	0.5250	4.983	2	50.00	1.100
6-2002	\$118,132.50	\$0.00	\$1,657,107.50	7.676	0.000	2	100.0	100.0
5-2002	(\$66,410.00)	\$0.00	\$1,538,975.00	-4.137	4.137	2	0.000	0.000
4-2002	(\$3,282.50)	\$0.00	\$1,605,385.00	-0.2041	2.994	2	50.00	0.9337
3-2002	\$158,900.00	\$0.00	\$1,608,667.50	10.96	0.000	1	100.0	100.0
1-2002	\$56,577.50	\$0.00	\$1,449,767.50	4.061	0.000	1	100.0	100.0
12-2001	\$11,085.00	\$0.00	\$1,393,190.00	0.8020	0.000	1	100.0	100.0
11-2001	(\$40,270.00)	\$0.00	\$1,382,105.00	-2.831	4.555	2	50.00	0.3895
10-2001	\$345,285.00	\$0.00	\$1,422,375.00	32.06	0.000	3	100.0	100.0
9-2001	(\$33,960.00)	\$0.00	\$1,077,090.00	-3.057	3.057	1	0.000	0.000
8-2001	(\$10,162.50)	\$0.00	\$1,111,050.00	-0.9064	2.559	3	66.67	0.6512
7-2001	\$13,540.00	\$0.00	\$1,121,212.50	1.222	0.000	1	100.0	100.0
6-2001	\$126,725.00	\$0.00	\$1,107,672.50	12.92	0.000	2	100.0	100.0
5-2001	(\$22,697.50)	\$0.00	\$980,947.50	-2.262	3.111	2	50.00	0.2794
4-2001	(\$56,665.00)	\$0.00	\$1,003,645.00	-5.344	11.67	3	66.67	0.5725
3-2001	(\$85,137.50)	\$0.00	\$1,060,310.00	-7.433	7.433	1	0.000	0.000
2-2001	\$190,620.00	\$0.00	\$1,145,447.50	19.96	0.000	2	100.0	100.0
12-2000	\$41,562.50	\$0.00	\$954,827.50	4.551	0.9964	2	50.00	5.567
11-2000	\$124,667.50	\$0.00	\$913,265.00	15.81	0.000	2	100.0	100.0
10-2000	\$37,200.00	\$0.00	\$788,597.50	4.951	1.815	2	50.00	3.728
9-2000	(\$42,615.00)	\$0.00	\$751,397.50	-5.367	9.516	3	33.33	0.4360
8-2000	(\$5,452.50)	\$0.00	\$794,012.50	-0.6820	8.636	3	66.67	0.9263
6-2000	\$114,970.00	\$0.00	\$799,465.00	16.80	0.000	2	100.0	100.0
5-2000	\$99,160.00	\$0.00	\$684,495.00	16.94	0.000	1	100.0	100.0
4-2000	(\$45.00)	\$0.00	\$585,335.00	-0.0077	0.0077	1	0.000	0.000
3-2000	(\$157,667.50)	\$0.00	\$585,380.00	-21.22	22.88	3	33.33	0.0924
2-2000	(\$66,162.50)	\$0.00	\$743,047.50	-8.176	8.736	3	33.33	0.4959
1-2000	\$57,890.00	\$0.00	\$809,210.00	7.705	0.000	2	100.0	100.0
12-1999	(\$32,290.00)	\$0.00	\$751,320.00	-4.121	10.63	3	66.67	0.6123

11-1999	\$51,232.50	\$0.00	\$783,610.00	6.995	0.000	1	100.0	100.0
10-1999	\$65,170.00	\$0.00	\$732,377.50	9.768	0.000	2	100.0	100.0
9-1999	\$72,780.00	\$0.00	\$667,207.50	12.24	0.000	1	100.0	100.0
8-1999	(\$32,112.50)	\$0.00	\$594,427.50	-5.125	5.125	1	0.000	0.000
7-1999	(\$12,457.50)	\$0.00	\$626,540.00	-1.950	10.65	3	66.67	0.8170
6-1999	\$70,785.00	\$0.00	\$638,997.50	12.46	0.0660	3	66.67	189.8
5-1999	(\$5,040.00)	\$0.00	\$568,212.50	-0.8792	0.8792	1	0.000	0.000
4-1999	\$57,655.00	\$0.00	\$573,252.50	11.18	8.148	3	66.67	2.197
3-1999	(\$35,407.50)	\$0.00	\$515,597.50	-6.426	9.687	2	50.00	0.3598
1-1999	(\$20,010.00)	\$0.00	\$551,005.00	-3.504	3.504	1	0.000	0.000
12-1998	\$78,112.50	\$0.00	\$571,015.00	15.85	0.000	1	100.0	100.0
11-1998	(\$172,340.00)	\$0.00	\$492,902.50	-25.91	25.91	1	0.000	0.000
10-1998	(\$73,220.00)	\$0.00	\$665,242.50	-9.915	9.915	1	0.000	0.000
9-1998	\$82,455.00	\$0.00	\$738,462.50	12.57	1.487	3	66.67	8.398
8-1998	\$102,060.00	\$0.00	\$656,007.50	18.42	0.000	2	100.0	100.0
7-1998	\$36,640.00	\$0.00	\$553,947.50	7.083	0.000	1	100.0	100.0
6-1998	(\$8,415.00)	\$0.00	\$517,307.50	-1.601	5.204	2	50.00	0.6924
5-1998	(\$10,727.50)	\$0.00	\$525,722.50	-2.000	2.000	1	0.000	0.000
4-1998	\$166,905.00	\$0.00	\$536,450.00	45.17	0.000	1	100.0	100.0
2-1998	(\$12,185.00)	\$0.00	\$369,545.00	-3.192	9.609	2	50.00	0.6898
1-1998	\$25,055.00	\$0.00	\$381,730.00	7.025	1.952	2	50.00	4.297
12-1997	\$146,777.50	\$0.00	\$356,675.00	69.93	0.000	2	100.0	100.0
11-1997	\$61,520.00	\$0.00	\$209,897.50	41.46	0.000	1	100.0	100.0
10-1997	\$37,755.00	\$0.00	\$148,377.50	34.13	0.000	1	100.0	100.0
9-1997	(\$11,625.00)	\$0.00	\$110,622.50	-9.509	9.509	1	0.000	0.000
8-1997	\$53,912.50	\$0.00	\$122,247.50	78.89	0.000	3	100.0	100.0
7-1997	(\$62,950.00)	\$0.00	\$68,335.00	-47.95	47.95	1	0.000	0.000
6-1997	\$6,965.00	\$0.00	\$131,285.00	5.602	0.000	1	100.0	100.0
5-1997	(\$61,350.00)	\$0.00	\$124,320.00	-33.04	33.04	1	0.000	0.000
4-1997	\$44,810.00	\$0.00	\$185,670.00	31.81	0.000	2	100.0	100.0
3-1997	\$3,630.00	\$0.00	\$140,860.00	2.645	6.928	2	50.00	1.346
2-1997	\$18,267.50	\$0.00	\$137,230.00	15.36	14.85	2	50.00	2.034
1-1997	(\$56,557.50)	\$0.00	\$118,962.50	-32.22	32.22	2	0.000	0.000
12-1996	(\$3,097.50)	\$0.00	\$175,520.00	-1.734	5.463	2	50.00	0.6826
11-1996	\$60,917.50	\$0.00	\$178,617.50	51.76	0.000	1	100.0	100.0
10-1996	\$16,860.00	\$0.00	\$117,700.00	16.72	0.000	2	100.0	100.0
9-1996	(\$1,462.50)	\$0.00	\$100,840.00	-1.430	9.619	2	50.00	0.8637
8-1996	(\$59,552.50)	\$0.00	\$102,302.50	-36.79	36.79	1	0.000	0.000
7-1996	(\$27,205.00)	\$0.00	\$161,855.00	-14.39	21.56	2	50.00	0.3884
6-1996	(\$13,207.50)	\$0.00	\$189,060.00	-6.530	6.530	1	0.000	0.000
5-1996	(\$31,500.00)	\$0.00	\$202,267.50	-13.47	13.47	1	0.000	0.000
4-1996	\$2,362.50	\$0.00	\$233,767.50	1.021	2.009	2	50.00	1.493
3-1996	\$18,045.00	\$0.00	\$231,405.00	8.458	0.000	1	100.0	100.0
2-1996	\$55,262.50	\$0.00	\$213,360.00	34.95	0.000	2	100.0	100.0
1-1996	\$39,562.50	\$0.00	\$158,097.50	33.38	1.908	4	75.00	13.87
12-1995	(\$4,365.00)	\$0.00	\$118,535.00	-3.552	3.552	3	0.000	0.000
11-1995	\$16,587.50	\$0.00	\$122,900.00	15.60	11.54	3	66.67	2.154
10-1995	\$2,385.00	\$0.00	\$106,312.50	2.295	1.421	3	66.67	2.579
9-1995	\$15,640.00	\$0.00	\$103,927.50	17.71	0.000	1	100.0	100.0
8-1995	(\$985.00)	\$0.00	\$88,287.50	-1.103	6.948	3	66.67	0.8496
7-1995	\$8,370.00	\$0.00	\$89,272.50	10.35	0.6803	3	66.67	14.83
6-1995	\$8,867.50	\$0.00	\$80,902.50	12.31	4.716	3	66.67	3.610
5-1995	\$15.00	\$0.00	\$72,035.00	0.0208	3.509	4	25.00	1.004
4-1995	\$7,560.00	\$0.00	\$72,020.00	11.73	0.7912	2	50.00	15.82
3-1995	\$9,572.50	\$0.00	\$64,460.00	17.44	2.751	5	80.00	6.541
2-1995	(\$9,195.00)	\$0.00	\$54,887.50	-14.35	14.35	2	0.000	0.000
1-1995	\$6,500.00	\$0.00	\$64,082.50	11.29	0.000	2	100.0	100.0

12-1994	(\$9,562.50)	\$0.00	\$57,582.50	-14.24	14.24	1	0.000	0.000
11-1994	\$1,187.50	\$0.00	\$67,145.00	1.800	4.464	2	50.00	1.378
9-1994	(\$1,190.00)	\$0.00	\$65,957.50	-1.772	1.772	1	0.000	0.000
8-1994	(\$12,137.50)	\$0.00	\$67,147.50	-15.31	15.31	3	33.33	0.0080
7-1994	(\$10,370.00)	\$0.00	\$79,285.00	-11.57	11.57	1	0.000	0.000
6-1994	(\$6,050.00)	\$0.00	\$89,655.00	-6.322	6.322	1	0.000	0.000
5-1994	\$450.00	\$0.00	\$95,705.00	0.4724	0.000	1	100.0	100.0
4-1994	\$10,150.00	\$0.00	\$95,255.00	11.93	0.000	1	100.0	100.0
3-1994	\$3,175.00	\$0.00	\$85,105.00	3.875	0.000	1	100.0	100.0
1-1994	(\$8,085.00)	\$0.00	\$81,930.00	-8.982	8.982	1	0.000	0.000
12-1993	\$9,300.00	\$0.00	\$90,015.00	11.52	0.000	1	100.0	100.0
11-1993	\$6,507.50	\$0.00	\$80,715.00	8.769	0.5299	2	50.00	16.13
10-1993	(\$280.00)	\$0.00	\$74,207.50	-0.3759	0.3759	1	0.000	0.000
9-1993	(\$2,990.00)	\$0.00	\$74,487.50	-3.859	3.859	1	0.000	0.000
8-1993	(\$1,690.00)	\$0.00	\$77,477.50	-2.135	2.135	3	33.33	0.1675
7-1993	\$2,227.50	\$0.00	\$79,167.50	2.895	0.000	1	100.0	100.0
6-1993	(\$812.50)	\$0.00	\$76,940.00	-1.045	1.511	4	50.00	0.6260
5-1993	(\$2,980.00)	\$0.00	\$77,752.50	-3.691	5.517	3	66.67	0.3436
4-1993	\$3,572.50	\$0.00	\$80,732.50	4.630	0.000	2	100.0	100.0
3-1993	(\$6,187.50)	\$0.00	\$77,160.00	-7.424	7.574	2	50.00	0.0198
2-1993	(\$10,720.00)	\$0.00	\$83,347.50	-11.40	11.40	2	0.000	0.000
1-1993	\$13,260.00	\$0.00	\$94,067.50	16.41	0.000	2	100.0	100.0
12-1992	\$3,835.00	\$0.00	\$80,807.50	4.982	0.000	1	100.0	100.0
11-1992	\$3,157.50	\$0.00	\$76,972.50	4.278	1.003	2	50.00	5.048
10-1992	(\$3,347.50)	\$0.00	\$73,815.00	-4.338	4.338	2	0.000	0.000
9-1992	\$8,230.00	\$0.00	\$77,162.50	11.94	0.000	3	100.0	100.0
8-1992	\$2,120.00	\$0.00	\$68,932.50	3.173	0.000	1	100.0	100.0
7-1992	\$67.50	\$0.00	\$66,812.50	0.1011	0.3654	2	50.00	1.276
6-1992	\$3,450.00	\$0.00	\$66,745.00	5.451	0.000	1	100.0	100.0
5-1992	\$160.00	\$0.00	\$63,295.00	0.2534	0.000	2	100.0	100.0
4-1992	\$2,760.00	\$0.00	\$63,135.00	4.571	0.000	1	100.0	100.0
3-1992	(\$630.00)	\$0.00	\$60,375.00	-1.033	1.623	2	50.00	0.3636
2-1992	(\$1,010.00)	\$0.00	\$61,005.00	-1.629	1.629	1	0.000	0.000
1-1992	\$4,720.00	\$0.00	\$62,015.00	8.238	0.000	1	100.0	100.0
12-1991	(\$6,562.50)	\$0.00	\$57,295.00	-10.28	10.28	1	0.000	0.000
11-1991	(\$2,610.00)	\$0.00	\$63,857.50	-3.927	3.927	1	0.000	0.000
10-1991	(\$6,565.00)	\$0.00	\$66,467.50	-8.989	8.989	2	0.000	0.000
9-1991	(\$2,435.00)	\$0.00	\$73,032.50	-3.227	3.227	2	0.000	0.000
8-1991	(\$80.00)	\$0.00	\$75,467.50	-0.1059	1.578	2	50.00	0.9339
7-1991	(\$2,020.00)	\$0.00	\$75,547.50	-2.604	2.604	1	0.000	0.000
6-1991	(\$6,370.00)	\$0.00	\$77,567.50	-7.589	7.589	2	0.000	0.000
5-1991	\$8,200.00	\$0.00	\$83,937.50	10.83	0.000	3	100.0	100.0
4-1991	(\$130.00)	\$0.00	\$75,737.50	-0.1714	0.1714	1	0.000	0.000
3-1991	\$21,997.50	\$0.00	\$75,867.50	40.83	0.000	1	100.0	100.0
1-1991	(\$192.50)	\$0.00	\$53,870.00	-0.3561	0.3561	1	0.000	0.000
12-1990	\$2,302.50	\$0.00	\$54,062.50	4.448	0.000	1	100.0	100.0
11-1990	\$1,395.00	\$0.00	\$51,760.00	2.770	0.000	2	100.0	100.0
10-1990	\$2,257.50	\$0.00	\$50,365.00	4.693	0.000	2	100.0	100.0
9-1990	\$10,620.00	\$0.00	\$48,107.50	28.33	0.000	1	100.0	100.0
8-1990	(\$24,855.00)	\$0.00	\$37,487.50	-39.87	42.16	2	50.00	0.0902
7-1990	\$280.00	\$0.00	\$62,342.50	0.4512	0.000	1	100.0	100.0
6-1990	\$3,375.00	\$0.00	\$62,062.50	5.751	0.000	2	100.0	100.0
5-1990	\$5,982.50	\$0.00	\$58,687.50	11.35	0.000	3	100.0	100.0
4-1990	\$2,930.00	\$0.00	\$52,705.00	5.886	0.000	1	100.0	100.0
3-1990	(\$3,770.00)	\$0.00	\$49,775.00	-7.041	7.041	1	0.000	0.000
1-1990	(\$75.00)	\$0.00	\$53,545.00	-0.1399	5.197	4	25.00	0.9798
12-1989	\$6,455.00	\$0.00	\$53,620.00	13.69	0.000	1	100.0	100.0

11-1989	\$4,062.50	\$0.00	\$47,165.00	9.425	0.000	1	100.0	100.0
10-1989	\$5,470.00	\$0.00	\$43,102.50	14.54	0.000	1	100.0	100.0
9-1989	\$942.50	\$0.00	\$37,632.50	2.569	1.760	3	66.67	2.439
8-1989	(\$405.00)	\$0.00	\$36,690.00	-1.092	7.157	2	50.00	0.8475
7-1989	\$4,340.00	\$0.00	\$37,095.00	13.25	0.000	1	100.0	100.0
6-1989	\$607.50	\$0.00	\$32,755.00	1.890	2.355	4	50.00	1.797
5-1989	(\$2,375.00)	\$0.00	\$32,147.50	-6.880	6.880	1	0.000	0.000
4-1989	\$540.00	\$0.00	\$34,522.50	1.589	4.502	2	50.00	1.353
3-1989	(\$4,277.50)	\$0.00	\$33,982.50	-11.18	11.18	3	0.000	0.000
1-1989	(\$3,117.50)	\$0.00	\$38,260.00	-7.534	7.534	1	0.000	0.000
12-1988	(\$1,260.00)	\$0.00	\$41,377.50	-2.955	4.538	2	50.00	0.3488
Ave	\$15,817.50	\$0.00	\$1,063,283.47	2.728	3.535	1.858	58.84	41.67
SD	\$62,140.72	\$0.00	\$1,092,136.20	13.42	6.667	0.8512	39.66	49.18

Weekly Returns

Week	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
6/13/2010	\$39,340.00	\$0.00	\$3,838,837.50	1.035	0.000	2	100.0	100.0
5/30/2010	(\$51,220.00)	\$0.00	\$3,799,497.50	-1.330	1.330	1	0.000	0.000
5/16/2010	\$122,447.50	\$0.00	\$3,850,717.50	3.284	0.000	1	100.0	100.0
4/25/2010	\$48,632.50	\$0.00	\$3,728,270.00	1.322	0.000	1	100.0	100.0
4/4/2010	(\$73,320.00)	\$0.00	\$3,679,637.50	-1.954	1.954	1	0.000	0.000
3/7/2010	\$63,980.00	\$0.00	\$3,752,957.50	1.734	0.000	1	100.0	100.0
1/24/2010	\$44,062.50	\$0.00	\$3,688,977.50	1.209	0.000	1	100.0	100.0
12/27/2009	\$117,735.00	\$0.00	\$3,644,915.00	3.338	0.000	1	100.0	100.0
10/25/2009	(\$7,440.00)	\$0.00	\$3,527,180.00	-0.2105	0.2105	1	0.000	0.000
10/4/2009	\$2,467.50	\$0.00	\$3,534,620.00	0.0699	0.000	1	100.0	100.0
9/27/2009	(\$40,480.00)	\$0.00	\$3,532,152.50	-1.133	1.133	1	0.000	0.000
8/23/2009	\$31,500.00	\$0.00	\$3,572,632.50	0.8895	0.000	1	100.0	100.0
8/9/2009	(\$102,060.00)	\$0.00	\$3,541,132.50	-2.801	2.801	1	0.000	0.000
7/19/2009	\$59,475.00	\$0.00	\$3,643,192.50	1.660	0.000	1	100.0	100.0
5/17/2009	\$21,075.00	\$0.00	\$3,583,717.50	0.5916	0.000	1	100.0	100.0
5/3/2009	\$78,555.00	\$0.00	\$3,562,642.50	2.255	0.000	1	100.0	100.0
4/19/2009	\$47,400.00	\$0.00	\$3,484,087.50	1.379	0.000	1	100.0	100.0
4/12/2009	\$41,775.00	\$0.00	\$3,436,687.50	1.231	0.000	1	100.0	100.0
2/15/2009	\$19,127.50	\$0.00	\$3,394,912.50	0.5666	0.000	1	100.0	100.0
2/1/2009	(\$40,600.00)	\$0.00	\$3,375,785.00	-1.188	1.188	1	0.000	0.000
1/18/2009	\$87,052.50	\$0.00	\$3,416,385.00	2.615	0.000	1	100.0	100.0
12/28/2008	\$22,230.00	\$0.00	\$3,329,332.50	0.6722	0.000	1	100.0	100.0
12/21/2008	\$83,160.00	\$0.00	\$3,307,102.50	2.579	0.000	1	100.0	100.0
12/7/2008	\$35,715.00	\$0.00	\$3,223,942.50	1.120	0.000	1	100.0	100.0
11/2/2008	\$174,195.00	\$0.00	\$3,188,227.50	5.779	0.000	2	100.0	100.0
10/26/2008	\$296,505.00	\$0.00	\$3,014,032.50	10.91	0.000	1	100.0	100.0
10/5/2008	(\$75,690.00)	\$0.00	\$2,717,527.50	-2.710	2.710	1	0.000	0.000
9/21/2008	\$177,220.00	\$0.00	\$2,793,217.50	6.774	0.000	1	100.0	100.0
8/24/2008	\$64,277.50	\$0.00	\$2,615,997.50	2.519	0.000	1	100.0	100.0
8/17/2008	\$61,900.00	\$0.00	\$2,551,720.00	2.486	0.000	1	100.0	100.0
8/3/2008	\$4,392.50	\$0.00	\$2,489,820.00	0.1767	0.000	1	100.0	100.0
7/20/2008	(\$58,785.00)	\$0.00	\$2,485,427.50	-2.311	2.311	1	0.000	0.000
7/13/2008	(\$18,012.50)	\$0.00	\$2,544,212.50	-0.7030	0.7030	1	0.000	0.000
6/29/2008	\$177,440.00	\$0.00	\$2,562,225.00	7.441	0.000	1	100.0	100.0
6/15/2008	(\$42,060.00)	\$0.00	\$2,384,785.00	-1.733	1.733	1	0.000	0.000
5/25/2008	\$76,905.00	\$0.00	\$2,426,845.00	3.273	0.000	1	100.0	100.0
5/11/2008	\$3,540.00	\$0.00	\$2,349,940.00	0.1509	0.000	1	100.0	100.0
5/4/2008	(\$24,120.00)	\$0.00	\$2,346,400.00	-1.017	1.017	1	0.000	0.000
4/20/2008	\$47,862.50	\$0.00	\$2,370,520.00	2.061	0.000	1	100.0	100.0
4/6/2008	\$15,340.00	\$0.00	\$2,322,657.50	0.6648	0.000	1	100.0	100.0
3/30/2008	\$10,725.00	\$0.00	\$2,307,317.50	0.4670	0.000	1	100.0	100.0

2/24/2008	\$137,200.00	\$0.00	\$2,296,592.50	6.354	0.000	1	100.0	100.0
12/30/2007	(\$12,355.00)	\$0.00	\$2,159,392.50	-0.5689	0.5689	1	0.000	0.000
12/9/2007	(\$83,772.50)	\$0.00	\$2,171,747.50	-3.714	3.714	1	0.000	0.000
11/18/2007	(\$170,445.00)	\$0.00	\$2,255,520.00	-7.026	7.026	1	0.000	0.000
10/14/2007	(\$15,412.50)	\$0.00	\$2,425,965.00	-0.6313	0.6313	1	0.000	0.000
9/30/2007	\$12,690.00	\$0.00	\$2,441,377.50	0.5225	0.000	1	100.0	100.0
9/23/2007	(\$69,000.00)	\$0.00	\$2,428,687.50	-2.763	2.763	1	0.000	0.000
9/2/2007	\$3,750.00	\$0.00	\$2,497,687.50	0.1504	0.000	2	100.0	100.0
8/26/2007	\$105,740.00	\$0.00	\$2,493,937.50	4.428	0.000	1	100.0	100.0
8/12/2007	\$122,760.00	\$0.00	\$2,388,197.50	5.419	0.000	1	100.0	100.0
7/29/2007	(\$71,790.00)	\$0.00	\$2,265,437.50	-3.072	3.072	1	0.000	0.000
7/22/2007	(\$64,162.50)	\$0.00	\$2,337,227.50	-2.672	2.672	1	0.000	0.000
6/24/2007	(\$13,947.50)	\$0.00	\$2,401,390.00	-0.5775	0.5775	1	0.000	0.000
5/27/2007	(\$45,090.00)	\$0.00	\$2,415,337.50	-1.833	1.833	1	0.000	0.000
4/29/2007	\$119,020.00	\$0.00	\$2,460,427.50	5.083	0.000	1	100.0	100.0
4/15/2007	(\$19,200.00)	\$0.00	\$2,341,407.50	-0.8133	0.8133	1	0.000	0.000
4/8/2007	\$31,867.50	\$0.00	\$2,360,607.50	1.368	0.000	1	100.0	100.0
3/25/2007	(\$2,580.00)	\$0.00	\$2,328,740.00	-0.1107	0.1107	1	0.000	0.000
3/11/2007	(\$85,942.50)	\$0.00	\$2,331,320.00	-3.555	3.555	1	0.000	0.000
2/18/2007	(\$14,437.50)	\$0.00	\$2,417,262.50	-0.5937	0.5937	1	0.000	0.000
2/11/2007	\$5,960.00	\$0.00	\$2,431,700.00	0.2457	0.000	1	100.0	100.0
1/21/2007	(\$28,350.00)	\$0.00	\$2,425,740.00	-1.155	1.155	1	0.000	0.000
12/31/2006	\$20,580.00	\$0.00	\$2,454,090.00	0.8457	0.000	1	100.0	100.0
12/24/2006	\$11,415.00	\$0.00	\$2,433,510.00	0.4713	0.000	1	100.0	100.0
12/10/2006	\$59,097.50	\$0.00	\$2,422,095.00	2.501	0.000	1	100.0	100.0
10/29/2006	(\$71,767.50)	\$0.00	\$2,362,997.50	-2.948	2.948	1	0.000	0.000
9/24/2006	\$56,920.00	\$0.00	\$2,434,765.00	2.394	0.000	1	100.0	100.0
8/27/2006	(\$10,360.00)	\$0.00	\$2,377,845.00	-0.4338	0.4338	1	0.000	0.000
8/13/2006	\$32,587.50	\$0.00	\$2,388,205.00	1.383	0.000	1	100.0	100.0
8/6/2006	\$5,075.00	\$0.00	\$2,355,617.50	0.2159	0.000	1	100.0	100.0
7/23/2006	\$25,692.50	\$0.00	\$2,350,542.50	1.105	0.000	2	100.0	100.0
7/9/2006	\$27,930.00	\$0.00	\$2,324,850.00	1.216	0.000	1	100.0	100.0
6/25/2006	\$20,640.00	\$0.00	\$2,296,920.00	0.9067	0.000	1	100.0	100.0
6/18/2006	(\$49,925.00)	\$0.00	\$2,276,280.00	-2.146	2.146	1	0.000	0.000
5/28/2006	\$46,095.00	\$0.00	\$2,326,205.00	2.022	0.000	1	100.0	100.0
5/7/2006	\$28,660.00	\$0.00	\$2,280,110.00	1.273	0.000	1	100.0	100.0
4/30/2006	(\$10,462.50)	\$0.00	\$2,251,450.00	-0.4626	0.4626	1	0.000	0.000
4/23/2006	\$38,552.50	\$0.00	\$2,261,912.50	1.734	0.000	1	100.0	100.0
4/16/2006	\$13,180.00	\$0.00	\$2,223,360.00	0.5963	0.000	1	100.0	100.0
4/2/2006	\$22,740.00	\$0.00	\$2,210,180.00	1.040	0.000	1	100.0	100.0
2/26/2006	\$32,660.00	\$0.00	\$2,187,440.00	1.516	0.000	2	100.0	100.0
2/12/2006	(\$16,485.00)	\$0.00	\$2,154,780.00	-0.7592	0.7592	1	0.000	0.000
2/5/2006	\$18,637.50	\$0.00	\$2,171,265.00	0.8658	0.000	1	100.0	100.0
1/22/2006	\$40,095.00	\$0.00	\$2,152,627.50	1.898	0.000	1	100.0	100.0
1/15/2006	\$24,200.00	\$0.00	\$2,112,532.50	1.159	0.000	1	100.0	100.0
12/18/2005	\$3,517.50	\$0.00	\$2,088,332.50	0.1687	0.000	1	100.0	100.0
12/4/2005	(\$2,920.00)	\$0.00	\$2,084,815.00	-0.1399	0.1399	1	0.000	0.000
11/20/2005	(\$98,055.00)	\$0.00	\$2,087,735.00	-4.486	4.486	1	0.000	0.000
10/9/2005	(\$63,380.00)	\$0.00	\$2,185,790.00	-2.818	2.818	1	0.000	0.000
10/2/2005	\$8,145.00	\$0.00	\$2,249,170.00	0.3634	0.000	1	100.0	100.0
9/4/2005	\$13,880.00	\$0.00	\$2,241,025.00	0.6232	0.000	1	100.0	100.0
8/21/2005	\$3,220.00	\$0.00	\$2,227,145.00	0.1448	0.000	1	100.0	100.0
8/7/2005	(\$10,482.50)	\$0.00	\$2,223,925.00	-0.4691	0.4691	1	0.000	0.000
7/24/2005	\$4,770.00	\$0.00	\$2,234,407.50	0.2139	0.000	1	100.0	100.0
7/10/2005	\$81,575.00	\$0.00	\$2,229,637.50	3.798	0.000	1	100.0	100.0
7/3/2005	\$48,527.50	\$0.00	\$2,148,062.50	2.311	0.000	1	100.0	100.0
6/12/2005	\$17,520.00	\$0.00	\$2,099,535.00	0.8415	0.000	1	100.0	100.0

5/15/2005	(\$13,537.50)	\$0.00	\$2,082,015.00	-0.6460	0.6460	1	0.000	0.000
5/1/2005	(\$17,460.00)	\$0.00	\$2,095,552.50	-0.8263	0.8263	1	0.000	0.000
4/10/2005	\$20,987.50	\$0.00	\$2,113,012.50	1.003	0.000	1	100.0	100.0
3/20/2005	(\$29,370.00)	\$0.00	\$2,092,025.00	-1.384	1.384	1	0.000	0.000
2/27/2005	\$1,380.00	\$0.00	\$2,121,395.00	0.0651	0.000	1	100.0	100.0
2/13/2005	\$65,660.00	\$0.00	\$2,120,015.00	3.196	0.000	1	100.0	100.0
1/9/2005	\$32,130.00	\$0.00	\$2,054,355.00	1.589	0.000	1	100.0	100.0
12/26/2004	\$68,110.00	\$0.00	\$2,022,225.00	3.485	0.000	1	100.0	100.0
12/5/2004	\$8,382.50	\$0.00	\$1,954,115.00	0.4308	0.000	1	100.0	100.0
11/21/2004	\$92,012.50	\$0.00	\$1,945,732.50	4.964	0.000	1	100.0	100.0
10/24/2004	\$32,535.00	\$0.00	\$1,853,720.00	1.786	0.000	1	100.0	100.0
10/17/2004	(\$64,320.00)	\$0.00	\$1,821,185.00	-3.411	3.411	1	0.000	0.000
10/3/2004	(\$12,100.00)	\$0.00	\$1,885,505.00	-0.6376	0.6376	1	0.000	0.000
8/29/2004	\$13,860.00	\$0.00	\$1,897,605.00	0.7358	0.000	2	100.0	100.0
7/11/2004	(\$1,620.00)	\$0.00	\$1,883,745.00	-0.0859	0.0859	1	0.000	0.000
7/4/2004	\$60,997.50	\$0.00	\$1,885,365.00	3.343	0.000	1	100.0	100.0
6/20/2004	\$35,157.50	\$0.00	\$1,824,367.50	1.965	0.000	1	100.0	100.0
6/6/2004	\$3,237.50	\$0.00	\$1,789,210.00	0.1813	0.000	1	100.0	100.0
5/30/2004	\$6,037.50	\$0.00	\$1,785,972.50	0.3392	0.000	1	100.0	100.0
5/2/2004	\$36,837.50	\$0.00	\$1,779,935.00	2.113	0.000	1	100.0	100.0
4/18/2004	(\$7,380.00)	\$0.00	\$1,743,097.50	-0.4216	0.4216	1	0.000	0.000
4/4/2004	(\$29,062.50)	\$0.00	\$1,750,477.50	-1.633	1.633	1	0.000	0.000
3/14/2004	(\$73,912.50)	\$0.00	\$1,779,540.00	-3.988	3.988	1	0.000	0.000
2/22/2004	\$5,835.00	\$0.00	\$1,853,452.50	0.3158	0.000	1	100.0	100.0
2/8/2004	\$26,520.00	\$0.00	\$1,847,617.50	1.456	0.000	1	100.0	100.0
1/11/2004	(\$360.00)	\$0.00	\$1,821,097.50	-0.0198	0.0198	1	0.000	0.000
12/28/2003	\$105,200.00	\$0.00	\$1,821,457.50	6.130	0.000	1	100.0	100.0
11/30/2003	(\$17,100.00)	\$0.00	\$1,716,257.50	-0.9865	0.9865	1	0.000	0.000
11/23/2003	(\$472.50)	\$0.00	\$1,733,357.50	-0.0273	0.0273	1	0.000	0.000
11/16/2003	\$6,457.50	\$0.00	\$1,733,830.00	0.3738	0.000	1	100.0	100.0
11/2/2003	\$29,840.00	\$0.00	\$1,727,372.50	1.758	0.000	1	100.0	100.0
10/5/2003	(\$9,662.50)	\$0.00	\$1,697,532.50	-0.5660	0.5660	1	0.000	0.000
9/21/2003	\$54,460.00	\$0.00	\$1,707,195.00	3.295	0.000	1	100.0	100.0
8/10/2003	(\$8,875.00)	\$0.00	\$1,652,735.00	-0.5341	0.5341	1	0.000	0.000
7/27/2003	\$30,150.00	\$0.00	\$1,661,610.00	1.848	0.000	1	100.0	100.0
7/20/2003	\$8,370.00	\$0.00	\$1,631,460.00	0.5157	0.000	1	100.0	100.0
7/6/2003	\$11,220.00	\$0.00	\$1,623,090.00	0.6961	0.000	1	100.0	100.0
6/22/2003	\$20,240.00	\$0.00	\$1,611,870.00	1.272	0.000	1	100.0	100.0
6/15/2003	(\$3,825.00)	\$0.00	\$1,591,630.00	-0.2397	0.2397	1	0.000	0.000
6/8/2003	(\$61,605.00)	\$0.00	\$1,595,455.00	-3.718	3.718	1	0.000	0.000
5/25/2003	\$28,427.50	\$0.00	\$1,657,060.00	1.745	0.8297	2	50.0	3.104
5/4/2003	\$51,397.50	\$0.00	\$1,628,632.50	3.259	0.000	1	100.0	100.0
4/6/2003	(\$41,240.00)	\$0.00	\$1,577,235.00	-2.548	2.548	1	0.000	0.000
3/30/2003	(\$28,000.00)	\$0.00	\$1,618,475.00	-1.701	1.701	1	0.000	0.000
3/23/2003	(\$88,785.00)	\$0.00	\$1,646,475.00	-5.117	5.117	1	0.000	0.000
3/9/2003	\$17,970.00	\$0.00	\$1,735,260.00	1.046	0.000	1	100.0	100.0
3/2/2003	\$47,235.00	\$0.00	\$1,717,290.00	2.828	0.000	1	100.0	100.0
2/23/2003	\$39,960.00	\$0.00	\$1,670,055.00	2.451	0.000	1	100.0	100.0
2/9/2003	\$53,055.00	\$0.00	\$1,630,095.00	3.364	0.000	1	100.0	100.0
2/2/2003	(\$39,495.00)	\$0.00	\$1,577,040.00	-2.443	2.443	1	0.000	0.000
1/19/2003	\$52,980.00	\$0.00	\$1,616,535.00	3.388	0.000	1	100.0	100.0
1/12/2003	\$14,115.00	\$0.00	\$1,563,555.00	0.9110	0.000	1	100.0	100.0
12/15/2002	(\$59,175.00)	\$0.00	\$1,549,440.00	-3.679	3.679	1	0.000	0.000
10/27/2002	(\$12,675.00)	\$0.00	\$1,608,615.00	-0.7818	0.7818	1	0.000	0.000
10/20/2002	(\$98,927.50)	\$0.00	\$1,621,290.00	-5.751	5.751	1	0.000	0.000
10/13/2002	\$50,785.00	\$0.00	\$1,720,217.50	3.042	0.000	1	100.0	100.0
9/29/2002	\$140,700.00	\$0.00	\$1,669,432.50	9.204	0.000	1	100.0	100.0

9/1/2002	(\$77,945.00)	\$0.00	\$1,528,732.50	-4.851	4.851	1	0.000	0.000
8/11/2002	(\$59,130.00)	\$0.00	\$1,606,677.50	-3.550	3.550	1	0.000	0.000
7/14/2002	(\$87,360.00)	\$0.00	\$1,665,807.50	-4.983	4.983	1	0.000	0.000
6/30/2002	\$96,060.00	\$0.00	\$1,753,167.50	5.797	0.000	1	100.0	100.0
6/16/2002	\$14,312.50	\$0.00	\$1,657,107.50	0.8712	0.000	1	100.0	100.0
6/9/2002	\$103,820.00	\$0.00	\$1,642,795.00	6.746	0.000	1	100.0	100.0
5/26/2002	(\$23,730.00)	\$0.00	\$1,538,975.00	-1.519	1.519	1	0.000	0.000
5/12/2002	(\$42,680.00)	\$0.00	\$1,562,705.00	-2.659	2.659	1	0.000	0.000
4/21/2002	(\$49,542.50)	\$0.00	\$1,605,385.00	-2.994	2.994	1	0.000	0.000
3/31/2002	\$46,260.00	\$0.00	\$1,654,927.50	2.876	0.000	1	100.0	100.0
3/10/2002	\$158,900.00	\$0.00	\$1,608,667.50	10.96	0.000	1	100.0	100.0
1/13/2002	\$56,577.50	\$0.00	\$1,449,767.50	4.061	0.000	1	100.0	100.0
12/23/2001	\$11,085.00	\$0.00	\$1,393,190.00	0.8020	0.000	1	100.0	100.0
11/25/2001	(\$65,957.50)	\$0.00	\$1,382,105.00	-4.555	4.555	1	0.000	0.000
11/4/2001	\$25,687.50	\$0.00	\$1,448,062.50	1.806	0.000	1	100.0	100.0
10/21/2001	\$2,385.00	\$0.00	\$1,422,375.00	0.1680	0.000	1	100.0	100.0
10/14/2001	\$110,620.00	\$0.00	\$1,419,990.00	8.448	0.000	1	100.0	100.0
9/30/2001	\$232,280.00	\$0.00	\$1,309,370.00	21.57	0.000	1	100.0	100.0
9/2/2001	(\$33,960.00)	\$0.00	\$1,077,090.00	-3.057	3.057	1	0.000	0.000
8/26/2001	\$1,600.00	\$0.00	\$1,111,050.00	0.1442	0.000	1	100.0	100.0
8/19/2001	(\$29,137.50)	\$0.00	\$1,109,450.00	-2.559	2.559	1	0.000	0.000
8/5/2001	\$17,375.00	\$0.00	\$1,138,587.50	1.550	0.000	1	100.0	100.0
7/15/2001	\$13,540.00	\$0.00	\$1,121,212.50	1.222	0.000	1	100.0	100.0
6/24/2001	\$118,220.00	\$0.00	\$1,107,672.50	11.95	0.000	1	100.0	100.0
6/3/2001	\$8,505.00	\$0.00	\$989,452.50	0.8670	0.000	1	100.0	100.0
5/27/2001	(\$31,500.00)	\$0.00	\$980,947.50	-3.111	3.111	1	0.000	0.000
5/13/2001	\$8,802.50	\$0.00	\$1,012,447.50	0.8771	0.000	1	100.0	100.0
4/29/2001	(\$132,540.00)	\$0.00	\$1,003,645.00	-11.67	11.67	1	0.000	0.000
4/15/2001	\$54,900.00	\$0.00	\$1,136,185.00	5.077	0.000	1	100.0	100.0
4/1/2001	\$20,975.00	\$0.00	\$1,081,285.00	1.978	0.000	1	100.0	100.0
3/18/2001	(\$85,137.50)	\$0.00	\$1,060,310.00	-7.433	7.433	1	0.000	0.000
2/25/2001	\$113,085.00	\$0.00	\$1,145,447.50	10.95	0.000	1	100.0	100.0
2/11/2001	\$77,535.00	\$0.00	\$1,032,362.50	8.120	0.000	1	100.0	100.0
12/17/2000	\$50,662.50	\$0.00	\$954,827.50	5.603	0.000	1	100.0	100.0
12/10/2000	(\$9,100.00)	\$0.00	\$904,165.00	-0.9964	0.9964	1	0.000	0.000
11/5/2000	\$10,410.00	\$0.00	\$913,265.00	1.153	0.000	1	100.0	100.0
10/29/2000	\$114,257.50	\$0.00	\$902,855.00	14.49	0.000	1	100.0	100.0
10/22/2000	\$50,835.00	\$0.00	\$788,597.50	6.890	0.000	1	100.0	100.0
10/8/2000	(\$13,635.00)	\$0.00	\$737,762.50	-1.815	1.815	1	0.000	0.000
9/24/2000	\$32,940.00	\$0.00	\$751,397.50	4.585	0.000	1	100.0	100.0
9/17/2000	(\$68,865.00)	\$0.00	\$718,457.50	-8.747	8.747	1	0.000	0.000
9/3/2000	(\$6,690.00)	\$0.00	\$787,322.50	-0.8426	0.8426	1	0.000	0.000
8/27/2000	\$11,392.50	\$0.00	\$794,012.50	1.456	0.000	1	100.0	100.0
8/20/2000	(\$73,980.00)	\$0.00	\$782,620.00	-8.636	8.636	1	0.000	0.000
8/6/2000	\$57,135.00	\$0.00	\$856,600.00	7.147	0.000	1	100.0	100.0
6/25/2000	\$68,080.00	\$0.00	\$799,465.00	9.308	0.000	1	100.0	100.0
6/4/2000	\$46,890.00	\$0.00	\$731,385.00	6.850	0.000	1	100.0	100.0
5/21/2000	\$99,160.00	\$0.00	\$684,495.00	16.94	0.000	1	100.0	100.0
4/23/2000	(\$45.00)	\$0.00	\$585,335.00	-0.0077	0.0077	1	0.000	0.000
3/19/2000	(\$143,895.00)	\$0.00	\$585,380.00	-19.73	19.73	1	0.000	0.000
3/12/2000	(\$29,820.00)	\$0.00	\$729,275.00	-3.928	3.928	1	0.000	0.000
2/27/2000	\$16,047.50	\$0.00	\$759,095.00	2.160	0.000	1	100.0	100.0
2/20/2000	(\$60,550.00)	\$0.00	\$743,047.50	-7.535	7.535	1	0.000	0.000
Ave	\$14,592.50	\$0.00	\$2,020,602.18	0.8452	0.9999	1.034	62.26	62.03
SD	\$63,536.27	\$0.00	\$769,924.95	4.296	2.250	0.1808	48.47	48.63

Daily Returns

Day	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
6/16/2010	\$33,670.00	\$0.00	\$3,838,837.50	0.8848	0.000	1	100.0	100.0
6/14/2010	\$5,670.00	\$0.00	\$3,805,167.50	0.1492	0.000	1	100.0	100.0
6/4/2010	(\$51,220.00)	\$0.00	\$3,799,497.50	-1.330	1.330	1	0.000	0.000
5/19/2010	\$122,447.50	\$0.00	\$3,850,717.50	3.284	0.000	1	100.0	100.0
4/26/2010	\$48,632.50	\$0.00	\$3,728,270.00	1.322	0.000	1	100.0	100.0
4/5/2010	(\$73,320.00)	\$0.00	\$3,679,637.50	-1.954	1.954	1	0.000	0.000
3/11/2010	\$63,980.00	\$0.00	\$3,752,957.50	1.734	0.000	1	100.0	100.0
1/26/2010	\$44,062.50	\$0.00	\$3,688,977.50	1.209	0.000	1	100.0	100.0
12/29/2009	\$117,735.00	\$0.00	\$3,644,915.00	3.338	0.000	1	100.0	100.0
10/29/2009	(\$7,440.00)	\$0.00	\$3,527,180.00	-0.2105	0.2105	1	0.000	0.000
10/7/2009	\$2,467.50	\$0.00	\$3,534,620.00	0.0699	0.000	1	100.0	100.0
10/1/2009	(\$40,480.00)	\$0.00	\$3,532,152.50	-1.133	1.133	1	0.000	0.000
8/25/2009	\$31,500.00	\$0.00	\$3,572,632.50	0.8895	0.000	1	100.0	100.0
8/11/2009	(\$102,060.00)	\$0.00	\$3,541,132.50	-2.801	2.801	1	0.000	0.000
7/20/2009	\$59,475.00	\$0.00	\$3,643,192.50	1.660	0.000	1	100.0	100.0
5/18/2009	\$21,075.00	\$0.00	\$3,583,717.50	0.5916	0.000	1	100.0	100.0
5/8/2009	\$78,555.00	\$0.00	\$3,562,642.50	2.255	0.000	1	100.0	100.0
4/23/2009	\$47,400.00	\$0.00	\$3,484,087.50	1.379	0.000	1	100.0	100.0
4/17/2009	\$41,775.00	\$0.00	\$3,436,687.50	1.231	0.000	1	100.0	100.0
2/17/2009	\$19,127.50	\$0.00	\$3,394,912.50	0.5666	0.000	1	100.0	100.0
2/5/2009	(\$40,600.00)	\$0.00	\$3,375,785.00	-1.188	1.188	1	0.000	0.000
1/20/2009	\$87,052.50	\$0.00	\$3,416,385.00	2.615	0.000	1	100.0	100.0
12/31/2008	\$22,230.00	\$0.00	\$3,329,332.50	0.6722	0.000	1	100.0	100.0
12/23/2008	\$83,160.00	\$0.00	\$3,307,102.50	2.579	0.000	1	100.0	100.0
12/9/2008	\$35,715.00	\$0.00	\$3,223,942.50	1.120	0.000	1	100.0	100.0
11/7/2008	\$126,000.00	\$0.00	\$3,188,227.50	4.115	0.000	1	100.0	100.0
11/3/2008	\$48,195.00	\$0.00	\$3,062,227.50	1.599	0.000	1	100.0	100.0
10/30/2008	\$296,505.00	\$0.00	\$3,014,032.50	10.91	0.000	1	100.0	100.0
10/6/2008	(\$75,690.00)	\$0.00	\$2,717,527.50	-2.710	2.710	1	0.000	0.000
9/25/2008	\$177,220.00	\$0.00	\$2,793,217.50	6.774	0.000	1	100.0	100.0
8/29/2008	\$64,277.50	\$0.00	\$2,615,997.50	2.519	0.000	1	100.0	100.0
8/20/2008	\$61,900.00	\$0.00	\$2,551,720.00	2.486	0.000	1	100.0	100.0
8/7/2008	\$4,392.50	\$0.00	\$2,489,820.00	0.1767	0.000	1	100.0	100.0
7/24/2008	(\$58,785.00)	\$0.00	\$2,485,427.50	-2.311	2.311	1	0.000	0.000
7/17/2008	(\$18,012.50)	\$0.00	\$2,544,212.50	-0.7030	0.7030	1	0.000	0.000
7/2/2008	\$177,440.00	\$0.00	\$2,562,225.00	7.441	0.000	1	100.0	100.0
6/17/2008	(\$42,060.00)	\$0.00	\$2,384,785.00	-1.733	1.733	1	0.000	0.000
5/27/2008	\$76,905.00	\$0.00	\$2,426,845.00	3.273	0.000	1	100.0	100.0
5/16/2008	\$3,540.00	\$0.00	\$2,349,940.00	0.1509	0.000	1	100.0	100.0
5/6/2008	(\$24,120.00)	\$0.00	\$2,346,400.00	-1.017	1.017	1	0.000	0.000
4/25/2008	\$47,862.50	\$0.00	\$2,370,520.00	2.061	0.000	1	100.0	100.0
4/9/2008	\$15,340.00	\$0.00	\$2,322,657.50	0.6648	0.000	1	100.0	100.0
4/2/2008	\$10,725.00	\$0.00	\$2,307,317.50	0.4670	0.000	1	100.0	100.0
2/29/2008	\$137,200.00	\$0.00	\$2,296,592.50	6.354	0.000	1	100.0	100.0
12/31/2007	(\$12,355.00)	\$0.00	\$2,159,392.50	-0.5689	0.5689	1	0.000	0.000
12/12/2007	(\$83,772.50)	\$0.00	\$2,171,747.50	-3.714	3.714	1	0.000	0.000
11/20/2007	(\$170,445.00)	\$0.00	\$2,255,520.00	-7.026	7.026	1	0.000	0.000
10/15/2007	(\$15,412.50)	\$0.00	\$2,425,965.00	-0.6313	0.6313	1	0.000	0.000
10/5/2007	\$12,690.00	\$0.00	\$2,441,377.50	0.5225	0.000	1	100.0	100.0
9/28/2007	(\$69,000.00)	\$0.00	\$2,428,687.50	-2.763	2.763	1	0.000	0.000
9/7/2007	\$460.00	\$0.00	\$2,497,687.50	0.0184	0.000	1	100.0	100.0
9/4/2007	\$3,290.00	\$0.00	\$2,497,227.50	0.1319	0.000	1	100.0	100.0
8/27/2007	\$105,740.00	\$0.00	\$2,493,937.50	4.428	0.000	1	100.0	100.0
8/17/2007	\$122,760.00	\$0.00	\$2,388,197.50	5.419	0.000	1	100.0	100.0
8/3/2007	(\$71,790.00)	\$0.00	\$2,265,437.50	-3.072	3.072	1	0.000	0.000
7/24/2007	(\$64,162.50)	\$0.00	\$2,337,227.50	-2.672	2.672	1	0.000	0.000

6/28/2007	(\$13,947.50)	\$0.00	\$2,401,390.00	-0.5775	0.5775	1	0.000	0.000
5/29/2007	(\$45,090.00)	\$0.00	\$2,415,337.50	-1.833	1.833	1	0.000	0.000
5/3/2007	\$119,020.00	\$0.00	\$2,460,427.50	5.083	0.000	1	100.0	100.0
4/16/2007	(\$19,200.00)	\$0.00	\$2,341,407.50	-0.8133	0.8133	1	0.000	0.000
4/12/2007	\$31,867.50	\$0.00	\$2,360,607.50	1.368	0.000	1	100.0	100.0
3/29/2007	(\$2,580.00)	\$0.00	\$2,328,740.00	-0.1107	0.1107	1	0.000	0.000
3/12/2007	(\$85,942.50)	\$0.00	\$2,331,320.00	-3.555	3.555	1	0.000	0.000
2/20/2007	(\$14,437.50)	\$0.00	\$2,417,262.50	-0.5937	0.5937	1	0.000	0.000
2/14/2007	\$5,960.00	\$0.00	\$2,431,700.00	0.2457	0.000	1	100.0	100.0
1/25/2007	(\$28,350.00)	\$0.00	\$2,425,740.00	-1.155	1.155	1	0.000	0.000
1/3/2007	\$20,580.00	\$0.00	\$2,454,090.00	0.8457	0.000	1	100.0	100.0
12/26/2006	\$11,415.00	\$0.00	\$2,433,510.00	0.4713	0.000	1	100.0	100.0
12/15/2006	\$59,097.50	\$0.00	\$2,422,095.00	2.501	0.000	1	100.0	100.0
11/1/2006	(\$71,767.50)	\$0.00	\$2,362,997.50	-2.948	2.948	1	0.000	0.000
9/27/2006	\$56,920.00	\$0.00	\$2,434,765.00	2.394	0.000	1	100.0	100.0
9/1/2006	(\$10,360.00)	\$0.00	\$2,377,845.00	-0.4338	0.4338	1	0.000	0.000
8/18/2006	\$32,587.50	\$0.00	\$2,388,205.00	1.383	0.000	1	100.0	100.0
8/10/2006	\$5,075.00	\$0.00	\$2,355,617.50	0.2159	0.000	1	100.0	100.0
7/28/2006	\$9,012.50	\$0.00	\$2,350,542.50	0.3849	0.000	1	100.0	100.0
7/25/2006	\$16,680.00	\$0.00	\$2,341,530.00	0.7175	0.000	1	100.0	100.0
7/12/2006	\$27,930.00	\$0.00	\$2,324,850.00	1.216	0.000	1	100.0	100.0
6/29/2006	\$20,640.00	\$0.00	\$2,296,920.00	0.9067	0.000	1	100.0	100.0
6/22/2006	(\$49,925.00)	\$0.00	\$2,276,280.00	-2.146	2.146	1	0.000	0.000
5/30/2006	\$46,095.00	\$0.00	\$2,326,205.00	2.022	0.000	1	100.0	100.0
5/9/2006	\$28,660.00	\$0.00	\$2,280,110.00	1.273	0.000	1	100.0	100.0
5/5/2006	(\$10,462.50)	\$0.00	\$2,251,450.00	-0.4626	0.4626	1	0.000	0.000
4/28/2006	\$38,552.50	\$0.00	\$2,261,912.50	1.734	0.000	1	100.0	100.0
4/17/2006	\$13,180.00	\$0.00	\$2,223,360.00	0.5963	0.000	1	100.0	100.0
4/5/2006	\$22,740.00	\$0.00	\$2,210,180.00	1.040	0.000	1	100.0	100.0
3/2/2006	\$2,420.00	\$0.00	\$2,187,440.00	0.1108	0.000	1	100.0	100.0
2/27/2006	\$30,240.00	\$0.00	\$2,185,020.00	1.403	0.000	1	100.0	100.0
2/14/2006	(\$16,485.00)	\$0.00	\$2,154,780.00	-0.7592	0.7592	1	0.000	0.000
2/7/2006	\$18,637.50	\$0.00	\$2,171,265.00	0.8658	0.000	1	100.0	100.0
1/24/2006	\$40,095.00	\$0.00	\$2,152,627.50	1.898	0.000	1	100.0	100.0
1/17/2006	\$24,200.00	\$0.00	\$2,112,532.50	1.159	0.000	1	100.0	100.0
12/20/2005	\$3,517.50	\$0.00	\$2,088,332.50	0.1687	0.000	1	100.0	100.0
12/7/2005	(\$2,920.00)	\$0.00	\$2,084,815.00	-0.1399	0.1399	1	0.000	0.000
11/23/2005	(\$98,055.00)	\$0.00	\$2,087,735.00	-4.486	4.486	1	0.000	0.000
10/13/2005	(\$63,380.00)	\$0.00	\$2,185,790.00	-2.818	2.818	1	0.000	0.000
10/4/2005	\$8,145.00	\$0.00	\$2,249,170.00	0.3634	0.000	1	100.0	100.0
9/7/2005	\$13,880.00	\$0.00	\$2,241,025.00	0.6232	0.000	1	100.0	100.0
8/24/2005	\$3,220.00	\$0.00	\$2,227,145.00	0.1448	0.000	1	100.0	100.0
8/9/2005	(\$10,482.50)	\$0.00	\$2,223,925.00	-0.4691	0.4691	1	0.000	0.000
7/26/2005	\$4,770.00	\$0.00	\$2,234,407.50	0.2139	0.000	1	100.0	100.0
7/15/2005	\$81,575.00	\$0.00	\$2,229,637.50	3.798	0.000	1	100.0	100.0
7/5/2005	\$48,527.50	\$0.00	\$2,148,062.50	2.311	0.000	1	100.0	100.0
6/17/2005	\$17,520.00	\$0.00	\$2,099,535.00	0.8415	0.000	1	100.0	100.0
5/20/2005	(\$13,537.50)	\$0.00	\$2,082,015.00	-0.6460	0.6460	1	0.000	0.000
5/5/2005	(\$17,460.00)	\$0.00	\$2,095,552.50	-0.8263	0.8263	1	0.000	0.000
4/11/2005	\$20,987.50	\$0.00	\$2,113,012.50	1.003	0.000	1	100.0	100.0
3/21/2005	(\$29,370.00)	\$0.00	\$2,092,025.00	-1.384	1.384	1	0.000	0.000
3/2/2005	\$1,380.00	\$0.00	\$2,121,395.00	0.0651	0.000	1	100.0	100.0
2/17/2005	\$65,660.00	\$0.00	\$2,120,015.00	3.196	0.000	1	100.0	100.0
1/14/2005	\$32,130.00	\$0.00	\$2,054,355.00	1.589	0.000	1	100.0	100.0
12/27/2004	\$68,110.00	\$0.00	\$2,022,225.00	3.485	0.000	1	100.0	100.0
12/8/2004	\$8,382.50	\$0.00	\$1,954,115.00	0.4308	0.000	1	100.0	100.0
11/23/2004	\$92,012.50	\$0.00	\$1,945,732.50	4.964	0.000	1	100.0	100.0

10/26/2004	\$32,535.00	\$0.00	\$1,853,720.00	1.786	0.000	1	100.0	100.0
10/20/2004	(\$64,320.00)	\$0.00	\$1,821,185.00	-3.411	3.411	1	0.000	0.000
10/5/2004	(\$12,100.00)	\$0.00	\$1,885,505.00	-0.6376	0.6376	1	0.000	0.000
9/2/2004	\$5,800.00	\$0.00	\$1,897,605.00	0.3066	0.000	1	100.0	100.0
8/31/2004	\$8,060.00	\$0.00	\$1,891,805.00	0.4279	0.000	1	100.0	100.0
7/16/2004	(\$1,620.00)	\$0.00	\$1,883,745.00	-0.0859	0.0859	1	0.000	0.000
7/9/2004	\$60,997.50	\$0.00	\$1,885,365.00	3.343	0.000	1	100.0	100.0
6/25/2004	\$35,157.50	\$0.00	\$1,824,367.50	1.965	0.000	1	100.0	100.0
6/7/2004	\$3,237.50	\$0.00	\$1,789,210.00	0.1813	0.000	1	100.0	100.0
6/3/2004	\$6,037.50	\$0.00	\$1,785,972.50	0.3392	0.000	1	100.0	100.0
5/3/2004	\$36,837.50	\$0.00	\$1,779,935.00	2.113	0.000	1	100.0	100.0
4/20/2004	(\$7,380.00)	\$0.00	\$1,743,097.50	-0.4216	0.4216	1	0.000	0.000
4/5/2004	(\$29,062.50)	\$0.00	\$1,750,477.50	-1.633	1.633	1	0.000	0.000
3/15/2004	(\$73,912.50)	\$0.00	\$1,779,540.00	-3.988	3.988	1	0.000	0.000
2/25/2004	\$5,835.00	\$0.00	\$1,853,452.50	0.3158	0.000	1	100.0	100.0
2/11/2004	\$26,520.00	\$0.00	\$1,847,617.50	1.456	0.000	1	100.0	100.0
1/14/2004	(\$360.00)	\$0.00	\$1,821,097.50	-0.0198	0.0198	1	0.000	0.000
12/31/2003	\$105,200.00	\$0.00	\$1,821,457.50	6.130	0.000	1	100.0	100.0
12/2/2003	(\$17,100.00)	\$0.00	\$1,716,257.50	-0.9865	0.9865	1	0.000	0.000
11/26/2003	(\$472.50)	\$0.00	\$1,733,357.50	-0.0273	0.0273	1	0.000	0.000
11/17/2003	\$6,457.50	\$0.00	\$1,733,830.00	0.3738	0.000	1	100.0	100.0
11/3/2003	\$29,840.00	\$0.00	\$1,727,372.50	1.758	0.000	1	100.0	100.0
10/8/2003	(\$9,662.50)	\$0.00	\$1,697,532.50	-0.5660	0.5660	1	0.000	0.000
9/24/2003	\$54,460.00	\$0.00	\$1,707,195.00	3.295	0.000	1	100.0	100.0
8/13/2003	(\$8,875.00)	\$0.00	\$1,652,735.00	-0.5341	0.5341	1	0.000	0.000
8/1/2003	\$30,150.00	\$0.00	\$1,661,610.00	1.848	0.000	1	100.0	100.0
7/22/2003	\$8,370.00	\$0.00	\$1,631,460.00	0.5157	0.000	1	100.0	100.0
7/10/2003	\$11,220.00	\$0.00	\$1,623,090.00	0.6961	0.000	1	100.0	100.0
6/27/2003	\$20,240.00	\$0.00	\$1,611,870.00	1.272	0.000	1	100.0	100.0
6/20/2003	(\$3,825.00)	\$0.00	\$1,591,630.00	-0.2397	0.2397	1	0.000	0.000
6/13/2003	(\$61,605.00)	\$0.00	\$1,595,455.00	-3.718	3.718	1	0.000	0.000
5/29/2003	\$41,940.00	\$0.00	\$1,657,060.00	2.597	0.000	1	100.0	100.0
5/27/2003	(\$13,512.50)	\$0.00	\$1,615,120.00	-0.8297	0.8297	1	0.000	0.000
5/9/2003	\$51,397.50	\$0.00	\$1,628,632.50	3.259	0.000	1	100.0	100.0
4/10/2003	(\$41,240.00)	\$0.00	\$1,577,235.00	-2.548	2.548	1	0.000	0.000
4/1/2003	(\$28,000.00)	\$0.00	\$1,618,475.00	-1.701	1.701	1	0.000	0.000
3/25/2003	(\$88,785.00)	\$0.00	\$1,646,475.00	-5.117	5.117	1	0.000	0.000
3/14/2003	\$17,970.00	\$0.00	\$1,735,260.00	1.046	0.000	1	100.0	100.0
3/5/2003	\$47,235.00	\$0.00	\$1,717,290.00	2.828	0.000	1	100.0	100.0
2/24/2003	\$39,960.00	\$0.00	\$1,670,055.00	2.451	0.000	1	100.0	100.0
2/14/2003	\$53,055.00	\$0.00	\$1,630,095.00	3.364	0.000	1	100.0	100.0
2/4/2003	(\$39,495.00)	\$0.00	\$1,577,040.00	-2.443	2.443	1	0.000	0.000
1/24/2003	\$52,980.00	\$0.00	\$1,616,535.00	3.388	0.000	1	100.0	100.0
1/16/2003	\$14,115.00	\$0.00	\$1,563,555.00	0.9110	0.000	1	100.0	100.0
12/17/2002	(\$59,175.00)	\$0.00	\$1,549,440.00	-3.679	3.679	1	0.000	0.000
10/30/2002	(\$12,675.00)	\$0.00	\$1,608,615.00	-0.7818	0.7818	1	0.000	0.000
10/23/2002	(\$98,927.50)	\$0.00	\$1,621,290.00	-5.751	5.751	1	0.000	0.000
10/15/2002	\$50,785.00	\$0.00	\$1,720,217.50	3.042	0.000	1	100.0	100.0
10/1/2002	\$140,700.00	\$0.00	\$1,669,432.50	9.204	0.000	1	100.0	100.0
9/6/2002	(\$77,945.00)	\$0.00	\$1,528,732.50	-4.851	4.851	1	0.000	0.000
8/12/2002	(\$59,130.00)	\$0.00	\$1,606,677.50	-3.550	3.550	1	0.000	0.000
7/17/2002	(\$87,360.00)	\$0.00	\$1,665,807.50	-4.983	4.983	1	0.000	0.000
7/5/2002	\$96,060.00	\$0.00	\$1,753,167.50	5.797	0.000	1	100.0	100.0
6/19/2002	\$14,312.50	\$0.00	\$1,657,107.50	0.8712	0.000	1	100.0	100.0
6/10/2002	\$103,820.00	\$0.00	\$1,642,795.00	6.746	0.000	1	100.0	100.0
5/28/2002	(\$23,730.00)	\$0.00	\$1,538,975.00	-1.519	1.519	1	0.000	0.000
5/16/2002	(\$42,680.00)	\$0.00	\$1,562,705.00	-2.659	2.659	1	0.000	0.000

4/25/2002	(\$49,542.50)	\$0.00	\$1,605,385.00	-2.994	2.994	1	0.000	0.000
4/3/2002	\$46,260.00	\$0.00	\$1,654,927.50	2.876	0.000	1	100.0	100.0
3/13/2002	\$158,900.00	\$0.00	\$1,608,667.50	10.96	0.000	1	100.0	100.0
1/17/2002	\$56,577.50	\$0.00	\$1,449,767.50	4.061	0.000	1	100.0	100.0
12/26/2001	\$11,085.00	\$0.00	\$1,393,190.00	0.8020	0.000	1	100.0	100.0
11/26/2001	(\$65,957.50)	\$0.00	\$1,382,105.00	-4.555	4.555	1	0.000	0.000
11/7/2001	\$25,687.50	\$0.00	\$1,448,062.50	1.806	0.000	1	100.0	100.0
10/23/2001	\$2,385.00	\$0.00	\$1,422,375.00	0.1680	0.000	1	100.0	100.0
10/17/2001	\$110,620.00	\$0.00	\$1,419,990.00	8.448	0.000	1	100.0	100.0
10/2/2001	\$232,280.00	\$0.00	\$1,309,370.00	21.57	0.000	1	100.0	100.0
9/5/2001	(\$33,960.00)	\$0.00	\$1,077,090.00	-3.057	3.057	1	0.000	0.000
8/29/2001	\$1,600.00	\$0.00	\$1,111,050.00	0.1442	0.000	1	100.0	100.0
8/24/2001	(\$29,137.50)	\$0.00	\$1,109,450.00	-2.559	2.559	1	0.000	0.000
8/7/2001	\$17,375.00	\$0.00	\$1,138,587.50	1.550	0.000	1	100.0	100.0
7/16/2001	\$13,540.00	\$0.00	\$1,121,212.50	1.222	0.000	1	100.0	100.0
6/27/2001	\$118,220.00	\$0.00	\$1,107,672.50	11.95	0.000	1	100.0	100.0
6/5/2001	\$8,505.00	\$0.00	\$989,452.50	0.8670	0.000	1	100.0	100.0
5/29/2001	(\$31,500.00)	\$0.00	\$980,947.50	-3.111	3.111	1	0.000	0.000
5/16/2001	\$8,802.50	\$0.00	\$1,012,447.50	0.8771	0.000	1	100.0	100.0
4/30/2001	(\$132,540.00)	\$0.00	\$1,003,645.00	-11.67	11.67	1	0.000	0.000
4/17/2001	\$54,900.00	\$0.00	\$1,136,185.00	5.077	0.000	1	100.0	100.0
4/2/2001	\$20,975.00	\$0.00	\$1,081,285.00	1.978	0.000	1	100.0	100.0
3/20/2001	(\$85,137.50)	\$0.00	\$1,060,310.00	-7.433	7.433	1	0.000	0.000
2/26/2001	\$113,085.00	\$0.00	\$1,145,447.50	10.95	0.000	1	100.0	100.0
2/13/2001	\$77,535.00	\$0.00	\$1,032,362.50	8.120	0.000	1	100.0	100.0
12/18/2000	\$50,662.50	\$0.00	\$954,827.50	5.603	0.000	1	100.0	100.0
12/12/2000	(\$9,100.00)	\$0.00	\$904,165.00	-0.9964	0.9964	1	0.000	0.000
11/10/2000	\$10,410.00	\$0.00	\$913,265.00	1.153	0.000	1	100.0	100.0
11/3/2000	\$114,257.50	\$0.00	\$902,855.00	14.49	0.000	1	100.0	100.0
10/23/2000	\$50,835.00	\$0.00	\$788,597.50	6.890	0.000	1	100.0	100.0
10/10/2000	(\$13,635.00)	\$0.00	\$737,762.50	-1.815	1.815	1	0.000	0.000
9/28/2000	\$32,940.00	\$0.00	\$751,397.50	4.585	0.000	1	100.0	100.0
9/20/2000	(\$68,865.00)	\$0.00	\$718,457.50	-8.747	8.747	1	0.000	0.000
9/6/2000	(\$6,690.00)	\$0.00	\$787,322.50	-0.8426	0.8426	1	0.000	0.000
8/30/2000	\$11,392.50	\$0.00	\$794,012.50	1.456	0.000	1	100.0	100.0
8/24/2000	(\$73,980.00)	\$0.00	\$782,620.00	-8.636	8.636	1	0.000	0.000
8/7/2000	\$57,135.00	\$0.00	\$856,600.00	7.147	0.000	1	100.0	100.0
6/30/2000	\$68,080.00	\$0.00	\$799,465.00	9.308	0.000	1	100.0	100.0
6/7/2000	\$46,890.00	\$0.00	\$731,385.00	6.850	0.000	1	100.0	100.0
5/24/2000	\$99,160.00	\$0.00	\$684,495.00	16.94	0.000	1	100.0	100.0
4/25/2000	(\$45.00)	\$0.00	\$585,335.00	-0.0077	0.0077	1	0.000	0.000
3/22/2000	(\$143,895.00)	\$0.00	\$585,380.00	-19.73	19.73	1	0.000	0.000
3/14/2000	(\$29,820.00)	\$0.00	\$729,275.00	-3.928	3.928	1	0.000	0.000
3/1/2000	\$16,047.50	\$0.00	\$759,095.00	2.160	0.000	1	100.0	100.0
2/22/2000	(\$60,550.00)	\$0.00	\$743,047.50	-7.535	7.535	1	0.000	0.000
2/17/2000	\$65,082.50	\$0.00	\$803,597.50	8.813	0.000	1	100.0	100.0
2/1/2000	(\$70,695.00)	\$0.00	\$738,515.00	-8.736	8.736	1	0.000	0.000
1/24/2000	\$42,090.00	\$0.00	\$809,210.00	5.487	0.000	1	100.0	100.0
1/10/2000	\$15,800.00	\$0.00	\$767,120.00	2.103	0.000	1	100.0	100.0
12/31/1999	\$2,425.00	\$0.00	\$751,320.00	0.3238	0.000	1	100.0	100.0
12/29/1999	\$48,580.00	\$0.00	\$748,895.00	6.937	0.000	1	100.0	100.0
12/14/1999	(\$83,295.00)	\$0.00	\$700,315.00	-10.63	10.63	1	0.000	0.000
11/5/1999	\$51,232.50	\$0.00	\$783,610.00	6.995	0.000	1	100.0	100.0
10/13/1999	\$22,000.00	\$0.00	\$732,377.50	3.097	0.000	1	100.0	100.0
10/7/1999	\$43,170.00	\$0.00	\$710,377.50	6.470	0.000	1	100.0	100.0
9/28/1999	\$72,780.00	\$0.00	\$667,207.50	12.24	0.000	1	100.0	100.0
8/12/1999	(\$32,112.50)	\$0.00	\$594,427.50	-5.125	5.125	1	0.000	0.000

7/23/1999	\$54,135.00	\$0.00	\$626,540.00	9.457	0.000	1	100.0	100.0
7/19/1999	\$1,470.00	\$0.00	\$572,405.00	0.2575	0.000	1	100.0	100.0
7/13/1999	(\$68,062.50)	\$0.00	\$570,935.00	-10.65	10.65	1	0.000	0.000
6/29/1999	\$25,447.50	\$0.00	\$638,997.50	4.148	0.000	1	100.0	100.0
6/25/1999	\$45,712.50	\$0.00	\$613,550.00	8.050	0.000	1	100.0	100.0
6/8/1999	(\$375.00)	\$0.00	\$567,837.50	-0.0660	0.0660	1	0.000	0.000
5/17/1999	(\$5,040.00)	\$0.00	\$568,212.50	-0.8792	0.8792	1	0.000	0.000
4/30/1999	\$30,200.00	\$0.00	\$573,252.50	5.561	0.000	1	100.0	100.0
4/23/1999	(\$48,175.00)	\$0.00	\$543,052.50	-8.148	8.148	1	0.000	0.000
4/13/1999	\$75,630.00	\$0.00	\$591,227.50	14.67	0.000	1	100.0	100.0
3/26/1999	(\$55,305.00)	\$0.00	\$515,597.50	-9.687	9.687	1	0.000	0.000
3/5/1999	\$19,897.50	\$0.00	\$570,902.50	3.611	0.000	1	100.0	100.0
1/20/1999	(\$20,010.00)	\$0.00	\$551,005.00	-3.504	3.504	1	0.000	0.000
12/28/1998	\$78,112.50	\$0.00	\$571,015.00	15.85	0.000	1	100.0	100.0
11/2/1998	(\$172,340.00)	\$0.00	\$492,902.50	-25.91	25.91	1	0.000	0.000
10/6/1998	(\$73,220.00)	\$0.00	\$665,242.50	-9.915	9.915	1	0.000	0.000
9/24/1998	(\$11,145.00)	\$0.00	\$738,462.50	-1.487	1.487	1	0.000	0.000
9/17/1998	\$11,460.00	\$0.00	\$749,607.50	1.553	0.000	1	100.0	100.0
9/9/1998	\$82,140.00	\$0.00	\$738,147.50	12.52	0.000	1	100.0	100.0
8/25/1998	\$3,902.50	\$0.00	\$656,007.50	0.5984	0.000	1	100.0	100.0
8/6/1998	\$98,157.50	\$0.00	\$652,105.00	17.72	0.000	1	100.0	100.0
7/13/1998	\$36,640.00	\$0.00	\$553,947.50	7.083	0.000	1	100.0	100.0
6/25/1998	\$18,945.00	\$0.00	\$517,307.50	3.801	0.000	1	100.0	100.0
6/10/1998	(\$27,360.00)	\$0.00	\$498,362.50	-5.204	5.204	1	0.000	0.000
5/21/1998	(\$10,727.50)	\$0.00	\$525,722.50	-2.000	2.000	1	0.000	0.000
4/15/1998	\$166,905.00	\$0.00	\$536,450.00	45.17	0.000	1	100.0	100.0
2/17/1998	(\$39,285.00)	\$0.00	\$369,545.00	-9.609	9.609	1	0.000	0.000
2/3/1998	\$27,100.00	\$0.00	\$408,830.00	7.099	0.000	1	100.0	100.0
1/30/1998	(\$7,600.00)	\$0.00	\$381,730.00	-1.952	1.952	1	0.000	0.000
1/2/1998	\$32,655.00	\$0.00	\$389,330.00	9.155	0.000	1	100.0	100.0
12/24/1997	\$49,157.50	\$0.00	\$356,675.00	15.99	0.000	1	100.0	100.0
12/11/1997	\$97,620.00	\$0.00	\$307,517.50	46.51	0.000	1	100.0	100.0
11/14/1997	\$61,520.00	\$0.00	\$209,897.50	41.46	0.000	1	100.0	100.0
Ave	\$14,194.08	\$0.00	\$1,785,817.86	1.481	1.236	1.000	63.46	63.46
SD	\$61,448.66	\$0.00	\$891,653.11	7.011	2.954	0.000	48.25	48.25

Dependency Analysis Results for All Trades

Dependency: Positive

Confidence Level: 8.61%

Total Number of Runs: 303

Number of Runs of Wins: 152

Number of Runs of Losses: 151

Average Length of Winning Runs: 2.4

Average Length of Losing Runs: 1.7

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: 623

Number of Degrees of Freedom: 623

Average trade at 95.00% confidence: \$6137.78 +/- 2698.47

Worst-case average trade at 95.00% confidence: \$3439.31

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

>Trades pass statistical significance test at specified confidence level<