

Portfolio: Euro FX & Emini Reaper
Portfolio Settings

Starting Equity: \$15,000.00

Results includes Round Turn Comission of \$10/Contract

MS	File Name	Vehicle	Description
1	C:\Users\Administrator\Desktop\MSA Files\6E MSA all Data.msa	Futures	
2	C:\Users\Administrator\Desktop\MSA Files\ES MSA all Data.msa	Futures	
3	C:\Users\Administrator\Desktop\MSA Files\NQ MSA all Data.msa	Futures	
4	C:\Users\Administrator\Desktop\MSA Files\YM MSA all Data.msa	Futures	

Position Sizing Settings & Rules

MS	Sizing Method	Parameters
1	Fixed Ratio	Initial = 1 contracts, Delta = \$10,000.00, Delta Frac = 1.000
2	Fixed Ratio	Initial = 1 contracts, Delta = \$10,000.00, Delta Frac = 1.000
3	Fixed Ratio	Initial = 1 contracts, Delta = \$10,000.00, Delta Frac = 1.000
4	Fixed Ratio	Initial = 1 contracts, Delta = \$10,000.00, Delta Frac = 1.000

	All Trades	Long	Short
Total Net Profit	\$949,137.50	\$534,390.00	\$412,050.00
Gross Profit	\$2,104,472.50	\$1,077,027.50	\$1,018,767.50
Gross Loss	(\$1,155,335.00)	(\$542,637.50)	(\$606,717.50)
Profit Factor	1.822	1.985	1.679
Pessimistic Return Ratio	1.679	1.769	1.496
Trading Period	7/3/2007 1:45:00 PM to 1/20/2012 9:25:00 AM (4 years 200 days)		
Starting Account Equity	\$15,000.00		
Highest Closed Trade Equity	\$964,137.50		
Lowest Closed Trade Equity	\$14,830.00		
Additions to Equity	\$0.00		
Withdrawals From Equity	\$0.00		
Final Account Equity	\$964,137.50		
Return on Starting Equity	6328%		
Total Number of Trades	1,363	698	662
Number of Winning Trades	965	504	459
Number of Losing Trades	398	194	203
Trades Not Taken	0	0	0
Percent Profitable	70.80%	72.21%	69.34%
Max Position Size	14	14	14
Minimum Position Size	1	1	1
Average Position Size	7	7	7
Largest Winning Trade	\$12,382.50	\$12,382.50	\$8,482.50
/Percent of Equity	1.401%	1.401%	0.9514%
Largest Winning Trade (%)	5.456%	5.456%	3.888%
/Trade Value	\$11,865.00	\$11,865.00	\$3,060.00
Average Winning Trade	\$2,180.80	\$2,136.96	\$2,219.54
Average Winning Trade (%)	0.8350%	0.8466%	0.8236%
Average R-Multiple, Wins	8.428		

There is a substantial risk of loss in futures trading. Past performance is not indicative of future results.
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Average Length of Wins	1 hours 45 min	1 hours 53 min	1 hours 35 min
Max Number Consecutive Wins	22	13	14
Largest Losing Trade	(\$8,417.50)	(\$8,255.00)	(\$8,417.50)
/Percent of Equity	-0.9498%	-0.9540%	-0.9498%
Largest Losing Trade (%)	-5.206%	-4.175%	-5.206%
/Trade Value	(\$1,470.00)	(\$1,420.00)	(\$1,470.00)
Average Losing Trade	(\$2,902.85)	(\$2,797.10)	(\$2,988.76)
Average Losing Trade (%)	-0.9579%	-0.8664%	-1.047%
Average R-Multiple, Losses	10.85		
Average Length of Losses	1 hours 57 min	1 hours 56 min	1 hours 58 min
Max Number Consecutive Losses	6	7	5
Average Trade (Expectation)	\$696.36	\$765.60	\$622.43
Average Trade (%)	0.3114%	0.3705%	0.2501%
Trade Standard Deviation	\$2,905.87	\$2,822.82	\$2,978.51
Trade Standard Deviation (%)	1.052%	1.022%	1.081%
Win/Loss Ratio	0.7513	0.7640	0.7426
Win/Loss Ratio (%/%)	0.8717	0.9772	0.7869
Return/Drawdown Ratio	770.0	352.8	103.8
Modified Sharpe Ratio	0.2961	0.3624	0.2315
Sharpe Ratio	1.151		
Average Risk	\$112,885.58		
Average Risk (%)	18.64%		
Average R-Multiple (Expectancy)	2.800		
R-Multiple Standard Deviation	11.30		
Average Margin	\$0.00		
Average Margin (%)	0.000%		
Max Margin (%)	0.000%		
/Margin Value	\$0.00		
Date of Max Margin			
Average Leverage	0.0162		
Risk of Ruin	0.0000%		
Average Annual Profit/Loss	\$208,613.68		
Ave Annual Compounded Return	149.7%		
Average Monthly Profit/Loss	\$17,384.47		
Ave Monthly Compounded Return	7.924%		
Average Weekly Profit/Loss	\$3,981.30		
Ave Weekly Compounded Return	1.762%		
Average Daily Profit/Loss	\$571.15		
Ave Daily Compounded Return	0.2508%		

Closed Trade Drawdowns	All Trades	Long	Short
Number of Drawdowns	158	89	56
Average Drawdown	(\$5,021.09)	(\$4,690.28)	(\$6,482.28)
Average Drawdown (%)	1.798%	2.220%	4.748%
Average Length of Drawdowns	6 days 15 hours	11 days 12 hours	19 days 13 hours

Average Trades in Drawdowns	5	4	7
Worst Case Drawdown	(\$52,585.00)	(\$37,342.50)	(\$40,982.50)
/Percent of Equity	5.873%	7.485%	9.695%
Date at Trough	8/16/2011 10:29:00 AM	8/25/2011 9:42:00 AM	8/8/2011 9:35:00 AM
Trade Number at Trough	1,200	1,210	1,188
Length of Drawdown	49 days 2 hours	55 days 2 hours	121 days 20 hours
Trades in Drawdown	60	25	62
Worst Case Drawdown (%)	8.218%	10.10%	26.47%
/Equity Value	(\$11,650.00)	(\$9,987.50)	(\$4,965.00)
Date at Trough	10/10/2008 4:15:00 PM	12/5/2008 5:35:00 PM	12/7/2007 2:45:00 PM
Trade Number at Trough	376	420	128
Length of Drawdown	42 days 5 hours	92 days 40 min	89 days 4 hours
Trades in Drawdown	32	28	25
Longest Drawdown	49 days 2 hours	124 days 7 hours	121 days 20 hours
Start of Drawdown	7/22/2011 6:23:00 AM	9/10/2009 9:35:00 AM	5/10/2011 1:05:00 PM
End of Drawdown	9/9/2011 9:15:00 AM	1/12/2010 4:45:00 PM	9/9/2011 9:15:00 AM
Percent of Equity	5.873%	8.631%	9.695%

Annual Returns

Year	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac	Sharpe
2012	\$14,385.00	\$0.00	\$964,137.50	1.515	0.3990	10	70.00	3.404	0.2887
2011	\$218,507.50	\$0.00	\$949,752.50	29.88	5.873	327	63.30	1.437	0.7593
2010	\$341,002.50	\$0.00	\$731,245.00	87.38	2.848	265	73.58	2.357	1.483
2009	\$218,642.50	\$0.00	\$390,242.50	127.4	6.010	319	68.97	1.864	1.346
2008	\$134,037.50	\$0.00	\$171,600.00	356.8	8.218	297	76.77	2.036	1.857
2007	\$22,562.50	\$0.00	\$37,562.50	150.4	7.976	145	74.48	2.470	0.8869
Ave	\$158,189.58	\$0.00	\$540,756.67	125.6	5.221	227.2	71.18	2.261	1.104
SD	\$126,784.19	\$0.00	\$398,735.57	126.6	3.050	125.4	4.822	0.6702	0.5657

Monthly Returns

Month	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
1-2012	\$14,385.00	\$0.00	\$964,137.50	1.515	0.3990	10	70.00	3.404
12-2011	\$7,280.00	\$0.00	\$949,752.50	0.7724	2.024	26	61.54	1.143
11-2011	\$46,195.00	\$0.00	\$942,472.50	5.154	1.761	36	66.67	2.106
10-2011	(\$747.50)	\$0.00	\$896,277.50	-0.0833	2.764	29	58.62	0.9862
9-2011	\$32,662.50	\$0.00	\$897,025.00	3.779	1.884	43	65.12	1.541
8-2011	(\$17,225.00)	\$0.00	\$864,362.50	-1.954	4.409	41	46.34	0.7919
7-2011	\$11,277.50	\$0.00	\$881,587.50	1.296	2.189	22	59.09	1.330
6-2011	\$30,355.00	\$0.00	\$870,310.00	3.614	1.531	23	65.22	2.100
5-2011	(\$17,062.50)	\$0.00	\$839,955.00	-1.991	3.557	19	52.63	0.6379
4-2011	\$45,305.00	\$0.00	\$857,017.50	5.581	1.025	22	77.27	3.845
3-2011	\$53,977.50	\$0.00	\$811,712.50	7.124	1.743	31	74.19	2.876
2-2011	\$23,370.00	\$0.00	\$757,735.00	3.182	0.9917	17	76.47	2.111
1-2011	\$3,120.00	\$0.00	\$734,365.00	0.4267	2.575	18	66.67	1.088
12-2010	\$31,230.00	\$0.00	\$731,245.00	4.461	1.018	24	75.00	2.104
11-2010	\$57,197.50	\$0.00	\$700,015.00	8.898	0.9892	26	80.77	5.301
10-2010	\$19,222.50	\$0.00	\$642,817.50	3.083	1.629	19	68.42	1.876
9-2010	\$37,702.50	\$0.00	\$623,595.00	6.435	1.008	22	72.73	2.664

8-2010	\$37,735.00	\$0.00	\$585,892.50	6.884	1.519	28	71.43	2.243
7-2010	\$18,325.00	\$0.00	\$548,157.50	3.459	1.186	19	73.68	2.099
6-2010	\$25,800.00	\$0.00	\$529,832.50	5.119	2.535	25	68.00	2.105
5-2010	\$54,232.50	\$0.00	\$504,032.50	12.06	1.354	35	77.14	2.985
4-2010	\$562.50	\$0.00	\$449,800.00	0.1252	1.142	15	60.00	1.026
3-2010	\$1,687.50	\$0.00	\$449,237.50	0.3771	2.848	15	66.67	1.063
2-2010	\$17,595.00	\$0.00	\$447,550.00	4.092	2.728	15	66.67	2.263
1-2010	\$39,712.50	\$0.00	\$429,955.00	10.18	1.030	22	90.91	8.416
12-2009	\$20,710.00	\$0.00	\$390,242.50	5.604	2.164	20	70.00	2.849
11-2009	\$17,700.00	\$0.00	\$369,532.50	5.031	2.762	22	77.27	2.120
10-2009	\$5,600.00	\$0.00	\$351,832.50	1.617	2.581	21	61.90	1.223
9-2009	\$700.00	\$0.00	\$346,232.50	0.2026	5.185	15	60.00	1.029
8-2009	\$16,860.00	\$0.00	\$345,532.50	5.130	1.463	26	69.23	2.103
7-2009	\$38,767.50	\$0.00	\$328,672.50	13.37	1.187	23	82.61	4.650
6-2009	\$12,497.50	\$0.00	\$289,905.00	4.505	3.084	22	72.73	1.561
5-2009	\$15,785.00	\$0.00	\$277,407.50	6.034	2.459	25	68.00	1.826
4-2009	\$18,935.00	\$0.00	\$261,622.50	7.802	3.388	30	70.00	1.975
3-2009	\$40,442.50	\$0.00	\$242,687.50	20.00	5.426	49	65.31	1.933
2-2009	\$19,530.00	\$0.00	\$202,245.00	10.69	2.063	35	71.43	1.960
1-2009	\$11,115.00	\$0.00	\$182,715.00	6.477	6.010	31	61.29	1.425
12-2008	\$17,260.00	\$0.00	\$171,600.00	11.18	2.381	28	78.57	1.979
11-2008	\$20,537.50	\$0.00	\$154,340.00	15.35	4.370	23	86.96	3.142
10-2008	(\$4,987.50)	\$0.00	\$133,802.50	-3.594	8.007	26	61.54	0.8227
9-2008	\$17,687.50	\$0.00	\$138,790.00	14.61	6.321	30	80.00	2.015
8-2008	\$8,970.00	\$0.00	\$121,102.50	7.999	3.728	22	72.73	1.738
7-2008	\$15,072.50	\$0.00	\$112,132.50	15.53	2.806	27	74.07	2.757
6-2008	\$15,200.00	\$0.00	\$97,060.00	18.57	2.945	20	85.00	3.444
5-2008	\$13,395.00	\$0.00	\$81,860.00	19.56	2.814	25	76.00	3.220
4-2008	\$3,825.00	\$0.00	\$68,465.00	5.917	4.797	25	68.00	1.344
3-2008	\$12,300.00	\$0.00	\$64,640.00	23.50	4.260	25	84.00	2.734
2-2008	\$7,487.50	\$0.00	\$52,340.00	16.69	4.458	23	78.26	3.269
1-2008	\$7,290.00	\$0.00	\$44,852.50	19.41	2.222	23	78.26	4.352
12-2007	\$3,485.00	\$0.00	\$37,562.50	10.23	7.976	22	77.27	1.882
11-2007	\$4,960.00	\$0.00	\$34,077.50	17.03	6.958	27	70.37	2.042
10-2007	\$5,970.00	\$0.00	\$29,117.50	25.79	5.206	27	81.48	3.321
9-2007	\$2,692.50	\$0.00	\$23,147.50	13.16	3.165	22	68.18	3.253
8-2007	\$2,932.50	\$0.00	\$20,455.00	16.74	5.726	23	78.26	2.554
7-2007	\$2,522.50	\$0.00	\$17,522.50	16.82	3.550	24	70.83	3.567
Ave	\$17,257.05	\$0.00	\$416,369.73	8.082	3.006	24.78	71.11	2.367
SD	\$16,747.35	\$0.00	\$314,942.33	7.023	1.837	7.026	8.582	1.304

Weekly Returns

Week	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
1/15/2012	\$11,865.00	\$0.00	\$964,137.50	1.246	0.000	4	100.0	100.0
1/8/2012	(\$2,800.00)	\$0.00	\$952,272.50	-0.2932	0.3990	4	25.00	0.5322
1/1/2012	\$5,320.00	\$0.00	\$955,072.50	0.5601	0.000	2	100.0	100.0
12/25/2011	\$1,470.00	\$0.00	\$949,752.50	0.1550	0.2362	2	50.00	1.656
12/18/2011	\$13,055.00	\$0.00	\$948,282.50	1.396	0.000	3	100.0	100.0
12/11/2011	\$875.00	\$0.00	\$935,227.50	0.0936	2.024	9	55.56	1.045
12/4/2011	(\$9,660.00)	\$0.00	\$934,352.50	-1.023	1.205	8	50.00	0.5584
11/27/2011	\$19,005.00	\$0.00	\$944,012.50	2.055	0.8080	11	81.82	2.560

11/20/2011	\$20,507.50	\$0.00	\$925,007.50	2.267	0.4889	6	83.33	5.540
11/13/2011	\$5,395.00	\$0.00	\$904,500.00	0.6000	0.2831	5	60.00	2.129
11/6/2011	(\$5,297.50)	\$0.00	\$899,105.00	-0.5857	1.761	9	55.56	0.6714
10/30/2011	\$12,610.00	\$0.00	\$904,402.50	1.414	0.9925	12	66.67	2.066
10/23/2011	(\$21,125.00)	\$0.00	\$891,792.50	-2.314	2.314	9	22.22	0.2092
10/16/2011	(\$2,990.00)	\$0.00	\$912,917.50	-0.3265	1.036	5	60.00	0.6849
10/9/2011	\$19,272.50	\$0.00	\$915,907.50	2.149	0.8646	9	77.78	2.808
10/2/2011	(\$390.00)	\$0.00	\$896,635.00	-0.0435	0.8116	3	66.67	0.9464
9/25/2011	\$7,767.50	\$0.00	\$897,025.00	0.8735	0.5941	9	66.67	1.794
9/18/2011	(\$10,790.00)	\$0.00	\$889,257.50	-1.199	1.356	11	45.45	0.5067
9/11/2011	\$3,152.50	\$0.00	\$900,047.50	0.3515	1.884	10	50.00	1.155
9/4/2011	\$25,122.50	\$0.00	\$896,895.00	2.882	0.9498	10	90.00	3.985
8/28/2011	\$14,917.50	\$0.00	\$871,772.50	1.741	0.9545	10	90.00	2.807
8/21/2011	(\$6,110.00)	\$0.00	\$856,855.00	-0.7080	1.506	6	33.33	0.5300
8/14/2011	\$19,370.00	\$0.00	\$862,965.00	2.296	0.2961	10	70.00	5.082
8/7/2011	(\$17,127.50)	\$0.00	\$843,595.00	-1.990	2.069	11	27.27	0.4297
7/31/2011	(\$20,865.00)	\$0.00	\$860,722.50	-2.367	2.367	7	14.29	0.2199
7/24/2011	(\$7,085.00)	\$0.00	\$881,587.50	-0.7973	1.459	6	33.33	0.5505
7/17/2011	\$2,632.50	\$0.00	\$888,672.50	0.2971	0.7405	5	60.00	1.298
7/10/2011	\$5,687.50	\$0.00	\$886,040.00	0.6460	0.2510	7	71.43	2.287
7/3/2011	\$10,042.50	\$0.00	\$880,352.50	1.154	0.5836	4	75.00	2.943
6/26/2011	\$715.00	\$0.00	\$870,310.00	0.0822	0.4634	2	50.00	1.177
6/19/2011	\$6,305.00	\$0.00	\$869,595.00	0.7303	0.4798	5	80.00	2.504
6/12/2011	(\$10,822.50)	\$0.00	\$863,290.00	-1.238	1.531	7	28.57	0.4394
6/5/2011	\$16,802.50	\$0.00	\$874,112.50	1.960	0.0076	5	80.00	259.5
5/29/2011	\$15,145.00	\$0.00	\$857,310.00	1.798	0.2624	5	80.00	7.853
5/22/2011	(\$1,722.50)	\$0.00	\$842,165.00	-0.2041	1.313	7	57.14	0.8473
5/15/2011	(\$9,652.50)	\$0.00	\$843,887.50	-1.131	1.439	3	33.33	0.2143
5/8/2011	(\$9,977.50)	\$0.00	\$853,540.00	-1.155	1.155	3	33.33	0.2567
5/1/2011	\$6,500.00	\$0.00	\$863,517.50	0.7584	0.9223	5	80.00	1.820
4/24/2011	(\$1,007.50)	\$0.00	\$857,017.50	-0.1174	1.025	4	50.00	0.8864
4/17/2011	\$20,572.50	\$0.00	\$858,025.00	2.457	0.000	6	100.0	100.0
4/10/2011	\$19,500.00	\$0.00	\$837,452.50	2.384	0.000	5	100.0	100.0
4/3/2011	\$1,820.00	\$0.00	\$817,952.50	0.2230	0.5911	6	50.00	1.258
3/27/2011	\$1,820.00	\$0.00	\$816,132.50	0.2235	0.7834	5	60.00	1.284
3/20/2011	\$10,757.50	\$0.00	\$814,312.50	1.339	1.743	8	75.00	1.756
3/13/2011	\$7,930.00	\$0.00	\$803,555.00	0.9967	0.2778	8	62.50	2.794
3/6/2011	\$18,780.00	\$0.00	\$795,625.00	2.417	0.000	5	100.0	100.0
2/27/2011	\$19,110.00	\$0.00	\$776,845.00	2.522	0.4766	6	83.33	6.137
2/20/2011	(\$1,920.00)	\$0.00	\$757,735.00	-0.2527	0.9917	4	50.00	0.7470
2/13/2011	\$19,680.00	\$0.00	\$759,655.00	2.660	0.000	6	100.0	100.0
2/6/2011	(\$60.00)	\$0.00	\$739,975.00	-0.0081	0.8801	3	66.67	0.9909
1/30/2011	\$5,670.00	\$0.00	\$740,035.00	0.7721	0.9198	4	75.00	1.825
1/23/2011	(\$19,410.00)	\$0.00	\$734,365.00	-2.575	2.575	3	0.000	0.000
1/16/2011	\$16,050.00	\$0.00	\$753,775.00	2.176	0.000	5	100.0	100.0
1/9/2011	(\$5,580.00)	\$0.00	\$737,725.00	-0.7507	0.9243	4	50.00	0.5385
1/2/2011	\$12,060.00	\$0.00	\$743,305.00	1.649	0.5452	6	83.33	4.000
12/26/2010	\$5,070.00	\$0.00	\$731,245.00	0.6982	0.8549	4	75.00	1.809
12/19/2010	(\$1,260.00)	\$0.00	\$726,175.00	-0.1732	1.018	3	66.67	0.8313
12/12/2010	\$3,420.00	\$0.00	\$727,435.00	0.4724	0.6975	4	75.00	1.675
12/5/2010	\$2,910.00	\$0.00	\$724,015.00	0.4035	1.014	6	66.67	1.311
11/28/2010	\$30,480.00	\$0.00	\$721,105.00	4.413	0.0166	10	90.00	255.0

11/21/2010	\$17,985.00	\$0.00	\$690,625.00	2.674	0.3851	7	85.71	7.736
11/14/2010	(\$3,370.00)	\$0.00	\$672,640.00	-0.4985	0.9892	6	50.00	0.6830
11/7/2010	\$15,675.00	\$0.00	\$676,010.00	2.374	0.000	5	100.0	100.0
10/31/2010	\$17,517.50	\$0.00	\$660,335.00	2.725	0.000	5	80.00	100.0
10/24/2010	\$6,957.50	\$0.00	\$642,817.50	1.094	0.0171	3	66.67	64.25
10/17/2010	(\$2,420.00)	\$0.00	\$635,860.00	-0.3791	1.629	6	50.00	0.8049
10/10/2010	\$2,970.00	\$0.00	\$638,280.00	0.4675	0.8160	4	75.00	1.571
10/3/2010	\$5,060.00	\$0.00	\$635,310.00	0.8029	0.6622	4	75.00	2.195
9/26/2010	\$12,127.50	\$0.00	\$630,250.00	1.962	0.6092	6	83.33	4.173
9/19/2010	\$12,622.50	\$0.00	\$618,122.50	2.085	0.6903	4	75.00	3.981
9/12/2010	\$16,995.00	\$0.00	\$605,500.00	2.888	0.000	5	100.0	100.0
9/5/2010	(\$1,677.50)	\$0.00	\$588,505.00	-0.2842	0.9901	4	50.00	0.7636
8/29/2010	\$7,067.50	\$0.00	\$590,182.50	1.212	0.7817	6	66.67	1.941
8/22/2010	\$8,140.00	\$0.00	\$583,115.00	1.416	0.7907	5	80.00	2.751
8/15/2010	\$10,692.50	\$0.00	\$574,975.00	1.895	0.9260	5	80.00	3.046
8/8/2010	\$16,500.00	\$0.00	\$564,282.50	3.012	1.115	10	70.00	2.444
8/1/2010	(\$375.00)	\$0.00	\$547,782.50	-0.0684	1.519	7	57.14	0.9586
7/25/2010	\$225.00	\$0.00	\$548,157.50	0.0411	0.9442	4	75.00	1.043
7/18/2010	\$5,775.00	\$0.00	\$547,932.50	1.065	0.6271	4	50.00	2.699
7/11/2010	\$5,375.00	\$0.00	\$542,157.50	1.001	0.3167	4	75.00	4.162
7/4/2010	\$7,750.00	\$0.00	\$536,782.50	1.465	0.000	4	100.0	100.0
6/27/2010	\$7,025.00	\$0.00	\$529,032.50	1.346	1.186	5	80.00	2.106
6/20/2010	(\$300.00)	\$0.00	\$522,007.50	-0.0574	1.560	7	42.86	0.9647
6/13/2010	\$5,150.00	\$0.00	\$522,307.50	0.9958	0.9905	6	83.33	1.986
6/6/2010	\$4,125.00	\$0.00	\$517,157.50	0.8040	1.545	6	66.67	1.521
5/30/2010	\$9,000.00	\$0.00	\$513,032.50	1.786	0.3373	4	75.00	6.294
5/23/2010	\$5,600.00	\$0.00	\$504,032.50	1.124	1.196	8	75.00	1.489
5/16/2010	\$10,850.00	\$0.00	\$498,432.50	2.225	0.8648	7	71.43	2.831
5/9/2010	\$21,025.00	\$0.00	\$487,582.50	4.506	1.354	11	81.82	4.272
5/2/2010	\$16,757.50	\$0.00	\$466,557.50	3.726	0.3950	9	77.78	5.767
4/25/2010	(\$720.00)	\$0.00	\$449,800.00	-0.1598	0.8629	3	66.67	0.8161
4/18/2010	\$180.00	\$0.00	\$450,520.00	0.0400	0.9841	3	66.67	1.040
4/11/2010	(\$1,147.50)	\$0.00	\$450,340.00	-0.2542	0.8029	4	50.00	0.8023
4/4/2010	\$2,205.00	\$0.00	\$451,487.50	0.4908	0.7413	3	66.67	1.658
3/28/2010	\$45.00	\$0.00	\$449,282.50	0.0100	0.8146	2	50.00	1.012
3/21/2010	(\$5,422.50)	\$0.00	\$449,237.50	-1.193	2.219	4	50.00	0.4680
3/14/2010	\$9,292.50	\$0.00	\$454,660.00	2.086	0.000	3	100.0	100.0
3/7/2010	(\$2,407.50)	\$0.00	\$445,367.50	-0.5377	1.276	3	66.67	0.5787
2/28/2010	\$225.00	\$0.00	\$447,775.00	0.0503	2.413	5	60.00	1.020
2/21/2010	\$2,227.50	\$0.00	\$447,550.00	0.5002	0.7225	4	50.00	1.692
2/14/2010	(\$6,457.50)	\$0.00	\$445,322.50	-1.429	2.020	3	33.33	0.2966
2/7/2010	\$3,690.00	\$0.00	\$451,780.00	0.8235	0.3414	3	66.67	3.412
1/31/2010	\$18,135.00	\$0.00	\$448,090.00	4.218	0.000	5	100.0	100.0
1/24/2010	\$8,415.00	\$0.00	\$429,955.00	1.996	0.000	4	100.0	100.0
1/17/2010	\$11,047.50	\$0.00	\$421,540.00	2.691	1.030	6	83.33	3.531
1/10/2010	\$7,425.00	\$0.00	\$410,492.50	1.842	0.2406	5	80.00	8.500
1/3/2010	\$12,825.00	\$0.00	\$403,067.50	3.286	0.000	7	100.0	100.0
12/27/2009	\$6,705.00	\$0.00	\$390,242.50	1.748	0.000	3	100.0	100.0
12/20/2009	\$11,285.00	\$0.00	\$383,537.50	3.032	0.000	5	100.0	100.0
12/13/2009	\$3,280.00	\$0.00	\$372,252.50	0.8890	0.8348	4	75.00	2.065
12/6/2009	\$760.00	\$0.00	\$368,972.50	0.2064	1.271	4	50.00	1.162
11/29/2009	(\$1,320.00)	\$0.00	\$368,212.50	-0.3572	0.9043	4	25.00	0.6163

11/22/2009	\$13,000.00	\$0.00	\$369,532.50	3.646	0.000	7	100.0	100.0
11/15/2009	\$1,960.00	\$0.00	\$356,532.50	0.5528	0.7461	3	66.67	1.731
11/8/2009	\$7,420.00	\$0.00	\$354,572.50	2.137	0.8296	6	83.33	3.576
11/1/2009	(\$4,680.00)	\$0.00	\$347,152.50	-1.330	1.949	6	50.00	0.5430
10/25/2009	(\$3,140.00)	\$0.00	\$351,832.50	-0.8846	2.294	3	33.33	0.6199
10/18/2009	(\$2,600.00)	\$0.00	\$354,972.50	-0.7271	1.301	5	60.00	0.6927
10/11/2009	\$1,300.00	\$0.00	\$357,572.50	0.3649	0.9913	6	50.00	1.259
10/4/2009	\$4,480.00	\$0.00	\$356,272.50	1.273	0.9398	4	75.00	2.325
9/27/2009	\$1,780.00	\$0.00	\$351,792.50	0.5086	1.080	4	75.00	1.471
9/20/2009	\$10,280.00	\$0.00	\$350,012.50	3.026	0.000	4	100.0	100.0
9/13/2009	(\$10,020.00)	\$0.00	\$339,732.50	-2.865	2.865	4	25.00	0.1678
9/6/2009	(\$5,640.00)	\$0.00	\$349,752.50	-1.587	2.389	3	33.33	0.3411
8/30/2009	\$10,260.00	\$0.00	\$355,392.50	2.973	0.000	4	100.0	100.0
8/23/2009	\$3,880.00	\$0.00	\$345,132.50	1.137	0.6063	4	75.00	2.865
8/16/2009	\$7,220.00	\$0.00	\$341,252.50	2.161	1.463	9	77.78	2.462
8/9/2009	\$5,180.00	\$0.00	\$334,032.50	1.575	1.036	5	80.00	2.489
8/2/2009	\$180.00	\$0.00	\$328,852.50	0.0548	0.6450	7	42.86	1.038
7/26/2009	\$4,940.00	\$0.00	\$328,672.50	1.526	0.000	2	100.0	100.0
7/19/2009	\$1,180.00	\$0.00	\$323,732.50	0.3658	1.187	4	50.00	1.238
7/12/2009	\$18,840.00	\$0.00	\$322,552.50	6.203	0.7935	8	87.50	8.302
7/5/2009	\$2,780.00	\$0.00	\$303,712.50	0.9238	1.016	4	75.00	1.903
6/28/2009	\$14,475.00	\$0.00	\$300,932.50	5.053	0.000	7	100.0	100.0
6/21/2009	(\$4,935.00)	\$0.00	\$286,457.50	-1.694	2.577	3	33.33	0.3487
6/14/2009	\$6,022.50	\$0.00	\$291,392.50	2.110	1.414	7	71.43	1.834
6/7/2009	\$5,827.50	\$0.00	\$285,370.00	2.085	0.000	3	100.0	100.0
5/31/2009	\$2,135.00	\$0.00	\$279,542.50	0.7696	2.609	7	71.43	1.285
5/24/2009	\$752.50	\$0.00	\$277,407.50	0.2720	1.561	3	66.67	1.173
5/17/2009	\$5,162.50	\$0.00	\$276,655.00	1.902	0.7614	6	66.67	3.479
5/10/2009	\$577.50	\$0.00	\$271,492.50	0.2132	2.440	10	60.00	1.063
5/3/2009	\$11,007.50	\$0.00	\$270,915.00	4.235	0.000	4	100.0	100.0
4/26/2009	(\$5,127.50)	\$0.00	\$259,907.50	-1.935	2.087	7	28.57	0.4311
4/19/2009	\$3,972.50	\$0.00	\$265,035.00	1.522	1.331	6	66.67	1.556
4/12/2009	\$665.00	\$0.00	\$261,062.50	0.2554	1.686	5	60.00	1.119
4/5/2009	\$8,680.00	\$0.00	\$260,397.50	3.448	0.000	8	100.0	100.0
3/29/2009	\$24,675.00	\$0.00	\$251,717.50	10.87	0.4903	12	91.67	21.74
3/22/2009	(\$577.50)	\$0.00	\$227,042.50	-0.2537	5.426	9	55.56	0.9585
3/15/2009	\$14,620.00	\$0.00	\$227,620.00	6.864	2.063	6	83.33	4.049
3/8/2009	\$5,865.00	\$0.00	\$213,000.00	2.831	2.216	12	58.33	1.544
3/1/2009	\$4,890.00	\$0.00	\$207,135.00	2.418	3.518	16	56.25	1.354
2/22/2009	\$8,910.00	\$0.00	\$202,245.00	4.609	2.063	11	81.82	2.614
2/15/2009	\$1,935.00	\$0.00	\$193,335.00	1.011	2.030	11	63.64	1.208
2/8/2009	\$7,965.00	\$0.00	\$191,400.00	4.342	1.736	9	77.78	3.231
2/1/2009	\$720.00	\$0.00	\$183,435.00	0.3941	1.059	4	50.00	1.372
1/25/2009	\$1,575.00	\$0.00	\$182,715.00	0.8695	2.103	10	70.00	1.187
1/18/2009	\$5,970.00	\$0.00	\$181,140.00	3.408	1.501	8	62.50	2.147
1/11/2009	(\$5,475.00)	\$0.00	\$175,170.00	-3.031	3.911	5	40.00	0.3447
1/4/2009	\$5,115.00	\$0.00	\$180,645.00	2.914	2.185	6	50.00	2.231
12/28/2008	\$3,600.00	\$0.00	\$175,530.00	2.094	2.381	5	80.00	1.860
12/21/2008	\$6,915.00	\$0.00	\$171,930.00	4.191	2.199	6	83.33	2.815
12/14/2008	\$6,200.00	\$0.00	\$165,015.00	3.904	0.0305	6	83.33	125.0
12/7/2008	\$1,337.50	\$0.00	\$158,815.00	0.8493	2.149	7	71.43	1.226
11/30/2008	\$3,137.50	\$0.00	\$157,477.50	2.033	2.280	6	83.33	1.854

11/23/2008	(\$975.00)	\$0.00	\$154,340.00	-0.6278	4.370	7	71.43	0.8564
11/16/2008	\$6,425.00	\$0.00	\$155,315.00	4.315	0.000	4	100.0	100.0
11/9/2008	\$5,200.00	\$0.00	\$148,890.00	3.619	1.879	6	83.33	2.857
11/2/2008	\$9,887.50	\$0.00	\$143,690.00	7.390	0.000	6	100.0	100.0
10/26/2008	(\$2,500.00)	\$0.00	\$133,802.50	-1.834	3.457	5	60.00	0.5772
10/19/2008	\$887.50	\$0.00	\$136,302.50	0.6554	2.768	6	66.67	1.164
10/12/2008	\$5,300.00	\$0.00	\$135,415.00	4.073	0.000	4	100.0	100.0
10/5/2008	(\$7,462.50)	\$0.00	\$130,115.00	-5.424	5.424	8	37.50	0.4232
9/28/2008	(\$262.50)	\$0.00	\$137,577.50	-0.1904	2.731	4	75.00	0.9320
9/21/2008	\$5,350.00	\$0.00	\$137,840.00	4.038	2.769	8	87.50	2.363
9/14/2008	\$3,387.50	\$0.00	\$132,490.00	2.624	3.854	6	66.67	1.681
9/7/2008	\$5,487.50	\$0.00	\$129,102.50	4.439	3.849	9	77.78	2.076
8/31/2008	\$2,512.50	\$0.00	\$123,615.00	2.075	2.760	6	83.33	1.734
8/24/2008	\$925.00	\$0.00	\$121,102.50	0.7697	2.694	4	75.00	1.286
8/17/2008	\$737.50	\$0.00	\$120,177.50	0.6175	2.337	4	75.00	1.263
8/10/2008	\$6,487.50	\$0.00	\$119,440.00	5.744	1.647	7	85.71	4.433
8/3/2008	\$2,910.00	\$0.00	\$112,952.50	2.644	1.899	6	66.67	2.366
7/27/2008	(\$4,607.50)	\$0.00	\$110,042.50	-4.019	4.618	4	25.00	0.1724
7/20/2008	\$11,050.00	\$0.00	\$114,650.00	10.67	0.1220	10	90.00	79.93
7/13/2008	\$3,700.00	\$0.00	\$103,600.00	3.704	1.976	5	80.00	2.859
7/6/2008	\$4,660.00	\$0.00	\$99,900.00	4.893	0.0412	6	83.33	117.5
6/29/2008	(\$4,660.00)	\$0.00	\$95,240.00	-4.665	5.185	4	25.00	0.1924
6/22/2008	\$5,290.00	\$0.00	\$99,900.00	5.591	0.000	4	100.0	100.0
6/15/2008	\$3,940.00	\$0.00	\$94,610.00	4.345	0.000	4	100.0	100.0
6/8/2008	\$500.00	\$0.00	\$90,670.00	0.5545	2.945	5	60.00	1.148
6/1/2008	\$8,310.00	\$0.00	\$90,170.00	10.15	0.000	6	100.0	100.0
5/25/2008	\$2,570.00	\$0.00	\$81,860.00	3.241	2.814	7	57.14	1.682
5/18/2008	\$3,150.00	\$0.00	\$79,290.00	4.137	0.3769	5	80.00	11.86
5/11/2008	\$3,407.50	\$0.00	\$76,140.00	4.685	0.000	4	100.0	100.0
5/4/2008	\$2,820.00	\$0.00	\$72,732.50	4.034	2.116	6	83.33	2.889
4/27/2008	\$15.00	\$0.00	\$69,912.50	0.0215	3.509	7	57.14	1.004
4/20/2008	\$1,732.50	\$0.00	\$69,897.50	2.542	2.805	6	66.67	1.715
4/13/2008	\$1,432.50	\$0.00	\$68,165.00	2.147	2.719	6	83.33	1.752
4/6/2008	\$30.00	\$0.00	\$66,732.50	0.0450	1.972	4	50.00	1.020
3/30/2008	\$3,157.50	\$0.00	\$66,702.50	4.969	3.094	6	83.33	2.482
3/23/2008	\$2,040.00	\$0.00	\$63,545.00	3.317	4.260	7	71.43	1.515
3/16/2008	\$1,350.00	\$0.00	\$61,505.00	2.244	3.354	5	80.00	1.669
3/9/2008	\$5,790.00	\$0.00	\$60,155.00	10.65	0.000	7	100.0	100.0
3/2/2008	\$2,025.00	\$0.00	\$54,365.00	3.869	2.109	5	80.00	2.812
2/24/2008	\$3,082.50	\$0.00	\$52,340.00	6.258	0.5110	6	83.33	13.09
2/17/2008	\$1,755.00	\$0.00	\$49,257.50	3.695	1.075	4	75.00	4.391
2/10/2008	\$2,992.50	\$0.00	\$47,502.50	6.723	1.043	8	87.50	7.234
2/3/2008	(\$342.50)	\$0.00	\$44,510.00	-0.7636	4.458	5	60.00	0.8327
1/27/2008	\$1,115.00	\$0.00	\$44,852.50	2.549	0.000	3	100.0	100.0
Ave	\$4,425.00	\$0.00	\$462,476.05	1.527	1.266	5.760	70.20	22.92
SD	\$8,074.63	\$0.00	\$293,395.92	2.427	1.163	2.357	21.17	44.77

Daily Returns

Day	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
1/20/2012	\$3,010.00	\$0.00	\$964,137.50	0.3132	0.000	1	100.0	100.0
1/19/2012	\$8,855.00	\$0.00	\$961,127.50	0.9299	0.000	3	100.0	100.0

There is a substantial risk of loss in futures trading. Past performance is not indicative of future results.
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1/13/2012	(\$3,815.00)	\$0.00	\$952,272.50	-0.3990	0.3990	1	0.000	0.000
1/12/2012	\$3,185.00	\$0.00	\$956,087.50	0.3342	0.000	1	100.0	100.0
1/10/2012	(\$2,170.00)	\$0.00	\$952,902.50	-0.2272	0.2272	2	0.000	0.000
1/6/2012	\$3,360.00	\$0.00	\$955,072.50	0.3530	0.000	1	100.0	100.0
1/3/2012	\$1,960.00	\$0.00	\$951,712.50	0.2064	0.000	1	100.0	100.0
12/29/2011	\$3,710.00	\$0.00	\$949,752.50	0.3922	0.000	1	100.0	100.0
12/27/2011	(\$2,240.00)	\$0.00	\$946,042.50	-0.2362	0.2362	1	0.000	0.000
12/20/2011	\$13,055.00	\$0.00	\$948,282.50	1.396	0.000	3	100.0	100.0
12/16/2011	\$3,535.00	\$0.00	\$935,227.50	0.3794	0.000	1	100.0	100.0
12/15/2011	(\$16,870.00)	\$0.00	\$931,692.50	-1.778	1.778	3	0.000	0.000
12/13/2011	(\$1,645.00)	\$0.00	\$948,562.50	-0.1731	0.2503	2	50.00	0.3088
12/12/2011	\$15,855.00	\$0.00	\$950,207.50	1.697	0.000	3	100.0	100.0
12/9/2011	(\$8,190.00)	\$0.00	\$934,352.50	-0.8689	0.8689	1	0.000	0.000
12/8/2011	\$9,905.00	\$0.00	\$942,542.50	1.062	0.000	3	100.0	100.0
12/6/2011	(\$8,365.00)	\$0.00	\$932,637.50	-0.8889	0.8889	1	0.000	0.000
12/5/2011	(\$3,010.00)	\$0.00	\$941,002.50	-0.3189	0.3189	3	33.33	0.4342
12/2/2011	\$3,010.00	\$0.00	\$944,012.50	0.3199	0.000	1	100.0	100.0
12/1/2011	(\$1,470.00)	\$0.00	\$941,002.50	-0.1560	0.8080	3	66.67	0.8082
11/30/2011	\$16,835.00	\$0.00	\$942,472.50	1.819	0.000	3	100.0	100.0
11/29/2011	(\$4,515.00)	\$0.00	\$925,637.50	-0.4854	0.4854	1	0.000	0.000
11/28/2011	\$5,145.00	\$0.00	\$930,152.50	0.5562	0.000	3	100.0	100.0
11/23/2011	\$5,460.00	\$0.00	\$925,007.50	0.5938	0.000	1	100.0	100.0
11/22/2011	(\$1,560.00)	\$0.00	\$919,547.50	-0.1694	0.4889	2	50.00	0.6547
11/21/2011	\$16,607.50	\$0.00	\$921,107.50	1.836	0.000	3	100.0	100.0
11/18/2011	(\$2,567.50)	\$0.00	\$904,500.00	-0.2831	0.2831	1	0.000	0.000
11/17/2011	\$7,540.00	\$0.00	\$907,067.50	0.8382	0.000	2	100.0	100.0
11/16/2011	(\$2,210.00)	\$0.00	\$899,527.50	-0.2451	0.2451	1	0.000	0.000
11/15/2011	\$2,632.50	\$0.00	\$901,737.50	0.2928	0.000	1	100.0	100.0
11/10/2011	(\$14,690.00)	\$0.00	\$899,105.00	-1.608	1.608	3	0.000	0.000
11/9/2011	\$4,485.00	\$0.00	\$913,795.00	0.4932	0.1562	3	66.67	4.136
11/8/2011	\$4,907.50	\$0.00	\$909,310.00	0.5426	0.000	3	100.0	100.0
11/4/2011	\$2,015.00	\$0.00	\$904,402.50	0.2233	0.2831	2	50.00	1.785
11/3/2011	\$6,272.50	\$0.00	\$902,387.50	0.7000	0.5402	4	75.00	2.295
11/2/2011	(\$2,210.00)	\$0.00	\$896,115.00	-0.2460	0.2460	1	0.000	0.000
11/1/2011	\$2,047.50	\$0.00	\$898,325.00	0.2284	0.2454	2	50.00	1.926
10/31/2011	\$4,485.00	\$0.00	\$896,277.50	0.5029	0.000	3	100.0	100.0
10/28/2011	(\$1,917.50)	\$0.00	\$891,792.50	-0.2146	0.2146	1	0.000	0.000
10/27/2011	(\$3,120.00)	\$0.00	\$893,710.00	-0.3479	0.9652	4	50.00	0.6418
10/26/2011	(\$10,595.00)	\$0.00	\$896,830.00	-1.168	1.168	3	0.000	0.000
10/25/2011	(\$5,492.50)	\$0.00	\$907,425.00	-0.6016	0.6016	1	0.000	0.000
10/21/2011	\$2,795.00	\$0.00	\$912,917.50	0.3071	0.000	1	100.0	100.0
10/20/2011	\$3,120.00	\$0.00	\$910,122.50	0.3440	0.000	1	100.0	100.0
10/19/2011	\$585.00	\$0.00	\$907,002.50	0.0645	0.000	1	100.0	100.0
10/18/2011	(\$7,280.00)	\$0.00	\$906,417.50	-0.7968	0.7968	1	0.000	0.000
10/17/2011	(\$2,210.00)	\$0.00	\$913,697.50	-0.2413	0.2413	1	0.000	0.000
10/14/2011	\$6,695.00	\$0.00	\$915,907.50	0.7364	0.000	1	100.0	100.0
10/13/2011	(\$7,930.00)	\$0.00	\$909,212.50	-0.8646	0.8646	1	0.000	0.000
10/12/2011	\$3,185.00	\$0.00	\$917,142.50	0.3485	0.2987	3	66.67	2.167
10/11/2011	\$2,470.00	\$0.00	\$913,957.50	0.2710	0.000	1	100.0	100.0
10/10/2011	\$14,852.50	\$0.00	\$911,487.50	1.656	0.000	3	100.0	100.0
10/7/2011	\$3,932.50	\$0.00	\$896,635.00	0.4405	0.000	1	100.0	100.0
10/6/2011	\$2,957.50	\$0.00	\$892,702.50	0.3324	0.000	1	100.0	100.0

10/4/2011	(\$7,280.00)	\$0.00	\$889,745.00	-0.8116	0.8116	1	0.000	0.000
9/30/2011	\$5,265.00	\$0.00	\$897,025.00	0.5904	0.000	2	100.0	100.0
9/29/2011	\$1,267.50	\$0.00	\$891,760.00	0.1423	0.5941	5	60.00	1.167
9/27/2011	\$1,235.00	\$0.00	\$890,492.50	0.1389	0.2476	2	50.00	1.559
9/23/2011	(\$3,022.50)	\$0.00	\$889,257.50	-0.3387	0.6860	2	50.00	0.5079
9/22/2011	(\$1,527.50)	\$0.00	\$892,280.00	-0.1709	0.8952	4	50.00	0.8105
9/20/2011	(\$5,752.50)	\$0.00	\$893,807.50	-0.6395	0.6395	2	0.000	0.000
9/19/2011	(\$487.50)	\$0.00	\$899,560.00	-0.0542	0.2127	3	66.67	0.7458
9/16/2011	\$2,957.50	\$0.00	\$900,047.50	0.3297	0.000	1	100.0	100.0
9/15/2011	\$17,095.00	\$0.00	\$897,090.00	1.943	0.3766	5	80.00	6.058
9/13/2011	(\$6,630.00)	\$0.00	\$879,995.00	-0.7478	0.7478	1	0.000	0.000
9/12/2011	(\$10,270.00)	\$0.00	\$886,625.00	-1.145	1.145	3	0.000	0.000
9/9/2011	\$4,257.50	\$0.00	\$896,895.00	0.4770	0.000	1	100.0	100.0
9/8/2011	\$8,677.50	\$0.00	\$892,637.50	0.9817	0.000	2	100.0	100.0
9/7/2011	\$6,142.50	\$0.00	\$883,960.00	0.6997	0.000	3	100.0	100.0
9/6/2011	(\$8,417.50)	\$0.00	\$877,817.50	-0.9498	0.9498	1	0.000	0.000
9/5/2011	\$14,462.50	\$0.00	\$886,235.00	1.659	0.000	3	100.0	100.0
9/2/2011	\$2,827.50	\$0.00	\$871,772.50	0.3254	0.000	2	100.0	100.0
9/1/2011	\$4,582.50	\$0.00	\$868,945.00	0.5302	0.000	1	100.0	100.0
8/31/2011	\$7,767.50	\$0.00	\$864,362.50	0.9068	0.000	3	100.0	100.0
8/30/2011	(\$8,255.00)	\$0.00	\$856,595.00	-0.9545	0.9545	1	0.000	0.000
8/29/2011	\$7,995.00	\$0.00	\$864,850.00	0.9331	0.000	3	100.0	100.0
8/26/2011	\$2,470.00	\$0.00	\$856,855.00	0.2891	0.000	1	100.0	100.0
8/25/2011	\$1,202.50	\$0.00	\$854,385.00	0.1409	0.3771	2	50.00	1.374
8/22/2011	(\$9,782.50)	\$0.00	\$853,182.50	-1.134	1.134	3	0.000	0.000
8/19/2011	\$3,932.50	\$0.00	\$862,965.00	0.4578	0.000	1	100.0	100.0
8/18/2011	\$13,845.00	\$0.00	\$859,032.50	1.638	0.2604	4	75.00	7.174
8/16/2011	\$260.00	\$0.00	\$845,187.50	0.0308	0.2616	2	50.00	1.118
8/15/2011	\$1,332.50	\$0.00	\$844,927.50	0.1580	0.0346	3	66.67	5.556
8/12/2011	(\$7,280.00)	\$0.00	\$843,595.00	-0.8556	0.8556	1	0.000	0.000
8/11/2011	\$1,365.00	\$0.00	\$850,875.00	0.1607	0.3198	2	50.00	1.500
8/10/2011	\$6,597.50	\$0.00	\$849,510.00	0.7827	0.2595	3	66.67	3.985
8/9/2011	(\$8,515.00)	\$0.00	\$842,912.50	-1.000	1.000	2	0.000	0.000
8/8/2011	(\$9,295.00)	\$0.00	\$851,427.50	-1.080	1.080	3	0.000	0.000
8/5/2011	(\$7,930.00)	\$0.00	\$860,722.50	-0.9129	0.9129	1	0.000	0.000
8/4/2011	\$3,152.50	\$0.00	\$868,652.50	0.3642	0.3154	2	50.00	2.155
8/2/2011	(\$5,817.50)	\$0.00	\$865,500.00	-0.6677	0.6677	1	0.000	0.000
8/1/2011	(\$10,270.00)	\$0.00	\$871,317.50	-1.165	1.165	3	0.000	0.000
7/29/2011	\$5,882.50	\$0.00	\$881,587.50	0.6717	0.000	1	100.0	100.0
7/28/2011	(\$5,980.00)	\$0.00	\$875,705.00	-0.6782	0.6782	1	0.000	0.000
7/26/2011	\$2,795.00	\$0.00	\$881,685.00	0.3180	0.000	1	100.0	100.0
7/25/2011	(\$9,782.50)	\$0.00	\$878,890.00	-1.101	1.101	3	0.000	0.000
7/22/2011	(\$6,630.00)	\$0.00	\$888,672.50	-0.7405	0.7405	1	0.000	0.000
7/21/2011	\$6,207.50	\$0.00	\$895,302.50	0.6982	0.000	1	100.0	100.0
7/20/2011	(\$2,210.00)	\$0.00	\$889,095.00	-0.2480	0.2480	1	0.000	0.000
7/19/2011	\$2,990.00	\$0.00	\$891,305.00	0.3366	0.000	1	100.0	100.0
7/18/2011	\$2,275.00	\$0.00	\$888,315.00	0.2568	0.000	1	100.0	100.0
7/15/2011	\$3,152.50	\$0.00	\$886,040.00	0.3571	0.000	2	100.0	100.0
7/14/2011	\$2,470.00	\$0.00	\$882,887.50	0.2805	0.000	1	100.0	100.0
7/13/2011	(\$2,210.00)	\$0.00	\$880,417.50	-0.2504	0.2504	1	0.000	0.000
7/11/2011	\$2,275.00	\$0.00	\$882,627.50	0.2584	0.2510	3	66.67	2.029
7/8/2011	(\$910.00)	\$0.00	\$880,352.50	-0.1033	0.5836	2	50.00	0.8239

7/7/2011	\$4,257.50	\$0.00	\$881,262.50	0.4855	0.000	1	100.0	100.0
7/5/2011	\$6,695.00	\$0.00	\$877,005.00	0.7693	0.000	1	100.0	100.0
6/30/2011	\$4,745.00	\$0.00	\$870,310.00	0.5482	0.000	1	100.0	100.0
6/28/2011	(\$4,030.00)	\$0.00	\$865,565.00	-0.4634	0.4634	1	0.000	0.000
6/24/2011	(\$4,192.50)	\$0.00	\$869,595.00	-0.4798	0.4798	1	0.000	0.000
6/23/2011	\$3,770.00	\$0.00	\$873,787.50	0.4333	0.000	2	100.0	100.0
6/21/2011	\$6,727.50	\$0.00	\$870,017.50	0.7793	0.000	2	100.0	100.0
6/17/2011	(\$2,567.50)	\$0.00	\$863,290.00	-0.2965	0.2965	1	0.000	0.000
6/16/2011	(\$6,142.50)	\$0.00	\$865,857.50	-0.7044	0.7044	1	0.000	0.000
6/15/2011	\$942.50	\$0.00	\$872,000.00	0.1082	0.5671	3	33.33	1.191
6/14/2011	(\$3,055.00)	\$0.00	\$871,057.50	-0.3495	0.6450	2	50.00	0.4598
6/10/2011	\$8,027.50	\$0.00	\$874,112.50	0.9269	0.000	2	100.0	100.0
6/9/2011	\$6,370.00	\$0.00	\$866,085.00	0.7409	0.000	1	100.0	100.0
6/7/2011	\$2,470.00	\$0.00	\$859,715.00	0.2881	0.000	1	100.0	100.0
6/6/2011	(\$65.00)	\$0.00	\$857,245.00	-0.0076	0.0076	1	0.000	0.000
6/3/2011	\$8,677.50	\$0.00	\$857,310.00	1.023	0.000	2	100.0	100.0
6/2/2011	\$8,677.50	\$0.00	\$848,632.50	1.033	0.000	2	100.0	100.0
5/31/2011	(\$2,210.00)	\$0.00	\$839,955.00	-0.2624	0.2624	1	0.000	0.000
5/27/2011	\$6,565.00	\$0.00	\$842,165.00	0.7857	0.000	2	100.0	100.0
5/26/2011	\$2,795.00	\$0.00	\$835,600.00	0.3356	0.000	1	100.0	100.0
5/24/2011	(\$8,255.00)	\$0.00	\$832,805.00	-0.9815	0.9815	1	0.000	0.000
5/23/2011	(\$2,827.50)	\$0.00	\$841,060.00	-0.3351	0.3351	3	33.33	0.0645
5/20/2011	\$2,632.50	\$0.00	\$843,887.50	0.3129	0.000	1	100.0	100.0
5/19/2011	(\$6,955.00)	\$0.00	\$841,255.00	-0.8200	0.8200	1	0.000	0.000
5/17/2011	(\$5,330.00)	\$0.00	\$848,210.00	-0.6245	0.6245	1	0.000	0.000
5/12/2011	(\$3,835.00)	\$0.00	\$853,540.00	-0.4473	0.8457	2	50.00	0.4732
5/10/2011	(\$6,142.50)	\$0.00	\$857,375.00	-0.7113	0.7113	1	0.000	0.000
5/6/2011	\$6,890.00	\$0.00	\$863,517.50	0.8043	0.000	2	100.0	100.0
5/5/2011	\$4,745.00	\$0.00	\$856,627.50	0.5570	0.000	1	100.0	100.0
5/3/2011	(\$5,135.00)	\$0.00	\$851,882.50	-0.5992	0.9223	2	50.00	0.3525
4/28/2011	(\$8,255.00)	\$0.00	\$857,017.50	-0.9540	0.9540	1	0.000	0.000
4/26/2011	\$7,247.50	\$0.00	\$865,272.50	0.8447	0.0713	3	66.67	12.74
4/20/2011	\$8,060.00	\$0.00	\$858,025.00	0.9483	0.000	3	100.0	100.0
4/18/2011	\$12,512.50	\$0.00	\$849,965.00	1.494	0.000	3	100.0	100.0
4/15/2011	\$6,857.50	\$0.00	\$837,452.50	0.8256	0.000	1	100.0	100.0
4/14/2011	\$8,515.00	\$0.00	\$830,595.00	1.036	0.000	2	100.0	100.0
4/13/2011	\$1,495.00	\$0.00	\$822,080.00	0.1822	0.000	1	100.0	100.0
4/12/2011	\$2,632.50	\$0.00	\$820,585.00	0.3218	0.000	1	100.0	100.0
4/8/2011	\$3,607.50	\$0.00	\$817,952.50	0.4430	0.000	1	100.0	100.0
4/7/2011	(\$4,842.50)	\$0.00	\$814,345.00	-0.5911	0.5911	1	0.000	0.000
4/6/2011	\$0.00	\$0.00	\$819,187.50	0.000	0.000	1	0.000	0.000
4/5/2011	\$3,055.00	\$0.00	\$819,187.50	0.3743	0.2708	3	66.67	2.382
4/1/2011	\$4,420.00	\$0.00	\$816,132.50	0.5445	0.000	1	100.0	100.0
3/31/2011	\$845.00	\$0.00	\$811,712.50	0.1042	0.000	1	100.0	100.0
3/30/2011	(\$2,210.00)	\$0.00	\$810,867.50	-0.2718	0.2718	1	0.000	0.000
3/29/2011	(\$1,235.00)	\$0.00	\$813,077.50	-0.1517	0.5130	2	50.00	0.7054
3/25/2011	\$11,960.00	\$0.00	\$814,312.50	1.491	0.000	3	100.0	100.0
3/24/2011	(\$8,255.00)	\$0.00	\$802,352.50	-1.018	1.018	1	0.000	0.000
3/22/2011	(\$5,980.00)	\$0.00	\$810,607.50	-0.7323	0.7323	1	0.000	0.000
3/21/2011	\$13,032.50	\$0.00	\$816,587.50	1.622	0.000	3	100.0	100.0
3/18/2011	\$2,632.50	\$0.00	\$803,555.00	0.3287	0.000	1	100.0	100.0
3/17/2011	\$877.50	\$0.00	\$800,922.50	0.1097	0.000	3	66.67	100.0

3/15/2011	\$2,047.50	\$0.00	\$800,045.00	0.2566	0.2769	2	50.00	1.926
3/14/2011	\$2,372.50	\$0.00	\$797,997.50	0.2982	0.2778	2	50.00	2.074
3/11/2011	\$4,380.00	\$0.00	\$795,625.00	0.5536	0.000	1	100.0	100.0
3/10/2011	\$14,400.00	\$0.00	\$791,245.00	1.854	0.000	4	100.0	100.0
3/4/2011	(\$3,720.00)	\$0.00	\$776,845.00	-0.4766	0.4766	1	0.000	0.000
3/3/2011	\$19,500.00	\$0.00	\$780,565.00	2.562	0.000	4	100.0	100.0
3/1/2011	\$3,330.00	\$0.00	\$761,065.00	0.4395	0.000	1	100.0	100.0
2/25/2011	(\$2,970.00)	\$0.00	\$757,735.00	-0.3904	0.3904	1	0.000	0.000
2/24/2011	(\$4,620.00)	\$0.00	\$760,705.00	-0.6037	0.6037	1	0.000	0.000
2/22/2011	\$2,430.00	\$0.00	\$765,325.00	0.3185	0.000	1	100.0	100.0
2/21/2011	\$3,240.00	\$0.00	\$762,895.00	0.4265	0.000	1	100.0	100.0
2/18/2011	\$6,510.00	\$0.00	\$759,655.00	0.8644	0.000	2	100.0	100.0
2/17/2011	\$7,110.00	\$0.00	\$753,145.00	0.9530	0.000	2	100.0	100.0
2/15/2011	\$6,060.00	\$0.00	\$746,035.00	0.8189	0.000	2	100.0	100.0
2/11/2011	(\$6,570.00)	\$0.00	\$739,975.00	-0.8801	0.8801	1	0.000	0.000
2/8/2011	\$6,510.00	\$0.00	\$746,545.00	0.8797	0.000	2	100.0	100.0
2/4/2011	(\$6,870.00)	\$0.00	\$740,035.00	-0.9198	0.9198	1	0.000	0.000
2/1/2011	\$12,540.00	\$0.00	\$746,905.00	1.708	0.000	3	100.0	100.0
1/28/2011	(\$5,520.00)	\$0.00	\$734,365.00	-0.7461	0.7461	1	0.000	0.000
1/27/2011	(\$6,270.00)	\$0.00	\$739,885.00	-0.8403	0.8403	1	0.000	0.000
1/25/2011	(\$7,620.00)	\$0.00	\$746,155.00	-1.011	1.011	1	0.000	0.000
1/21/2011	\$3,330.00	\$0.00	\$753,775.00	0.4437	0.000	1	100.0	100.0
1/20/2011	\$5,760.00	\$0.00	\$750,445.00	0.7735	0.000	2	100.0	100.0
1/18/2011	\$4,380.00	\$0.00	\$744,685.00	0.5916	0.000	1	100.0	100.0
1/17/2011	\$2,580.00	\$0.00	\$740,305.00	0.3497	0.000	1	100.0	100.0
1/14/2011	(\$5,220.00)	\$0.00	\$737,725.00	-0.7026	0.7026	1	0.000	0.000
1/13/2011	\$6,510.00	\$0.00	\$742,945.00	0.8840	0.000	2	100.0	100.0
1/11/2011	(\$6,870.00)	\$0.00	\$736,435.00	-0.9243	0.9243	1	0.000	0.000
1/7/2011	\$5,010.00	\$0.00	\$743,305.00	0.6786	0.000	2	100.0	100.0
1/6/2011	\$5,010.00	\$0.00	\$738,295.00	0.6832	0.000	2	100.0	100.0
1/4/2011	(\$4,020.00)	\$0.00	\$733,285.00	-0.5452	0.5452	1	0.000	0.000
1/3/2011	\$6,060.00	\$0.00	\$737,305.00	0.8287	0.000	1	100.0	100.0
12/31/2010	\$4,080.00	\$0.00	\$731,245.00	0.5611	0.000	1	100.0	100.0
12/30/2010	\$990.00	\$0.00	\$727,165.00	0.1363	0.8549	3	66.67	1.158
12/23/2010	(\$3,840.00)	\$0.00	\$726,175.00	-0.5260	1.018	2	50.00	0.4859
12/21/2010	\$2,580.00	\$0.00	\$730,015.00	0.3547	0.000	1	100.0	100.0
12/17/2010	\$2,580.00	\$0.00	\$727,435.00	0.3559	0.000	1	100.0	100.0
12/16/2010	\$3,030.00	\$0.00	\$724,855.00	0.4198	0.000	1	100.0	100.0
12/14/2010	(\$2,190.00)	\$0.00	\$721,825.00	-0.3025	0.6975	2	50.00	0.5680
12/10/2010	\$2,580.00	\$0.00	\$724,015.00	0.3576	0.000	1	100.0	100.0
12/9/2010	\$7,110.00	\$0.00	\$721,435.00	0.9953	0.000	2	100.0	100.0
12/7/2010	(\$6,780.00)	\$0.00	\$714,325.00	-0.9402	1.014	3	33.33	0.2756
12/3/2010	\$210.00	\$0.00	\$721,105.00	0.0291	0.0166	2	50.00	2.750
12/2/2010	\$7,410.00	\$0.00	\$720,895.00	1.039	0.000	2	100.0	100.0
12/1/2010	\$13,470.00	\$0.00	\$713,485.00	1.924	0.000	3	100.0	100.0
11/30/2010	\$9,390.00	\$0.00	\$700,015.00	1.360	0.000	3	100.0	100.0
11/26/2010	\$1,410.00	\$0.00	\$690,625.00	0.2046	0.3851	2	50.00	1.528
11/25/2010	\$2,580.00	\$0.00	\$689,215.00	0.3757	0.000	1	100.0	100.0
11/24/2010	\$8,790.00	\$0.00	\$686,635.00	1.297	0.000	2	100.0	100.0
11/23/2010	\$5,205.00	\$0.00	\$677,845.00	0.7738	0.000	2	100.0	100.0
11/18/2010	(\$1,962.50)	\$0.00	\$672,640.00	-0.2909	0.9892	3	66.67	0.7080
11/16/2010	\$632.50	\$0.00	\$674,602.50	0.0938	0.2775	2	50.00	1.338

11/15/2010	(\$2,040.00)	\$0.00	\$673,970.00	-0.3018	0.3018	1	0.000	0.000
11/12/2010	\$2,915.00	\$0.00	\$676,010.00	0.4331	0.000	1	100.0	100.0
11/11/2010	\$9,845.00	\$0.00	\$673,095.00	1.484	0.000	3	100.0	100.0
11/9/2010	\$2,915.00	\$0.00	\$663,250.00	0.4414	0.000	1	100.0	100.0
11/4/2010	\$9,075.00	\$0.00	\$660,335.00	1.393	0.000	2	100.0	100.0
11/2/2010	\$8,442.50	\$0.00	\$651,260.00	1.313	0.000	3	66.67	100.0
10/29/2010	\$2,942.50	\$0.00	\$642,817.50	0.4599	0.0171	2	50.00	27.75
10/26/2010	\$4,015.00	\$0.00	\$639,875.00	0.6314	0.000	1	100.0	100.0
10/22/2010	(\$4,235.00)	\$0.00	\$635,860.00	-0.6616	0.6616	1	0.000	0.000
10/21/2010	(\$2,832.50)	\$0.00	\$640,095.00	-0.4406	0.9743	2	50.00	0.5502
10/19/2010	\$4,647.50	\$0.00	\$642,927.50	0.7281	0.2930	3	66.67	3.485
10/15/2010	\$6,517.50	\$0.00	\$638,280.00	1.032	0.000	2	100.0	100.0
10/14/2010	(\$5,197.50)	\$0.00	\$631,762.50	-0.8160	0.8160	1	0.000	0.000
10/13/2010	\$1,650.00	\$0.00	\$636,960.00	0.2597	0.000	1	100.0	100.0
10/8/2010	(\$4,235.00)	\$0.00	\$635,310.00	-0.6622	0.6622	1	0.000	0.000
10/7/2010	\$2,915.00	\$0.00	\$639,545.00	0.4579	0.000	1	100.0	100.0
10/5/2010	\$6,380.00	\$0.00	\$636,630.00	1.012	0.000	2	100.0	100.0
10/1/2010	\$6,655.00	\$0.00	\$630,250.00	1.067	0.000	2	100.0	100.0
9/30/2010	(\$1,457.50)	\$0.00	\$623,595.00	-0.2332	0.6092	2	50.00	0.6187
9/28/2010	\$6,930.00	\$0.00	\$625,052.50	1.121	0.000	2	100.0	100.0
9/24/2010	\$8,855.00	\$0.00	\$618,122.50	1.453	0.000	2	100.0	100.0
9/23/2010	(\$4,235.00)	\$0.00	\$609,267.50	-0.6903	0.6903	1	0.000	0.000
9/21/2010	\$8,002.50	\$0.00	\$613,502.50	1.322	0.000	1	100.0	100.0
9/16/2010	\$8,580.00	\$0.00	\$605,500.00	1.437	0.000	2	100.0	100.0
9/14/2010	\$5,830.00	\$0.00	\$596,920.00	0.9863	0.000	2	100.0	100.0
9/13/2010	\$2,585.00	\$0.00	\$591,090.00	0.4392	0.000	1	100.0	100.0
9/10/2010	(\$5,885.00)	\$0.00	\$588,505.00	-0.9901	0.9901	1	0.000	0.000
9/9/2010	\$1,155.00	\$0.00	\$594,390.00	0.1947	0.2040	2	50.00	1.955
9/7/2010	\$3,052.50	\$0.00	\$593,235.00	0.5172	0.000	1	100.0	100.0
9/3/2010	\$330.00	\$0.00	\$590,182.50	0.0559	0.4823	2	50.00	1.115
9/2/2010	(\$2,420.00)	\$0.00	\$589,852.50	-0.4086	0.7817	2	50.00	0.4793
9/1/2010	\$6,380.00	\$0.00	\$592,272.50	1.089	0.000	1	100.0	100.0
8/31/2010	\$2,777.50	\$0.00	\$585,892.50	0.4763	0.000	1	100.0	100.0
8/27/2010	(\$4,647.50)	\$0.00	\$583,115.00	-0.7907	0.7907	1	0.000	0.000
8/26/2010	\$8,717.50	\$0.00	\$587,762.50	1.505	0.000	2	100.0	100.0
8/24/2010	\$4,070.00	\$0.00	\$579,045.00	0.7079	0.000	2	100.0	100.0
8/20/2010	\$7,617.50	\$0.00	\$574,975.00	1.343	0.000	2	100.0	100.0
8/19/2010	\$8,300.00	\$0.00	\$567,357.50	1.485	0.000	2	100.0	100.0
8/17/2010	(\$5,225.00)	\$0.00	\$559,057.50	-0.9260	0.9260	1	0.000	0.000
8/13/2010	\$7,550.00	\$0.00	\$564,282.50	1.356	0.000	2	100.0	100.0
8/12/2010	(\$6,275.00)	\$0.00	\$556,732.50	-1.115	1.115	4	25.00	0.4508
8/11/2010	\$13,475.00	\$0.00	\$563,007.50	2.452	0.000	3	100.0	100.0
8/10/2010	\$1,750.00	\$0.00	\$549,532.50	0.3195	0.000	1	100.0	100.0
8/6/2010	(\$4,600.00)	\$0.00	\$547,782.50	-0.8328	0.8328	1	0.000	0.000
8/5/2010	(\$1,700.00)	\$0.00	\$552,382.50	-0.3068	0.6922	2	50.00	0.5584
8/3/2010	(\$600.00)	\$0.00	\$554,082.50	-0.1082	0.1082	1	0.000	0.000
8/2/2010	\$6,525.00	\$0.00	\$554,682.50	1.190	0.000	3	100.0	100.0
7/30/2010	(\$5,225.00)	\$0.00	\$548,157.50	-0.9442	0.9442	1	0.000	0.000
7/29/2010	\$775.00	\$0.00	\$553,382.50	0.1402	0.000	1	100.0	100.0
7/27/2010	\$4,675.00	\$0.00	\$552,607.50	0.8532	0.000	2	100.0	100.0
Ave	\$1,600.79	\$0.00	\$799,233.20	0.2207	0.2927	1.769	62.43	52.38

SD \$6,207.36 \$0.00 \$116,479.13 0.7888 0.3862 0.9051 43.17 49.62

Dependency Analysis Results for All Trades

Dependency: Positive

Confidence Level: 77.63%

Total Number of Runs: 546

Number of Runs of Wins: 273

Number of Runs of Losses: 273

Average Length of Winning Runs: 3.5

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: 1363

Number of Degrees of Freedom: 1363

Average trade at 95.00% confidence: \$696.36 +/- 129.48

Worst-case average trade at 95.00% confidence: \$566.88

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

>Trades pass statistical significance test at specified confidence level<

Correlation Table

Market System

	1	2	3	4
1	1.000	0.9701	0.9724	0.9912
2	0.9701	1.000	0.9290	0.9601
3	0.9724	0.9290	1.000	0.9815
4	0.9912	0.9601	0.9815	1.000

CFTC RULE 4.41 - HYPOTHETICAL OR SIMULATED PERFORMANCE RESULTS HAVE CERTAIN LIMITATIONS. UNLIKE AN ACTUAL PERFORMANCE RECORD, SIMULATED RESULTS DO NOT REPRESENT ACTUAL TRADING. ALSO, SINCE THE TRADES HAVE NOT BEEN EXECUTED, THE RESULTS MAY HAVE UNDER-OR-OVER COMPENSATED FOR THE IMPACT, IF ANY, OF CERTAIN MARKET FACTORS, SUCH AS LACK OF LIQUIDITY. SIMULATED TRADING PROGRAMS IN GENERAL ARE ALSO SUBJECT TO THE FACT THAT THEY ARE DESIGNED WITH THE BENEFIT OF HINDSIGHT. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFIT OR LOSSES SIMILAR TO THOSE SHOWN.

GOVERNMENT REGULATIONS REQUIRE DISCLOSURE OF THE FACT THAT WHILE THESE METHODS MAY HAVE WORKED IN THE PAST, PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. WHILE THERE IS A POTENTIAL FOR PROFITS THERE IS ALSO A RISK OF LOSS. A LOSS INCURRED IN CONNECTION WITH TRADING FUTURES CONTRACTS CAN BE SIGNIFICANT. YOU SHOULD THEREFORE CAREFULLY CONSIDER WHETHER SUCH TRADING IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION SINCE ALL SPECULATIVE TRADING IS INHERENTLY RISKY AND SHOULD ONLY BE UNDERTAKEN BY INDIVIDUALS WITH ADEQUATE RISK CAPITAL.

