

Portfolio: Full Package
Portfolio Settings

Starting Equity: \$20,000.00

MS	File Name	Vehicle	Description
1	C:\Users\Administrator\Desktop\MSA Files\EuroZone Reaper.msa	Futures	
2	C:\Users\Administrator\Desktop\MSA Files\ES MSA all Data.msa	Futures	
3	C:\Users\Administrator\Desktop\MSA Files\YM MSA all Data.msa	Futures	
4	C:\Users\Administrator\Desktop\MSA Files\NQ MSA all Data.msa	Futures	
5	C:\Users\Administrator\Desktop\MSA Files\6E 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
5	Fixed Ratio	Initial = 1 contracts, Delta = \$10,000.00, Delta Frac = 1.000

	All Trades	Long	Short
Total Net Profit	\$1,536,461.00	\$873,797.00	\$659,136.50
Gross Profit	\$3,370,013.50	\$1,767,544.50	\$1,591,121.50
Gross Loss	(\$1,833,552.50)	(\$893,747.50)	(\$931,985.00)
Profit Factor	1.838	1.978	1.707
Pessimistic Return Ratio	1.718	1.800	1.551
Trading Period	7/3/2007 1:45:00 PM to 1/20/2012 9:25:00 AM (4 years 200 days)		
Starting Account Equity	\$20,000.00		
Highest Closed Trade Equity	\$1,559,133.50		
Lowest Closed Trade Equity	\$19,830.00		
Additions to Equity	\$0.00		
Withdrawals From Equity	\$0.00		
Final Account Equity	\$1,556,461.00		
Return on Starting Equity	7682%		
Total Number of Trades	1,901	976	922
Number of Winning Trades	1,265	655	608
Number of Losing Trades	636	321	314
Trades Not Taken	0	0	0
Percent Profitable	66.54%	67.11%	65.94%
Max Position Size	18	18	18
Minimum Position Size	1	1	1
Average Position Size	10	10	10
Largest Winning Trade	\$18,120.00	\$18,120.00	\$12,580.00
/Percent of Equity	2.520%	2.520%	0.8631%
Largest Winning Trade (%)	5.316%	5.316%	3.656%
/Trade Value	\$13,842.50	\$13,842.50	\$3,060.00

Average Winning Trade	\$2,664.04	\$2,698.54	\$2,616.98
Average Winning Trade (%)	0.6569%	0.6775%	0.6356%
Average R-Multiple, Wins	6.442		
Average Length of Wins	1 hours 45 min	1 hours 54 min	1 hours 35 min
Max Number Consecutive Wins	16	13	14
Largest Losing Trade	(\$11,007.50)	(\$10,370.00)	(\$11,007.50)
/Percent of Equity	-0.7541%	-0.6822%	-0.7541%
Largest Losing Trade (%)	-4.423%	-3.640%	-4.423%
/Trade Value	(\$1,470.00)	(\$1,420.00)	(\$1,470.00)
Average Losing Trade	(\$2,882.94)	(\$2,784.26)	(\$2,968.11)
Average Losing Trade (%)	-0.6104%	-0.5485%	-0.6739%
Average R-Multiple, Losses	6.798		
Average Length of Losses	1 hours 32 min	1 hours 32 min	1 hours 33 min
Max Number Consecutive Losses	8	12	8
Average Trade (Expectation)	\$808.24	\$895.28	\$714.90
Average Trade (%)	0.2329%	0.2742%	0.1896%
Trade Standard Deviation	\$3,515.55	\$3,511.31	\$3,505.22
Trade Standard Deviation (%)	0.8467%	0.8313%	0.8619%
Win/Loss Ratio	0.9241	0.9692	0.8817
Win/Loss Ratio (%/%)	1.076	1.235	0.9432
Return/Drawdown Ratio	967.8	454.5	157.7
Modified Sharpe Ratio	0.2751	0.3299	0.2200
Sharpe Ratio	1.108		
Average Risk	\$196,971.71		
Average Risk (%)	23.04%		
Average R-Multiple (Expectancy)	2.012		
R-Multiple Standard Deviation	9.647		
Average Margin	\$0.00		
Average Margin (%)	0.000%		
Max Margin (%)	0.000%		
/Margin Value	\$0.00		
Date of Max Margin			
Average Leverage	0.0188		
Risk of Ruin	0.0000%		
Average Annual Profit/Loss	\$337,703.21		
Ave Annual Compounded Return	160.4%		
Average Monthly Profit/Loss	\$28,141.93		
Ave Monthly Compounded Return	8.302%		
Average Weekly Profit/Loss	\$6,444.92		
Ave Weekly Compounded Return	1.843%		
Average Daily Profit/Loss	\$924.58		
Ave Daily Compounded Return	0.2624%		

Closed Trade Drawdowns	All Trades	Long	Short
Number of Drawdowns	196	106	88

Average Drawdown	(\$5,984.49)	(\$5,733.71)	(\$6,920.78)
Average Drawdown (%)	1.434%	1.791%	3.243%
Average Length of Drawdowns	5 days 11 hours	9 days 13 hours	13 days 5 hours
Average Trades in Drawdowns	6	5	7
Worst Case Drawdown	(\$87,337.50)	(\$67,617.50)	(\$49,852.50)
/Percent of Equity	5.944%	7.677%	8.145%
Date at Trough	8/12/2011 3:46:00 AM	8/29/2011 2:58:00 AM	8/8/2011 9:35:00 AM
Trade Number at Trough	1,594	1,627	1,579
Length of Drawdown	51 days 20 hours	80 days 5 min	31 days 1 hours
Trades in Drawdown	111	80	35
Worst Case Drawdown (%)	7.938%	9.612%	20.90%
/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	30	25
Longest Drawdown	51 days 20 hours	92 days 40 min	89 days 4 hours
Start of Drawdown	7/22/2011 6:23:00 AM	10/8/2008 1:15:00 PM	10/24/2007 1:15:00 PM
End of Drawdown	9/12/2011 2:58:00 AM	1/8/2009 1:55:00 PM	1/21/2008 5:35:00 PM
Percent of Equity	5.944%	9.612%	20.90%

Annual Returns

Year	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac	Sharpe
2012	\$14,160.00	\$0.00	\$1,556,461.00	0.9181	0.6882	20	50.00	1.676	0.2887
2011	\$391,202.50	\$0.00	\$1,542,301.00	33.99	5.944	549	58.47	1.442	0.9141
2010	\$565,101.00	\$0.00	\$1,151,098.50	96.43	2.949	382	69.11	2.393	1.373
2009	\$409,397.50	\$0.00	\$585,997.50	231.8	5.817	508	65.75	2.087	1.017
2008	\$134,037.50	\$0.00	\$176,600.00	314.9	7.938	297	76.77	2.036	1.882
2007	\$22,562.50	\$0.00	\$42,562.50	112.8	6.990	145	74.48	2.470	0.8863
Ave	\$256,076.83	\$0.00	\$842,503.42	131.8	5.054	316.8	65.76	2.017	1.060
SD	\$230,307.80	\$0.00	\$669,897.18	119.9	2.718	206.3	10.10	0.3998	0.5332

Monthly Returns

Month	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
1-2012	\$14,160.00	\$0.00	\$1,556,461.00	0.9181	0.6882	20	50.00	1.676
12-2011	\$3,665.00	\$0.00	\$1,542,301.00	0.2382	1.829	43	51.16	1.042
11-2011	\$53,507.50	\$0.00	\$1,538,636.00	3.603	2.815	70	54.29	1.515
10-2011	\$3,952.50	\$0.00	\$1,485,128.50	0.2668	3.033	54	50.00	1.038
9-2011	\$54,952.50	\$0.00	\$1,481,176.00	3.853	2.253	76	56.58	1.460
8-2011	(\$30,005.00)	\$0.00	\$1,426,223.50	-2.060	5.457	77	48.05	0.8172
7-2011	\$56,142.50	\$0.00	\$1,456,228.50	4.010	1.536	39	66.67	2.219
6-2011	\$53,705.00	\$0.00	\$1,400,086.00	3.989	1.029	32	68.75	2.425
5-2011	(\$5,160.00)	\$0.00	\$1,346,381.00	-0.3818	2.165	32	56.25	0.9155
4-2011	\$68,688.00	\$0.00	\$1,351,541.00	5.354	0.8015	30	73.33	3.722
3-2011	\$90,632.00	\$0.00	\$1,282,853.00	7.602	1.357	53	69.81	2.639
2-2011	\$25,792.50	\$0.00	\$1,192,221.00	2.211	1.196	19	73.68	1.826
1-2011	\$15,330.00	\$0.00	\$1,166,428.50	1.332	2.039	24	62.50	1.300
12-2010	\$38,887.50	\$0.00	\$1,151,098.50	3.496	0.8091	25	72.00	2.095

There is a substantial risk of loss in futures trading. Past performance is not indicative of future results.
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11-2010	\$92,199.00	\$0.00	\$1,112,211.00	9.039	0.7782	37	78.38	6.152
10-2010	\$38,185.00	\$0.00	\$1,020,012.00	3.889	1.360	32	65.63	2.053
9-2010	\$49,897.00	\$0.00	\$981,827.00	5.354	0.8085	31	64.52	2.289
8-2010	\$62,491.50	\$0.00	\$931,930.00	7.188	1.243	35	68.57	2.342
7-2010	\$35,184.50	\$0.00	\$869,438.50	4.217	0.9810	23	65.22	2.398
6-2010	\$50,915.00	\$0.00	\$834,254.00	6.500	2.949	43	60.47	2.166
5-2010	\$106,929.00	\$0.00	\$783,339.00	15.81	1.571	56	69.64	2.870
4-2010	\$10,981.50	\$0.00	\$676,410.00	1.650	1.054	22	72.73	1.408
3-2010	\$500.50	\$0.00	\$665,428.50	0.0753	2.351	21	61.90	1.013
2-2010	\$19,745.00	\$0.00	\$664,928.00	3.060	2.606	24	66.67	1.804
1-2010	\$59,185.50	\$0.00	\$645,183.00	10.10	0.8471	33	81.82	5.168
12-2009	\$23,204.00	\$0.00	\$585,997.50	4.123	2.047	29	58.62	2.011
11-2009	\$46,905.00	\$0.00	\$562,793.50	9.092	1.836	39	76.92	3.235
10-2009	\$9,840.00	\$0.00	\$515,888.50	1.944	2.123	27	66.67	1.284
9-2009	\$1,175.00	\$0.00	\$506,048.50	0.2327	4.800	19	57.89	1.036
8-2009	\$31,035.00	\$0.00	\$504,873.50	6.550	1.720	42	59.52	2.170
7-2009	\$43,926.00	\$0.00	\$473,838.50	10.22	2.105	37	67.57	2.771
6-2009	\$40,950.00	\$0.00	\$429,912.50	10.53	2.665	37	70.27	2.232
5-2009	\$29,650.50	\$0.00	\$388,962.50	8.252	2.398	39	69.23	2.100
4-2009	\$45,128.00	\$0.00	\$359,312.00	14.36	3.510	51	68.63	2.292
3-2009	\$91,891.00	\$0.00	\$314,184.00	41.34	5.817	80	65.00	2.676
2-2009	\$14,118.00	\$0.00	\$222,293.00	6.782	3.085	55	61.82	1.443
1-2009	\$31,575.00	\$0.00	\$208,175.00	17.88	5.242	53	64.15	1.969
12-2008	\$17,260.00	\$0.00	\$176,600.00	10.83	2.315	28	78.57	1.979
11-2008	\$20,537.50	\$0.00	\$159,340.00	14.80	4.234	23	86.96	3.142
10-2008	(\$4,987.50)	\$0.00	\$138,802.50	-3.469	7.734	26	61.54	0.8227
9-2008	\$17,687.50	\$0.00	\$143,790.00	14.03	6.091	30	80.00	2.015
8-2008	\$8,970.00	\$0.00	\$126,102.50	7.658	3.569	22	72.73	1.738
7-2008	\$15,072.50	\$0.00	\$117,132.50	14.77	2.690	27	74.07	2.757
6-2008	\$15,200.00	\$0.00	\$102,060.00	17.50	2.792	20	85.00	3.444
5-2008	\$13,395.00	\$0.00	\$86,860.00	18.23	2.656	25	76.00	3.220
4-2008	\$3,825.00	\$0.00	\$73,465.00	5.493	4.485	25	68.00	1.344
3-2008	\$12,300.00	\$0.00	\$69,640.00	21.45	3.962	25	84.00	2.734
2-2008	\$7,487.50	\$0.00	\$57,340.00	15.02	4.020	23	78.26	3.269
1-2008	\$7,290.00	\$0.00	\$49,852.50	17.13	1.982	23	78.26	4.352
12-2007	\$3,485.00	\$0.00	\$42,562.50	8.918	6.990	22	77.27	1.882
11-2007	\$4,960.00	\$0.00	\$39,077.50	14.54	6.066	27	70.37	2.042
10-2007	\$5,970.00	\$0.00	\$34,117.50	21.21	4.423	27	81.48	3.321
9-2007	\$2,692.50	\$0.00	\$28,147.50	10.58	2.544	22	68.18	3.253
8-2007	\$2,932.50	\$0.00	\$25,455.00	13.02	4.506	23	78.26	2.554
7-2007	\$2,522.50	\$0.00	\$22,522.50	12.61	2.784	24	70.83	3.567
Ave	\$27,935.65	\$0.00	\$638,670.38	8.490	2.814	34.56	68.45	2.309
SD	\$28,296.39	\$0.00	\$528,097.45	7.661	1.707	15.43	9.297	1.048

Weekly Returns

Week	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
1/15/2012	\$8,842.50	\$0.00	\$1,556,461.00	0.5714	0.3735	9	55.56	2.269
1/8/2012	(\$4,032.50)	\$0.00	\$1,547,618.50	-0.2599	0.3554	7	28.57	0.6130
1/1/2012	\$9,350.00	\$0.00	\$1,551,651.00	0.6062	0.2305	4	75.00	3.619
12/25/2011	(\$3,145.00)	\$0.00	\$1,542,301.00	-0.2035	0.4950	3	33.33	0.5889
12/18/2011	\$6,842.50	\$0.00	\$1,545,446.00	0.4447	0.5193	8	37.50	1.759

12/11/2011	\$5,617.50	\$0.00	\$1,538,603.50	0.3664	1.592	12	58.33	1.226
12/4/2011	(\$10,070.00)	\$0.00	\$1,532,986.00	-0.6526	1.121	15	46.67	0.7225
11/27/2011	\$28,177.50	\$0.00	\$1,543,056.00	1.860	0.6825	19	63.16	2.120
11/20/2011	\$30,897.50	\$0.00	\$1,514,878.50	2.082	0.6411	14	50.00	2.719
11/13/2011	(\$11,475.00)	\$0.00	\$1,483,981.00	-0.7673	1.272	11	27.27	0.5369
11/6/2011	(\$7,352.50)	\$0.00	\$1,495,456.00	-0.4893	1.711	14	57.14	0.7192
10/30/2011	\$25,415.00	\$0.00	\$1,502,808.50	1.720	0.7691	24	70.83	2.091
10/23/2011	(\$33,575.00)	\$0.00	\$1,477,393.50	-2.222	2.222	16	25.00	0.2984
10/16/2011	(\$7,480.00)	\$0.00	\$1,510,968.50	-0.4926	0.9440	8	50.00	0.6106
10/9/2011	\$37,527.50	\$0.00	\$1,518,448.50	2.534	0.6822	16	62.50	3.253
10/2/2011	(\$255.00)	\$0.00	\$1,480,921.00	-0.0172	1.000	7	57.14	0.9831
9/25/2011	\$16,957.50	\$0.00	\$1,481,176.00	1.158	0.4705	17	58.82	1.858
9/18/2011	(\$170.00)	\$0.00	\$1,464,218.50	-0.0116	0.9801	20	50.00	0.9956
9/11/2011	(\$467.50)	\$0.00	\$1,464,388.50	-0.0319	2.253	16	43.75	0.9876
9/4/2011	\$27,922.50	\$0.00	\$1,464,856.00	1.943	1.010	19	63.16	2.192
8/28/2011	\$21,887.50	\$0.00	\$1,436,933.50	1.547	1.007	16	81.25	2.506
8/21/2011	(\$12,580.00)	\$0.00	\$1,415,046.00	-0.8812	1.441	13	38.46	0.5067
8/14/2011	\$45,560.00	\$0.00	\$1,427,626.00	3.297	0.4669	19	73.68	5.504
8/7/2011	(\$49,767.50)	\$0.00	\$1,382,066.00	-3.476	3.476	22	22.73	0.3480
7/31/2011	(\$24,395.00)	\$0.00	\$1,431,833.50	-1.675	2.053	11	36.36	0.3529
7/24/2011	(\$4,505.00)	\$0.00	\$1,456,228.50	-0.3084	1.181	10	40.00	0.7850
7/17/2011	\$18,062.50	\$0.00	\$1,460,733.50	1.252	0.5900	10	80.00	2.563
7/10/2011	\$29,792.50	\$0.00	\$1,442,671.00	2.109	0.2481	14	78.57	5.612
7/3/2011	\$12,792.50	\$0.00	\$1,412,878.50	0.9137	0.4760	5	60.00	2.802
6/26/2011	\$935.00	\$0.00	\$1,400,086.00	0.0668	0.3767	2	50.00	1.177
6/19/2011	\$10,931.00	\$0.00	\$1,399,151.00	0.7874	0.4626	8	75.00	2.681
6/12/2011	(\$4,530.50)	\$0.00	\$1,388,220.00	-0.3253	1.029	11	45.45	0.8246
6/5/2011	\$25,009.50	\$0.00	\$1,392,750.50	1.829	0.0058	7	85.71	313.6
5/29/2011	\$24,144.00	\$0.00	\$1,367,741.00	1.797	0.2096	8	75.00	8.255
5/22/2011	\$9,240.00	\$0.00	\$1,343,597.00	0.6925	0.8518	12	75.00	1.666
5/15/2011	(\$13,480.00)	\$0.00	\$1,334,357.00	-1.000	1.241	6	16.67	0.1938
5/8/2011	(\$12,280.00)	\$0.00	\$1,347,837.00	-0.9029	0.9029	3	33.33	0.2567
5/1/2011	\$8,576.00	\$0.00	\$1,360,117.00	0.6345	0.7200	7	71.43	1.810
4/24/2011	(\$1,240.00)	\$0.00	\$1,351,541.00	-0.0917	0.8015	4	50.00	0.8864
4/17/2011	\$39,624.00	\$0.00	\$1,352,781.00	3.017	0.1441	11	81.82	19.76
4/10/2011	\$22,624.00	\$0.00	\$1,313,157.00	1.753	0.2712	8	87.50	7.427
4/3/2011	\$2,240.00	\$0.00	\$1,290,533.00	0.1739	0.4613	6	50.00	1.258
3/27/2011	(\$384.00)	\$0.00	\$1,288,293.00	-0.0298	0.8128	6	50.00	0.9634
3/20/2011	\$27,224.00	\$0.00	\$1,288,677.00	2.158	1.357	12	83.33	2.554
3/13/2011	\$12,320.00	\$0.00	\$1,261,453.00	0.9863	0.6352	17	58.82	1.873
3/6/2011	\$30,964.50	\$0.00	\$1,249,133.00	2.542	0.6157	12	75.00	4.781
2/27/2011	\$25,947.50	\$0.00	\$1,218,168.50	2.176	0.4055	7	85.71	6.231
2/20/2011	(\$7,350.00)	\$0.00	\$1,192,221.00	-0.6127	1.196	5	40.00	0.4909
2/13/2011	\$24,600.00	\$0.00	\$1,199,571.00	2.094	0.000	6	100.0	100.0
2/6/2011	\$1,455.00	\$0.00	\$1,174,971.00	0.1240	0.6941	4	75.00	1.177
1/30/2011	\$7,567.50	\$0.00	\$1,173,516.00	0.6490	0.7265	5	80.00	1.881
1/23/2011	(\$24,262.50)	\$0.00	\$1,165,948.50	-2.039	2.039	3	0.000	0.000
1/16/2011	\$19,702.50	\$0.00	\$1,190,211.00	1.683	0.0308	6	83.33	55.73
1/9/2011	(\$2,085.00)	\$0.00	\$1,170,508.50	-0.1778	0.7324	5	60.00	0.8620
1/2/2011	\$21,495.00	\$0.00	\$1,172,593.50	1.867	0.5551	9	66.67	2.883
12/26/2010	\$6,337.50	\$0.00	\$1,151,098.50	0.5536	0.6793	4	75.00	1.809
12/19/2010	(\$1,575.00)	\$0.00	\$1,144,761.00	-0.1374	0.8091	3	66.67	0.8313

12/12/2010	\$4,275.00	\$0.00	\$1,146,336.00	0.3743	0.5532	4	75.00	1.675
12/5/2010	\$3,637.50	\$0.00	\$1,142,061.00	0.3195	0.8033	6	66.67	1.311
11/28/2010	\$37,950.00	\$0.00	\$1,138,423.50	3.449	0.0133	11	81.82	127.5
11/21/2010	\$29,452.50	\$0.00	\$1,100,473.50	2.750	0.3024	11	90.91	9.825
11/14/2010	\$9,772.00	\$0.00	\$1,071,021.00	0.9208	0.7782	10	60.00	1.724
11/7/2010	\$19,026.00	\$0.00	\$1,061,249.00	1.826	0.0873	6	83.33	21.59
10/31/2010	\$22,211.00	\$0.00	\$1,042,223.00	2.178	0.0137	7	71.43	159.7
10/24/2010	\$8,631.00	\$0.00	\$1,020,012.00	0.8534	0.6217	9	55.56	2.233
10/17/2010	\$224.00	\$0.00	\$1,011,381.00	0.0222	1.308	9	55.56	1.014
10/10/2010	\$14,420.00	\$0.00	\$1,011,157.00	1.447	0.6553	8	75.00	2.913
10/3/2010	\$6,440.00	\$0.00	\$996,737.00	0.6503	0.5379	4	75.00	2.195
9/26/2010	\$17,647.00	\$0.00	\$990,297.00	1.814	0.4931	7	85.71	4.627
9/19/2010	\$16,065.00	\$0.00	\$972,650.00	1.679	0.5575	4	75.00	3.981
9/12/2010	\$20,538.00	\$0.00	\$956,585.00	2.194	0.3270	10	70.00	6.474
9/5/2010	(\$2,135.00)	\$0.00	\$936,047.00	-0.2276	0.7938	4	50.00	0.7636
8/29/2010	\$8,106.50	\$0.00	\$938,182.00	0.8716	0.8004	11	54.55	1.399
8/22/2010	\$9,462.50	\$0.00	\$930,075.50	1.028	0.6320	5	80.00	2.600
8/15/2010	\$13,000.00	\$0.00	\$920,613.00	1.432	0.7484	5	80.00	2.914
8/8/2010	\$34,970.00	\$0.00	\$907,613.00	4.007	1.074	14	64.29	3.001
8/1/2010	\$3,204.50	\$0.00	\$872,643.00	0.3686	1.243	8	62.50	1.272
7/25/2010	(\$383.50)	\$0.00	\$869,438.50	-0.0441	0.7752	5	60.00	0.9487
7/18/2010	\$7,507.50	\$0.00	\$869,822.00	0.8706	0.5126	4	50.00	2.699
7/11/2010	\$4,179.50	\$0.00	\$862,314.50	0.4870	0.4848	6	50.00	1.833
7/4/2010	\$24,921.00	\$0.00	\$858,135.00	2.991	0.000	5	100.0	100.0
6/27/2010	\$12,824.50	\$0.00	\$833,214.00	1.563	0.9810	8	62.50	2.475
6/20/2010	(\$7,618.00)	\$0.00	\$820,389.50	-0.9200	2.245	11	36.36	0.6003
6/13/2010	\$6,617.00	\$0.00	\$828,007.50	0.8056	0.8137	8	75.00	1.956
6/6/2010	\$16,675.00	\$0.00	\$821,390.50	2.072	1.857	12	58.33	2.097
5/30/2010	\$21,424.50	\$0.00	\$804,715.50	2.735	0.2571	8	87.50	11.50
5/23/2010	\$23,376.00	\$0.00	\$783,291.00	3.076	1.351	14	78.57	2.321
5/16/2010	\$5,268.00	\$0.00	\$759,915.00	0.6981	1.259	10	50.00	1.354
5/9/2010	\$64,542.00	\$0.00	\$754,647.00	9.352	1.571	19	78.95	6.179
5/2/2010	\$13,695.00	\$0.00	\$690,105.00	2.025	0.9184	12	58.33	2.127
4/25/2010	(\$1,237.50)	\$0.00	\$676,410.00	-0.1826	0.7658	3	66.67	0.7629
4/18/2010	\$1,367.50	\$0.00	\$677,647.50	0.2022	0.8733	4	75.00	1.229
4/11/2010	\$4,471.50	\$0.00	\$676,280.00	0.6656	0.6240	8	75.00	1.630
4/4/2010	\$5,973.00	\$0.00	\$671,808.50	0.8971	0.6091	4	75.00	2.458
3/28/2010	\$407.00	\$0.00	\$665,835.50	0.0612	0.6728	3	66.67	1.090
3/21/2010	(\$7,881.50)	\$0.00	\$665,428.50	-1.171	1.838	7	42.86	0.4741
3/14/2010	\$11,357.50	\$0.00	\$673,310.00	1.716	0.000	3	100.0	100.0
3/7/2010	(\$2,942.50)	\$0.00	\$661,952.50	-0.4426	1.051	3	66.67	0.5787
2/28/2010	(\$33.00)	\$0.00	\$664,895.00	-0.0050	1.992	8	62.50	0.9981
2/21/2010	\$676.50	\$0.00	\$664,928.00	0.1018	1.136	6	50.00	1.089
2/14/2010	(\$8,244.50)	\$0.00	\$664,251.50	-1.226	1.722	5	40.00	0.2916
2/7/2010	\$5,104.00	\$0.00	\$672,496.00	0.7648	0.5241	7	71.43	1.951
1/31/2010	\$22,209.00	\$0.00	\$667,392.00	3.442	0.000	6	100.0	100.0
1/24/2010	\$17,919.00	\$0.00	\$645,183.00	2.857	0.5647	10	70.00	5.451
1/17/2010	\$15,504.50	\$0.00	\$627,264.00	2.534	0.8471	9	77.78	2.729
1/10/2010	\$9,735.00	\$0.00	\$611,759.50	1.617	0.1974	6	83.33	9.045
1/3/2010	\$16,027.00	\$0.00	\$602,024.50	2.735	0.000	8	100.0	100.0
12/27/2009	\$3,729.00	\$0.00	\$585,997.50	0.6404	0.7670	6	50.00	1.835
12/20/2009	\$17,395.00	\$0.00	\$582,268.50	3.079	0.000	6	100.0	100.0

12/13/2009	\$2,320.00	\$0.00	\$564,873.50	0.4124	1.481	8	50.00	1.279
12/6/2009	\$950.00	\$0.00	\$562,553.50	0.1692	1.042	4	50.00	1.162
11/29/2009	\$710.00	\$0.00	\$561,603.50	0.1266	0.7423	7	42.86	1.156
11/22/2009	\$21,950.00	\$0.00	\$560,893.50	4.073	0.0186	13	92.31	220.5
11/15/2009	\$10,110.00	\$0.00	\$538,943.50	1.912	0.6177	7	85.71	4.018
11/8/2009	\$18,895.00	\$0.00	\$528,833.50	3.705	0.6953	10	80.00	5.294
11/1/2009	(\$5,950.00)	\$0.00	\$509,938.50	-1.153	1.682	7	42.86	0.5388
10/25/2009	(\$3,465.00)	\$0.00	\$515,888.50	-0.6672	1.962	4	50.00	0.6644
10/18/2009	(\$3,250.00)	\$0.00	\$519,353.50	-0.6219	1.114	5	60.00	0.6927
10/11/2009	\$7,125.00	\$0.00	\$522,603.50	1.382	0.8490	9	66.67	2.135
10/4/2009	\$2,480.00	\$0.00	\$515,478.50	0.4834	0.8130	6	66.67	1.330
9/27/2009	\$2,225.00	\$0.00	\$512,998.50	0.4356	0.9251	4	75.00	1.471
9/20/2009	\$12,850.00	\$0.00	\$510,773.50	2.581	0.000	4	100.0	100.0
9/13/2009	(\$14,405.00)	\$0.00	\$497,923.50	-2.812	2.812	6	16.67	0.1491
9/6/2009	(\$6,730.00)	\$0.00	\$512,328.50	-1.297	2.046	4	50.00	0.3710
8/30/2009	\$14,945.00	\$0.00	\$519,058.50	2.965	0.0198	8	75.00	75.73
8/23/2009	\$3,250.00	\$0.00	\$504,113.50	0.6489	0.5184	6	50.00	1.774
8/16/2009	\$18,845.00	\$0.00	\$500,863.50	3.910	1.720	18	66.67	2.611
8/9/2009	\$6,475.00	\$0.00	\$482,018.50	1.362	0.8984	5	80.00	2.489
8/2/2009	\$1,705.00	\$0.00	\$475,543.50	0.3598	0.5804	9	44.44	1.281
7/26/2009	\$1,825.00	\$0.00	\$473,838.50	0.3866	0.8601	5	60.00	1.369
7/19/2009	(\$2,325.00)	\$0.00	\$472,013.50	-0.4902	1.475	7	28.57	0.7675
7/12/2009	\$26,763.50	\$0.00	\$474,338.50	5.980	0.6753	12	83.33	9.073
7/5/2009	\$4,297.50	\$0.00	\$447,575.00	0.9695	0.7755	8	62.50	1.657
6/28/2009	\$15,979.50	\$0.00	\$443,277.50	3.740	0.4255	9	77.78	9.790
6/21/2009	(\$1,485.00)	\$0.00	\$427,298.00	-0.3463	2.249	5	40.00	0.8490
6/14/2009	\$19,557.00	\$0.00	\$428,783.00	4.779	1.085	11	81.82	3.269
6/7/2009	\$10,984.50	\$0.00	\$409,226.00	2.758	0.4877	7	85.71	6.548
5/31/2009	\$9,279.00	\$0.00	\$398,241.50	2.386	2.361	10	70.00	1.845
5/24/2009	\$967.50	\$0.00	\$388,962.50	0.2494	1.432	3	66.67	1.173
5/17/2009	\$10,671.50	\$0.00	\$387,995.00	2.828	0.6973	9	66.67	4.329
5/10/2009	\$5,487.50	\$0.00	\$377,323.50	1.476	2.261	15	73.33	1.478
5/3/2009	\$14,484.00	\$0.00	\$371,836.00	4.053	0.7419	10	70.00	6.357
4/26/2009	\$17,212.00	\$0.00	\$357,352.00	5.060	3.102	16	56.25	2.171
4/19/2009	\$4,348.00	\$0.00	\$340,140.00	1.295	2.444	10	60.00	1.346
4/12/2009	\$344.00	\$0.00	\$335,792.00	0.1025	1.500	6	50.00	1.051
4/5/2009	\$10,576.00	\$0.00	\$335,448.00	3.255	0.5414	11	90.91	7.009
3/29/2009	\$49,748.00	\$0.00	\$324,872.00	18.08	0.9912	21	90.48	16.94
3/22/2009	\$10.50	\$0.00	\$275,124.00	0.0038	5.303	15	53.33	1.001
3/15/2009	\$19,778.50	\$0.00	\$275,113.50	7.746	1.713	9	77.78	4.762
3/8/2009	\$16,838.50	\$0.00	\$255,335.00	7.060	2.891	18	66.67	2.192
3/1/2009	\$16,203.50	\$0.00	\$238,496.50	7.289	3.711	27	51.85	1.963
2/22/2009	\$6,834.00	\$0.00	\$222,293.00	3.172	2.366	18	66.67	1.634
2/15/2009	\$2,787.00	\$0.00	\$215,459.00	1.310	1.883	15	60.00	1.290
2/8/2009	\$4,317.00	\$0.00	\$212,672.00	2.072	2.806	16	62.50	1.523
2/1/2009	\$180.00	\$0.00	\$208,355.00	0.0865	1.558	6	50.00	1.055
1/25/2009	\$18,807.00	\$0.00	\$208,175.00	9.931	2.989	21	76.19	2.663
1/18/2009	\$9,162.00	\$0.00	\$189,368.00	5.084	1.437	14	71.43	2.636
1/11/2009	(\$3,747.00)	\$0.00	\$180,206.00	-2.037	3.164	7	42.86	0.6193
1/4/2009	\$3,423.00	\$0.00	\$183,953.00	1.896	2.146	9	33.33	1.585
12/28/2008	\$3,600.00	\$0.00	\$180,530.00	2.035	2.315	5	80.00	1.860
12/21/2008	\$6,915.00	\$0.00	\$176,930.00	4.067	2.138	6	83.33	2.815

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12/14/2008	\$6,200.00	\$0.00	\$170,015.00	3.785	0.0296	6	83.33	125.0
12/7/2008	\$1,337.50	\$0.00	\$163,815.00	0.8232	2.085	7	71.43	1.226
11/30/2008	\$3,137.50	\$0.00	\$162,477.50	1.969	2.212	6	83.33	1.854
11/23/2008	(\$975.00)	\$0.00	\$159,340.00	-0.6082	4.234	7	71.43	0.8564
11/16/2008	\$6,425.00	\$0.00	\$160,315.00	4.175	0.000	4	100.0	100.0
11/9/2008	\$5,200.00	\$0.00	\$153,890.00	3.497	1.818	6	83.33	2.857
11/2/2008	\$9,887.50	\$0.00	\$148,690.00	7.123	0.000	6	100.0	100.0
10/26/2008	(\$2,500.00)	\$0.00	\$138,802.50	-1.769	3.335	5	60.00	0.5772
10/19/2008	\$887.50	\$0.00	\$141,302.50	0.6321	2.672	6	66.67	1.164
10/12/2008	\$5,300.00	\$0.00	\$140,415.00	3.923	0.000	4	100.0	100.0
10/5/2008	(\$7,462.50)	\$0.00	\$135,115.00	-5.234	5.234	8	37.50	0.4232
9/28/2008	(\$262.50)	\$0.00	\$142,577.50	-0.1838	2.638	4	75.00	0.9320
9/21/2008	\$5,350.00	\$0.00	\$142,840.00	3.891	2.674	8	87.50	2.363
9/14/2008	\$3,387.50	\$0.00	\$137,490.00	2.526	3.710	6	66.67	1.681
9/7/2008	\$5,487.50	\$0.00	\$134,102.50	4.267	3.709	9	77.78	2.076
8/31/2008	\$2,512.50	\$0.00	\$128,615.00	1.992	2.653	6	83.33	1.734
8/24/2008	\$925.00	\$0.00	\$126,102.50	0.7390	2.586	4	75.00	1.286
8/17/2008	\$737.50	\$0.00	\$125,177.50	0.5927	2.243	4	75.00	1.263
8/10/2008	\$6,487.50	\$0.00	\$124,440.00	5.500	1.579	7	85.71	4.433
8/3/2008	\$2,910.00	\$0.00	\$117,952.50	2.529	1.817	6	66.67	2.366
7/27/2008	(\$4,607.50)	\$0.00	\$115,042.50	-3.851	4.426	4	25.00	0.1724
7/20/2008	\$11,050.00	\$0.00	\$119,650.00	10.17	0.1169	10	90.00	79.93
7/13/2008	\$3,700.00	\$0.00	\$108,600.00	3.527	1.883	5	80.00	2.859
7/6/2008	\$4,660.00	\$0.00	\$104,900.00	4.649	0.0392	6	83.33	117.5
6/29/2008	(\$4,660.00)	\$0.00	\$100,240.00	-4.442	4.938	4	25.00	0.1924
6/22/2008	\$5,290.00	\$0.00	\$104,900.00	5.311	0.000	4	100.0	100.0
6/15/2008	\$3,940.00	\$0.00	\$99,610.00	4.118	0.000	4	100.0	100.0
6/8/2008	\$500.00	\$0.00	\$95,670.00	0.5254	2.792	5	60.00	1.148
6/1/2008	\$8,310.00	\$0.00	\$95,170.00	9.567	0.000	6	100.0	100.0
5/25/2008	\$2,570.00	\$0.00	\$86,860.00	3.049	2.656	7	57.14	1.682
5/18/2008	\$3,150.00	\$0.00	\$84,290.00	3.882	0.3539	5	80.00	11.86
5/11/2008	\$3,407.50	\$0.00	\$81,140.00	4.384	0.000	4	100.0	100.0
5/4/2008	\$2,820.00	\$0.00	\$77,732.50	3.764	1.976	6	83.33	2.889
4/27/2008	\$15.00	\$0.00	\$74,912.50	0.0200	3.278	7	57.14	1.004
4/20/2008	\$1,732.50	\$0.00	\$74,897.50	2.368	2.623	6	66.67	1.715
4/13/2008	\$1,432.50	\$0.00	\$73,165.00	1.997	2.538	6	83.33	1.752
4/6/2008	\$30.00	\$0.00	\$71,732.50	0.0418	1.837	4	50.00	1.020
3/30/2008	\$3,157.50	\$0.00	\$71,702.50	4.606	2.885	6	83.33	2.482
3/23/2008	\$2,040.00	\$0.00	\$68,545.00	3.067	3.962	7	71.43	1.515
3/16/2008	\$1,350.00	\$0.00	\$66,505.00	2.072	3.096	5	80.00	1.669
3/9/2008	\$5,790.00	\$0.00	\$65,155.00	9.753	0.000	7	100.0	100.0
3/2/2008	\$2,025.00	\$0.00	\$59,365.00	3.532	1.927	5	80.00	2.812
2/24/2008	\$3,082.50	\$0.00	\$57,340.00	5.681	0.4645	6	83.33	13.09
2/17/2008	\$1,755.00	\$0.00	\$54,257.50	3.343	0.9737	4	75.00	4.391
2/10/2008	\$2,992.50	\$0.00	\$52,502.50	6.044	0.9404	8	87.50	7.234
2/3/2008	(\$342.50)	\$0.00	\$49,510.00	-0.6870	4.020	5	60.00	0.8327
1/27/2008	\$1,115.00	\$0.00	\$49,852.50	2.288	0.000	3	100.0	100.0
Ave	\$7,248.67	\$0.00	\$709,108.43	1.713	1.262	8.346	66.82	16.15
SD	\$13,143.80	\$0.00	\$500,757.18	2.673	1.106	4.611	19.45	40.66

Daily Returns

Day	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
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1/20/2012	\$3,870.00	\$0.00	\$1,556,461.00	0.2493	0.000	1	100.0	100.0
1/19/2012	\$10,752.50	\$0.00	\$1,552,591.00	0.6974	0.000	3	100.0	100.0
1/17/2012	(\$2,380.00)	\$0.00	\$1,541,838.50	-0.1541	0.2310	3	33.33	0.3333
1/16/2012	(\$3,400.00)	\$0.00	\$1,544,218.50	-0.2197	0.2197	2	0.000	0.000
1/13/2012	(\$2,385.00)	\$0.00	\$1,547,618.50	-0.1539	0.3159	2	50.00	0.5138
1/12/2012	\$3,867.50	\$0.00	\$1,550,003.50	0.2501	0.000	1	100.0	100.0
1/10/2012	(\$5,515.00)	\$0.00	\$1,546,136.00	-0.3554	0.3554	4	0.000	0.000
1/6/2012	\$4,080.00	\$0.00	\$1,551,651.00	0.2636	0.000	1	100.0	100.0
1/3/2012	\$5,270.00	\$0.00	\$1,547,571.00	0.3417	0.2305	3	66.67	2.476
12/29/2011	\$4,505.00	\$0.00	\$1,542,301.00	0.2930	0.000	1	100.0	100.0
12/28/2011	(\$4,930.00)	\$0.00	\$1,537,796.00	-0.3196	0.3196	1	0.000	0.000
12/27/2011	(\$2,720.00)	\$0.00	\$1,542,726.00	-0.1760	0.1760	1	0.000	0.000
12/23/2011	(\$1,020.00)	\$0.00	\$1,545,446.00	-0.0660	0.0660	1	0.000	0.000
12/20/2011	\$15,512.50	\$0.00	\$1,546,466.00	1.013	0.0222	5	60.00	46.63
12/19/2011	(\$7,650.00)	\$0.00	\$1,530,953.50	-0.4972	0.4972	2	0.000	0.000
12/16/2011	\$3,612.50	\$0.00	\$1,538,603.50	0.2353	0.0443	2	50.00	6.313
12/15/2011	(\$21,082.50)	\$0.00	\$1,534,991.00	-1.355	1.355	3	0.000	0.000
12/13/2011	(\$2,115.00)	\$0.00	\$1,556,073.50	-0.1357	0.1963	2	50.00	0.3088
12/12/2011	\$25,202.50	\$0.00	\$1,558,188.50	1.644	0.000	5	100.0	100.0
12/9/2011	(\$12,155.00)	\$0.00	\$1,532,986.00	-0.7867	0.7867	2	0.000	0.000
12/8/2011	\$12,027.50	\$0.00	\$1,545,141.00	0.7845	0.000	3	100.0	100.0
12/7/2011	(\$1,020.00)	\$0.00	\$1,533,113.50	-0.0665	0.0665	1	0.000	0.000
12/6/2011	(\$6,077.50)	\$0.00	\$1,534,133.50	-0.3946	0.6577	2	50.00	0.4017
12/5/2011	(\$2,845.00)	\$0.00	\$1,540,211.00	-0.1844	0.6550	7	42.86	0.7805
12/2/2011	\$6,205.00	\$0.00	\$1,543,056.00	0.4037	0.000	2	100.0	100.0
12/1/2011	(\$1,785.00)	\$0.00	\$1,536,851.00	-0.1160	0.6020	3	66.67	0.8082
11/30/2011	\$18,402.50	\$0.00	\$1,538,636.00	1.211	0.3243	6	66.67	4.733
11/29/2011	(\$5,482.50)	\$0.00	\$1,520,233.50	-0.3593	0.3593	1	0.000	0.000
11/28/2011	\$10,837.50	\$0.00	\$1,525,716.00	0.7154	0.3479	7	57.14	2.992
11/24/2011	\$8,330.00	\$0.00	\$1,514,878.50	0.5529	0.2351	2	50.00	3.333
11/23/2011	\$7,650.00	\$0.00	\$1,506,548.50	0.5104	0.2495	4	50.00	3.045
11/22/2011	(\$2,040.00)	\$0.00	\$1,498,898.50	-0.1359	0.3926	2	50.00	0.6547
11/21/2011	\$16,957.50	\$0.00	\$1,500,938.50	1.143	0.3208	6	50.00	4.563
11/18/2011	(\$3,357.50)	\$0.00	\$1,483,981.00	-0.2257	0.2257	1	0.000	0.000
11/17/2011	\$4,930.00	\$0.00	\$1,487,338.50	0.3326	0.3326	3	66.67	2.000
11/16/2011	(\$14,110.00)	\$0.00	\$1,482,408.50	-0.9429	0.9429	4	0.000	0.000
11/15/2011	\$3,442.50	\$0.00	\$1,496,518.50	0.2306	0.000	1	100.0	100.0
11/14/2011	(\$2,380.00)	\$0.00	\$1,493,076.00	-0.1591	0.1591	2	0.000	0.000
11/11/2011	\$1,190.00	\$0.00	\$1,495,456.00	0.0796	0.000	1	100.0	100.0
11/10/2011	(\$24,140.00)	\$0.00	\$1,494,266.00	-1.590	1.590	4	0.000	0.000
11/9/2011	\$5,695.00	\$0.00	\$1,518,406.00	0.3765	0.1230	4	50.00	3.792
11/8/2011	\$9,477.50	\$0.00	\$1,512,711.00	0.6305	0.000	4	100.0	100.0
11/7/2011	\$425.00	\$0.00	\$1,503,233.50	0.0283	0.000	1	100.0	100.0
11/4/2011	\$2,635.00	\$0.00	\$1,502,808.50	0.1756	0.2229	2	50.00	1.785
11/3/2011	\$5,312.50	\$0.00	\$1,500,173.50	0.3554	0.6337	6	66.67	1.536
11/2/2011	\$3,655.00	\$0.00	\$1,494,861.00	0.2451	0.1930	4	75.00	2.265
11/1/2011	\$6,077.50	\$0.00	\$1,491,206.00	0.4092	0.1934	5	80.00	3.103
10/31/2011	\$7,735.00	\$0.00	\$1,485,128.50	0.5236	0.2872	7	71.43	2.820
10/28/2011	(\$2,507.50)	\$0.00	\$1,477,393.50	-0.1694	0.1694	1	0.000	0.000
10/27/2011	(\$2,380.00)	\$0.00	\$1,479,901.00	-0.1606	0.7638	6	50.00	0.8409
10/26/2011	(\$16,575.00)	\$0.00	\$1,482,281.00	-1.106	1.106	4	0.000	0.000
10/25/2011	(\$6,502.50)	\$0.00	\$1,498,856.00	-0.4320	0.5443	3	33.33	0.2073

10/24/2011	(\$5,610.00)	\$0.00	\$1,505,358.50	-0.3713	0.3713	2	0.000	0.000
10/21/2011	(\$1,275.00)	\$0.00	\$1,510,968.50	-0.0843	0.3260	2	50.00	0.7414
10/20/2011	\$2,210.00	\$0.00	\$1,512,243.50	0.1464	0.1238	2	50.00	2.182
10/19/2011	\$765.00	\$0.00	\$1,510,033.50	0.0507	0.000	1	100.0	100.0
10/18/2011	(\$9,520.00)	\$0.00	\$1,509,268.50	-0.6268	0.6268	1	0.000	0.000
10/17/2011	\$340.00	\$0.00	\$1,518,788.50	0.0224	0.1899	2	50.00	1.118
10/14/2011	\$8,755.00	\$0.00	\$1,518,448.50	0.5799	0.000	1	100.0	100.0
10/13/2011	(\$10,370.00)	\$0.00	\$1,509,693.50	-0.6822	0.6822	1	0.000	0.000
10/12/2011	\$2,295.00	\$0.00	\$1,520,063.50	0.1512	0.3584	5	40.00	1.422
10/11/2011	\$6,885.00	\$0.00	\$1,517,768.50	0.4557	0.000	2	100.0	100.0
10/10/2011	\$29,962.50	\$0.00	\$1,510,883.50	2.023	0.0574	7	71.43	36.25
10/7/2011	\$5,142.50	\$0.00	\$1,480,921.00	0.3485	0.000	1	100.0	100.0
10/6/2011	\$3,867.50	\$0.00	\$1,475,778.50	0.2628	0.000	1	100.0	100.0
10/5/2011	(\$3,570.00)	\$0.00	\$1,471,911.00	-0.2420	0.2420	1	0.000	0.000
10/4/2011	(\$9,520.00)	\$0.00	\$1,475,481.00	-0.6411	0.6411	1	0.000	0.000
10/3/2011	\$3,825.00	\$0.00	\$1,485,001.00	0.2582	0.1372	3	66.67	2.875
9/30/2011	\$6,885.00	\$0.00	\$1,481,176.00	0.4670	0.000	2	100.0	100.0
9/29/2011	\$5,057.50	\$0.00	\$1,474,291.00	0.3442	0.4705	6	66.67	1.511
9/28/2011	(\$170.00)	\$0.00	\$1,469,233.50	-0.0116	0.0116	1	0.000	0.000
9/27/2011	\$3,995.00	\$0.00	\$1,469,403.50	0.2726	0.1963	4	50.00	2.175
9/26/2011	\$1,190.00	\$0.00	\$1,465,408.50	0.0813	0.4274	4	50.00	1.189
9/23/2011	(\$3,952.50)	\$0.00	\$1,464,218.50	-0.2692	0.5456	2	50.00	0.5079
9/22/2011	\$13,132.50	\$0.00	\$1,468,171.00	0.9026	0.7128	6	66.67	2.246
9/20/2011	(\$5,312.50)	\$0.00	\$1,455,038.50	-0.3638	0.7566	5	40.00	0.5211
9/19/2011	(\$4,037.50)	\$0.00	\$1,460,351.00	-0.2757	0.4952	7	42.86	0.5581
9/16/2011	\$3,867.50	\$0.00	\$1,464,388.50	0.2648	0.000	1	100.0	100.0
9/15/2011	\$22,355.00	\$0.00	\$1,460,521.00	1.554	0.3025	5	80.00	6.058
9/14/2011	(\$4,760.00)	\$0.00	\$1,438,166.00	-0.3299	0.3299	2	0.000	0.000
9/13/2011	(\$8,670.00)	\$0.00	\$1,442,926.00	-0.5973	0.5973	1	0.000	0.000
9/12/2011	(\$13,260.00)	\$0.00	\$1,451,596.00	-0.9052	1.340	7	28.57	0.3276
9/9/2011	\$5,567.50	\$0.00	\$1,464,856.00	0.3815	0.000	1	100.0	100.0
9/8/2011	\$6,417.50	\$0.00	\$1,459,288.50	0.4417	0.3393	4	50.00	2.302
9/7/2011	\$4,122.50	\$0.00	\$1,452,871.00	0.2846	0.2582	6	50.00	2.054
9/6/2011	(\$11,007.50)	\$0.00	\$1,448,748.50	-0.7541	0.7541	1	0.000	0.000
9/5/2011	\$22,822.50	\$0.00	\$1,459,756.00	1.588	0.2475	7	85.71	7.393
9/2/2011	\$4,717.50	\$0.00	\$1,436,933.50	0.3294	0.000	3	100.0	100.0
9/1/2011	\$5,992.50	\$0.00	\$1,432,216.00	0.4202	0.000	1	100.0	100.0
8/31/2011	\$14,067.50	\$0.00	\$1,426,223.50	0.9962	0.000	4	100.0	100.0
8/30/2011	(\$14,365.00)	\$0.00	\$1,412,156.00	-1.007	1.007	2	0.000	0.000
8/29/2011	\$11,475.00	\$0.00	\$1,426,521.00	0.8109	0.0120	6	83.33	68.50
8/26/2011	\$2,210.00	\$0.00	\$1,415,046.00	0.1564	0.0722	2	50.00	3.167
8/25/2011	\$1,572.50	\$0.00	\$1,412,836.00	0.1114	0.2981	2	50.00	1.374
8/24/2011	(\$255.00)	\$0.00	\$1,411,263.50	-0.0181	0.1686	2	50.00	0.8929
8/23/2011	(\$595.00)	\$0.00	\$1,411,518.50	-0.0421	0.1685	3	66.67	0.7500
8/22/2011	(\$15,512.50)	\$0.00	\$1,412,113.50	-1.087	1.087	4	0.000	0.000
8/19/2011	\$1,402.50	\$0.00	\$1,427,626.00	0.0983	0.2622	2	50.00	1.375
8/18/2011	\$26,180.00	\$0.00	\$1,426,223.50	1.870	0.2052	6	83.33	9.928
8/16/2011	\$13,005.00	\$0.00	\$1,400,043.50	0.9376	0.2065	5	80.00	5.500
8/15/2011	\$4,972.50	\$0.00	\$1,387,038.50	0.3598	0.0398	6	66.67	10.00
8/12/2011	(\$14,450.00)	\$0.00	\$1,382,066.00	-1.035	1.035	2	0.000	0.000
8/11/2011	(\$6,715.00)	\$0.00	\$1,396,516.00	-0.4785	0.6057	4	25.00	0.4437
8/10/2011	\$9,817.50	\$0.00	\$1,403,231.00	0.7046	0.2055	4	75.00	4.397

8/9/2011	(\$11,135.00)	\$0.00	\$1,393,413.50	-0.7928	1.390	5	20.00	0.4329
8/8/2011	(\$27,285.00)	\$0.00	\$1,404,548.50	-1.906	1.906	7	0.000	0.000
8/5/2011	(\$10,370.00)	\$0.00	\$1,431,833.50	-0.7190	0.7190	1	0.000	0.000
8/4/2011	\$4,122.50	\$0.00	\$1,442,203.50	0.2867	0.2482	2	50.00	2.155
8/2/2011	(\$7,607.50)	\$0.00	\$1,438,081.00	-0.5262	0.5262	1	0.000	0.000
8/1/2011	(\$10,540.00)	\$0.00	\$1,445,688.50	-0.7238	1.105	7	42.86	0.3474
7/29/2011	\$9,392.50	\$0.00	\$1,456,228.50	0.6492	0.000	2	100.0	100.0
7/28/2011	(\$7,820.00)	\$0.00	\$1,446,836.00	-0.5376	0.5376	1	0.000	0.000
7/26/2011	\$3,655.00	\$0.00	\$1,454,656.00	0.2519	0.000	1	100.0	100.0
7/25/2011	(\$9,732.50)	\$0.00	\$1,451,001.00	-0.6663	0.8969	6	16.67	0.2589
7/22/2011	(\$7,310.00)	\$0.00	\$1,460,733.50	-0.4979	0.5900	2	50.00	0.1569
7/21/2011	\$8,117.50	\$0.00	\$1,468,043.50	0.5560	0.000	1	100.0	100.0
7/20/2011	(\$2,890.00)	\$0.00	\$1,459,926.00	-0.1976	0.1976	1	0.000	0.000
7/19/2011	\$3,910.00	\$0.00	\$1,462,816.00	0.2680	0.000	1	100.0	100.0
7/18/2011	\$16,235.00	\$0.00	\$1,458,906.00	1.125	0.000	5	100.0	100.0
7/15/2011	\$4,122.50	\$0.00	\$1,442,671.00	0.2866	0.000	2	100.0	100.0
7/14/2011	\$2,550.00	\$0.00	\$1,438,548.50	0.1776	0.0474	2	50.00	4.750
7/13/2011	(\$2,890.00)	\$0.00	\$1,435,998.50	-0.2008	0.2008	1	0.000	0.000
7/12/2011	\$12,665.00	\$0.00	\$1,438,888.50	0.8880	0.000	3	100.0	100.0
7/11/2011	\$13,345.00	\$0.00	\$1,426,223.50	0.9445	0.2035	6	83.33	5.618
7/8/2011	(\$1,190.00)	\$0.00	\$1,412,878.50	-0.0842	0.4760	2	50.00	0.8239
7/7/2011	\$5,227.50	\$0.00	\$1,414,068.50	0.3710	0.0241	2	50.00	16.38
7/5/2011	\$8,755.00	\$0.00	\$1,408,841.00	0.6253	0.000	1	100.0	100.0
6/30/2011	\$6,205.00	\$0.00	\$1,400,086.00	0.4452	0.000	1	100.0	100.0
6/28/2011	(\$5,270.00)	\$0.00	\$1,393,881.00	-0.3767	0.3767	1	0.000	0.000
6/24/2011	(\$6,502.50)	\$0.00	\$1,399,151.00	-0.4626	0.4626	2	0.000	0.000
6/23/2011	\$4,930.00	\$0.00	\$1,405,653.50	0.3520	0.000	2	100.0	100.0
6/21/2011	\$8,797.50	\$0.00	\$1,400,723.50	0.6320	0.000	2	100.0	100.0
6/20/2011	\$3,706.00	\$0.00	\$1,391,926.00	0.2670	0.000	2	100.0	100.0
6/17/2011	(\$3,357.50)	\$0.00	\$1,388,220.00	-0.2413	0.2413	1	0.000	0.000
6/16/2011	(\$8,032.50)	\$0.00	\$1,391,577.50	-0.5739	0.5739	1	0.000	0.000
6/15/2011	\$5,584.50	\$0.00	\$1,399,610.00	0.4006	0.4634	4	50.00	1.864
6/14/2011	\$1,275.00	\$0.00	\$1,394,025.50	0.0915	0.5687	5	60.00	1.160
6/10/2011	\$12,801.50	\$0.00	\$1,392,750.50	0.9277	0.000	3	100.0	100.0
6/9/2011	\$7,840.00	\$0.00	\$1,379,949.00	0.5714	0.000	1	100.0	100.0
6/7/2011	\$4,448.00	\$0.00	\$1,372,109.00	0.3252	0.000	2	100.0	100.0
6/6/2011	(\$80.00)	\$0.00	\$1,367,661.00	-0.0058	0.0058	1	0.000	0.000
6/3/2011	\$10,680.00	\$0.00	\$1,367,741.00	0.7870	0.000	2	100.0	100.0
6/2/2011	\$10,680.00	\$0.00	\$1,357,061.00	0.7932	0.000	2	100.0	100.0
5/31/2011	\$2,784.00	\$0.00	\$1,346,381.00	0.2072	0.2096	4	50.00	1.837
5/27/2011	\$8,080.00	\$0.00	\$1,343,597.00	0.6050	0.000	2	100.0	100.0
5/26/2011	\$3,440.00	\$0.00	\$1,335,517.00	0.2582	0.000	1	100.0	100.0
5/25/2011	\$1,408.00	\$0.00	\$1,332,077.00	0.1058	0.000	1	100.0	100.0
5/24/2011	(\$10,160.00)	\$0.00	\$1,330,669.00	-0.7577	0.7577	1	0.000	0.000
5/23/2011	\$6,472.00	\$0.00	\$1,340,829.00	0.4850	0.2504	7	71.43	2.740
5/20/2011	\$3,240.00	\$0.00	\$1,334,357.00	0.2434	0.000	1	100.0	100.0
5/19/2011	(\$8,560.00)	\$0.00	\$1,331,117.00	-0.6390	0.6390	1	0.000	0.000
5/18/2011	(\$160.00)	\$0.00	\$1,339,677.00	-0.0119	0.0119	1	0.000	0.000
5/17/2011	(\$6,560.00)	\$0.00	\$1,339,837.00	-0.4872	0.4872	1	0.000	0.000
5/16/2011	(\$1,440.00)	\$0.00	\$1,346,397.00	-0.1068	0.1068	2	0.000	0.000
5/12/2011	(\$4,720.00)	\$0.00	\$1,347,837.00	-0.3490	0.6604	2	50.00	0.4732
5/10/2011	(\$7,560.00)	\$0.00	\$1,352,557.00	-0.5558	0.5558	1	0.000	0.000

5/6/2011	\$8,480.00	\$0.00	\$1,360,117.00	0.6274	0.000	2	100.0	100.0
5/5/2011	\$5,840.00	\$0.00	\$1,351,637.00	0.4339	0.000	1	100.0	100.0
5/3/2011	(\$6,320.00)	\$0.00	\$1,345,797.00	-0.4674	0.7200	2	50.00	0.3525
5/2/2011	\$576.00	\$0.00	\$1,352,117.00	0.0426	0.0616	2	50.00	1.692
4/28/2011	(\$10,160.00)	\$0.00	\$1,351,541.00	-0.7461	0.7461	1	0.000	0.000
4/26/2011	\$8,920.00	\$0.00	\$1,361,701.00	0.6594	0.0558	3	66.67	12.74
4/21/2011	(\$1,952.00)	\$0.00	\$1,352,781.00	-0.1441	0.1441	1	0.000	0.000
4/20/2011	\$26,336.00	\$0.00	\$1,354,733.00	1.983	0.000	6	100.0	100.0
4/18/2011	\$15,240.00	\$0.00	\$1,328,397.00	1.161	0.0120	4	75.00	96.25
4/15/2011	\$8,440.00	\$0.00	\$1,313,157.00	0.6469	0.000	1	100.0	100.0
4/14/2011	\$10,480.00	\$0.00	\$1,304,717.00	0.8097	0.000	2	100.0	100.0
4/13/2011	(\$1,680.00)	\$0.00	\$1,294,237.00	-0.1296	0.2712	2	50.00	0.5227
4/12/2011	\$5,384.00	\$0.00	\$1,295,917.00	0.4172	0.000	3	100.0	100.0
4/8/2011	\$4,440.00	\$0.00	\$1,290,533.00	0.3452	0.000	1	100.0	100.0
4/7/2011	(\$5,960.00)	\$0.00	\$1,286,093.00	-0.4613	0.4613	1	0.000	0.000
4/6/2011	\$0.00	\$0.00	\$1,292,053.00	0.000	0.000	1	0.000	0.000
4/5/2011	\$3,760.00	\$0.00	\$1,292,053.00	0.2919	0.2111	3	66.67	2.382
4/1/2011	\$5,440.00	\$0.00	\$1,288,293.00	0.4241	0.000	1	100.0	100.0
3/31/2011	\$1,040.00	\$0.00	\$1,282,853.00	0.0811	0.000	1	100.0	100.0
3/30/2011	(\$5,344.00)	\$0.00	\$1,281,813.00	-0.4152	0.4152	2	0.000	0.000
3/29/2011	(\$1,520.00)	\$0.00	\$1,287,157.00	-0.1180	0.3993	2	50.00	0.7054
3/25/2011	\$14,720.00	\$0.00	\$1,288,677.00	1.155	0.000	3	100.0	100.0
3/24/2011	(\$10,160.00)	\$0.00	\$1,273,957.00	-0.7912	0.7912	1	0.000	0.000
3/22/2011	(\$7,360.00)	\$0.00	\$1,284,117.00	-0.5699	0.5699	1	0.000	0.000
3/21/2011	\$30,024.00	\$0.00	\$1,291,477.00	2.380	0.000	7	100.0	100.0
3/18/2011	\$1,064.00	\$0.00	\$1,261,453.00	0.0844	0.1726	2	50.00	1.489
3/17/2011	\$3,608.00	\$0.00	\$1,260,389.00	0.2871	0.000	5	80.00	100.0
3/15/2011	\$5,880.00	\$0.00	\$1,256,781.00	0.4701	0.6352	5	60.00	1.735
3/14/2011	\$1,768.00	\$0.00	\$1,250,901.00	0.1415	0.3151	5	40.00	1.449
3/11/2011	\$10,832.00	\$0.00	\$1,249,133.00	0.8747	0.000	2	100.0	100.0
3/10/2011	\$27,632.50	\$0.00	\$1,238,301.00	2.282	0.000	6	100.0	100.0
3/8/2011	(\$4,410.00)	\$0.00	\$1,210,668.50	-0.3629	0.4195	3	33.33	0.1353
3/7/2011	(\$3,090.00)	\$0.00	\$1,215,078.50	-0.2537	0.2537	1	0.000	0.000
3/4/2011	(\$4,960.00)	\$0.00	\$1,218,168.50	-0.4055	0.4055	1	0.000	0.000
3/3/2011	\$24,375.00	\$0.00	\$1,223,128.50	2.033	0.000	4	100.0	100.0
3/1/2011	\$6,532.50	\$0.00	\$1,198,753.50	0.5479	0.000	2	100.0	100.0
2/25/2011	(\$3,712.50)	\$0.00	\$1,192,221.00	-0.3104	0.3104	1	0.000	0.000
2/24/2011	(\$5,775.00)	\$0.00	\$1,195,933.50	-0.4806	0.4806	1	0.000	0.000
2/23/2011	(\$4,950.00)	\$0.00	\$1,201,708.50	-0.4102	0.4102	1	0.000	0.000
2/22/2011	\$3,037.50	\$0.00	\$1,206,658.50	0.2524	0.000	1	100.0	100.0
2/21/2011	\$4,050.00	\$0.00	\$1,203,621.00	0.3376	0.000	1	100.0	100.0
2/18/2011	\$8,137.50	\$0.00	\$1,199,571.00	0.6830	0.000	2	100.0	100.0
2/17/2011	\$8,887.50	\$0.00	\$1,191,433.50	0.7516	0.000	2	100.0	100.0
2/15/2011	\$7,575.00	\$0.00	\$1,182,546.00	0.6447	0.000	2	100.0	100.0
2/11/2011	(\$6,682.50)	\$0.00	\$1,174,971.00	-0.5655	0.6941	2	50.00	0.1863
2/8/2011	\$8,137.50	\$0.00	\$1,181,653.50	0.6934	0.000	2	100.0	100.0
2/4/2011	(\$8,587.50)	\$0.00	\$1,173,516.00	-0.7265	0.7265	1	0.000	0.000
2/1/2011	\$15,675.00	\$0.00	\$1,182,103.50	1.344	0.000	3	100.0	100.0
1/31/2011	\$480.00	\$0.00	\$1,166,428.50	0.0412	0.000	1	100.0	100.0
1/28/2011	(\$6,900.00)	\$0.00	\$1,165,948.50	-0.5883	0.5883	1	0.000	0.000
1/27/2011	(\$7,837.50)	\$0.00	\$1,172,848.50	-0.6638	0.6638	1	0.000	0.000
1/25/2011	(\$9,525.00)	\$0.00	\$1,180,686.00	-0.8003	0.8003	1	0.000	0.000

1/21/2011	\$4,162.50	\$0.00	\$1,190,211.00	0.3510	0.000	1	100.0	100.0
1/20/2011	\$7,200.00	\$0.00	\$1,186,048.50	0.6108	0.000	2	100.0	100.0
1/18/2011	\$5,475.00	\$0.00	\$1,178,848.50	0.4666	0.000	1	100.0	100.0
1/17/2011	\$2,865.00	\$0.00	\$1,173,373.50	0.2448	0.0308	2	50.00	8.958
1/14/2011	(\$6,525.00)	\$0.00	\$1,170,508.50	-0.5544	0.5544	1	0.000	0.000
1/13/2011	\$8,137.50	\$0.00	\$1,177,033.50	0.6962	0.000	2	100.0	100.0
1/12/2011	\$4,890.00	\$0.00	\$1,168,896.00	0.4201	0.000	1	100.0	100.0
1/11/2011	(\$8,587.50)	\$0.00	\$1,164,006.00	-0.7324	0.7324	1	0.000	0.000
1/7/2011	\$6,262.50	\$0.00	\$1,172,593.50	0.5369	0.000	2	100.0	100.0
1/6/2011	\$6,262.50	\$0.00	\$1,166,331.00	0.5398	0.000	2	100.0	100.0
1/4/2011	\$7,785.00	\$0.00	\$1,160,068.50	0.6756	0.4313	2	50.00	2.549
1/3/2011	\$1,185.00	\$0.00	\$1,152,283.50	0.1029	0.5551	3	33.33	1.185
12/31/2010	\$5,100.00	\$0.00	\$1,151,098.50	0.4450	0.000	1	100.0	100.0
12/30/2010	\$1,237.50	\$0.00	\$1,145,998.50	0.1081	0.6793	3	66.67	1.158
12/23/2010	(\$4,800.00)	\$0.00	\$1,144,761.00	-0.4176	0.8091	2	50.00	0.4859
12/21/2010	\$3,225.00	\$0.00	\$1,149,561.00	0.2813	0.000	1	100.0	100.0
12/17/2010	\$3,225.00	\$0.00	\$1,146,336.00	0.2821	0.000	1	100.0	100.0
12/16/2010	\$3,787.50	\$0.00	\$1,143,111.00	0.3324	0.000	1	100.0	100.0
12/14/2010	(\$2,737.50)	\$0.00	\$1,139,323.50	-0.2397	0.5532	2	50.00	0.5680
12/10/2010	\$3,225.00	\$0.00	\$1,142,061.00	0.2832	0.000	1	100.0	100.0
12/9/2010	\$8,887.50	\$0.00	\$1,138,836.00	0.7865	0.000	2	100.0	100.0
12/7/2010	(\$8,475.00)	\$0.00	\$1,129,948.50	-0.7445	0.8033	3	33.33	0.2756
12/3/2010	\$262.50	\$0.00	\$1,138,423.50	0.0231	0.0132	2	50.00	2.750
12/2/2010	\$9,262.50	\$0.00	\$1,138,161.00	0.8205	0.000	2	100.0	100.0
12/1/2010	\$16,687.50	\$0.00	\$1,128,898.50	1.500	0.0133	4	75.00	112.3
11/30/2010	\$11,737.50	\$0.00	\$1,112,211.00	1.067	0.000	3	100.0	100.0
11/26/2010	\$1,762.50	\$0.00	\$1,100,473.50	0.1604	0.3024	2	50.00	1.528
11/25/2010	\$3,225.00	\$0.00	\$1,098,711.00	0.2944	0.000	1	100.0	100.0
11/24/2010	\$11,047.50	\$0.00	\$1,095,486.00	1.019	0.000	3	100.0	100.0
11/23/2010	\$13,417.50	\$0.00	\$1,084,438.50	1.253	0.000	5	100.0	100.0
11/18/2010	\$10,647.00	\$0.00	\$1,071,021.00	1.004	0.7782	5	80.00	2.268
11/16/2010	\$1,841.00	\$0.00	\$1,060,374.00	0.1739	0.2246	3	66.67	1.774
11/15/2010	(\$2,716.00)	\$0.00	\$1,058,533.00	-0.2559	0.2559	2	0.000	0.000
11/12/2010	\$2,786.00	\$0.00	\$1,061,249.00	0.2632	0.0873	2	50.00	4.015
11/11/2010	\$12,530.00	\$0.00	\$1,058,463.00	1.198	0.000	3	100.0	100.0
11/9/2010	\$3,710.00	\$0.00	\$1,045,933.00	0.3560	0.000	1	100.0	100.0
11/4/2010	\$11,550.00	\$0.00	\$1,042,223.00	1.121	0.000	2	100.0	100.0
11/2/2010	\$10,745.00	\$0.00	\$1,030,673.00	1.054	0.000	3	66.67	100.0
11/1/2010	(\$84.00)	\$0.00	\$1,019,928.00	-0.0082	0.0137	2	50.00	0.4000
10/29/2010	\$5,761.00	\$0.00	\$1,020,012.00	0.5680	0.0137	3	66.67	42.15
10/27/2010	(\$3,528.00)	\$0.00	\$1,014,251.00	-0.3466	0.6217	3	33.33	0.4425
10/26/2010	\$5,110.00	\$0.00	\$1,017,779.00	0.5046	0.000	1	100.0	100.0
10/25/2010	\$1,288.00	\$0.00	\$1,012,669.00	0.1274	0.0526	2	50.00	3.421
10/22/2010	(\$5,390.00)	\$0.00	\$1,011,381.00	-0.5301	0.5301	1	0.000	0.000
10/21/2010	(\$3,605.00)	\$0.00	\$1,016,771.00	-0.3533	0.7821	2	50.00	0.5502
10/19/2010	\$8,911.00	\$0.00	\$1,020,376.00	0.8810	0.2346	4	75.00	4.744
10/18/2010	\$308.00	\$0.00	\$1,011,465.00	0.0305	0.0526	2	50.00	1.579
10/15/2010	\$8,295.00	\$0.00	\$1,011,157.00	0.8271	0.000	2	100.0	100.0
10/14/2010	(\$6,615.00)	\$0.00	\$1,002,862.00	-0.6553	0.6553	1	0.000	0.000
10/13/2010	\$4,704.00	\$0.00	\$1,009,477.00	0.4682	0.000	2	100.0	100.0
10/12/2010	\$8,036.00	\$0.00	\$1,004,773.00	0.8062	0.0927	3	66.67	9.697
10/8/2010	(\$5,390.00)	\$0.00	\$996,737.00	-0.5379	0.5379	1	0.000	0.000

Ave	\$2,132.05	\$0.00	\$1,346,108.67	0.1716	0.2731	2.531	56.67	38.21
SD	\$8,798.48	\$0.00	\$160,504.44	0.6552	0.3337	1.718	39.66	47.46

Dependency Analysis Results for All Trades

Dependency: Positive

Confidence Level: 99.9999%

Total Number of Runs: 754

Number of Runs of Wins: 377

Number of Runs of Losses: 377

Average Length of Winning Runs: 3.4

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: 1901

Number of Degrees of Freedom: 1901

Average trade at 95.00% confidence: \$808.24 +/- 132.64

Worst-case average trade at 95.00% confidence: \$675.60

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	5
1	1.000	0.9693	0.9820	0.9458	0.9856
2	0.9693	1.000	0.9587	0.9245	0.9690
3	0.9820	0.9587	1.000	0.9810	0.9916
4	0.9458	0.9245	0.9810	1.000	0.9711
5	0.9856	0.9690	0.9916	0.9711	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.

