

Portfolio: 5. Euro FX & Emini Reaper
Portfolio Settings

Starting Equity: \$15,000.00

Results includes Round Turn Comission of \$10/Contract incl. 2 Ticks Slippage

Position Sizing Settings & Rules

MS	Sizing Method	Parameters
1	None	NA
2	None	NA
3	None	NA
4	None	NA

	All Trades	Long	Short
Total Net Profit	\$136,552.50	\$78,320.00	\$58,025.00
Gross Profit	\$281,580.00	\$144,235.00	\$136,677.50
Gross Loss	(\$145,027.50)	(\$65,915.00)	(\$78,652.50)
Profit Factor	1.942	2.188	1.738
Pessimistic Return Ratio	1.793	1.954	1.553
Trading Period	7/4/2007 5:15:00 PM to 4/26/2012 1:03:00 PM (4 years 296 days)		
Starting Account Equity	\$15,000.00		
Highest Closed Trade Equity	\$151,552.50		
Lowest Closed Trade Equity	\$14,952.50		
Additions to Equity	\$0.00		
Withdrawals From Equity	\$0.00		
Final Account Equity	\$151,552.50		
Return on Starting Equity	910.4%		
Total Number of Trades	1,419	722	694
Number of Winning Trades	999	521	476
Number of Losing Trades	420	201	218
Trades Not Taken	0	0	0
Percent Profitable	70.40%	72.16%	68.59%
Max Position Size	1	1	1
Minimum Position Size	1	1	1
Average Position Size	1	1	1
Largest Winning Trade	\$1,977.50	\$1,977.50	\$1,440.00
/Percent of Equity	2.656%	2.656%	0.9683%
Largest Winning Trade (%)	4.337%	4.337%	2.050%
/Trade Value	\$877.50	\$877.50	\$502.50
Average Winning Trade	\$281.86	\$276.84	\$287.14
Average Winning Trade (%)	0.4329%	0.4461%	0.4194%
Average R-Multiple, Wins	8.376		

Average Length of Wins	1 hours 44 min	1 hours 53 min	1 hours 34 min
Max Number Consecutive Wins	22	13	14
Largest Losing Trade	(\$797.50)	(\$760.00)	(\$797.50)
/Percent of Equity	-1.085%	-1.792%	-1.085%
Largest Losing Trade (%)	-4.089%	-2.393%	-4.089%
/Trade Value	(\$747.50)	(\$710.00)	(\$747.50)
Average Losing Trade	(\$345.30)	(\$327.94)	(\$360.79)
Average Losing Trade (%)	-0.4728%	-0.4302%	-0.5127%
Average R-Multiple, Losses	10.56		
Average Length of Losses	1 hours 56 min	1 hours 55 min	1 hours 57 min
Max Number Consecutive Losses	6	7	5
Average Trade (Expectation)	\$96.23	\$108.48	\$83.61
Average Trade (%)	0.1649%	0.2021%	0.1266%
Trade Standard Deviation	\$332.20	\$320.21	\$343.75
Trade Standard Deviation (%)	0.5892%	0.5784%	0.5992%
Win/Loss Ratio	0.8163	0.8442	0.7959
Win/Loss Ratio (%/%)	0.9157	1.037	0.8180
Return/Drawdown Ratio	160.0	122.7	28.57
Modified Sharpe Ratio	0.2798	0.3495	0.2113
Sharpe Ratio	0.9278		
Average Risk	\$10,543.44		
Average Risk (%)	8.902%		
Average R-Multiple (Expectancy)	2.772		
R-Multiple Standard Deviation	11.29		
Average Margin	\$0.00		
Average Margin (%)	0.000%		
Max Margin (%)	0.000%		
/Margin Value	\$0.00		
Date of Max Margin			
Average Leverage	0.0078		
Risk of Ruin	0.0000%		
Average Annual Profit/Loss	\$28,374.13		
Ave Annual Compounded Return	61.70%		
Average Monthly Profit/Loss	\$2,364.51		
Ave Monthly Compounded Return	4.086%		
Average Weekly Profit/Loss	\$541.63		
Ave Weekly Compounded Return	0.9216%		
Average Daily Profit/Loss	\$77.68		
Ave Daily Compounded Return	0.1317%		

Closed Trade Drawdowns	All Trades	Long	Short
Number of Drawdowns	166	92	58
Average Drawdown	(\$631.96)	(\$530.41)	(\$844.66)
Average Drawdown (%)	0.9160%	0.9707%	2.215%
Average Length of Drawdowns	6 days 16 hours	11 days 22 hours	19 days 22 hours

Average Trades in Drawdowns	5	4	8
Worst Case Drawdown	(\$4,045.00)	(\$2,872.50)	(\$3,152.50)
/Percent of Equity	2.814%	3.258%	4.411%
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	1,199	1,209	1,187
Length of Drawdown	49 days 2 hours	55 days 2 hours	121 days 20 hours
Trades in Drawdown	60	25	62
Worst Case Drawdown (%)	5.689%	4.254%	13.54%
/Equity Value	(\$1,057.50)	(\$1,997.50)	(\$2,482.50)
Date at Trough	8/8/2007 2:35:00 PM	12/5/2008 5:35:00 PM	12/7/2007 2:45:00 PM
Trade Number at Trough	28	419	127
Length of Drawdown	8 days 4 hours	92 days 40 min	89 days 4 hours
Trades in Drawdown	6	28	25
Longest Drawdown	49 days 2 hours	126 days 10 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	1/14/2010 7:35:00 PM	9/9/2011 9:15:00 AM
Percent of Equity	2.814%	3.648%	4.411%

Annual Returns

Year	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac	Sharpe
2012	\$3,745.00	\$0.00	\$151,552.50	2.534	0.7336	67	61.19	1.730	0.4500
2011	\$17,085.00	\$0.00	\$147,807.50	13.07	2.814	327	63.30	1.443	0.7566
2010	\$33,120.00	\$0.00	\$130,722.50	33.93	1.374	265	73.58	2.337	1.511
2009	\$30,800.00	\$0.00	\$97,602.50	46.11	2.682	319	68.97	1.857	1.375
2008	\$35,355.00	\$0.00	\$66,802.50	112.4	3.816	297	76.77	2.160	1.796
2007	\$16,447.50	\$0.00	\$31,447.50	109.7	5.689	144	75.00	2.623	0.8662
Ave	\$22,758.75	\$0.00	\$104,322.50	52.95	2.851	236.5	69.80	2.025	1.126
SD	\$12,363.08	\$0.00	\$48,129.52	47.52	1.771	106.5	6.433	0.4306	0.5137

Monthly Returns

Month	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
4-2012	\$885.00	\$0.00	\$151,552.50	0.5874	0.4738	25	60.00	1.524
3-2012	\$2,200.00	\$0.00	\$150,667.50	1.482	0.7336	24	62.50	2.133
2-2012	\$102.50	\$0.00	\$148,467.50	0.0691	0.2921	6	66.67	1.169
1-2012	\$557.50	\$0.00	\$148,365.00	0.3772	0.3158	12	58.33	1.621
12-2011	\$520.00	\$0.00	\$147,807.50	0.3531	0.9297	26	61.54	1.143
11-2011	\$3,457.50	\$0.00	\$147,287.50	2.404	0.8535	36	66.67	2.085
10-2011	(\$57.50)	\$0.00	\$143,830.00	-0.0400	1.341	29	58.62	0.9862
9-2011	\$2,512.50	\$0.00	\$143,887.50	1.777	0.9035	43	65.12	1.541
8-2011	(\$1,325.00)	\$0.00	\$141,375.00	-0.9285	2.095	41	46.34	0.7919
7-2011	\$867.50	\$0.00	\$142,700.00	0.6116	1.049	22	59.09	1.330
6-2011	\$2,335.00	\$0.00	\$141,832.50	1.674	0.7255	23	65.22	2.100
5-2011	(\$1,312.50)	\$0.00	\$139,497.50	-0.9321	1.672	19	52.63	0.6379
4-2011	\$3,485.00	\$0.00	\$140,810.00	2.538	0.4824	22	77.27	3.845
3-2011	\$4,395.00	\$0.00	\$137,325.00	3.306	0.7952	31	74.19	2.964
2-2011	\$1,947.50	\$0.00	\$132,930.00	1.487	0.4736	17	76.47	2.111
1-2011	\$260.00	\$0.00	\$130,982.50	0.1989	1.220	18	66.67	1.088
12-2010	\$2,602.50	\$0.00	\$130,722.50	2.031	0.4755	24	75.00	2.104

11-2010	\$5,077.50	\$0.00	\$128,120.00	4.127	0.4431	26	80.77	5.523
10-2010	\$1,747.50	\$0.00	\$123,042.50	1.441	0.7761	19	68.42	1.876
9-2010	\$3,427.50	\$0.00	\$121,295.00	2.908	0.4593	22	72.73	2.664
8-2010	\$3,605.00	\$0.00	\$117,867.50	3.155	0.7343	28	71.43	2.205
7-2010	\$1,832.50	\$0.00	\$114,262.50	1.630	0.5620	19	73.68	2.099
6-2010	\$2,580.00	\$0.00	\$112,430.00	2.349	1.192	25	68.00	2.105
5-2010	\$5,630.00	\$0.00	\$109,850.00	5.402	0.6011	35	77.14	3.047
4-2010	\$62.50	\$0.00	\$104,220.00	0.0600	0.5511	15	60.00	1.026
3-2010	\$187.50	\$0.00	\$104,157.50	0.1803	1.374	15	66.67	1.063
2-2010	\$1,955.00	\$0.00	\$103,970.00	1.916	1.315	15	66.67	2.263
1-2010	\$4,412.50	\$0.00	\$102,015.00	4.521	0.4787	22	90.91	8.416
12-2009	\$2,390.00	\$0.00	\$97,602.50	2.510	1.053	20	70.00	2.707
11-2009	\$2,212.50	\$0.00	\$95,212.50	2.379	1.311	22	77.27	2.120
10-2009	\$700.00	\$0.00	\$93,000.00	0.7584	1.237	21	61.90	1.223
9-2009	\$87.50	\$0.00	\$92,300.00	0.0949	2.476	15	60.00	1.029
8-2009	\$2,107.50	\$0.00	\$92,212.50	2.339	0.6768	26	69.23	2.103
7-2009	\$4,952.50	\$0.00	\$90,105.00	5.816	0.5397	23	82.61	4.731
6-2009	\$1,860.00	\$0.00	\$85,152.50	2.233	1.429	22	72.73	1.598
5-2009	\$2,255.00	\$0.00	\$83,292.50	2.783	1.172	25	68.00	1.826
4-2009	\$2,705.00	\$0.00	\$81,037.50	3.453	1.585	30	70.00	1.975
3-2009	\$6,422.50	\$0.00	\$78,332.50	8.931	2.401	49	65.31	1.948
2-2009	\$3,255.00	\$0.00	\$71,910.00	4.741	0.9777	35	71.43	1.960
1-2009	\$1,852.50	\$0.00	\$68,655.00	2.773	2.682	31	61.29	1.425
12-2008	\$3,232.50	\$0.00	\$66,802.50	5.085	1.132	28	78.57	1.992
11-2008	\$4,107.50	\$0.00	\$63,570.00	6.908	2.129	23	86.96	3.142
10-2008	(\$997.50)	\$0.00	\$59,462.50	-1.650	3.714	26	61.54	0.8227
9-2008	\$3,537.50	\$0.00	\$60,460.00	6.215	2.829	30	80.00	2.015
8-2008	\$2,005.00	\$0.00	\$56,922.50	3.651	1.903	22	72.73	1.733
7-2008	\$3,930.00	\$0.00	\$54,917.50	7.708	1.165	27	74.07	2.982
6-2008	\$3,800.00	\$0.00	\$50,987.50	8.053	1.373	20	85.00	3.444
5-2008	\$3,900.00	\$0.00	\$47,187.50	9.010	1.240	25	76.00	3.332
4-2008	\$1,275.00	\$0.00	\$43,287.50	3.035	2.588	25	68.00	1.344
3-2008	\$4,100.00	\$0.00	\$42,012.50	10.81	2.213	25	84.00	2.734
2-2008	\$2,820.00	\$0.00	\$37,912.50	8.036	1.921	23	78.26	3.564
1-2008	\$3,645.00	\$0.00	\$35,092.50	11.59	1.376	23	78.26	4.352
12-2007	\$1,742.50	\$0.00	\$31,447.50	5.866	4.650	22	77.27	1.882
11-2007	\$2,480.00	\$0.00	\$29,705.00	9.109	3.987	27	70.37	2.042
10-2007	\$3,955.00	\$0.00	\$27,225.00	17.00	2.744	27	81.48	3.152
9-2007	\$2,692.50	\$0.00	\$23,270.00	13.08	3.147	22	68.18	3.253
8-2007	\$2,932.50	\$0.00	\$20,577.50	16.62	5.689	23	78.26	2.554
7-2007	\$2,645.00	\$0.00	\$17,645.00	17.63	3.527	23	73.91	4.076
Ave	\$2,354.35	\$0.00	\$94,113.23	4.160	1.520	24.47	70.54	2.319
SD	\$1,685.30	\$0.00	\$41,557.59	4.483	1.143	7.207	8.731	1.307

Weekly Returns

Week	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
4/22/2012	\$317.50	\$0.00	\$151,552.50	0.2099	0.1124	6	66.67	2.764
4/15/2012	\$345.00	\$0.00	\$151,235.00	0.2286	0.1127	6	66.67	2.232
4/8/2012	(\$507.50)	\$0.00	\$150,890.00	-0.3352	0.4310	7	42.86	0.5771
4/1/2012	\$730.00	\$0.00	\$151,397.50	0.4845	0.0149	6	66.67	27.55
3/25/2012	\$1,152.50	\$0.00	\$150,667.50	0.7708	0.0481	6	83.33	16.90

3/18/2012	(\$122.50)	\$0.00	\$149,515.00	-0.0819	0.5273	10	50.00	0.8604
3/11/2012	(\$680.00)	\$0.00	\$149,637.50	-0.4524	0.6523	3	33.33	0.3079
3/4/2012	\$167.50	\$0.00	\$150,317.50	0.1116	0.000	2	100.0	100.0
2/26/2012	\$1,247.50	\$0.00	\$150,150.00	0.8378	0.2921	4	50.00	3.803
2/19/2012	\$380.00	\$0.00	\$148,902.50	0.2559	0.000	2	100.0	100.0
2/12/2012	(\$170.00)	\$0.00	\$148,522.50	-0.1143	0.1143	1	0.000	0.000
1/29/2012	(\$142.50)	\$0.00	\$148,692.50	-0.0957	0.3158	4	50.00	0.6968
1/15/2012	\$847.50	\$0.00	\$148,835.00	0.5727	0.000	4	100.0	100.0
1/8/2012	(\$200.00)	\$0.00	\$147,987.50	-0.1350	0.1838	4	25.00	0.5322
1/1/2012	\$380.00	\$0.00	\$148,187.50	0.2571	0.000	2	100.0	100.0
12/25/2011	\$105.00	\$0.00	\$147,807.50	0.0711	0.1083	2	50.00	1.656
12/18/2011	\$932.50	\$0.00	\$147,702.50	0.6353	0.000	3	100.0	100.0
12/11/2011	\$62.50	\$0.00	\$146,770.00	0.0426	0.9297	9	55.56	1.045
12/4/2011	(\$690.00)	\$0.00	\$146,707.50	-0.4681	0.5512	8	50.00	0.5584
11/27/2011	\$1,357.50	\$0.00	\$147,397.50	0.9295	0.3706	11	81.82	2.560
11/20/2011	\$1,577.50	\$0.00	\$146,040.00	1.092	0.2381	6	83.33	5.540
11/13/2011	\$415.00	\$0.00	\$144,462.50	0.2881	0.1365	5	60.00	2.129
11/6/2011	(\$407.50)	\$0.00	\$144,047.50	-0.2821	0.8535	9	55.56	0.6714
10/30/2011	\$970.00	\$0.00	\$144,455.00	0.6760	0.4769	12	66.67	2.066
10/23/2011	(\$1,625.00)	\$0.00	\$143,485.00	-1.120	1.120	9	22.22	0.2092
10/16/2011	(\$230.00)	\$0.00	\$145,110.00	-0.1582	0.5023	5	60.00	0.6849
10/9/2011	\$1,482.50	\$0.00	\$145,340.00	1.031	0.4194	9	77.78	2.808
10/2/2011	(\$30.00)	\$0.00	\$143,857.50	-0.0208	0.3892	3	66.67	0.9464
9/25/2011	\$597.50	\$0.00	\$143,887.50	0.4170	0.2849	9	66.67	1.794
9/18/2011	(\$830.00)	\$0.00	\$143,290.00	-0.5759	0.6517	11	45.45	0.5067
9/11/2011	\$242.50	\$0.00	\$144,120.00	0.1685	0.9035	10	50.00	1.155
9/4/2011	\$1,932.50	\$0.00	\$143,877.50	1.361	0.4526	10	90.00	3.985
8/28/2011	\$1,147.50	\$0.00	\$141,945.00	0.8150	0.4490	10	90.00	2.807
8/21/2011	(\$470.00)	\$0.00	\$140,797.50	-0.3327	0.7079	6	33.33	0.5300
8/14/2011	\$1,490.00	\$0.00	\$141,267.50	1.066	0.1376	10	70.00	5.082
8/7/2011	(\$1,317.50)	\$0.00	\$139,777.50	-0.9338	0.9710	11	27.27	0.4297
7/31/2011	(\$1,605.00)	\$0.00	\$141,095.00	-1.125	1.125	7	14.29	0.2199
7/24/2011	(\$545.00)	\$0.00	\$142,700.00	-0.3805	0.6964	6	33.33	0.5505
7/17/2011	\$202.50	\$0.00	\$143,245.00	0.1416	0.3548	5	60.00	1.298
7/10/2011	\$437.50	\$0.00	\$143,042.50	0.3068	0.1192	7	71.43	2.287
7/3/2011	\$772.50	\$0.00	\$142,605.00	0.5447	0.2780	4	75.00	2.943
6/26/2011	\$55.00	\$0.00	\$141,832.50	0.0388	0.2187	2	50.00	1.177
6/19/2011	\$485.00	\$0.00	\$141,777.50	0.3433	0.2270	5	80.00	2.504
6/12/2011	(\$832.50)	\$0.00	\$141,292.50	-0.5858	0.7255	7	28.57	0.4394
6/5/2011	\$1,292.50	\$0.00	\$142,125.00	0.9178	0.0036	5	80.00	259.5
5/29/2011	\$1,165.00	\$0.00	\$140,832.50	0.8341	0.1217	5	80.00	7.853
5/22/2011	(\$132.50)	\$0.00	\$139,667.50	-0.0948	0.6098	7	57.14	0.8473
5/15/2011	(\$742.50)	\$0.00	\$139,800.00	-0.5283	0.6724	3	33.33	0.2143
5/8/2011	(\$767.50)	\$0.00	\$140,542.50	-0.5431	0.5431	3	33.33	0.2567
5/1/2011	\$500.00	\$0.00	\$141,310.00	0.3551	0.4325	5	80.00	1.820
4/24/2011	(\$77.50)	\$0.00	\$140,810.00	-0.0550	0.4824	4	50.00	0.8864
4/17/2011	\$1,582.50	\$0.00	\$140,887.50	1.136	0.000	6	100.0	100.0
4/10/2011	\$1,500.00	\$0.00	\$139,305.00	1.088	0.000	5	100.0	100.0
4/3/2011	\$140.00	\$0.00	\$137,805.00	0.1017	0.2701	6	50.00	1.258
3/27/2011	\$140.00	\$0.00	\$137,665.00	0.1018	0.3575	5	60.00	1.284
3/20/2011	\$827.50	\$0.00	\$137,525.00	0.6054	0.7952	8	75.00	1.756
3/13/2011	\$610.00	\$0.00	\$136,697.50	0.4482	0.1249	8	62.50	2.794

3/6/2011	\$1,565.00	\$0.00	\$136,087.50	1.163	0.000	5	100.0	100.0
2/27/2011	\$1,592.50	\$0.00	\$134,522.50	1.198	0.2299	6	83.33	6.137
2/20/2011	(\$160.00)	\$0.00	\$132,930.00	-0.1202	0.4736	4	50.00	0.7470
2/13/2011	\$1,640.00	\$0.00	\$133,090.00	1.248	0.000	6	100.0	100.0
2/6/2011	(\$5.00)	\$0.00	\$131,450.00	-0.0038	0.4148	3	66.67	0.9909
1/30/2011	\$472.50	\$0.00	\$131,455.00	0.3607	0.4336	4	75.00	1.825
1/23/2011	(\$1,617.50)	\$0.00	\$130,982.50	-1.220	1.220	3	0.000	0.000
1/16/2011	\$1,337.50	\$0.00	\$132,600.00	1.019	0.000	5	100.0	100.0
1/9/2011	(\$465.00)	\$0.00	\$131,262.50	-0.3530	0.4346	4	50.00	0.5385
1/2/2011	\$1,005.00	\$0.00	\$131,727.50	0.7688	0.2553	6	83.33	4.000
12/26/2010	\$422.50	\$0.00	\$130,722.50	0.3243	0.3991	4	75.00	1.809
12/19/2010	(\$105.00)	\$0.00	\$130,300.00	-0.0805	0.4755	3	66.67	0.8313
12/12/2010	\$285.00	\$0.00	\$130,405.00	0.2190	0.3241	4	75.00	1.675
12/5/2010	\$242.50	\$0.00	\$130,120.00	0.1867	0.4695	6	66.67	1.311
11/28/2010	\$2,540.00	\$0.00	\$129,877.50	1.995	0.0077	10	90.00	255.0
11/21/2010	\$1,517.50	\$0.00	\$127,337.50	1.206	0.1744	7	85.71	7.820
11/14/2010	(\$240.00)	\$0.00	\$125,820.00	-0.1904	0.4431	6	50.00	0.7333
11/7/2010	\$1,425.00	\$0.00	\$126,060.00	1.143	0.000	5	100.0	100.0
10/31/2010	\$1,592.50	\$0.00	\$124,635.00	1.294	0.000	5	80.00	100.0
10/24/2010	\$632.50	\$0.00	\$123,042.50	0.5167	0.0081	3	66.67	64.25
10/17/2010	(\$220.00)	\$0.00	\$122,410.00	-0.1794	0.7761	6	50.00	0.8049
10/10/2010	\$270.00	\$0.00	\$122,630.00	0.2207	0.3857	4	75.00	1.571
10/3/2010	\$460.00	\$0.00	\$122,360.00	0.3774	0.3137	4	75.00	2.195
9/26/2010	\$1,102.50	\$0.00	\$121,900.00	0.9127	0.2857	6	83.33	4.173
9/19/2010	\$1,147.50	\$0.00	\$120,797.50	0.9590	0.3198	4	75.00	3.981
9/12/2010	\$1,545.00	\$0.00	\$119,650.00	1.308	0.000	5	100.0	100.0
9/5/2010	(\$152.50)	\$0.00	\$118,105.00	-0.1290	0.4509	4	50.00	0.7636
8/29/2010	\$642.50	\$0.00	\$118,257.50	0.5463	0.3561	6	66.67	1.941
8/22/2010	\$740.00	\$0.00	\$117,615.00	0.6332	0.3579	5	80.00	2.751
8/15/2010	\$1,000.00	\$0.00	\$116,875.00	0.8630	0.4509	5	80.00	2.914
8/8/2010	\$1,650.00	\$0.00	\$115,875.00	1.445	0.5421	10	70.00	2.444
8/1/2010	(\$37.50)	\$0.00	\$114,225.00	-0.0328	0.7343	7	57.14	0.9586
7/25/2010	\$22.50	\$0.00	\$114,262.50	0.0197	0.4552	4	75.00	1.043
7/18/2010	\$577.50	\$0.00	\$114,240.00	0.5081	0.2991	4	50.00	2.699
7/11/2010	\$537.50	\$0.00	\$113,662.50	0.4751	0.1503	4	75.00	4.162
7/4/2010	\$775.00	\$0.00	\$113,125.00	0.6898	0.000	4	100.0	100.0
6/27/2010	\$702.50	\$0.00	\$112,350.00	0.6292	0.5620	5	80.00	2.106
6/20/2010	(\$30.00)	\$0.00	\$111,647.50	-0.0269	0.7298	7	42.86	0.9647
6/13/2010	\$515.00	\$0.00	\$111,677.50	0.4633	0.4657	6	83.33	1.986
6/6/2010	\$412.50	\$0.00	\$111,162.50	0.3725	0.7156	6	66.67	1.521
5/30/2010	\$900.00	\$0.00	\$110,750.00	0.8193	0.1548	4	75.00	6.294
5/23/2010	\$560.00	\$0.00	\$109,850.00	0.5124	0.5522	8	75.00	1.489
5/16/2010	\$1,085.00	\$0.00	\$109,290.00	1.003	0.3901	7	71.43	2.831
5/9/2010	\$2,102.50	\$0.00	\$108,205.00	1.982	0.6011	11	81.82	4.272
5/2/2010	\$1,882.50	\$0.00	\$106,102.50	1.806	0.1755	9	77.78	6.088
4/25/2010	(\$80.00)	\$0.00	\$104,220.00	-0.0767	0.4157	3	66.67	0.8161
4/18/2010	\$20.00	\$0.00	\$104,300.00	0.0192	0.4747	3	66.67	1.040
4/11/2010	(\$127.50)	\$0.00	\$104,280.00	-0.1221	0.3869	4	50.00	0.8023
4/4/2010	\$245.00	\$0.00	\$104,407.50	0.2352	0.3565	3	66.67	1.658
3/28/2010	\$5.00	\$0.00	\$104,162.50	0.0048	0.3921	2	50.00	1.012
3/21/2010	(\$602.50)	\$0.00	\$104,157.50	-0.5751	1.076	4	50.00	0.4680
3/14/2010	\$1,032.50	\$0.00	\$104,760.00	0.9954	0.000	3	100.0	100.0

3/7/2010	(\$267.50)	\$0.00	\$103,727.50	-0.2572	0.6106	3	66.67	0.5787
2/28/2010	\$25.00	\$0.00	\$103,995.00	0.0240	1.164	5	60.00	1.020
2/21/2010	\$247.50	\$0.00	\$103,970.00	0.2386	0.3447	4	50.00	1.692
2/14/2010	(\$717.50)	\$0.00	\$103,722.50	-0.6870	0.9738	3	33.33	0.2966
2/7/2010	\$410.00	\$0.00	\$104,440.00	0.3941	0.1634	3	66.67	3.412
1/31/2010	\$2,015.00	\$0.00	\$104,030.00	1.975	0.000	5	100.0	100.0
1/24/2010	\$935.00	\$0.00	\$102,015.00	0.9250	0.000	4	100.0	100.0
1/17/2010	\$1,227.50	\$0.00	\$101,080.00	1.229	0.4787	6	83.33	3.531
1/10/2010	\$825.00	\$0.00	\$99,852.50	0.8331	0.1100	5	80.00	8.500
1/3/2010	\$1,425.00	\$0.00	\$99,027.50	1.460	0.000	7	100.0	100.0
12/27/2009	\$745.00	\$0.00	\$97,602.50	0.7692	0.000	3	100.0	100.0
12/20/2009	\$1,305.00	\$0.00	\$96,857.50	1.366	0.000	5	100.0	100.0
12/13/2009	\$410.00	\$0.00	\$95,552.50	0.4309	0.4047	4	75.00	2.065
12/6/2009	\$95.00	\$0.00	\$95,142.50	0.0100	0.6155	4	50.00	1.162
11/29/2009	(\$165.00)	\$0.00	\$95,047.50	-0.1733	0.4399	4	25.00	0.6163
11/22/2009	\$1,625.00	\$0.00	\$95,212.50	1.736	0.000	7	100.0	100.0
11/15/2009	\$245.00	\$0.00	\$93,587.50	0.2625	0.3567	3	66.67	1.731
11/8/2009	\$927.50	\$0.00	\$93,342.50	1.004	0.3895	6	83.33	3.576
11/1/2009	(\$585.00)	\$0.00	\$92,415.00	-0.6290	0.9247	6	50.00	0.5430
10/25/2009	(\$392.50)	\$0.00	\$93,000.00	-0.4203	1.098	3	33.33	0.6199
10/18/2009	(\$325.00)	\$0.00	\$93,392.50	-0.3468	0.6225	5	60.00	0.6927
10/11/2009	\$162.50	\$0.00	\$93,717.50	0.1737	0.4752	6	50.00	1.259
10/4/2009	\$560.00	\$0.00	\$93,555.00	0.6022	0.4496	4	75.00	2.325
9/27/2009	\$222.50	\$0.00	\$92,995.00	0.2398	0.5093	4	75.00	1.471
9/20/2009	\$1,285.00	\$0.00	\$92,772.50	1.405	0.000	4	100.0	100.0
9/13/2009	(\$1,252.50)	\$0.00	\$91,487.50	-1.351	1.351	4	25.00	0.1678
9/6/2009	(\$705.00)	\$0.00	\$92,740.00	-0.7545	1.141	3	33.33	0.3411
8/30/2009	\$1,282.50	\$0.00	\$93,445.00	1.392	0.000	4	100.0	100.0
8/23/2009	\$485.00	\$0.00	\$92,162.50	0.5290	0.2829	4	75.00	2.865
8/16/2009	\$902.50	\$0.00	\$91,677.50	0.9942	0.6768	9	77.78	2.462
8/9/2009	\$647.50	\$0.00	\$90,775.00	0.7184	0.4780	5	80.00	2.489
8/2/2009	\$22.50	\$0.00	\$90,127.50	0.0250	0.2941	7	42.86	1.038
7/26/2009	\$617.50	\$0.00	\$90,105.00	0.6900	0.000	2	100.0	100.0
7/19/2009	\$147.50	\$0.00	\$89,487.50	0.1651	0.5397	4	50.00	1.238
7/12/2009	\$2,355.00	\$0.00	\$89,340.00	2.707	0.3597	8	87.50	8.302
7/5/2009	\$347.50	\$0.00	\$86,985.00	0.4011	0.4430	4	75.00	1.903
6/28/2009	\$1,977.50	\$0.00	\$86,637.50	2.336	0.000	7	100.0	100.0
6/21/2009	(\$705.00)	\$0.00	\$84,660.00	-0.8259	1.263	3	33.33	0.3487
6/14/2009	\$935.00	\$0.00	\$85,365.00	1.107	0.6084	7	71.43	1.977
6/7/2009	\$832.50	\$0.00	\$84,430.00	0.9958	0.000	3	100.0	100.0
5/31/2009	\$305.00	\$0.00	\$83,597.50	0.3662	1.264	7	71.43	1.285
5/24/2009	\$107.50	\$0.00	\$83,292.50	0.1292	0.7451	3	66.67	1.173
5/17/2009	\$737.50	\$0.00	\$83,185.00	0.8945	0.3596	6	66.67	3.479
5/10/2009	\$82.50	\$0.00	\$82,447.50	0.1002	1.163	10	60.00	1.063
5/3/2009	\$1,572.50	\$0.00	\$82,365.00	1.946	0.000	4	100.0	100.0
4/26/2009	(\$732.50)	\$0.00	\$80,792.50	-0.8985	0.9690	7	28.57	0.4311
4/19/2009	\$567.50	\$0.00	\$81,525.00	0.7010	0.6221	6	66.67	1.556
4/12/2009	\$95.00	\$0.00	\$80,957.50	0.1175	0.7809	5	60.00	1.119
4/5/2009	\$1,240.00	\$0.00	\$80,862.50	1.557	0.000	8	100.0	100.0
3/29/2009	\$3,525.00	\$0.00	\$79,622.50	4.632	0.2170	12	91.67	21.74
3/22/2009	(\$82.50)	\$0.00	\$76,097.50	-0.1083	2.383	9	55.56	0.9585
3/15/2009	\$2,477.50	\$0.00	\$76,180.00	3.361	0.8912	6	83.33	4.617

3/8/2009	\$977.50	\$0.00	\$73,702.50	1.344	1.052	12	58.33	1.544
3/1/2009	\$815.00	\$0.00	\$72,725.00	1.133	1.695	16	56.25	1.354
2/22/2009	\$1,485.00	\$0.00	\$71,910.00	2.109	0.9777	11	81.82	2.614
2/15/2009	\$322.50	\$0.00	\$70,425.00	0.4600	0.9236	11	63.64	1.208
2/8/2009	\$1,327.50	\$0.00	\$70,102.50	1.930	0.7751	9	77.78	3.231
2/1/2009	\$120.00	\$0.00	\$68,775.00	0.1748	0.4697	4	50.00	1.372
1/25/2009	\$262.50	\$0.00	\$68,655.00	0.3838	0.9285	10	70.00	1.187
1/18/2009	\$995.00	\$0.00	\$68,392.50	1.476	0.6681	8	62.50	2.147
1/11/2009	(\$912.50)	\$0.00	\$67,397.50	-1.336	1.724	5	40.00	0.3447
1/4/2009	\$852.50	\$0.00	\$68,310.00	1.264	0.9749	6	50.00	2.231
12/28/2008	\$600.00	\$0.00	\$67,457.50	0.8974	1.033	5	80.00	1.860
12/21/2008	\$1,152.50	\$0.00	\$66,857.50	1.754	0.9467	6	83.33	2.815
12/14/2008	\$1,240.00	\$0.00	\$65,705.00	1.924	0.0153	6	83.33	125.0
12/7/2008	\$267.50	\$0.00	\$64,465.00	0.4167	1.070	7	71.43	1.226
11/30/2008	\$627.50	\$0.00	\$64,197.50	0.9871	1.132	6	83.33	1.854
11/23/2008	(\$195.00)	\$0.00	\$63,570.00	-0.3058	2.129	7	71.43	0.8564
11/16/2008	\$1,285.00	\$0.00	\$63,765.00	2.057	0.000	4	100.0	100.0
11/9/2008	\$1,040.00	\$0.00	\$62,480.00	1.693	0.8960	6	83.33	2.857
11/2/2008	\$1,977.50	\$0.00	\$61,440.00	3.326	0.000	6	100.0	100.0
10/26/2008	(\$500.00)	\$0.00	\$59,462.50	-0.8339	1.572	5	60.00	0.5772
10/19/2008	\$177.50	\$0.00	\$59,962.50	0.2969	1.270	6	66.67	1.164
10/12/2008	\$1,060.00	\$0.00	\$59,785.00	1.805	0.000	4	100.0	100.0
10/5/2008	(\$1,492.50)	\$0.00	\$58,725.00	-2.479	2.479	8	37.50	0.4232
9/28/2008	(\$52.50)	\$0.00	\$60,217.50	-0.0871	1.267	4	75.00	0.9320
9/21/2008	\$1,070.00	\$0.00	\$60,270.00	1.807	1.286	8	87.50	2.363
9/14/2008	\$677.50	\$0.00	\$59,200.00	1.158	1.700	6	66.67	1.681
9/7/2008	\$1,097.50	\$0.00	\$58,522.50	1.911	1.723	9	77.78	2.076
8/31/2008	\$502.50	\$0.00	\$57,425.00	0.8828	1.191	6	83.33	1.734
8/24/2008	\$185.00	\$0.00	\$56,922.50	0.3261	1.141	4	75.00	1.286
8/17/2008	\$147.50	\$0.00	\$56,737.50	0.2606	0.9882	4	75.00	1.263
8/10/2008	\$1,467.50	\$0.00	\$56,590.00	2.662	0.8504	7	85.71	4.106
8/3/2008	\$727.50	\$0.00	\$55,122.50	1.337	0.9606	6	66.67	2.366
7/27/2008	(\$990.00)	\$0.00	\$54,395.00	-1.787	2.106	4	25.00	0.1951
7/20/2008	\$2,762.50	\$0.00	\$55,385.00	5.250	0.0632	10	90.00	79.93
7/13/2008	\$925.00	\$0.00	\$52,622.50	1.789	0.9586	5	80.00	2.859
7/6/2008	\$1,165.00	\$0.00	\$51,697.50	2.305	0.0196	6	83.33	117.5
6/29/2008	(\$1,165.00)	\$0.00	\$50,532.50	-2.253	2.505	4	25.00	0.1924
6/22/2008	\$1,322.50	\$0.00	\$51,697.50	2.625	0.000	4	100.0	100.0
6/15/2008	\$985.00	\$0.00	\$50,375.00	1.994	0.000	4	100.0	100.0
6/8/2008	\$125.00	\$0.00	\$49,390.00	0.2537	1.357	5	60.00	1.148
6/1/2008	\$2,077.50	\$0.00	\$49,265.00	4.403	0.000	6	100.0	100.0
5/25/2008	\$642.50	\$0.00	\$47,187.50	1.380	1.240	7	57.14	1.682
5/18/2008	\$787.50	\$0.00	\$46,545.00	1.721	0.1577	5	80.00	11.86
5/11/2008	\$1,047.50	\$0.00	\$45,757.50	2.343	0.000	4	100.0	100.0
5/4/2008	\$940.00	\$0.00	\$44,710.00	2.148	1.131	6	83.33	2.889
4/27/2008	\$5.00	\$0.00	\$43,770.00	0.0114	1.881	7	57.14	1.004
4/20/2008	\$577.50	\$0.00	\$43,765.00	1.337	1.513	6	66.67	1.715
Ave	\$520.99	\$0.00	\$105,623.61	0.6108	0.5502	5.716	69.02	23.01
SD	\$846.68	\$0.00	\$32,637.01	1.047	0.5174	2.418	21.92	44.76

Daily Returns

Day	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
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There is a substantial risk of loss in futures trading. Past performance is not indicative of future results.
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4/26/2012	\$52.50	\$0.00	\$151,552.50	0.0347	0.000	1	100.0	100.0
4/25/2012	\$135.00	\$0.00	\$151,500.00	0.0892	0.000	1	100.0	100.0
4/24/2012	\$280.00	\$0.00	\$151,365.00	0.1853	0.0066	2	50.00	29.00
4/23/2012	(\$150.00)	\$0.00	\$151,085.00	-0.0992	0.1124	2	50.00	0.1176
4/20/2012	\$202.50	\$0.00	\$151,235.00	0.1341	0.000	1	100.0	100.0
4/19/2012	\$190.00	\$0.00	\$151,032.50	0.1260	0.000	1	100.0	100.0
4/17/2012	\$117.50	\$0.00	\$150,842.50	0.0780	0.0729	2	50.00	2.068
4/16/2012	(\$165.00)	\$0.00	\$150,725.00	-0.1094	0.1127	2	50.00	0.0294
4/13/2012	(\$547.50)	\$0.00	\$150,890.00	-0.3615	0.3615	1	0.000	0.000
4/12/2012	\$567.50	\$0.00	\$151,437.50	0.3762	0.000	2	100.0	100.0
4/11/2012	\$125.00	\$0.00	\$150,870.00	0.0829	0.000	1	100.0	100.0
4/10/2012	(\$272.50)	\$0.00	\$150,745.00	-0.1804	0.1804	1	0.000	0.000
4/9/2012	(\$380.00)	\$0.00	\$151,017.50	-0.2510	0.2510	2	0.000	0.000
4/5/2012	\$357.50	\$0.00	\$151,397.50	0.2367	0.000	3	100.0	100.0
4/4/2012	\$395.00	\$0.00	\$151,040.00	0.2622	0.0033	2	50.00	80.00
4/3/2012	(\$22.50)	\$0.00	\$150,645.00	-0.0149	0.0149	1	0.000	0.000
3/30/2012	\$117.50	\$0.00	\$150,667.50	0.0780	0.0481	2	50.00	2.621
3/29/2012	\$655.00	\$0.00	\$150,550.00	0.4370	0.000	2	100.0	100.0
3/27/2012	\$380.00	\$0.00	\$149,895.00	0.2542	0.000	2	100.0	100.0
3/23/2012	(\$660.00)	\$0.00	\$149,515.00	-0.4395	0.4395	1	0.000	0.000
3/22/2012	\$412.50	\$0.00	\$150,175.00	0.2754	0.0882	5	60.00	4.113
3/20/2012	\$125.00	\$0.00	\$149,762.50	0.0835	0.0568	4	50.00	2.471
3/16/2012	(\$372.50)	\$0.00	\$149,637.50	-0.2483	0.2483	1	0.000	0.000
3/15/2012	(\$610.00)	\$0.00	\$150,010.00	-0.4050	0.4050	1	0.000	0.000
3/13/2012	\$302.50	\$0.00	\$150,620.00	0.2012	0.000	1	100.0	100.0
3/8/2012	\$152.50	\$0.00	\$150,317.50	0.1016	0.000	1	100.0	100.0
3/6/2012	\$15.00	\$0.00	\$150,165.00	0.0010	0.000	1	100.0	100.0
3/2/2012	\$1,440.00	\$0.00	\$150,150.00	0.9683	0.000	1	100.0	100.0
3/1/2012	\$242.50	\$0.00	\$148,710.00	0.1633	0.0067	2	50.00	25.25
2/28/2012	(\$435.00)	\$0.00	\$148,467.50	-0.2921	0.2921	1	0.000	0.000
2/24/2012	\$177.50	\$0.00	\$148,902.50	0.1193	0.000	1	100.0	100.0
2/23/2012	\$202.50	\$0.00	\$148,725.00	0.1363	0.000	1	100.0	100.0
2/13/2012	(\$170.00)	\$0.00	\$148,522.50	-0.1143	0.1143	1	0.000	0.000
2/1/2012	\$327.50	\$0.00	\$148,692.50	0.2207	0.000	2	100.0	100.0
1/30/2012	(\$470.00)	\$0.00	\$148,365.00	-0.3158	0.3158	2	0.000	0.000
1/20/2012	\$215.00	\$0.00	\$148,835.00	0.1447	0.000	1	100.0	100.0
1/19/2012	\$632.50	\$0.00	\$148,620.00	0.4274	0.000	3	100.0	100.0
1/13/2012	(\$272.50)	\$0.00	\$147,987.50	-0.1838	0.1838	1	0.000	0.000
1/12/2012	\$227.50	\$0.00	\$148,260.00	0.1537	0.000	1	100.0	100.0
1/10/2012	(\$155.00)	\$0.00	\$148,032.50	-0.1046	0.1046	2	0.000	0.000
1/6/2012	\$240.00	\$0.00	\$148,187.50	0.1622	0.000	1	100.0	100.0
1/3/2012	\$140.00	\$0.00	\$147,947.50	0.0947	0.000	1	100.0	100.0
12/29/2011	\$265.00	\$0.00	\$147,807.50	0.1796	0.000	1	100.0	100.0
12/27/2011	(\$160.00)	\$0.00	\$147,542.50	-0.1083	0.1083	1	0.000	0.000
12/20/2011	\$932.50	\$0.00	\$147,702.50	0.6353	0.000	3	100.0	100.0
12/16/2011	\$252.50	\$0.00	\$146,770.00	0.1723	0.000	1	100.0	100.0
12/15/2011	(\$1,205.00)	\$0.00	\$146,517.50	-0.8157	0.8157	3	0.000	0.000
12/13/2011	(\$117.50)	\$0.00	\$147,722.50	-0.0795	0.1149	2	50.00	0.3088
12/12/2011	\$1,132.50	\$0.00	\$147,840.00	0.7719	0.000	3	100.0	100.0
12/9/2011	(\$585.00)	\$0.00	\$146,707.50	-0.3972	0.3972	1	0.000	0.000
12/8/2011	\$707.50	\$0.00	\$147,292.50	0.4827	0.000	3	100.0	100.0
12/6/2011	(\$597.50)	\$0.00	\$146,585.00	-0.4060	0.4060	1	0.000	0.000

12/5/2011	(\$215.00)	\$0.00	\$147,182.50	-0.1459	0.1459	3	33.33	0.4342
12/2/2011	\$215.00	\$0.00	\$147,397.50	0.1461	0.000	1	100.0	100.0
12/1/2011	(\$105.00)	\$0.00	\$147,182.50	-0.0713	0.3706	3	66.67	0.8082
11/30/2011	\$1,202.50	\$0.00	\$147,287.50	0.8232	0.000	3	100.0	100.0
11/29/2011	(\$322.50)	\$0.00	\$146,085.00	-0.2203	0.2203	1	0.000	0.000
11/28/2011	\$367.50	\$0.00	\$146,407.50	0.2516	0.000	3	100.0	100.0
11/23/2011	\$420.00	\$0.00	\$146,040.00	0.2884	0.000	1	100.0	100.0
11/22/2011	(\$120.00)	\$0.00	\$145,620.00	-0.0823	0.2381	2	50.00	0.6547
11/21/2011	\$1,277.50	\$0.00	\$145,740.00	0.8843	0.000	3	100.0	100.0
11/18/2011	(\$197.50)	\$0.00	\$144,462.50	-0.1365	0.1365	1	0.000	0.000
11/17/2011	\$580.00	\$0.00	\$144,660.00	0.4026	0.000	2	100.0	100.0
11/16/2011	(\$170.00)	\$0.00	\$144,080.00	-0.1179	0.1179	1	0.000	0.000
11/15/2011	\$202.50	\$0.00	\$144,250.00	0.1406	0.000	1	100.0	100.0
11/10/2011	(\$1,130.00)	\$0.00	\$144,047.50	-0.7784	0.7784	3	0.000	0.000
11/9/2011	\$345.00	\$0.00	\$145,177.50	0.2382	0.0757	3	66.67	4.136
11/8/2011	\$377.50	\$0.00	\$144,832.50	0.2613	0.000	3	100.0	100.0
11/4/2011	\$155.00	\$0.00	\$144,455.00	0.1074	0.1365	2	50.00	1.785
11/3/2011	\$482.50	\$0.00	\$144,300.00	0.3355	0.2590	4	75.00	2.295
11/2/2011	(\$170.00)	\$0.00	\$143,817.50	-0.1181	0.1181	1	0.000	0.000
11/1/2011	\$157.50	\$0.00	\$143,987.50	0.1095	0.1179	2	50.00	1.926
10/31/2011	\$345.00	\$0.00	\$143,830.00	0.2404	0.000	3	100.0	100.0
10/28/2011	(\$147.50)	\$0.00	\$143,485.00	-0.1027	0.1027	1	0.000	0.000
10/27/2011	(\$240.00)	\$0.00	\$143,632.50	-0.1668	0.4643	4	50.00	0.6418
10/26/2011	(\$815.00)	\$0.00	\$143,872.50	-0.5633	0.5633	3	0.000	0.000
10/25/2011	(\$422.50)	\$0.00	\$144,687.50	-0.2912	0.2912	1	0.000	0.000
10/21/2011	\$215.00	\$0.00	\$145,110.00	0.1484	0.000	1	100.0	100.0
10/20/2011	\$240.00	\$0.00	\$144,895.00	0.1659	0.000	1	100.0	100.0
10/19/2011	\$45.00	\$0.00	\$144,655.00	0.0311	0.000	1	100.0	100.0
10/18/2011	(\$560.00)	\$0.00	\$144,610.00	-0.3858	0.3858	1	0.000	0.000
10/17/2011	(\$170.00)	\$0.00	\$145,170.00	-0.1170	0.1170	1	0.000	0.000
10/14/2011	\$515.00	\$0.00	\$145,340.00	0.3556	0.000	1	100.0	100.0
10/13/2011	(\$610.00)	\$0.00	\$144,825.00	-0.4194	0.4194	1	0.000	0.000
10/12/2011	\$245.00	\$0.00	\$145,435.00	0.1687	0.1446	3	66.67	2.167
10/11/2011	\$190.00	\$0.00	\$145,190.00	0.1310	0.000	1	100.0	100.0
10/10/2011	\$1,142.50	\$0.00	\$145,000.00	0.7942	0.000	3	100.0	100.0
10/7/2011	\$302.50	\$0.00	\$143,857.50	0.2107	0.000	1	100.0	100.0
10/6/2011	\$227.50	\$0.00	\$143,555.00	0.1587	0.000	1	100.0	100.0
10/4/2011	(\$560.00)	\$0.00	\$143,327.50	-0.3892	0.3892	1	0.000	0.000
9/30/2011	\$405.00	\$0.00	\$143,887.50	0.2823	0.000	2	100.0	100.0
9/29/2011	\$97.50	\$0.00	\$143,482.50	0.0680	0.2849	5	60.00	1.167
9/27/2011	\$95.00	\$0.00	\$143,385.00	0.0663	0.1184	2	50.00	1.559
9/23/2011	(\$232.50)	\$0.00	\$143,290.00	-0.1620	0.3287	2	50.00	0.5079
9/22/2011	(\$117.50)	\$0.00	\$143,522.50	-0.0818	0.4301	4	50.00	0.8105
9/20/2011	(\$442.50)	\$0.00	\$143,640.00	-0.3071	0.3071	2	0.000	0.000
9/19/2011	(\$37.50)	\$0.00	\$144,082.50	-0.0260	0.1023	3	66.67	0.7458
9/16/2011	\$227.50	\$0.00	\$144,120.00	0.1581	0.000	1	100.0	100.0
9/15/2011	\$1,315.00	\$0.00	\$143,892.50	0.9223	0.1806	5	80.00	6.058
9/13/2011	(\$510.00)	\$0.00	\$142,577.50	-0.3564	0.3564	1	0.000	0.000
9/12/2011	(\$790.00)	\$0.00	\$143,087.50	-0.5491	0.5491	3	0.000	0.000
9/9/2011	\$327.50	\$0.00	\$143,877.50	0.2281	0.000	1	100.0	100.0
9/8/2011	\$667.50	\$0.00	\$143,550.00	0.4672	0.000	2	100.0	100.0
9/7/2011	\$472.50	\$0.00	\$142,882.50	0.3318	0.000	3	100.0	100.0

9/6/2011	(\$647.50)	\$0.00	\$142,410.00	-0.4526	0.4526	1	0.000	0.000
9/5/2011	\$1,112.50	\$0.00	\$143,057.50	0.7838	0.000	3	100.0	100.0
9/2/2011	\$217.50	\$0.00	\$141,945.00	0.1535	0.000	2	100.0	100.0
9/1/2011	\$352.50	\$0.00	\$141,727.50	0.2493	0.000	1	100.0	100.0
8/31/2011	\$597.50	\$0.00	\$141,375.00	0.4244	0.000	3	100.0	100.0
8/30/2011	(\$635.00)	\$0.00	\$140,777.50	-0.4490	0.4490	1	0.000	0.000
8/29/2011	\$615.00	\$0.00	\$141,412.50	0.4368	0.000	3	100.0	100.0
8/26/2011	\$190.00	\$0.00	\$140,797.50	0.1351	0.000	1	100.0	100.0
8/25/2011	\$92.50	\$0.00	\$140,607.50	0.0658	0.1761	2	50.00	1.374
8/22/2011	(\$752.50)	\$0.00	\$140,515.00	-0.5327	0.5327	3	0.000	0.000
8/19/2011	\$302.50	\$0.00	\$141,267.50	0.2146	0.000	1	100.0	100.0
8/18/2011	\$1,065.00	\$0.00	\$140,965.00	0.7613	0.1222	4	75.00	7.174
8/16/2011	\$20.00	\$0.00	\$139,900.00	0.0143	0.1215	2	50.00	1.118
8/15/2011	\$102.50	\$0.00	\$139,880.00	0.0733	0.0161	3	66.67	5.556
8/12/2011	(\$560.00)	\$0.00	\$139,777.50	-0.3990	0.3990	1	0.000	0.000
8/11/2011	\$105.00	\$0.00	\$140,337.50	0.0749	0.1494	2	50.00	1.500
8/10/2011	\$507.50	\$0.00	\$140,232.50	0.3632	0.1211	3	66.67	3.985
8/9/2011	(\$655.00)	\$0.00	\$139,725.00	-0.4666	0.4666	2	0.000	0.000
8/8/2011	(\$715.00)	\$0.00	\$140,380.00	-0.5068	0.5068	3	0.000	0.000
8/5/2011	(\$610.00)	\$0.00	\$141,095.00	-0.4305	0.4305	1	0.000	0.000
8/4/2011	\$242.50	\$0.00	\$141,705.00	0.1714	0.1484	2	50.00	2.155
8/2/2011	(\$447.50)	\$0.00	\$141,462.50	-0.3153	0.3153	1	0.000	0.000
8/1/2011	(\$790.00)	\$0.00	\$141,910.00	-0.5536	0.5536	3	0.000	0.000
7/29/2011	\$452.50	\$0.00	\$142,700.00	0.3181	0.000	1	100.0	100.0
7/28/2011	(\$460.00)	\$0.00	\$142,247.50	-0.3223	0.3223	1	0.000	0.000
7/26/2011	\$215.00	\$0.00	\$142,707.50	0.1509	0.000	1	100.0	100.0
7/25/2011	(\$752.50)	\$0.00	\$142,492.50	-0.5253	0.5253	3	0.000	0.000
7/22/2011	(\$510.00)	\$0.00	\$143,245.00	-0.3548	0.3548	1	0.000	0.000
7/21/2011	\$477.50	\$0.00	\$143,755.00	0.3333	0.000	1	100.0	100.0
7/20/2011	(\$170.00)	\$0.00	\$143,277.50	-0.1185	0.1185	1	0.000	0.000
7/19/2011	\$230.00	\$0.00	\$143,447.50	0.1606	0.000	1	100.0	100.0
7/18/2011	\$175.00	\$0.00	\$143,217.50	0.1223	0.000	1	100.0	100.0
7/15/2011	\$242.50	\$0.00	\$143,042.50	0.1698	0.000	2	100.0	100.0
7/14/2011	\$190.00	\$0.00	\$142,800.00	0.1332	0.000	1	100.0	100.0
7/13/2011	(\$170.00)	\$0.00	\$142,610.00	-0.1191	0.1191	1	0.000	0.000
7/11/2011	\$175.00	\$0.00	\$142,780.00	0.1227	0.1192	3	66.67	2.029
7/8/2011	(\$70.00)	\$0.00	\$142,605.00	-0.0491	0.2780	2	50.00	0.8239
7/7/2011	\$327.50	\$0.00	\$142,675.00	0.2301	0.000	1	100.0	100.0
7/5/2011	\$515.00	\$0.00	\$142,347.50	0.3631	0.000	1	100.0	100.0
6/30/2011	\$365.00	\$0.00	\$141,832.50	0.2580	0.000	1	100.0	100.0
6/28/2011	(\$310.00)	\$0.00	\$141,467.50	-0.2187	0.2187	1	0.000	0.000
6/24/2011	(\$322.50)	\$0.00	\$141,777.50	-0.2270	0.2270	1	0.000	0.000
6/23/2011	\$290.00	\$0.00	\$142,100.00	0.2045	0.000	2	100.0	100.0
6/21/2011	\$517.50	\$0.00	\$141,810.00	0.3663	0.000	2	100.0	100.0
6/17/2011	(\$197.50)	\$0.00	\$141,292.50	-0.1396	0.1396	1	0.000	0.000
6/16/2011	(\$472.50)	\$0.00	\$141,490.00	-0.3328	0.3328	1	0.000	0.000
6/15/2011	\$72.50	\$0.00	\$141,962.50	0.0511	0.2678	3	33.33	1.191
6/14/2011	(\$235.00)	\$0.00	\$141,890.00	-0.1653	0.3056	2	50.00	0.4598
6/10/2011	\$617.50	\$0.00	\$142,125.00	0.4364	0.000	2	100.0	100.0
6/9/2011	\$490.00	\$0.00	\$141,507.50	0.3475	0.000	1	100.0	100.0
6/7/2011	\$190.00	\$0.00	\$141,017.50	0.1349	0.000	1	100.0	100.0
6/6/2011	(\$5.00)	\$0.00	\$140,827.50	-0.0036	0.0036	1	0.000	0.000

6/3/2011	\$667.50	\$0.00	\$140,832.50	0.4762	0.000	2	100.0	100.0
6/2/2011	\$667.50	\$0.00	\$140,165.00	0.4785	0.000	2	100.0	100.0
5/31/2011	(\$170.00)	\$0.00	\$139,497.50	-0.1217	0.1217	1	0.000	0.000
5/27/2011	\$505.00	\$0.00	\$139,667.50	0.3629	0.000	2	100.0	100.0
5/26/2011	\$215.00	\$0.00	\$139,162.50	0.1547	0.000	1	100.0	100.0
5/24/2011	(\$635.00)	\$0.00	\$138,947.50	-0.4549	0.4549	1	0.000	0.000
5/23/2011	(\$217.50)	\$0.00	\$139,582.50	-0.1556	0.1556	3	33.33	0.0645
5/20/2011	\$202.50	\$0.00	\$139,800.00	0.1451	0.000	1	100.0	100.0
5/19/2011	(\$535.00)	\$0.00	\$139,597.50	-0.3818	0.3818	1	0.000	0.000
5/17/2011	(\$410.00)	\$0.00	\$140,132.50	-0.2917	0.2917	1	0.000	0.000
5/12/2011	(\$295.00)	\$0.00	\$140,542.50	-0.2095	0.3969	2	50.00	0.4732
5/10/2011	(\$472.50)	\$0.00	\$140,837.50	-0.3344	0.3344	1	0.000	0.000
5/6/2011	\$530.00	\$0.00	\$141,310.00	0.3765	0.000	2	100.0	100.0
5/5/2011	\$365.00	\$0.00	\$140,780.00	0.2599	0.000	1	100.0	100.0
5/3/2011	(\$395.00)	\$0.00	\$140,415.00	-0.2805	0.4325	2	50.00	0.3525
4/28/2011	(\$635.00)	\$0.00	\$140,810.00	-0.4489	0.4489	1	0.000	0.000
4/26/2011	\$557.50	\$0.00	\$141,445.00	0.3957	0.0336	3	66.67	12.74
4/20/2011	\$620.00	\$0.00	\$140,887.50	0.4420	0.000	3	100.0	100.0
4/18/2011	\$962.50	\$0.00	\$140,267.50	0.6909	0.000	3	100.0	100.0
4/15/2011	\$527.50	\$0.00	\$139,305.00	0.3801	0.000	1	100.0	100.0
4/14/2011	\$655.00	\$0.00	\$138,777.50	0.4742	0.000	2	100.0	100.0
4/13/2011	\$115.00	\$0.00	\$138,122.50	0.0833	0.000	1	100.0	100.0
4/12/2011	\$202.50	\$0.00	\$138,007.50	0.1469	0.000	1	100.0	100.0
4/8/2011	\$277.50	\$0.00	\$137,805.00	0.2018	0.000	1	100.0	100.0
4/7/2011	(\$372.50)	\$0.00	\$137,527.50	-0.2701	0.2701	1	0.000	0.000
4/6/2011	\$0.00	\$0.00	\$137,900.00	0.000	0.000	1	0.000	0.000
4/5/2011	\$235.00	\$0.00	\$137,900.00	0.1707	0.1235	3	66.67	2.382
4/1/2011	\$340.00	\$0.00	\$137,665.00	0.2476	0.000	1	100.0	100.0
3/31/2011	\$65.00	\$0.00	\$137,325.00	0.0474	0.000	1	100.0	100.0
3/30/2011	(\$170.00)	\$0.00	\$137,260.00	-0.1237	0.1237	1	0.000	0.000
3/29/2011	(\$95.00)	\$0.00	\$137,430.00	-0.0691	0.2341	2	50.00	0.7054
3/25/2011	\$920.00	\$0.00	\$137,525.00	0.6735	0.000	3	100.0	100.0
3/24/2011	(\$635.00)	\$0.00	\$136,605.00	-0.4627	0.4627	1	0.000	0.000
3/22/2011	(\$460.00)	\$0.00	\$137,240.00	-0.3341	0.3341	1	0.000	0.000
3/21/2011	\$1,002.50	\$0.00	\$137,700.00	0.7334	0.000	3	100.0	100.0
3/18/2011	\$202.50	\$0.00	\$136,697.50	0.1484	0.000	1	100.0	100.0
3/17/2011	\$67.50	\$0.00	\$136,495.00	0.0495	0.000	3	66.67	100.0
3/15/2011	\$157.50	\$0.00	\$136,427.50	0.1156	0.1248	2	50.00	1.926
3/14/2011	\$182.50	\$0.00	\$136,270.00	0.1341	0.1249	2	50.00	2.074
3/11/2011	\$365.00	\$0.00	\$136,087.50	0.2689	0.000	1	100.0	100.0
3/10/2011	\$1,200.00	\$0.00	\$135,722.50	0.8920	0.000	4	100.0	100.0
3/4/2011	(\$310.00)	\$0.00	\$134,522.50	-0.2299	0.2299	1	0.000	0.000
3/3/2011	\$1,625.00	\$0.00	\$134,832.50	1.220	0.000	4	100.0	100.0
3/1/2011	\$277.50	\$0.00	\$133,207.50	0.2088	0.000	1	100.0	100.0
2/25/2011	(\$247.50)	\$0.00	\$132,930.00	-0.1858	0.1858	1	0.000	0.000
2/24/2011	(\$385.00)	\$0.00	\$133,177.50	-0.2883	0.2883	1	0.000	0.000
2/22/2011	\$202.50	\$0.00	\$133,562.50	0.1518	0.000	1	100.0	100.0
2/21/2011	\$270.00	\$0.00	\$133,360.00	0.2029	0.000	1	100.0	100.0
2/18/2011	\$542.50	\$0.00	\$133,090.00	0.4093	0.000	2	100.0	100.0
2/17/2011	\$592.50	\$0.00	\$132,547.50	0.4490	0.000	2	100.0	100.0
2/15/2011	\$505.00	\$0.00	\$131,955.00	0.3842	0.000	2	100.0	100.0
2/11/2011	(\$547.50)	\$0.00	\$131,450.00	-0.4148	0.4148	1	0.000	0.000

2/8/2011	\$542.50	\$0.00	\$131,997.50	0.4127	0.000	2	100.0	100.0
2/4/2011	(\$572.50)	\$0.00	\$131,455.00	-0.4336	0.4336	1	0.000	0.000
2/1/2011	\$1,045.00	\$0.00	\$132,027.50	0.7978	0.000	3	100.0	100.0
1/28/2011	(\$460.00)	\$0.00	\$130,982.50	-0.3500	0.3500	1	0.000	0.000
1/27/2011	(\$522.50)	\$0.00	\$131,442.50	-0.3959	0.3959	1	0.000	0.000
1/25/2011	(\$635.00)	\$0.00	\$131,965.00	-0.4789	0.4789	1	0.000	0.000
1/21/2011	\$277.50	\$0.00	\$132,600.00	0.2097	0.000	1	100.0	100.0
1/20/2011	\$480.00	\$0.00	\$132,322.50	0.3641	0.000	2	100.0	100.0
1/18/2011	\$365.00	\$0.00	\$131,842.50	0.2776	0.000	1	100.0	100.0
1/17/2011	\$215.00	\$0.00	\$131,477.50	0.1638	0.000	1	100.0	100.0
1/14/2011	(\$435.00)	\$0.00	\$131,262.50	-0.3303	0.3303	1	0.000	0.000
1/13/2011	\$542.50	\$0.00	\$131,697.50	0.4136	0.000	2	100.0	100.0
1/11/2011	(\$572.50)	\$0.00	\$131,155.00	-0.4346	0.4346	1	0.000	0.000
1/7/2011	\$417.50	\$0.00	\$131,727.50	0.3179	0.000	2	100.0	100.0
1/6/2011	\$417.50	\$0.00	\$131,310.00	0.3190	0.000	2	100.0	100.0
1/4/2011	(\$335.00)	\$0.00	\$130,892.50	-0.2553	0.2553	1	0.000	0.000
1/3/2011	\$505.00	\$0.00	\$131,227.50	0.3863	0.000	1	100.0	100.0
12/31/2010	\$340.00	\$0.00	\$130,722.50	0.2608	0.000	1	100.0	100.0
12/30/2010	\$82.50	\$0.00	\$130,382.50	0.0633	0.3991	3	66.67	1.158
12/23/2010	(\$320.00)	\$0.00	\$130,300.00	-0.2450	0.4755	2	50.00	0.4859
12/21/2010	\$215.00	\$0.00	\$130,620.00	0.1649	0.000	1	100.0	100.0
12/17/2010	\$215.00	\$0.00	\$130,405.00	0.1651	0.000	1	100.0	100.0
12/16/2010	\$252.50	\$0.00	\$130,190.00	0.1943	0.000	1	100.0	100.0
12/14/2010	(\$182.50)	\$0.00	\$129,937.50	-0.1403	0.3241	2	50.00	0.5680
12/10/2010	\$215.00	\$0.00	\$130,120.00	0.1655	0.000	1	100.0	100.0
12/9/2010	\$592.50	\$0.00	\$129,905.00	0.4582	0.000	2	100.0	100.0
12/7/2010	(\$565.00)	\$0.00	\$129,312.50	-0.4350	0.4695	3	33.33	0.2756
12/3/2010	\$17.50	\$0.00	\$129,877.50	0.0135	0.0077	2	50.00	2.750
12/2/2010	\$617.50	\$0.00	\$129,860.00	0.4778	0.000	2	100.0	100.0
12/1/2010	\$1,122.50	\$0.00	\$129,242.50	0.8761	0.000	3	100.0	100.0
11/30/2010	\$782.50	\$0.00	\$128,120.00	0.6145	0.000	3	100.0	100.0
11/26/2010	\$117.50	\$0.00	\$127,337.50	0.0924	0.1744	2	50.00	1.528
11/25/2010	\$215.00	\$0.00	\$127,220.00	0.1693	0.000	1	100.0	100.0
11/24/2010	\$732.50	\$0.00	\$127,005.00	0.5801	0.000	2	100.0	100.0
11/23/2010	\$452.50	\$0.00	\$126,272.50	0.3596	0.000	2	100.0	100.0
11/18/2010	(\$127.50)	\$0.00	\$125,820.00	-0.1012	0.4431	3	66.67	0.7723
11/16/2010	\$57.50	\$0.00	\$125,947.50	0.0457	0.1350	2	50.00	1.338
11/15/2010	(\$170.00)	\$0.00	\$125,890.00	-0.1349	0.1349	1	0.000	0.000
11/12/2010	\$265.00	\$0.00	\$126,060.00	0.2107	0.000	1	100.0	100.0
11/11/2010	\$895.00	\$0.00	\$125,795.00	0.7166	0.000	3	100.0	100.0
11/9/2010	\$265.00	\$0.00	\$124,900.00	0.2126	0.000	1	100.0	100.0
11/4/2010	\$825.00	\$0.00	\$124,635.00	0.6663	0.000	2	100.0	100.0
11/2/2010	\$767.50	\$0.00	\$123,810.00	0.6238	0.000	3	66.67	100.0
10/29/2010	\$267.50	\$0.00	\$123,042.50	0.2179	0.0081	2	50.00	27.75
10/26/2010	\$365.00	\$0.00	\$122,775.00	0.2982	0.000	1	100.0	100.0
10/22/2010	(\$385.00)	\$0.00	\$122,410.00	-0.3135	0.3135	1	0.000	0.000
10/21/2010	(\$257.50)	\$0.00	\$122,795.00	-0.2093	0.4641	2	50.00	0.5502
10/19/2010	\$422.50	\$0.00	\$123,052.50	0.3445	0.1386	3	66.67	3.485
10/15/2010	\$592.50	\$0.00	\$122,630.00	0.4855	0.000	2	100.0	100.0
10/14/2010	(\$472.50)	\$0.00	\$122,037.50	-0.3857	0.3857	1	0.000	0.000
10/13/2010	\$150.00	\$0.00	\$122,510.00	0.1226	0.000	1	100.0	100.0
10/8/2010	(\$385.00)	\$0.00	\$122,360.00	-0.3137	0.3137	1	0.000	0.000

Ave	\$110.80	\$0.00	\$140,301.78	0.0817	0.1332	1.762	60.83	50.62
SD	\$484.39	\$0.00	\$7,485.63	0.3478	0.1769	0.9284	43.24	49.43

Dependency Analysis Results for All Trades

Dependency: Positive

Confidence Level: 75.84%

Total Number of Runs: 574

Number of Runs of Wins: 287

Number of Runs of Losses: 287

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: 1419

Number of Degrees of Freedom: 1419

Average trade at 95.00% confidence: \$96.23 +/- 14.51

Worst-case average trade at 95.00% confidence: \$81.72

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	0.9756	0.9829	0.9911
2	0.9756	1.000	0.9545	0.9681
3	0.9829	0.9545	1.000	0.9865
4	0.9911	0.9681	0.9865	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.

