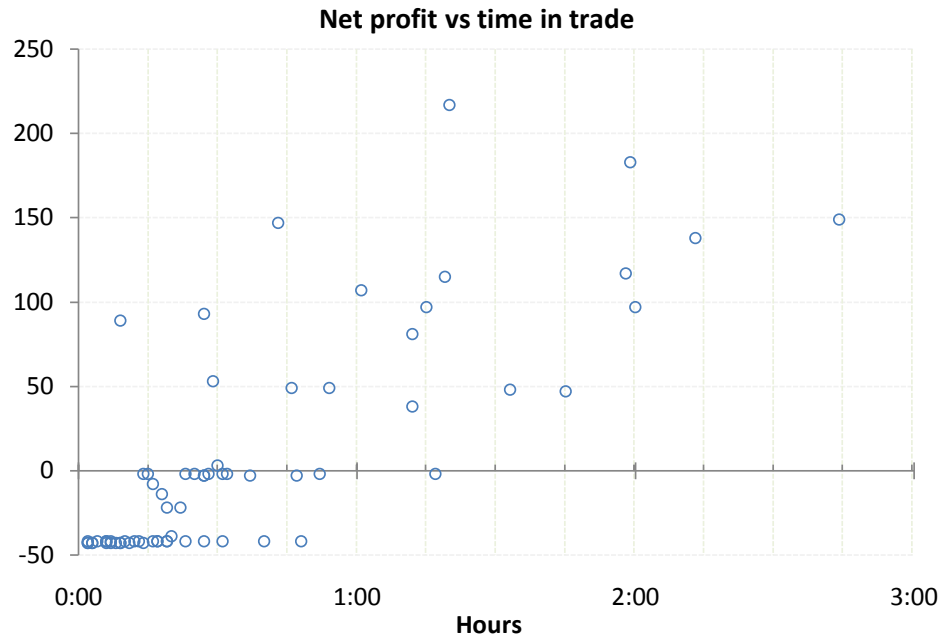




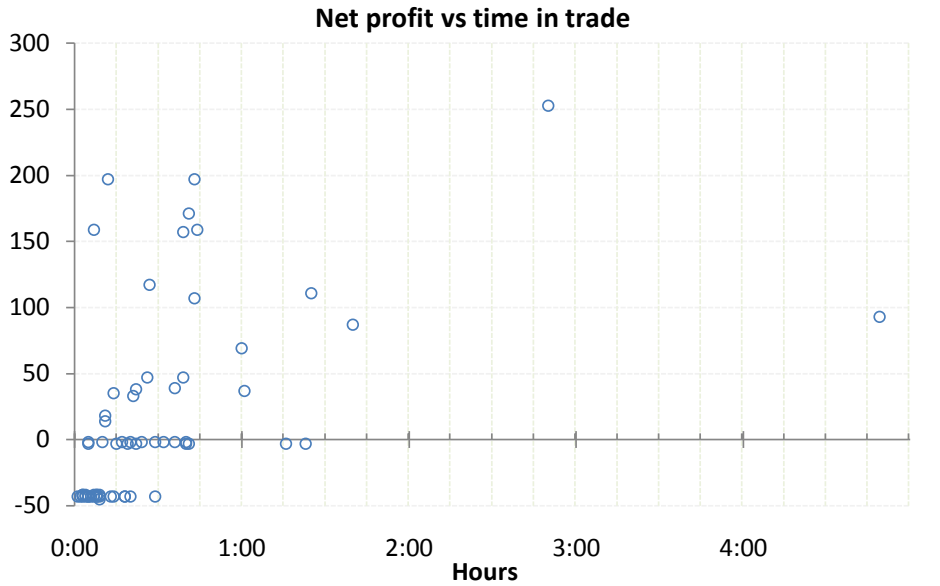
Month 1: May 21-June 20

	Cumulative			Average per trade		
	Trades	Net	Time (hh:mm:ss)	Trades	Net	Time (hh:mm:ss)
Longs	Win	8	891	11:08:00	28.6%	111.38
	Scratch	7	-16	4:30:00	25.0%	-2.29
	Loss	13	-514	2:05:00	46.4%	-39.54
	Total	28	361	17:43:00	100.0%	12.89
Shorts	Win	12	1,026	14:21:00	30.0%	85.50
	Scratch	7	-16	3:10:00	17.5%	-2.29
	Loss	21	-820	6:01:00	52.5%	-39.05
	Total	40	190	23:32:00	100.0%	4.75
Long	41.2%	65.5%	42.9%			
Short	58.8%	34.5%	57.1%			



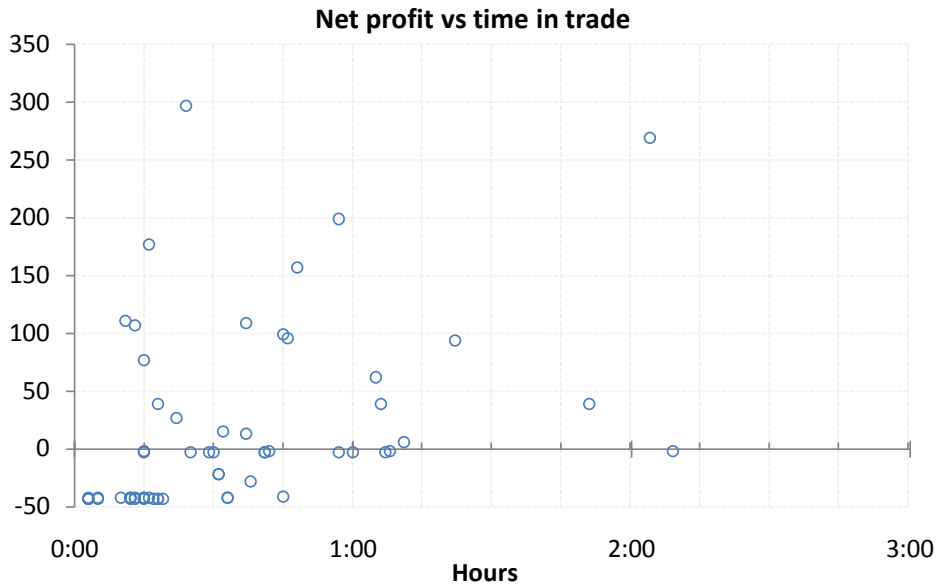
Month 2: June 21-July 20

	Cumulative			Average per trade		
	Trades	Net	Time (hh:mm:ss)	Trades	Net	Time (hh:mm:ss)
Longs	Win	13	1,309	7:09:00	41.9%	100.69
	Scratch	7	-18	3:40:00	22.6%	-2.57
	Loss	11	-472	1:22:00	35.5%	-42.91
	Total	31	819	12:11:00	100.0%	26.42
Shorts	Win	9	876	12:52:00	27.3%	97.33
	Scratch	10	-24	4:54:00	30.3%	-2.40
	Loss	14	-598	2:19:00	42.4%	-42.71
	Total	33	254	20:05:00	100.0%	7.70
Long	48.4%	76.3%	37.8%			
Short	51.6%	23.7%	62.2%			



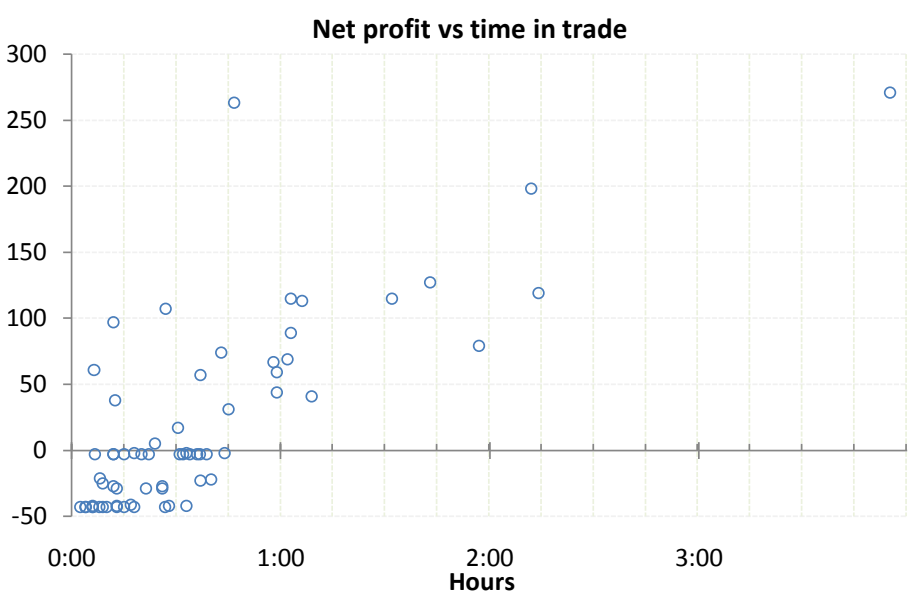
Month 3: July 23-August 17

	Cumulative			Average per trade		
	Trades	Net	Time (hh:mm:ss)	Trades	Net	Time (hh:mm:ss)
Longs	Win	11	878	9:07:00	36.7%	79.82
	Scratch	8	-21	6:34:00	26.7%	-2.63
	Loss	11	-453	3:02:00	36.7%	-41.18
	Total	30	404	18:43:00	100.0%	13.47
Shorts	Win	9	1,154	6:33:00	31.0%	128.22
	Scratch	5	-14	3:45:00	17.2%	-2.80
	Loss	15	-595	4:16:00	51.7%	-39.67
	Total	29	545	14:34:00	100.0%	18.79
Long	50.8%	42.6%	56.2%			
Short	49.2%	57.4%	43.8%			



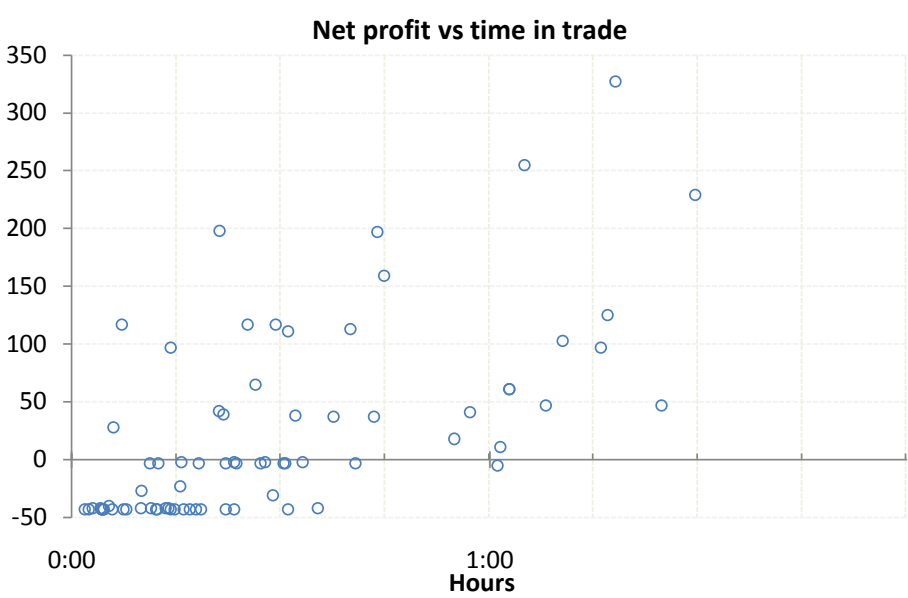
Month 4: August 27-September 27

		Cumulative			Average per trade		
		Trades	Net	Time	Trades	Net	Time
				(hh:mm:ss)			(hh:mm:ss)
Longs	Win	18	1,807	22:18:04	48.6%	100.39	1:14:20
	Scratch	8	-22	3:01:39	21.6%	-2.75	0:22:42
	Loss	11	-415	3:46:51	29.7%	-37.73	0:20:37
	Total	37	1,370	29:06:34	100.0%	37.03	0:47:12
Shorts	Win	6	449	4:18:18	21.4%	74.83	0:43:03
	Scratch	7	-20	3:29:52	25.0%	-2.86	0:29:59
	Loss	15	-542	3:05:00	53.6%	-36.13	0:12:20
	Total	28	-113	10:53:10	100.0%	-4.04	0:23:20
Long		56.9%	109.0%	72.8%			
Short		43.1%	-9.0%	27.2%			



Month 5: September 28-October 26

		Cumulative		Average per trade			
		Trades	Net	Time	Trades	Net	Time
				(hh:mm:ss)			(hh:mm:ss)
Longs	Win	15	1,754	13:20:42	38.5%	116.93	0:53:23
	Scratch	7	-20	2:48:37	17.9%	-2.86	0:24:05
	Loss	17	-655	4:22:57	43.6%	-38.53	0:15:28
	Total	39	1,079	20:32:16	100.0%	27.67	0:31:36
Shorts	Win	14	1,180	9:13:35	38.9%	84.29	0:39:32
	Scratch	6	-15	2:28:05	16.7%	-2.50	0:24:41
	Loss	16	-668	3:16:49	44.4%	-41.75	0:12:18
	Total	36	497	14:58:29	100.0%	13.81	0:24:57
Long		52.0%	68.5%	57.8%			
Short		48.0%	31.5%	42.2%			



Month 5.75: October 31-November 26

		Cumulative			Average per trade		
		Trades	Net	Time	Trades	Net	Time
				(hh:mm:ss)			(hh:mm:ss)
Longs	Win	8	499	4:52:25	34.8%	62.37	0:36:33
	Scratch	5	-14	0:48:43	21.7%	-2.80	0:09:45
	Loss	10	-426	1:41:23	43.5%	-42.60	0:10:08
	Total	23	59	7:22:31	100.0%	2.57	0:19:14
Shorts	Win	11	867	7:42:53	37.9%	78.82	0:42:05
	Scratch	7	-19	2:54:49	24.1%	-2.71	0:24:58
	Loss	11	-422	2:22:45	37.9%	-38.36	0:12:59
	Total	29	426	13:00:27	100.0%	14.69	0:26:55
Long		44.2%	12.2%	36.2%			
Short		55.8%	87.8%	63.8%			

