

Portfolio: 6. Full Package
Portfolio Settings

Starting Equity: \$75,000.00

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

Position Sizing Settings & Rules

MS	Sizing Method	Parameters
1	Fixed Ratio	Initial = 1 contracts, Delta = \$50,000.00, Delta Frac = 1.000
2	Fixed Ratio	Initial = 1 contracts, Delta = \$50,000.00, Delta Frac = 1.000
3	Fixed Ratio	Initial = 1 contracts, Delta = \$50,000.00, Delta Frac = 1.000
4	Fixed Ratio	Initial = 1 contracts, Delta = \$50,000.00, Delta Frac = 1.000
5	Fixed Ratio	Initial = 1 contracts, Delta = \$50,000.00, Delta Frac = 1.000
6	Fixed Ratio	Initial = 1 contracts, Delta = \$50,000.00, Delta Frac = 1.000
7	Fixed Ratio	Initial = 1 contracts, Delta = \$50,000.00, Delta Frac = 1.000
8	Fixed Ratio	Initial = 1 contracts, Delta = \$50,000.00, Delta Frac = 1.000
9	Fixed Ratio	Initial = 1 contracts, Delta = \$50,000.00, Delta Frac = 1.000

	All Trades	Long	Short
Total Net Profit	\$419,626.81	\$241,961.14	\$176,835.67
Gross Profit	\$948,406.65	\$500,080.34	\$445,656.31
Gross Loss	(\$528,779.84)	(\$258,119.20)	(\$268,820.64)
Profit Factor	1.794	1.937	1.658
Pessimistic Return Ratio	1.682	1.770	1.513
Trading Period	7/4/2007 5:15:00 PM to 4/27/2012 2:59:00 AM (4 years 297 days)		
Starting Account Equity	\$75,000.00		
Highest Closed Trade Equity	\$494,860.81		
Lowest Closed Trade Equity	\$74,952.50		
Additions to Equity	\$0.00		
Withdrawals From Equity	\$0.00		
Final Account Equity	\$494,626.81		
Return on Starting Equity	559.5%		
Total Number of Trades	2,066	1,058	1,005
Number of Winning Trades	1,359	707	650
Number of Losing Trades	707	351	355
Trades Not Taken	0	0	0
Percent Profitable	65.78%	66.82%	64.68%
Max Position Size	4	4	4
Minimum Position Size	1	1	1
Average Position Size	2	2	2

Largest Winning Trade	\$5,760.00	\$4,409.16	\$5,760.00
/Percent of Equity	1.207%	1.724%	1.207%
Largest Winning Trade (%)	2.678%	2.678%	1.317%
/Trade Value	\$3,955.00	\$3,955.00	\$2,300.00
Average Winning Trade	\$697.87	\$707.33	\$685.63
Average Winning Trade (%)	0.2856%	0.2899%	0.2808%
Average R-Multiple, Wins	6.170		
Average Length of Wins	1 hours 44 min	1 hours 53 min	1 hours 36 min
Max Number Consecutive Wins	20	15	14
Largest Losing Trade	(\$3,960.00)	(\$3,960.00)	(\$2,970.00)
/Percent of Equity	-0.8888%	-0.8888%	-0.9625%
Largest Losing Trade (%)	-1.095%	-1.021%	-1.095%
/Trade Value	(\$1,595.00)	(\$1,345.00)	(\$1,595.00)
Average Losing Trade	(\$747.92)	(\$735.38)	(\$757.24)
Average Losing Trade (%)	-0.2803%	-0.2686%	-0.2915%
Average R-Multiple, Losses	6.285		
Average Length of Losses	1 hours 32 min	1 hours 32 min	1 hours 32 min
Max Number Consecutive Losses	9	7	9
Average Trade (Expectation)	\$203.11	\$228.70	\$175.96
Average Trade (%)	0.0919%	0.1046%	0.0787%
Trade Standard Deviation	\$932.01	\$936.18	\$924.84
Trade Standard Deviation (%)	0.3427%	0.3433%	0.3417%
Win/Loss Ratio	0.9331	0.9618	0.9054
Win/Loss Ratio (%/%)	1.019	1.079	0.9635
Return/Drawdown Ratio	93.11	39.54	37.46
Modified Sharpe Ratio	0.2683	0.3047	0.2303
Sharpe Ratio	1.167		
Average Risk	\$70,607.46		
Average Risk (%)	21.41%		
Average R-Multiple (Expectancy)	1.908		
R-Multiple Standard Deviation	9.442		
Average Margin	\$0.00		
Average Margin (%)	0.000%		
Max Margin (%)	0.000%		
/Margin Value	\$0.00		
Date of Max Margin			
Average Leverage	0.0115		
Risk of Ruin	0.0000%		
Average Annual Profit/Loss	\$87,164.96		
Ave Annual Compounded Return	47.97%		
Average Monthly Profit/Loss	\$7,263.75		
Ave Monthly Compounded Return	3.319%		
Average Weekly Profit/Loss	\$1,663.89		
Ave Weekly Compounded Return	0.7508%		
Average Daily Profit/Loss	\$238.64		

Ave Daily Compounded Return 0.1073%

Closed Trade Drawdowns	All Trades	Long	Short
Number of Drawdowns	192	119	87
Average Drawdown	(\$1,575.29)	(\$1,434.01)	(\$1,905.60)
Average Drawdown (%)	0.6526%	0.7326%	1.213%
Average Length of Drawdowns	6 days 3 hours	9 days 6 hours	14 days 35 min
Average Trades in Drawdowns	7	5	8
Worst Case Drawdown	(\$27,194.64)	(\$24,745.20)	(\$14,878.08)
/Percent of Equity	6.009%	8.159%	6.294%
Date at Trough	8/12/2011 3:46:00 AM	8/25/2011 9:49:00 AM	10/31/2011 11:43:00 AM
Trade Number at Trough	1,637	1,669	1,821
Length of Drawdown	48 days 5 hours	70 days 1 hours	72 days 23 hours
Trades in Drawdown	121	86	84
Worst Case Drawdown (%)	6.009%	8.159%	6.294%
/Equity Value	(\$27,194.64)	(\$24,745.20)	(\$14,878.08)
Date at Trough	8/12/2011 3:46:00 AM	8/25/2011 9:49:00 AM	10/31/2011 11:43:00 AM
Trade Number at Trough	1,637	1,669	1,821
Length of Drawdown	48 days 5 hours	70 days 1 hours	72 days 23 hours
Trades in Drawdown	121	86	84
Longest Drawdown	79 days 21 hours	99 days 8 hours	89 days 4 hours
Start of Drawdown	12/13/2011 9:32:00 AM	10/25/2011 5:35:00 AM	10/24/2007 1:15:00 PM
End of Drawdown	3/2/2012 7:04:00 AM	2/1/2012 1:49:00 PM	1/21/2008 5:35:00 PM
Percent of Equity	1.781%	5.338%	3.169%

Annual Returns

Year	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac	Sharpe
2012	\$20,066.40	\$0.00	\$494,626.81	4.228	0.8096	122	56.56	1.603	0.3533
2011	\$111,205.68	\$0.00	\$474,560.41	30.61	6.009	585	58.80	1.435	0.9178
2010	\$138,021.87	\$0.00	\$363,354.73	61.25	2.716	397	68.26	2.358	1.285
2009	\$97,917.86	\$0.00	\$225,332.86	76.85	3.150	521	65.07	2.023	1.214
2008	\$35,967.50	\$0.00	\$127,415.00	39.33	1.925	297	76.77	2.113	1.960
2007	\$16,447.50	\$0.00	\$91,447.50	21.93	1.563	144	75.00	2.623	0.9007
Ave	\$69,937.80	\$0.00	\$296,122.89	39.03	2.695	344.3	66.74	2.026	1.105
SD	\$52,199.07	\$0.00	\$173,855.96	26.45	1.823	191.7	8.253	0.4476	0.5323

Monthly Returns

Month	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
4-2012	\$8,070.56	\$0.00	\$494,626.81	1.659	0.7425	43	60.47	1.778
3-2012	\$9,948.00	\$0.00	\$486,556.25	2.087	0.8096	32	59.38	2.177
2-2012	\$2,506.00	\$0.00	\$476,608.25	0.5286	0.6711	21	57.14	1.498
1-2012	(\$458.16)	\$0.00	\$474,102.25	-0.0965	0.6887	26	46.15	0.9513
12-2011	\$5,132.48	\$0.00	\$474,560.41	1.093	1.781	47	53.19	1.218
11-2011	\$14,947.80	\$0.00	\$469,427.93	3.289	3.390	74	55.41	1.457
10-2011	\$4,135.00	\$0.00	\$454,480.13	0.9182	2.829	56	50.00	1.148
9-2011	\$9,714.16	\$0.00	\$450,345.13	2.205	2.199	81	55.56	1.237
8-2011	(\$6,902.04)	\$0.00	\$440,630.97	-1.542	5.376	86	48.84	0.8758
7-2011	\$16,442.40	\$0.00	\$447,533.01	3.814	1.630	41	68.29	2.244

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6-2011	\$12,416.24	\$0.00	\$431,090.61	2.966	0.8199	34	64.71	2.329
5-2011	(\$1,135.44)	\$0.00	\$418,674.37	-0.2705	1.725	33	57.58	0.9251
4-2011	\$19,490.72	\$0.00	\$419,809.81	4.869	0.6461	32	75.00	4.110
3-2011	\$28,798.12	\$0.00	\$400,319.09	7.751	1.088	58	70.69	2.963
2-2011	\$5,120.94	\$0.00	\$371,520.97	1.398	0.7645	19	73.68	1.823
1-2011	\$3,045.30	\$0.00	\$366,400.03	0.8381	1.307	24	62.50	1.301
12-2010	\$8,227.50	\$0.00	\$363,354.73	2.317	0.5131	26	73.08	2.158
11-2010	\$23,291.82	\$0.00	\$355,127.23	7.019	0.4865	40	77.50	7.325
10-2010	\$7,933.86	\$0.00	\$331,835.41	2.449	0.8953	32	65.63	2.031
9-2010	\$10,738.59	\$0.00	\$323,901.55	3.429	0.5178	31	64.52	2.309
8-2010	\$13,001.49	\$0.00	\$313,162.96	4.331	1.673	38	65.79	1.956
7-2010	\$10,298.91	\$0.00	\$300,161.47	3.553	0.6535	24	66.67	2.789
6-2010	\$15,243.78	\$0.00	\$289,862.56	5.551	2.491	46	63.04	2.307
5-2010	\$27,570.15	\$0.00	\$274,618.78	11.16	1.096	60	68.33	2.845
4-2010	\$2,074.50	\$0.00	\$247,048.63	0.8468	0.6964	21	71.43	1.293
3-2010	(\$1,293.06)	\$0.00	\$244,974.13	-0.5251	1.747	21	52.38	0.8839
2-2010	\$4,955.91	\$0.00	\$246,267.19	2.054	1.940	25	64.00	1.705
1-2010	\$15,978.42	\$0.00	\$241,311.28	7.091	0.6135	33	81.82	5.232
12-2009	\$4,471.92	\$0.00	\$225,332.86	2.025	1.032	29	58.62	2.004
11-2009	\$10,850.66	\$0.00	\$220,860.94	5.167	0.9000	41	78.05	3.592
10-2009	\$1,784.60	\$0.00	\$210,010.28	0.8571	1.123	28	64.29	1.253
9-2009	\$199.00	\$0.00	\$208,225.68	0.0957	2.362	19	57.89	1.031
8-2009	\$4,563.42	\$0.00	\$208,026.68	2.243	0.8137	42	59.52	1.876
7-2009	\$12,691.30	\$0.00	\$203,463.26	6.653	0.9585	39	69.23	3.553
6-2009	\$5,914.90	\$0.00	\$190,771.96	3.200	1.809	35	65.71	1.744
5-2009	\$8,678.98	\$0.00	\$184,857.06	4.926	1.517	43	65.12	2.223
4-2009	\$15,403.50	\$0.00	\$176,178.08	9.581	2.526	54	70.37	2.611
3-2009	\$19,891.22	\$0.00	\$160,774.58	14.12	3.150	80	63.75	2.207
2-2009	\$3,480.64	\$0.00	\$140,883.36	2.533	2.256	57	57.89	1.301
1-2009	\$9,987.72	\$0.00	\$137,402.72	7.839	2.493	54	66.67	1.931
12-2008	\$3,845.00	\$0.00	\$127,415.00	3.112	1.083	28	78.57	1.757
11-2008	\$4,107.50	\$0.00	\$123,570.00	3.438	1.097	23	86.96	3.142
10-2008	(\$997.50)	\$0.00	\$119,462.50	-0.8281	1.872	26	61.54	0.8227
9-2008	\$3,537.50	\$0.00	\$120,460.00	3.026	1.405	30	80.00	2.015
8-2008	\$2,005.00	\$0.00	\$116,922.50	1.745	0.9093	22	72.73	1.733
7-2008	\$3,930.00	\$0.00	\$114,917.50	3.541	0.5603	27	74.07	2.982
6-2008	\$3,800.00	\$0.00	\$110,987.50	3.545	0.6356	20	85.00	3.444
5-2008	\$3,900.00	\$0.00	\$107,187.50	3.776	0.5497	25	76.00	3.332
4-2008	\$1,275.00	\$0.00	\$103,287.50	1.250	1.101	25	68.00	1.344
3-2008	\$4,100.00	\$0.00	\$102,012.50	4.187	0.9187	25	84.00	2.734
2-2008	\$2,820.00	\$0.00	\$97,912.50	2.966	0.7145	23	78.26	3.564
1-2008	\$3,645.00	\$0.00	\$95,092.50	3.986	0.4906	23	78.26	4.352
12-2007	\$1,742.50	\$0.00	\$91,447.50	1.942	1.563	22	77.27	1.882
11-2007	\$2,480.00	\$0.00	\$89,705.00	2.843	1.319	27	70.37	2.042
10-2007	\$3,955.00	\$0.00	\$87,225.00	4.750	0.8469	27	81.48	3.152
9-2007	\$2,692.50	\$0.00	\$83,270.00	3.342	0.8036	22	68.18	3.253
8-2007	\$2,932.50	\$0.00	\$80,577.50	3.777	1.346	23	78.26	2.554
7-2007	\$2,645.00	\$0.00	\$77,645.00	3.527	0.8239	23	73.91	4.076
Ave	\$7,234.95	\$0.00	\$253,865.46	3.344	1.358	35.62	67.63	2.317
SD	\$7,151.87	\$0.00	\$139,381.14	2.864	0.8950	16.46	9.622	1.185

Weekly Returns

Week	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
4/22/2012	\$1,998.00	\$0.00	\$494,626.81	0.4056	0.1380	12	75.00	2.699
4/15/2012	\$560.00	\$0.00	\$492,628.81	0.1138	0.3008	7	57.14	1.289
4/8/2012	(\$371.44)	\$0.00	\$492,068.81	-0.0754	0.7173	15	40.00	0.9480
4/1/2012	\$5,884.00	\$0.00	\$492,440.25	1.209	0.0185	9	77.78	54.49
3/25/2012	\$4,570.00	\$0.00	\$486,556.25	0.9482	0.0596	7	71.43	14.85
3/18/2012	\$470.00	\$0.00	\$481,986.25	0.0976	0.5447	11	54.55	1.134
3/11/2012	(\$2,996.00)	\$0.00	\$481,516.25	-0.6184	0.8096	6	33.33	0.3068
3/4/2012	\$1,422.00	\$0.00	\$484,512.25	0.2944	0.000	4	100.0	100.0
2/26/2012	\$4,818.00	\$0.00	\$483,090.25	1.007	0.4156	7	42.86	3.273
2/19/2012	\$1,388.00	\$0.00	\$478,272.25	0.2911	0.0520	4	75.00	6.597
2/12/2012	(\$2,944.00)	\$0.00	\$476,884.25	-0.6136	0.6136	7	14.29	0.0041
2/5/2012	\$1,336.00	\$0.00	\$479,828.25	0.2792	0.000	3	100.0	100.0
1/29/2012	\$1,610.00	\$0.00	\$478,492.25	0.3376	0.5855	9	55.56	1.577
1/22/2012	(\$508.00)	\$0.00	\$476,882.25	-0.1064	0.1064	1	0.000	0.000
1/15/2012	\$1,475.92	\$0.00	\$477,390.25	0.3101	0.4022	9	66.67	1.641
1/8/2012	(\$868.00)	\$0.00	\$475,914.33	-0.1821	0.2995	7	28.57	0.6553
1/1/2012	\$2,221.92	\$0.00	\$476,782.33	0.4682	0.2699	4	75.00	2.728
12/25/2011	(\$1,076.00)	\$0.00	\$474,560.41	-0.2262	0.4491	3	33.33	0.4963
12/18/2011	\$1,034.00	\$0.00	\$475,636.41	0.2179	0.5048	8	37.50	1.384
12/11/2011	\$2,612.56	\$0.00	\$474,602.41	0.5535	1.493	14	57.14	1.364
12/4/2011	\$1,329.92	\$0.00	\$471,989.85	0.2826	0.6843	17	52.94	1.143
11/27/2011	\$11,778.16	\$0.00	\$470,659.93	2.567	0.6407	21	66.67	2.733
11/20/2011	\$9,521.84	\$0.00	\$458,881.77	2.119	0.5953	15	53.33	2.756
11/13/2011	(\$4,142.08)	\$0.00	\$449,359.93	-0.9134	1.274	11	27.27	0.4304
11/6/2011	(\$5,623.92)	\$0.00	\$453,502.01	-1.225	2.247	15	53.33	0.4621
10/30/2011	\$5,319.72	\$0.00	\$459,125.93	1.172	0.6704	25	68.00	1.707
10/23/2011	(\$8,442.08)	\$0.00	\$453,806.21	-1.826	1.826	16	25.00	0.3147
10/16/2011	(\$1,976.00)	\$0.00	\$462,248.29	-0.4257	0.8245	8	50.00	0.6029
10/9/2011	\$13,847.40	\$0.00	\$464,224.29	3.075	0.5252	17	64.71	4.407
10/2/2011	\$31.76	\$0.00	\$450,376.89	0.0071	0.7352	7	57.14	1.008
9/25/2011	\$399.92	\$0.00	\$450,345.13	0.0889	1.233	18	55.56	1.043
9/18/2011	\$732.64	\$0.00	\$449,945.21	0.1631	0.9331	21	47.62	1.067
9/11/2011	(\$4,734.16)	\$0.00	\$449,212.57	-1.043	1.962	17	41.18	0.6605
9/4/2011	\$10,711.76	\$0.00	\$453,946.73	2.417	0.8680	21	66.67	2.545
8/28/2011	\$9,263.92	\$0.00	\$443,234.97	2.135	0.8680	18	83.33	3.396
8/21/2011	(\$6,953.92)	\$0.00	\$433,971.05	-1.577	1.990	14	35.71	0.3385
8/14/2011	\$15,550.60	\$0.00	\$440,924.97	3.656	0.4126	21	71.43	5.934
8/7/2011	(\$16,488.24)	\$0.00	\$425,374.37	-3.732	3.732	24	25.00	0.3417
7/31/2011	(\$5,670.40)	\$0.00	\$441,862.61	-1.267	2.351	13	38.46	0.5642
7/24/2011	(\$2,996.00)	\$0.00	\$447,533.01	-0.6650	1.395	11	45.45	0.5874
7/17/2011	\$5,486.24	\$0.00	\$450,529.01	1.233	0.4508	10	80.00	3.017
7/10/2011	\$10,954.16	\$0.00	\$445,042.77	2.523	0.1972	15	80.00	8.040
7/3/2011	\$2,998.00	\$0.00	\$434,088.61	0.6954	0.3649	5	60.00	2.782
6/26/2011	\$220.00	\$0.00	\$431,090.61	0.0511	0.2878	2	50.00	1.177
6/19/2011	\$2,392.00	\$0.00	\$430,870.61	0.5583	0.3677	9	66.67	2.504
6/12/2011	(\$1,665.76)	\$0.00	\$428,478.61	-0.3873	0.8199	12	41.67	0.7436
6/5/2011	\$6,130.00	\$0.00	\$430,144.37	1.446	0.0047	7	85.71	307.5
5/29/2011	\$6,097.84	\$0.00	\$424,014.37	1.459	0.1622	8	75.00	8.899
5/22/2011	\$2,346.72	\$0.00	\$417,916.53	0.5647	0.7462	13	76.92	1.676
5/15/2011	(\$3,350.00)	\$0.00	\$415,569.81	-0.7997	0.9930	6	16.67	0.1947

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5/8/2011	(\$3,070.00)	\$0.00	\$418,919.81	-0.7275	0.7275	3	33.33	0.2567
5/1/2011	\$2,180.00	\$0.00	\$421,989.81	0.5193	0.5798	7	71.43	1.827
4/24/2011	(\$310.00)	\$0.00	\$419,809.81	-0.0738	0.6461	4	50.00	0.8864
4/17/2011	\$12,260.72	\$0.00	\$420,119.81	3.006	0.1208	13	84.62	23.37
4/10/2011	\$5,620.00	\$0.00	\$407,859.09	1.397	0.2030	8	87.50	7.854
4/3/2011	\$560.00	\$0.00	\$402,239.09	0.1394	0.3701	6	50.00	1.258
3/27/2011	(\$104.00)	\$0.00	\$401,679.09	-0.0259	0.6541	6	50.00	0.9605
3/20/2011	\$9,090.72	\$0.00	\$401,783.09	2.315	1.088	13	84.62	3.076
3/13/2011	\$2,924.84	\$0.00	\$392,692.37	0.7504	0.5002	19	57.89	1.653
3/6/2011	\$10,153.56	\$0.00	\$389,767.53	2.675	0.4663	13	76.92	6.239
2/27/2011	\$8,093.00	\$0.00	\$379,613.97	2.178	0.3256	8	87.50	7.527
2/20/2011	(\$1,444.56)	\$0.00	\$371,520.97	-0.3873	0.7645	5	40.00	0.4953
2/13/2011	\$4,920.00	\$0.00	\$372,965.53	1.337	0.000	6	100.0	100.0
2/6/2011	\$228.00	\$0.00	\$368,045.53	0.0620	0.4443	4	75.00	1.139
1/30/2011	\$1,504.50	\$0.00	\$367,817.53	0.4107	0.4648	5	80.00	1.876
1/23/2011	(\$4,852.50)	\$0.00	\$366,313.03	-1.307	1.307	3	0.000	0.000
1/16/2011	\$3,982.50	\$0.00	\$371,165.53	1.085	0.0082	6	83.33	133.8
1/9/2011	(\$489.00)	\$0.00	\$367,183.03	-0.1330	0.4671	5	60.00	0.8382
1/2/2011	\$4,317.30	\$0.00	\$367,672.03	1.188	0.3278	9	66.67	2.966
12/26/2010	\$1,267.50	\$0.00	\$363,354.73	0.3501	0.4307	4	75.00	1.809
12/19/2010	(\$315.00)	\$0.00	\$362,087.23	-0.0869	0.5131	3	66.67	0.8313
12/12/2010	\$855.00	\$0.00	\$362,402.23	0.2365	0.3499	4	75.00	1.675
12/5/2010	\$727.50	\$0.00	\$361,547.23	0.2016	0.5070	6	66.67	1.311
11/28/2010	\$8,040.00	\$0.00	\$360,819.73	2.279	0.0084	12	83.33	135.0
11/21/2010	\$7,339.14	\$0.00	\$352,779.73	2.125	0.1889	12	83.33	11.52
11/14/2010	\$3,919.68	\$0.00	\$345,440.59	1.148	0.4865	11	63.64	2.416
11/7/2010	\$4,089.00	\$0.00	\$341,520.91	1.212	0.0546	6	83.33	22.98
10/31/2010	\$5,596.50	\$0.00	\$337,431.91	1.687	0.0090	8	75.00	187.6
10/24/2010	\$1,796.94	\$0.00	\$331,835.41	0.5445	0.3943	9	55.56	2.244
10/17/2010	(\$9.00)	\$0.00	\$330,038.47	-0.0027	0.8628	9	55.56	0.9974
10/10/2010	\$2,950.92	\$0.00	\$330,047.47	0.9022	0.4300	8	75.00	2.840
10/3/2010	\$1,380.00	\$0.00	\$327,096.55	0.4237	0.3519	4	75.00	2.195
9/26/2010	\$3,745.50	\$0.00	\$325,716.55	1.163	0.3208	7	85.71	4.593
9/19/2010	\$3,442.50	\$0.00	\$321,971.05	1.081	0.3601	4	75.00	3.981
9/12/2010	\$4,429.65	\$0.00	\$318,528.55	1.410	0.1950	10	70.00	6.883
9/5/2010	(\$457.50)	\$0.00	\$314,098.90	-0.1454	0.5084	4	50.00	0.7636
8/29/2010	\$1,819.38	\$0.00	\$314,556.40	0.5818	0.4706	11	54.55	1.425
8/22/2010	\$2,220.00	\$0.00	\$312,737.02	0.7149	0.4037	5	80.00	2.751
8/15/2010	\$3,000.00	\$0.00	\$310,517.02	0.9756	0.5097	5	80.00	2.914
8/8/2010	\$6,799.05	\$0.00	\$307,517.02	2.261	1.673	16	62.50	1.976
8/1/2010	\$556.50	\$0.00	\$300,717.97	0.1854	0.8359	9	55.56	1.196
7/25/2010	(\$79.50)	\$0.00	\$300,161.47	-0.0265	0.5195	5	60.00	0.9536
7/18/2010	\$3,952.50	\$0.00	\$300,240.97	1.334	0.3443	5	60.00	4.875
7/11/2010	\$1,006.50	\$0.00	\$296,288.47	0.3409	0.3150	6	50.00	1.902
7/4/2010	\$5,659.41	\$0.00	\$295,281.97	1.954	0.000	5	100.0	100.0
6/27/2010	\$2,936.43	\$0.00	\$289,622.56	1.024	0.6535	8	62.50	2.465
6/20/2010	(\$3,340.56)	\$0.00	\$286,686.13	-1.152	2.020	12	33.33	0.4400
6/13/2010	\$3,264.00	\$0.00	\$290,026.69	1.138	0.5376	8	87.50	3.082
6/6/2010	\$7,076.91	\$0.00	\$286,762.69	2.530	1.231	14	64.29	3.011
5/30/2010	\$5,076.00	\$0.00	\$279,685.78	1.848	0.1841	8	87.50	10.95
5/23/2010	\$4,865.67	\$0.00	\$274,609.78	1.804	0.8638	15	73.33	1.945
5/16/2010	\$2,949.00	\$0.00	\$269,744.11	1.105	1.019	11	54.55	1.823

5/9/2010	\$15,518.10	\$0.00	\$266,795.11	6.176	1.096	20	75.00	5.945
5/2/2010	\$4,228.38	\$0.00	\$251,277.01	1.712	0.3924	13	61.54	2.378
4/25/2010	(\$240.00)	\$0.00	\$247,048.63	-0.0971	0.5255	3	66.67	0.8161
4/18/2010	\$420.00	\$0.00	\$247,288.63	0.1701	0.5999	4	75.00	1.281
4/11/2010	\$1,057.50	\$0.00	\$246,868.63	0.4302	0.4665	8	75.00	1.547
4/4/2010	\$735.00	\$0.00	\$245,811.13	0.2999	0.4542	3	66.67	1.658
3/28/2010	\$102.00	\$0.00	\$245,076.13	0.0416	0.4994	3	66.67	1.083
3/21/2010	(\$2,131.50)	\$0.00	\$244,974.13	-0.8626	1.368	7	42.86	0.4727
3/14/2010	\$3,097.50	\$0.00	\$247,105.63	1.269	0.000	3	100.0	100.0
3/7/2010	(\$802.50)	\$0.00	\$244,008.13	-0.3278	0.7782	3	66.67	0.5787
2/28/2010	(\$1,456.56)	\$0.00	\$244,810.63	-0.5915	1.480	8	37.50	0.7194
2/21/2010	(\$213.06)	\$0.00	\$246,267.19	-0.0864	0.8251	7	42.86	0.9122
2/14/2010	(\$2,282.76)	\$0.00	\$246,480.25	-0.9176	1.284	5	40.00	0.2882
2/7/2010	\$1,397.73	\$0.00	\$248,763.01	0.5650	0.3590	7	71.43	2.000
1/31/2010	\$6,054.00	\$0.00	\$247,365.28	2.509	0.000	6	100.0	100.0
1/24/2010	\$4,836.48	\$0.00	\$241,311.28	2.045	0.3832	10	70.00	5.714
1/17/2010	\$4,139.94	\$0.00	\$236,474.80	1.782	0.6135	9	77.78	2.711
1/10/2010	\$2,640.00	\$0.00	\$232,334.86	1.149	0.1418	6	83.33	9.000
1/3/2010	\$4,362.00	\$0.00	\$229,694.86	1.936	0.000	8	100.0	100.0
12/27/2009	\$702.96	\$0.00	\$225,332.86	0.3129	0.3504	6	50.00	1.893
12/20/2009	\$3,214.00	\$0.00	\$224,629.90	1.452	0.000	6	100.0	100.0
12/13/2009	\$610.96	\$0.00	\$221,415.90	0.2767	0.7405	8	50.00	1.374
12/6/2009	\$190.00	\$0.00	\$220,804.94	0.0861	0.5303	4	50.00	1.162
11/29/2009	\$104.00	\$0.00	\$220,614.94	0.0472	0.3793	7	42.86	1.115
11/22/2009	\$6,560.00	\$0.00	\$220,510.94	3.066	0.0093	15	93.33	329.0
11/15/2009	\$1,443.76	\$0.00	\$213,950.94	0.6794	0.3122	7	85.71	3.155
11/8/2009	\$3,686.90	\$0.00	\$212,507.18	1.766	0.3424	10	80.00	5.238
11/1/2009	(\$1,190.00)	\$0.00	\$208,820.28	-0.5666	0.8287	7	42.86	0.5388
10/25/2009	(\$701.00)	\$0.00	\$210,010.28	-0.3327	0.9737	4	50.00	0.6605
10/18/2009	(\$650.00)	\$0.00	\$210,711.28	-0.3075	0.5522	5	60.00	0.6927
10/11/2009	\$1,236.64	\$0.00	\$211,361.28	0.5885	0.4873	10	60.00	1.886
10/4/2009	\$508.96	\$0.00	\$210,124.64	0.2428	0.4005	6	66.67	1.342
9/27/2009	\$445.00	\$0.00	\$209,615.68	0.2127	0.4518	4	75.00	1.471
9/20/2009	\$2,570.00	\$0.00	\$209,170.68	1.244	0.000	4	100.0	100.0
9/13/2009	(\$2,857.00)	\$0.00	\$206,600.68	-1.364	1.364	6	16.67	0.1502
9/6/2009	(\$1,378.00)	\$0.00	\$209,457.68	-0.6536	1.011	4	50.00	0.3561
8/30/2009	\$2,953.00	\$0.00	\$210,835.68	1.421	0.0096	8	75.00	74.83
8/23/2009	\$670.00	\$0.00	\$207,882.68	0.3233	0.2508	6	50.00	1.817
8/16/2009	\$2,137.42	\$0.00	\$207,212.68	1.042	0.8137	18	66.67	1.943
8/9/2009	\$1,295.00	\$0.00	\$205,075.26	0.6355	0.4233	5	80.00	2.489
8/2/2009	\$317.00	\$0.00	\$203,780.26	0.1558	0.2703	9	44.44	1.261
7/26/2009	\$447.96	\$0.00	\$203,463.26	0.2207	0.3877	5	60.00	1.472
7/19/2009	(\$415.00)	\$0.00	\$203,015.30	-0.2040	0.6759	7	28.57	0.7872
7/12/2009	\$7,426.00	\$0.00	\$203,430.30	3.789	0.3161	13	84.62	12.17
7/5/2009	\$962.34	\$0.00	\$196,004.30	0.4934	0.3932	8	62.50	1.683
6/28/2009	\$4,877.00	\$0.00	\$195,041.96	2.565	0.1988	10	80.00	13.90
6/21/2009	(\$2,073.04)	\$0.00	\$190,164.96	-1.078	1.136	5	20.00	0.2670
6/14/2009	\$3,977.94	\$0.00	\$192,238.00	2.113	0.5407	10	80.00	3.077
6/7/2009	\$1,449.00	\$0.00	\$188,260.06	0.7757	0.2187	6	83.33	4.534
5/31/2009	\$1,954.00	\$0.00	\$186,811.06	1.057	1.133	10	70.00	1.807
5/24/2009	\$215.00	\$0.00	\$184,857.06	0.1164	0.6716	3	66.67	1.173
5/17/2009	\$1,661.96	\$0.00	\$184,642.06	0.9083	0.4728	11	54.55	2.138

5/10/2009	\$3,696.10	\$0.00	\$182,980.10	2.062	1.049	17	70.59	2.337
5/3/2009	\$3,595.92	\$0.00	\$179,284.00	2.047	0.3563	10	70.00	6.690
4/26/2009	\$391.30	\$0.00	\$175,688.08	0.2232	2.284	16	50.00	1.078
4/19/2009	\$3,355.96	\$0.00	\$175,296.78	1.952	1.171	11	63.64	2.085
4/12/2009	\$92.00	\$0.00	\$171,940.82	0.0535	0.7356	6	50.00	1.055
4/5/2009	\$5,998.00	\$0.00	\$171,848.82	3.617	0.000	12	100.0	100.0
3/29/2009	\$12,870.24	\$0.00	\$165,850.82	8.413	0.4661	21	90.48	18.16
3/22/2009	\$1,156.92	\$0.00	\$152,980.58	0.7620	2.783	16	56.25	1.219
3/15/2009	\$5,597.00	\$0.00	\$151,823.66	3.828	0.8943	9	77.78	4.746
3/8/2009	\$2,817.00	\$0.00	\$146,226.66	1.964	1.353	17	64.71	1.703
3/1/2009	\$2,526.30	\$0.00	\$143,409.66	1.793	1.822	28	50.00	1.443
2/22/2009	\$2,259.92	\$0.00	\$140,883.36	1.630	1.192	18	66.67	1.640
2/15/2009	\$903.00	\$0.00	\$138,623.44	0.6557	0.9882	15	60.00	1.280
2/8/2009	\$1,423.72	\$0.00	\$137,720.44	1.045	1.403	16	56.25	1.524
2/1/2009	(\$1,106.00)	\$0.00	\$136,296.72	-0.8049	1.509	8	37.50	0.4670
1/25/2009	\$3,891.96	\$0.00	\$137,402.72	2.915	1.419	20	75.00	2.043
1/18/2009	\$4,401.76	\$0.00	\$133,510.76	3.409	0.6844	15	73.33	3.368
1/11/2009	(\$1,293.00)	\$0.00	\$129,109.00	-0.9915	1.488	7	42.86	0.6018
1/4/2009	\$1,203.00	\$0.00	\$130,402.00	0.9311	1.021	9	44.44	1.635
12/28/2008	\$1,674.00	\$0.00	\$129,199.00	1.313	1.083	6	83.33	2.200
12/21/2008	\$2,305.00	\$0.00	\$127,525.00	1.841	0.9925	6	83.33	2.815
12/14/2008	\$1,240.00	\$0.00	\$125,220.00	1.000	0.0080	6	83.33	125.0
12/7/2008	(\$217.50)	\$0.00	\$123,980.00	-0.1751	0.9091	7	71.43	0.8696
11/30/2008	\$627.50	\$0.00	\$124,197.50	0.5078	0.5883	6	83.33	1.854
11/23/2008	(\$195.00)	\$0.00	\$123,570.00	-0.1576	1.097	7	71.43	0.8564
11/16/2008	\$1,285.00	\$0.00	\$123,765.00	1.049	0.000	4	100.0	100.0
11/9/2008	\$1,040.00	\$0.00	\$122,480.00	0.8564	0.4571	6	83.33	2.857
11/2/2008	\$1,977.50	\$0.00	\$121,440.00	1.655	0.000	6	100.0	100.0
10/26/2008	(\$500.00)	\$0.00	\$119,462.50	-0.4168	0.7857	5	60.00	0.5772
10/19/2008	\$177.50	\$0.00	\$119,962.50	0.1482	0.6373	6	66.67	1.164
10/12/2008	\$1,060.00	\$0.00	\$119,785.00	0.8928	0.000	4	100.0	100.0
10/5/2008	(\$1,492.50)	\$0.00	\$118,725.00	-1.241	1.241	8	37.50	0.4232
9/28/2008	(\$52.50)	\$0.00	\$120,217.50	-0.0437	0.6385	4	75.00	0.9320
9/21/2008	\$1,070.00	\$0.00	\$120,270.00	0.8977	0.6485	8	87.50	2.363
9/14/2008	\$677.50	\$0.00	\$119,200.00	0.5716	0.8395	6	66.67	1.681
9/7/2008	\$1,097.50	\$0.00	\$118,522.50	0.9346	0.8557	9	77.78	2.076
8/31/2008	\$502.50	\$0.00	\$117,425.00	0.4298	0.5829	6	83.33	1.734
8/24/2008	\$185.00	\$0.00	\$116,922.50	0.1585	0.5547	4	75.00	1.286
8/17/2008	\$147.50	\$0.00	\$116,737.50	0.1265	0.4800	4	75.00	1.263
8/10/2008	\$1,467.50	\$0.00	\$116,590.00	1.275	0.4089	7	85.71	4.106
8/3/2008	\$727.50	\$0.00	\$115,122.50	0.6360	0.4568	6	66.67	2.366
7/27/2008	(\$990.00)	\$0.00	\$114,395.00	-0.8580	1.012	4	25.00	0.1951
7/20/2008	\$2,762.50	\$0.00	\$115,385.00	2.453	0.0303	10	90.00	79.93
7/13/2008	\$925.00	\$0.00	\$112,622.50	0.8281	0.4446	5	80.00	2.859
7/6/2008	\$1,165.00	\$0.00	\$111,697.50	1.054	0.0090	6	83.33	117.5
6/29/2008	(\$1,165.00)	\$0.00	\$110,532.50	-1.043	1.159	4	25.00	0.1924
6/22/2008	\$1,322.50	\$0.00	\$111,697.50	1.198	0.000	4	100.0	100.0
6/15/2008	\$985.00	\$0.00	\$110,375.00	0.9004	0.000	4	100.0	100.0
6/8/2008	\$125.00	\$0.00	\$109,390.00	0.1144	0.6138	5	60.00	1.148
6/1/2008	\$2,077.50	\$0.00	\$109,265.00	1.938	0.000	6	100.0	100.0
5/25/2008	\$642.50	\$0.00	\$107,187.50	0.6030	0.5497	7	57.14	1.682
5/18/2008	\$787.50	\$0.00	\$106,545.00	0.7446	0.0684	5	80.00	11.86

5/11/2008	\$1,047.50	\$0.00	\$105,757.50	1.000	0.000	4	100.0	100.0
5/4/2008	\$940.00	\$0.00	\$104,710.00	0.9058	0.4785	6	83.33	2.889
Ave	\$1,879.12	\$0.00	\$285,304.04	0.7620	0.6400	8.764	65.25	17.94
SD	\$3,855.61	\$0.00	\$128,032.05	1.313	0.5533	5.003	20.76	45.32

Daily Returns

Day	Net Profit	Add/With	End Equity	Return(%)	Drawdown(%)	Trades	Wins(%)	P Fac
4/27/2012	\$12.00	\$0.00	\$494,626.81	0.0024	0.000	1	100.0	100.0
4/26/2012	\$210.00	\$0.00	\$494,614.81	0.0425	0.000	1	100.0	100.0
4/25/2012	\$672.00	\$0.00	\$494,404.81	0.1361	0.0921	4	75.00	2.474
4/24/2012	\$1,120.00	\$0.00	\$493,732.81	0.2274	0.0081	2	50.00	29.00
4/23/2012	(\$16.00)	\$0.00	\$492,612.81	-0.0032	0.1380	4	75.00	0.9765
4/20/2012	\$810.00	\$0.00	\$492,628.81	0.1647	0.000	1	100.0	100.0
4/19/2012	\$760.00	\$0.00	\$491,818.81	0.1548	0.000	1	100.0	100.0
4/17/2012	\$470.00	\$0.00	\$491,058.81	0.0958	0.0895	2	50.00	2.068
4/16/2012	(\$1,480.00)	\$0.00	\$490,588.81	-0.3008	0.3008	3	33.33	0.0133
4/13/2012	(\$2,190.00)	\$0.00	\$492,068.81	-0.4431	0.4431	1	0.000	0.000
4/12/2012	\$2,270.00	\$0.00	\$494,258.81	0.4614	0.000	2	100.0	100.0
4/11/2012	\$3,080.88	\$0.00	\$491,988.81	0.6302	0.1664	4	75.00	4.757
4/10/2012	(\$2,612.32)	\$0.00	\$488,907.93	-0.5315	0.5315	5	0.000	0.000
4/9/2012	(\$920.00)	\$0.00	\$491,520.25	-0.1868	0.1868	3	33.33	0.3947
4/5/2012	\$1,430.00	\$0.00	\$492,440.25	0.2912	0.000	3	100.0	100.0
4/4/2012	\$4,544.00	\$0.00	\$491,010.25	0.9341	0.0041	5	80.00	228.2
4/3/2012	(\$90.00)	\$0.00	\$486,466.25	-0.0185	0.0185	1	0.000	0.000
3/30/2012	\$470.00	\$0.00	\$486,556.25	0.0967	0.0596	2	50.00	2.621
3/29/2012	\$2,620.00	\$0.00	\$486,086.25	0.5419	0.000	2	100.0	100.0
3/27/2012	\$1,520.00	\$0.00	\$483,466.25	0.3154	0.000	2	100.0	100.0
3/26/2012	(\$40.00)	\$0.00	\$481,946.25	-0.0083	0.0083	1	0.000	0.000
3/23/2012	(\$2,640.00)	\$0.00	\$481,986.25	-0.5447	0.5447	1	0.000	0.000
3/22/2012	\$2,610.00	\$0.00	\$484,626.25	0.5415	0.1095	6	66.67	5.925
3/20/2012	\$500.00	\$0.00	\$482,016.25	0.1038	0.0706	4	50.00	2.471
3/16/2012	(\$1,490.00)	\$0.00	\$481,516.25	-0.3085	0.3085	1	0.000	0.000
3/15/2012	(\$2,440.00)	\$0.00	\$483,006.25	-0.5026	0.5026	1	0.000	0.000
3/13/2012	\$818.00	\$0.00	\$485,446.25	0.1688	0.0809	3	33.33	3.087
3/12/2012	\$116.00	\$0.00	\$484,628.25	0.0239	0.000	1	100.0	100.0
3/8/2012	\$610.00	\$0.00	\$484,512.25	0.1261	0.000	1	100.0	100.0
3/6/2012	\$60.00	\$0.00	\$483,902.25	0.0124	0.000	1	100.0	100.0
3/5/2012	\$752.00	\$0.00	\$483,842.25	0.1557	0.000	2	100.0	100.0
3/2/2012	\$5,760.00	\$0.00	\$483,090.25	1.207	0.000	1	100.0	100.0
3/1/2012	\$722.00	\$0.00	\$477,330.25	0.1515	0.0520	3	33.33	3.507
2/28/2012	(\$1,664.00)	\$0.00	\$476,608.25	-0.3479	0.3638	3	33.33	0.0917
2/24/2012	\$710.00	\$0.00	\$478,272.25	0.1487	0.000	1	100.0	100.0
2/23/2012	\$810.00	\$0.00	\$477,562.25	0.1699	0.000	1	100.0	100.0
2/20/2012	(\$132.00)	\$0.00	\$476,752.25	-0.0277	0.0520	2	50.00	0.4677
2/16/2012	(\$404.00)	\$0.00	\$476,884.25	-0.0846	0.0846	1	0.000	0.000
2/15/2012	(\$872.00)	\$0.00	\$477,288.25	-0.1824	0.1824	1	0.000	0.000
2/13/2012	(\$1,668.00)	\$0.00	\$478,160.25	-0.3476	0.3476	5	20.00	0.0071
2/10/2012	\$532.00	\$0.00	\$479,828.25	0.1110	0.000	1	100.0	100.0
2/6/2012	\$804.00	\$0.00	\$479,296.25	0.1680	0.000	2	100.0	100.0
2/1/2012	\$4,390.00	\$0.00	\$478,492.25	0.9260	0.000	4	100.0	100.0
1/30/2012	(\$2,780.00)	\$0.00	\$474,102.25	-0.5830	0.5855	5	20.00	0.0043

1/25/2012	(\$508.00)	\$0.00	\$476,882.25	-0.1064	0.1064	1	0.000	0.000
1/20/2012	\$860.00	\$0.00	\$477,390.25	0.1805	0.000	1	100.0	100.0
1/19/2012	\$2,530.00	\$0.00	\$476,530.25	0.5338	0.000	3	100.0	100.0
1/17/2012	(\$898.08)	\$0.00	\$474,000.25	-0.1891	0.2706	3	66.67	0.3017
1/16/2012	(\$1,016.00)	\$0.00	\$474,898.33	-0.2135	0.2135	2	0.000	0.000
1/13/2012	(\$350.00)	\$0.00	\$475,914.33	-0.0735	0.2285	2	50.00	0.6789
1/12/2012	\$910.00	\$0.00	\$476,264.33	0.1914	0.000	1	100.0	100.0
1/10/2012	(\$1,428.00)	\$0.00	\$475,354.33	-0.2995	0.2995	4	0.000	0.000
1/6/2012	\$960.00	\$0.00	\$476,782.33	0.2018	0.000	1	100.0	100.0
1/3/2012	\$1,261.92	\$0.00	\$475,822.33	0.2659	0.2699	3	66.67	1.981
12/29/2011	\$1,060.00	\$0.00	\$474,560.41	0.2239	0.000	1	100.0	100.0
12/28/2011	(\$1,496.00)	\$0.00	\$473,500.41	-0.3149	0.3149	1	0.000	0.000
12/27/2011	(\$640.00)	\$0.00	\$474,996.41	-0.1346	0.1346	1	0.000	0.000
12/23/2011	(\$300.00)	\$0.00	\$475,636.41	-0.0630	0.0630	1	0.000	0.000
12/20/2011	\$3,650.00	\$0.00	\$475,936.41	0.7728	0.0169	5	60.00	46.63
12/19/2011	(\$2,316.00)	\$0.00	\$472,286.41	-0.4880	0.4880	2	0.000	0.000
12/16/2011	\$814.00	\$0.00	\$474,602.41	0.1718	0.0414	2	50.00	5.153
12/15/2011	(\$6,300.00)	\$0.00	\$473,788.41	-1.312	1.312	4	0.000	0.000
12/13/2011	(\$470.00)	\$0.00	\$480,088.41	-0.0978	0.1414	2	50.00	0.3088
12/12/2011	\$8,568.56	\$0.00	\$480,558.41	1.815	0.000	6	100.0	100.0
12/9/2011	(\$3,004.00)	\$0.00	\$471,989.85	-0.6324	0.6324	2	0.000	0.000
12/8/2011	\$5,310.00	\$0.00	\$474,993.85	1.131	0.000	4	100.0	100.0
12/7/2011	(\$300.00)	\$0.00	\$469,683.85	-0.0638	0.0638	1	0.000	0.000
12/6/2011	(\$1,130.00)	\$0.00	\$469,983.85	-0.2399	0.5060	2	50.00	0.5272
12/5/2011	\$453.92	\$0.00	\$471,113.85	0.0964	0.5891	8	50.00	1.125
12/2/2011	\$1,652.00	\$0.00	\$470,659.93	0.3522	0.000	2	100.0	100.0
12/1/2011	(\$420.00)	\$0.00	\$469,007.93	-0.0895	0.4648	3	66.67	0.8082
11/30/2011	\$5,615.92	\$0.00	\$469,427.93	1.211	0.3644	7	71.43	4.323
11/29/2011	(\$1,290.00)	\$0.00	\$463,812.01	-0.2774	0.2774	1	0.000	0.000
11/28/2011	\$6,220.24	\$0.00	\$465,102.01	1.356	0.3461	8	62.50	4.821
11/24/2011	\$2,365.92	\$0.00	\$458,881.77	0.5183	0.2795	2	50.00	2.840
11/23/2011	\$1,665.92	\$0.00	\$456,515.85	0.3663	0.2915	4	50.00	2.256
11/22/2011	(\$480.00)	\$0.00	\$454,849.93	-0.1054	0.3047	2	50.00	0.6547
11/21/2011	\$5,970.00	\$0.00	\$455,329.93	1.329	0.3160	7	57.14	5.204
11/18/2011	(\$790.00)	\$0.00	\$449,359.93	-0.1755	0.1755	1	0.000	0.000
11/17/2011	\$824.00	\$0.00	\$450,149.93	0.1834	0.3329	3	66.67	1.551
11/16/2011	(\$4,282.08)	\$0.00	\$449,325.93	-0.9440	0.9440	4	0.000	0.000
11/15/2011	\$810.00	\$0.00	\$453,608.01	0.1789	0.000	1	100.0	100.0
11/14/2011	(\$704.00)	\$0.00	\$452,798.01	-0.1552	0.1552	2	0.000	0.000
11/11/2011	\$376.00	\$0.00	\$453,502.01	0.0830	0.000	1	100.0	100.0
11/10/2011	(\$9,976.00)	\$0.00	\$453,126.01	-2.154	2.154	5	0.000	0.000
11/9/2011	\$1,340.00	\$0.00	\$463,102.01	0.2902	0.0949	4	50.00	3.792
11/8/2011	\$2,458.00	\$0.00	\$461,762.01	0.5352	0.000	4	100.0	100.0
11/7/2011	\$178.08	\$0.00	\$459,304.01	0.0388	0.000	1	100.0	100.0
11/4/2011	\$620.00	\$0.00	\$459,125.93	0.1352	0.1718	2	50.00	1.785
11/3/2011	\$863.92	\$0.00	\$458,505.93	0.1888	0.5845	6	66.67	1.311
11/2/2011	\$1,414.68	\$0.00	\$457,642.01	0.3101	0.1484	4	75.00	3.080
11/1/2011	\$1,747.20	\$0.00	\$456,227.33	0.3844	0.1488	5	80.00	3.569
10/31/2011	\$673.92	\$0.00	\$454,480.13	0.1485	0.5032	8	62.50	1.259
10/28/2011	(\$590.00)	\$0.00	\$453,806.21	-0.1298	0.1298	1	0.000	0.000
10/27/2011	(\$622.08)	\$0.00	\$454,396.21	-0.1367	0.5863	6	50.00	0.8431
10/26/2011	(\$4,080.00)	\$0.00	\$455,018.29	-0.8887	0.8887	4	0.000	0.000

10/25/2011	(\$1,458.00)	\$0.00	\$459,098.29	-0.3166	0.3668	3	33.33	0.2673
10/24/2011	(\$1,692.00)	\$0.00	\$460,556.29	-0.3660	0.3660	2	0.000	0.000
10/21/2011	(\$636.00)	\$0.00	\$462,248.29	-0.1374	0.3232	2	50.00	0.5749
10/20/2011	\$400.00	\$0.00	\$462,884.29	0.0865	0.1211	2	50.00	1.714
10/19/2011	\$180.00	\$0.00	\$462,484.29	0.0389	0.000	1	100.0	100.0
10/18/2011	(\$2,240.00)	\$0.00	\$462,304.29	-0.4822	0.4822	1	0.000	0.000
10/17/2011	\$320.00	\$0.00	\$464,544.29	0.0689	0.1462	2	50.00	1.471
10/14/2011	\$2,060.00	\$0.00	\$464,224.29	0.4457	0.000	1	100.0	100.0
10/13/2011	(\$2,440.00)	\$0.00	\$462,164.29	-0.5252	0.5252	1	0.000	0.000
10/12/2011	\$432.00	\$0.00	\$464,604.29	0.0931	0.2990	5	40.00	1.311
10/11/2011	\$2,121.84	\$0.00	\$464,172.29	0.4592	0.000	2	100.0	100.0
10/10/2011	\$11,673.56	\$0.00	\$462,050.45	2.592	0.0524	8	75.00	50.46
10/7/2011	\$1,210.00	\$0.00	\$450,376.89	0.2694	0.000	1	100.0	100.0
10/6/2011	\$910.00	\$0.00	\$449,166.89	0.2030	0.000	1	100.0	100.0
10/5/2011	(\$1,080.00)	\$0.00	\$448,256.89	-0.2404	0.2404	1	0.000	0.000
10/4/2011	(\$2,240.00)	\$0.00	\$449,336.89	-0.4960	0.4960	1	0.000	0.000
10/3/2011	\$1,231.76	\$0.00	\$451,576.89	0.2735	0.1359	3	66.67	3.013
9/30/2011	\$1,620.00	\$0.00	\$450,345.13	0.3610	0.000	2	100.0	100.0
9/29/2011	(\$2,518.00)	\$0.00	\$448,725.13	-0.5580	1.233	7	57.14	0.5997
9/28/2011	(\$40.00)	\$0.00	\$451,243.13	-0.0089	0.0089	1	0.000	0.000
9/27/2011	\$1,132.00	\$0.00	\$451,283.13	0.2515	0.1505	4	50.00	2.374
9/26/2011	\$205.92	\$0.00	\$450,151.13	0.0458	0.4657	4	50.00	1.098
9/23/2011	(\$930.00)	\$0.00	\$449,945.21	-0.2063	0.4183	2	50.00	0.5079
9/22/2011	\$4,954.80	\$0.00	\$450,875.21	1.111	0.5470	6	66.67	2.998
9/20/2011	(\$1,264.08)	\$0.00	\$445,920.41	-0.2827	0.6807	5	40.00	0.5864
9/19/2011	(\$2,028.08)	\$0.00	\$447,184.49	-0.4515	0.6523	8	37.50	0.4152
9/16/2011	\$910.00	\$0.00	\$449,212.57	0.2030	0.000	1	100.0	100.0
9/15/2011	\$1,300.00	\$0.00	\$448,302.57	0.2908	1.105	6	66.67	1.260
9/14/2011	(\$1,638.08)	\$0.00	\$447,002.57	-0.3651	0.3651	2	0.000	0.000
9/13/2011	(\$2,040.00)	\$0.00	\$448,640.65	-0.4526	0.4526	1	0.000	0.000
9/12/2011	(\$3,266.08)	\$0.00	\$450,680.65	-0.7195	1.155	7	28.57	0.3798
9/9/2011	\$1,310.00	\$0.00	\$453,946.73	0.2894	0.000	1	100.0	100.0
9/8/2011	\$979.92	\$0.00	\$452,636.73	0.2170	0.3742	4	50.00	1.580
9/7/2011	\$3,083.92	\$0.00	\$451,656.81	0.6875	0.2956	7	57.14	3.257
9/6/2011	(\$2,590.00)	\$0.00	\$448,572.89	-0.5741	0.5741	1	0.000	0.000
9/5/2011	\$7,927.92	\$0.00	\$451,162.89	1.789	0.2891	8	87.50	7.164
9/2/2011	\$1,194.00	\$0.00	\$443,234.97	0.2701	0.000	3	100.0	100.0
9/1/2011	\$1,410.00	\$0.00	\$442,040.97	0.3200	0.000	1	100.0	100.0
8/31/2011	\$3,678.00	\$0.00	\$440,630.97	0.8417	0.000	5	100.0	100.0
8/30/2011	(\$3,826.08)	\$0.00	\$436,952.97	-0.8680	0.8680	2	0.000	0.000
8/29/2011	\$6,808.00	\$0.00	\$440,779.05	1.569	0.0092	7	85.71	171.2
8/26/2011	\$460.00	\$0.00	\$433,971.05	0.1061	0.0692	2	50.00	2.533
8/25/2011	(\$3,590.00)	\$0.00	\$433,511.05	-0.8213	1.132	3	33.33	0.2747
8/24/2011	\$85.12	\$0.00	\$437,101.05	0.0195	0.1638	2	50.00	1.119
8/23/2011	(\$79.04)	\$0.00	\$437,015.93	-0.0181	0.1637	3	66.67	0.8896
8/22/2011	(\$3,830.00)	\$0.00	\$437,094.97	-0.8686	0.8686	4	0.000	0.000
8/19/2011	\$78.00	\$0.00	\$440,924.97	0.0177	0.2568	2	50.00	1.069
8/18/2011	\$10,460.40	\$0.00	\$440,846.97	2.430	0.1563	7	85.71	16.16
8/16/2011	\$4,098.20	\$0.00	\$430,386.57	0.9614	0.1580	5	80.00	7.027
8/15/2011	\$914.00	\$0.00	\$426,288.37	0.2149	0.1522	7	57.14	2.406
8/12/2011	(\$3,736.00)	\$0.00	\$425,374.37	-0.8706	0.8706	2	0.000	0.000
8/11/2011	(\$6,322.08)	\$0.00	\$429,110.37	-1.452	1.452	5	20.00	0.1662

8/10/2011	\$4,006.00	\$0.00	\$435,432.45	0.9285	0.1565	5	80.00	6.891
8/9/2011	(\$2,790.08)	\$0.00	\$431,426.45	-0.6426	0.8973	5	20.00	0.4835
8/8/2011	(\$7,646.08)	\$0.00	\$434,216.53	-1.730	1.730	7	0.000	0.000
8/5/2011	(\$2,440.00)	\$0.00	\$441,862.61	-0.5492	0.5492	1	0.000	0.000
8/4/2011	\$4,490.00	\$0.00	\$444,302.61	1.021	0.1910	3	66.67	6.345
8/2/2011	(\$1,790.00)	\$0.00	\$439,812.61	-0.4053	0.4053	1	0.000	0.000
8/1/2011	(\$5,930.40)	\$0.00	\$441,602.61	-1.325	1.766	8	37.50	0.2531
7/29/2011	\$2,342.00	\$0.00	\$447,533.01	0.5261	0.000	2	100.0	100.0
7/28/2011	(\$1,840.00)	\$0.00	\$445,191.01	-0.4116	0.4116	1	0.000	0.000
7/26/2011	\$860.00	\$0.00	\$447,031.01	0.1928	0.000	1	100.0	100.0
7/25/2011	(\$4,358.00)	\$0.00	\$446,171.01	-0.9673	1.178	7	28.57	0.1962
7/22/2011	(\$1,612.00)	\$0.00	\$450,529.01	-0.3565	0.4508	2	50.00	0.2098
7/21/2011	\$1,910.00	\$0.00	\$452,141.01	0.4242	0.000	1	100.0	100.0
7/20/2011	(\$680.00)	\$0.00	\$450,231.01	-0.1508	0.1508	1	0.000	0.000
7/19/2011	\$920.00	\$0.00	\$450,911.01	0.2044	0.000	1	100.0	100.0
7/18/2011	\$4,948.24	\$0.00	\$449,991.01	1.112	0.000	5	100.0	100.0
7/15/2011	\$970.00	\$0.00	\$445,042.77	0.2184	0.000	2	100.0	100.0
7/14/2011	\$564.00	\$0.00	\$444,072.77	0.1272	0.0442	2	50.00	3.878
7/13/2011	(\$680.00)	\$0.00	\$443,508.77	-0.1531	0.1531	1	0.000	0.000
7/12/2011	\$4,152.16	\$0.00	\$444,188.77	0.9436	0.000	3	100.0	100.0
7/11/2011	\$5,948.00	\$0.00	\$440,036.61	1.370	0.1559	7	85.71	9.747
7/8/2011	(\$280.00)	\$0.00	\$434,088.61	-0.0645	0.3649	2	50.00	0.8239
7/7/2011	\$1,218.00	\$0.00	\$434,368.61	0.2812	0.0212	2	50.00	14.24
7/5/2011	\$2,060.00	\$0.00	\$433,150.61	0.4779	0.000	1	100.0	100.0
6/30/2011	\$1,460.00	\$0.00	\$431,090.61	0.3398	0.000	1	100.0	100.0
6/28/2011	(\$1,240.00)	\$0.00	\$429,630.61	-0.2878	0.2878	1	0.000	0.000
6/24/2011	(\$1,590.00)	\$0.00	\$430,870.61	-0.3677	0.3677	2	0.000	0.000
6/23/2011	\$1,160.00	\$0.00	\$432,460.61	0.2690	0.000	3	66.67	100.0
6/21/2011	\$2,070.00	\$0.00	\$431,300.61	0.4823	0.000	2	100.0	100.0
6/20/2011	\$752.00	\$0.00	\$429,230.61	0.1755	0.000	2	100.0	100.0
6/17/2011	(\$790.00)	\$0.00	\$428,478.61	-0.1840	0.1840	1	0.000	0.000
6/16/2011	(\$1,890.00)	\$0.00	\$429,268.61	-0.4384	0.4384	1	0.000	0.000
6/15/2011	\$878.00	\$0.00	\$431,158.61	0.2041	0.3533	5	40.00	1.467
6/14/2011	\$136.24	\$0.00	\$430,280.61	0.0317	0.4028	5	60.00	1.070
6/10/2011	\$3,054.00	\$0.00	\$430,144.37	0.7151	0.000	3	100.0	100.0
6/9/2011	\$1,960.00	\$0.00	\$427,090.37	0.4610	0.000	1	100.0	100.0
6/7/2011	\$1,136.00	\$0.00	\$425,130.37	0.2679	0.000	2	100.0	100.0
6/6/2011	(\$20.00)	\$0.00	\$423,994.37	-0.0047	0.0047	1	0.000	0.000
6/3/2011	\$2,670.00	\$0.00	\$424,014.37	0.6337	0.000	2	100.0	100.0
6/2/2011	\$2,670.00	\$0.00	\$421,344.37	0.6377	0.000	2	100.0	100.0
5/31/2011	\$757.84	\$0.00	\$418,674.37	0.1813	0.1622	4	50.00	1.982
5/27/2011	\$2,020.00	\$0.00	\$417,916.53	0.4857	0.000	2	100.0	100.0
5/26/2011	\$860.00	\$0.00	\$415,896.53	0.2072	0.000	1	100.0	100.0
5/25/2011	\$324.00	\$0.00	\$415,036.53	0.0781	0.000	1	100.0	100.0
5/24/2011	(\$2,540.00)	\$0.00	\$414,712.53	-0.6087	0.6087	1	0.000	0.000
5/23/2011	\$1,682.72	\$0.00	\$417,252.53	0.4049	0.2082	8	75.00	2.809
5/20/2011	\$810.00	\$0.00	\$415,569.81	0.1953	0.000	1	100.0	100.0
5/19/2011	(\$2,140.00)	\$0.00	\$414,759.81	-0.5133	0.5133	1	0.000	0.000
5/18/2011	(\$40.00)	\$0.00	\$416,899.81	-0.0096	0.0096	1	0.000	0.000
5/17/2011	(\$1,640.00)	\$0.00	\$416,939.81	-0.3918	0.3918	1	0.000	0.000
5/16/2011	(\$340.00)	\$0.00	\$418,579.81	-0.0812	0.0812	2	0.000	0.000
5/12/2011	(\$1,180.00)	\$0.00	\$418,919.81	-0.2809	0.5319	2	50.00	0.4732

5/10/2011	(\$1,890.00)	\$0.00	\$420,099.81	-0.4479	0.4479	1	0.000	0.000
5/6/2011	\$2,120.00	\$0.00	\$421,989.81	0.5049	0.000	2	100.0	100.0
5/5/2011	\$1,460.00	\$0.00	\$419,869.81	0.3489	0.000	1	100.0	100.0
5/3/2011	(\$1,580.00)	\$0.00	\$418,409.81	-0.3762	0.5798	2	50.00	0.3525
5/2/2011	\$180.00	\$0.00	\$419,989.81	0.0429	0.0467	2	50.00	1.918
4/28/2011	(\$2,540.00)	\$0.00	\$419,809.81	-0.6014	0.6014	1	0.000	0.000
4/26/2011	\$2,230.00	\$0.00	\$422,349.81	0.5308	0.0450	3	66.67	12.74
4/21/2011	(\$508.00)	\$0.00	\$420,119.81	-0.1208	0.1208	1	0.000	0.000
4/20/2011	\$7,198.72	\$0.00	\$420,627.81	1.741	0.000	7	100.0	100.0
4/18/2011	\$5,570.00	\$0.00	\$413,429.09	1.366	0.0097	5	80.00	140.3
4/15/2011	\$2,110.00	\$0.00	\$407,859.09	0.5200	0.000	1	100.0	100.0
4/14/2011	\$2,620.00	\$0.00	\$405,749.09	0.6499	0.000	2	100.0	100.0
4/13/2011	(\$360.00)	\$0.00	\$403,129.09	-0.0892	0.2030	2	50.00	0.5610
4/12/2011	\$1,250.00	\$0.00	\$403,489.09	0.3108	0.000	3	100.0	100.0
4/8/2011	\$1,110.00	\$0.00	\$402,239.09	0.2767	0.000	1	100.0	100.0
4/7/2011	(\$1,490.00)	\$0.00	\$401,129.09	-0.3701	0.3701	1	0.000	0.000
4/6/2011	\$0.00	\$0.00	\$402,619.09	0.000	0.000	1	0.000	0.000
4/5/2011	\$940.00	\$0.00	\$402,619.09	0.2340	0.1693	3	66.67	2.382
4/1/2011	\$1,360.00	\$0.00	\$401,679.09	0.3397	0.000	1	100.0	100.0
3/31/2011	\$260.00	\$0.00	\$400,319.09	0.0650	0.000	1	100.0	100.0
3/30/2011	(\$1,344.00)	\$0.00	\$400,059.09	-0.3348	0.3348	2	0.000	0.000
3/29/2011	(\$380.00)	\$0.00	\$401,403.09	-0.0946	0.3203	2	50.00	0.7054
3/25/2011	\$3,680.00	\$0.00	\$401,783.09	0.9244	0.000	3	100.0	100.0
3/24/2011	(\$2,540.00)	\$0.00	\$398,103.09	-0.6340	0.6340	1	0.000	0.000
3/22/2011	(\$1,840.00)	\$0.00	\$400,643.09	-0.4572	0.4572	1	0.000	0.000
3/21/2011	\$9,790.72	\$0.00	\$402,483.09	2.493	0.000	8	100.0	100.0
3/18/2011	\$302.00	\$0.00	\$392,692.37	0.0770	0.1295	2	50.00	1.594
3/17/2011	\$12.92	\$0.00	\$392,390.37	0.0033	0.2644	6	66.67	1.012
3/15/2011	\$1,395.92	\$0.00	\$392,377.45	0.3570	0.5002	5	60.00	1.710
3/14/2011	\$1,214.00	\$0.00	\$390,981.53	0.3115	0.2484	6	50.00	2.254
3/11/2011	\$2,564.00	\$0.00	\$389,767.53	0.6622	0.000	2	100.0	100.0
3/10/2011	\$9,359.64	\$0.00	\$387,203.53	2.477	0.000	7	100.0	100.0
3/8/2011	(\$1,158.08)	\$0.00	\$377,843.89	-0.3056	0.3497	3	33.33	0.1267
3/7/2011	(\$612.00)	\$0.00	\$379,001.97	-0.1612	0.1612	1	0.000	0.000
3/4/2011	(\$1,240.00)	\$0.00	\$379,613.97	-0.3256	0.3256	1	0.000	0.000
3/3/2011	\$8,062.50	\$0.00	\$380,853.97	2.163	0.000	5	100.0	100.0
3/1/2011	\$1,270.50	\$0.00	\$372,791.47	0.3420	0.000	2	100.0	100.0
2/25/2011	(\$742.50)	\$0.00	\$371,520.97	-0.1995	0.1995	1	0.000	0.000
2/24/2011	(\$1,155.00)	\$0.00	\$372,263.47	-0.3093	0.3093	1	0.000	0.000
2/23/2011	(\$964.56)	\$0.00	\$373,418.47	-0.2576	0.2576	1	0.000	0.000
2/22/2011	\$607.50	\$0.00	\$374,383.03	0.1625	0.000	1	100.0	100.0
2/21/2011	\$810.00	\$0.00	\$373,775.53	0.2172	0.000	1	100.0	100.0
2/18/2011	\$1,627.50	\$0.00	\$372,965.53	0.4383	0.000	2	100.0	100.0
2/17/2011	\$1,777.50	\$0.00	\$371,338.03	0.4810	0.000	2	100.0	100.0
2/15/2011	\$1,515.00	\$0.00	\$369,560.53	0.4116	0.000	2	100.0	100.0
2/11/2011	(\$1,399.50)	\$0.00	\$368,045.53	-0.3788	0.4443	2	50.00	0.1479
2/8/2011	\$1,627.50	\$0.00	\$369,445.03	0.4425	0.000	2	100.0	100.0
2/4/2011	(\$1,717.50)	\$0.00	\$367,817.53	-0.4648	0.4648	1	0.000	0.000
2/1/2011	\$3,135.00	\$0.00	\$369,535.03	0.8556	0.000	3	100.0	100.0
1/31/2011	\$87.00	\$0.00	\$366,400.03	0.0238	0.000	1	100.0	100.0
1/28/2011	(\$1,380.00)	\$0.00	\$366,313.03	-0.3753	0.3753	1	0.000	0.000
1/27/2011	(\$1,567.50)	\$0.00	\$367,693.03	-0.4245	0.4245	1	0.000	0.000

1/25/2011	(\$1,905.00)	\$0.00	\$369,260.53	-0.5132	0.5132	1	0.000	0.000
1/21/2011	\$832.50	\$0.00	\$371,165.53	0.2248	0.000	1	100.0	100.0
1/20/2011	\$1,440.00	\$0.00	\$370,333.03	0.3904	0.000	2	100.0	100.0
1/18/2011	\$1,095.00	\$0.00	\$368,893.03	0.2977	0.000	1	100.0	100.0
1/17/2011	\$615.00	\$0.00	\$367,798.03	0.1675	0.0082	2	50.00	21.50
1/14/2011	(\$1,305.00)	\$0.00	\$367,183.03	-0.3541	0.3541	1	0.000	0.000
1/13/2011	\$1,627.50	\$0.00	\$368,488.03	0.4436	0.000	2	100.0	100.0
1/12/2011	\$906.00	\$0.00	\$366,860.53	0.2476	0.000	1	100.0	100.0
Ave	\$494.89	\$0.00	\$441,394.64	0.1179	0.2391	2.681	54.99	38.09
SD	\$2,748.98	\$0.00	\$35,428.07	0.6323	0.3291	2.000	40.38	49.37

Dependency Analysis Results for All Trades

Dependency: Positive

Confidence Level: 100.0000%

Total Number of Runs: 824

Number of Runs of Wins: 412

Number of Runs of Losses: 412

Average Length of Winning Runs: 3.3

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: 2066

Number of Degrees of Freedom: 2066

Average trade at 95.00% confidence: \$203.11 +/- 33.73

Worst-case average trade at 95.00% confidence: \$169.38

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	6	7	8	9
1	1.000	0.9727	0.9533	0.9247	0.9575	0.9743	0.9904	0.8852	0.9712
2	0.9727	1.000	0.9167	0.9619	0.9710	0.9328	0.9621	0.8658	0.9724
3	0.9533	0.9167	1.000	0.8624	0.9115	0.9523	0.9613	0.7975	0.9523
4	0.9247	0.9619	0.8624	1.000	0.9803	0.8473	0.8962	0.7907	0.9117
5	0.9575	0.9710	0.9115	0.9803	1.000	0.9024	0.9329	0.7877	0.9499
6	0.9743	0.9328	0.9523	0.8473	0.9024	1.000	0.9802	0.8515	0.9682
7	0.9904	0.9621	0.9613	0.8962	0.9329	0.9802	1.000	0.8976	0.9660
8	0.8852	0.8658	0.7975	0.7907	0.7877	0.8515	0.8976	1.000	0.8166
9	0.9712	0.9724	0.9523	0.9117	0.9499	0.9682	0.9660	0.8166	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.

