

Performance Summary

Total Net Profit:	\$1,780,032.00	Max Drawdown:	(\$22,335.00)
Gross Profit:	\$2,295,508.00	Max Drawdown %:	29.78%
Gross Loss:	(\$515,476.00)	Max Drawdown Date:	10/2/1995
Profit Factor:	4.453	Longest Drawdown:	245 days
Pessimistic RR:	4.186	Recovery Factor:	79.70
Total Trades:	2914	Max Runup:	\$59,939.00
Winning Trades:	2205	Max Runup %:	79.92%
Losing Trades:	591	Max Runup Date:	8/20/1992
Even Trades:	118	Longest Runup:	231 days
% Profitable:	75.67%	Equity Peak:	\$1,780,532.00
Avg. Trade Net Profit:	\$610.86	Return on Initial Capital:	2373.38%
Avg. Winning Trade:	\$1,041.05	Annual Rate of Return:	134.86%
Avg. Losing Trade:	(\$872.21)	Avg. Monthly Return:	\$8,428.71, 11.24%
Payoff Ratio:	1.194	Monthly Std. Dev.:	\$10,083.48
Largest Win:	\$6,878.00, 0.30%	% Profitable Months:	87.98%
Largest Loss:	(\$7,000.00), 1.36%	Sharpe Ratio:	2.85
Max Cons. Winners:	29	Sortino Ratio:	7.45
Max Cons. Losers:	7	Sterling Ratio:	5.16
Trading Period:	17.6 years	MAR Ratio:	4.53
	1/1/1990-8/8/2007	Total Commission:	\$0.00
Longest Flat Period:	14 days	Total Slippage:	\$0.00
Max Shares/Contracts:	15		

Periodical Returns

Annual Returns

Year	Net Profit	% Return	Profit Factor	# Trades	% Profitable
2007	\$32,517.00	43.36%	2.21	155	73.55%
2006	\$39,480.00	52.64%	2.73	202	75.74%
2005	\$39,808.00	53.08%	2.68	199	74.37%
2004	\$14,813.00	19.75%	1.35	167	71.86%
2003	\$57,130.00	76.17%	2.47	210	79.05%
2002	\$42,603.00	56.80%	3.65	141	75.89%
2001	\$40,969.00	54.63%	2.08	142	70.42%
2000	\$63,368.00	84.49%	3.86	138	72.46%
1999	\$61,375.00	81.83%	6.43	98	70.41%
1998	\$30,814.00	41.09%	1.51	220	68.18%
1997	\$99,590.00	132.79%	4.82	190	77.37%
1996	\$63,776.00	85.03%	2.79	138	79.71%
1995	\$182,586.00	243.45%	5.51	155	78.06%
1994	\$154,988.00	206.65%	14.74	136	82.35%
1993	\$194,372.00	259.16%	6.24	192	71.88%
1992	\$228,767.00	305.02%	10.33	150	78.00%
1991	\$277,345.00	369.79%	12.91	163	82.21%
1990	\$155,731.00	207.64%	11.43	118	83.90%

Monthly Returns

Month	Net Profit	% Return	Profit Factor	# Trades	% Profitable
8/2007	\$7,546.00	10.06%	11.70	14	78.57%
7/2007	\$7,066.00	9.42%	2.47	30	70.00%
6/2007	\$8,821.00	11.76%	4.96	21	85.71%
5/2007	\$4,533.00	6.04%	4.56	19	68.42%
4/2007	(\$405.00)	-0.54%	0.94	19	73.68%
3/2007	(\$723.00)	-0.96%	0.90	19	57.89%
2/2007	\$5,368.00	7.16%	8.95	17	76.47%
1/2007	\$311.00	0.41%	1.11	16	81.25%
12/2006	\$2,876.00	3.83%	14.70	9	66.67%
11/2006	(\$196.00)	-0.26%	0.93	20	60.00%
10/2006	(\$3,958.00)	-5.28%	0.31	16	62.50%
9/2006	\$4,564.00	6.09%	3.82	16	81.25%
8/2006	\$921.00	1.23%	2.44	12	75.00%
7/2006	(\$363.00)	-0.48%	0.90	18	61.11%
6/2006	\$5,045.00	6.73%	26.23	17	94.12%
5/2006	\$7,943.00	10.59%	16.82	16	93.75%
4/2006	\$10,284.00	13.71%	5.46	25	72.00%
3/2006	\$1,784.00	2.38%	2.20	16	81.25%
2/2006	(\$1,435.00)	-1.91%	0.56	12	75.00%

1/2006	\$12,015.00	16.02%	24.79	25	84.00%
12/2005	\$7,030.00	9.37%	28.57	21	80.95%
11/2005	\$3,209.00	4.28%	2.90	14	78.57%
10/2005	\$4,558.00	6.08%	5.77	17	76.47%
9/2005	(\$1,374.00)	-1.83%	0.62	17	64.71%
8/2005	\$960.00	1.28%	1.95	11	63.64%
7/2005	\$2,670.00	3.56%	2.21	16	75.00%
6/2005	\$4,815.00	6.42%	40.79	15	80.00%
5/2005	\$4,416.00	5.89%	12.32	17	82.35%
4/2005	\$7,665.00	10.22%	5.06	22	81.82%
3/2005	\$5,640.00	7.52%	5.41	16	81.25%
2/2005	\$4,596.00	6.13%	3.28	14	71.43%
1/2005	(\$4,377.00)	-5.84%	0.47	19	52.63%
12/2004	(\$292.00)	-0.39%	0.94	14	64.29%
11/2004	\$2,895.00	3.86%	2.41	14	85.71%
10/2004	\$438.00	0.58%	1.12	11	63.64%
9/2004	\$4,619.00	6.16%	7.16	14	85.71%
8/2004	(\$367.00)	-0.49%	0.91	21	52.38%
7/2004	(\$9,323.00)	-12.43%	0.15	13	53.85%
6/2004	\$3,728.00	4.97%	62.11	11	81.82%
5/2004	\$2,154.00	2.87%	4.85	8	75.00%
4/2004	\$4,143.00	5.52%	1.58	23	82.61%
3/2004	\$3,033.00	4.04%	1.51	20	65.00%
2/2004	\$1,610.00	2.15%	100.00	6	100.00%
1/2004	\$2,175.00	2.90%	2.80	12	75.00%
12/2003	\$6,164.00	8.22%	9.01	20	70.00%
11/2003	\$9,732.00	12.98%	100.00	16	93.75%
10/2003	\$8,710.00	11.61%	34.50	18	88.89%
9/2003	\$7,168.00	9.56%	3.50	18	72.22%
8/2003	\$10,505.00	14.01%	8.05	26	84.62%
7/2003	(\$1,050.00)	-1.40%	0.90	21	66.67%
6/2003	\$13,927.00	18.57%	24.21	16	93.75%
5/2003	(\$2,043.00)	-2.72%	0.78	21	71.43%
4/2003	(\$6,034.00)	-8.05%	0.30	12	66.67%
3/2003	\$4,717.00	6.29%	4.90	14	85.71%
2/2003	(\$730.00)	-0.97%	0.78	13	61.54%
1/2003	\$6,064.00	8.09%	76.80	15	93.33%
12/2002	\$2,513.00	3.35%	4.32	13	84.62%
11/2002	\$1,416.00	1.89%	6.24	6	83.33%
10/2002	\$5,416.00	7.22%	4.93	17	82.35%
9/2002	\$6,787.00	9.05%	10.64	16	81.25%
8/2002	\$3,254.00	4.34%	2.41	12	75.00%
7/2002	\$10,448.00	13.93%	9.56	17	82.35%
6/2002	(\$925.00)	-1.23%	0.54	5	60.00%
5/2002	\$724.00	0.97%	1.51	10	70.00%
4/2002	\$4,207.00	5.61%	3.90	12	66.67%
3/2002	(\$222.00)	-0.30%	0.88	8	37.50%
2/2002	\$420.00	0.56%	2.27	6	83.33%

1/2002	\$8,565.00	11.42%	4.57	19	78.95%
12/2001	\$3,595.00	4.79%	2.09	15	53.33%
11/2001	\$7,880.00	10.51%	3.35	20	75.00%
10/2001	\$5,647.00	7.53%	2.08	14	71.43%
9/2001	(\$8,166.00)	-10.89%	0.46	13	69.23%
8/2001	\$2,235.00	2.98%	2.99	8	75.00%
7/2001	\$12,162.00	16.22%	22.64	13	69.23%
6/2001	\$4,566.00	6.09%	23.94	8	87.50%
5/2001	(\$595.00)	-0.79%	0.66	8	62.50%
4/2001	\$5,294.00	7.06%	32.14	9	88.89%
3/2001	\$1,236.00	1.65%	1.25	16	62.50%
2/2001	\$6,351.00	8.47%	46.36	9	88.89%
1/2001	\$764.00	1.02%	1.37	9	55.56%
12/2000	\$4,010.00	5.35%	1.97	22	63.64%
11/2000	\$2,305.00	3.07%	2.08	10	70.00%
10/2000	\$9,046.00	12.06%	115.51	12	91.67%
9/2000	\$31,571.00	42.09%	395.64	23	82.61%
8/2000	\$4,512.00	6.02%	5.70	12	83.33%
7/2000	\$1,429.00	1.91%	4.04	9	77.78%
6/2000	\$4,136.00	5.51%	2.02	15	66.67%
5/2000	\$3,363.00	4.48%	2.03	10	70.00%
4/2000	(\$1,758.00)	-2.34%	0.60	9	55.56%
3/2000	\$1,558.00	2.08%	1.65	11	54.55%
2/2000	\$3,196.00	4.26%	13.29	5	80.00%
1/2000	\$0.00	0.00%	0.00	0	0.00%
12/1999	\$1,045.00	1.39%	100.00	2	50.00%
11/1999	\$5,332.00	7.11%	4.98	10	70.00%
10/1999	\$2,070.00	2.76%	3.11	6	66.67%
9/1999	\$7,592.00	10.12%	40.96	9	77.78%
8/1999	\$5,776.00	7.70%	12.33	8	87.50%
7/1999	\$1,129.00	1.51%	8.06	2	50.00%
6/1999	\$6,595.00	8.79%	30.98	9	88.89%
5/1999	\$4,084.00	5.45%	5.64	10	60.00%
4/1999	\$4,443.00	5.92%	100.00	6	100.00%
3/1999	(\$923.00)	-1.23%	0.81	14	35.71%
2/1999	\$2,484.00	3.31%	2.53	6	50.00%
1/1999	\$21,748.00	29.00%	46.31	16	87.50%
12/1998	\$9,018.00	12.02%	4.00	23	69.57%
11/1998	\$3,402.00	4.54%	1.58	17	76.47%
10/1998	\$8,625.00	11.50%	4.54	14	71.43%
9/1998	(\$5,775.00)	-7.70%	0.48	15	53.33%
8/1998	\$4,390.00	5.85%	1.95	22	68.18%
7/1998	\$4,011.00	5.35%	2.36	19	63.16%
6/1998	\$692.00	0.92%	1.25	12	75.00%
5/1998	(\$6,945.00)	-9.26%	0.57	27	51.85%
4/1998	\$1,599.00	2.13%	1.52	15	66.67%
3/1998	\$187.00	0.25%	1.06	16	75.00%
2/1998	\$7.00	0.01%	1.00	19	63.16%

1/1998	\$11,603.00	15.47%	14.49	21	90.48%
12/1997	\$17,270.00	23.03%	26.78	24	91.67%
11/1997	\$5,816.00	7.75%	4.50	15	93.33%
10/1997	\$6,721.00	8.96%	8.31	17	82.35%
9/1997	\$8,145.00	10.86%	6.40	19	84.21%
8/1997	\$21,931.00	29.24%	88.72	21	95.24%
7/1997	\$9.00	0.01%	1.00	21	52.38%
6/1997	\$158.00	0.21%	1.04	10	60.00%
5/1997	\$2,528.00	3.37%	1.67	11	54.55%
4/1997	\$18,356.00	24.47%	19.00	14	71.43%
3/1997	\$6,316.00	8.42%	3.11	19	68.42%
2/1997	\$6,075.00	8.10%	18.36	9	66.67%
1/1997	\$6,265.00	8.35%	12.82	10	90.00%
12/1996	\$7,681.00	10.24%	41.43	11	90.91%
11/1996	\$8,097.00	10.80%	81.97	10	90.00%
10/1996	(\$18,757.00)	-25.01%	0.11	9	55.56%
9/1996	\$2,927.00	3.90%	1.85	14	71.43%
8/1996	\$6,786.00	9.05%	2.99	17	64.71%
7/1996	\$16,090.00	21.45%	25.01	22	81.82%
6/1996	\$5,595.00	7.46%	100.00	8	100.00%
5/1996	\$4,742.00	6.32%	5.02	9	77.78%
4/1996	\$8,462.00	11.28%	2.97	12	83.33%
3/1996	\$5,487.00	7.32%	15.07	9	77.78%
2/1996	\$10,254.00	13.67%	26.64	7	85.71%
1/1996	\$6,412.00	8.55%	16.27	10	90.00%
12/1995	\$14,073.00	18.76%	4.65	13	69.23%
11/1995	\$8,111.00	10.81%	11.27	8	75.00%
10/1995	\$22,226.00	29.63%	3.58	24	79.17%
9/1995	\$11,718.00	15.62%	1.78	14	71.43%
8/1995	\$21,376.00	28.50%	100.00	13	100.00%
7/1995	\$3,496.00	4.66%	100.00	4	100.00%
6/1995	\$11,753.00	15.67%	10.79	11	72.73%
5/1995	\$44,283.00	59.04%	100.00	19	94.74%
4/1995	\$8,069.00	10.76%	9.77	7	85.71%
3/1995	\$16,891.00	22.52%	2.88	24	54.17%
2/1995	\$15,389.00	20.52%	16.39	13	84.62%
1/1995	\$5,201.00	6.93%	168.77	5	80.00%
12/1994	\$7,309.00	9.75%	7.14	7	57.14%
11/1994	\$0.00	0.00%	0.00	0	0.00%
10/1994	\$16,656.00	22.21%	80.31	18	94.44%
9/1994	\$16,316.00	21.75%	100.00	10	100.00%
8/1994	\$20,914.00	27.89%	9.33	21	61.90%
7/1994	\$9,955.00	13.27%	27.20	10	80.00%
6/1994	\$8,178.00	10.90%	4.35	6	66.67%
5/1994	\$11,363.00	15.15%	114.63	11	90.91%
4/1994	\$14,037.00	18.72%	100.00	8	100.00%
3/1994	\$18,731.00	24.97%	22.29	15	80.00%
2/1994	\$8,801.00	11.73%	3.47	13	76.92%

1/1994	\$22,728.00	30.30%	100.00	17	94.12%
12/1993	\$8,223.00	10.96%	2.06	17	64.71%
11/1993	\$5,992.00	7.99%	7.44	8	50.00%
10/1993	\$8,048.00	10.73%	3.45	20	65.00%
9/1993	\$23,523.00	31.36%	15.79	19	78.95%
8/1993	\$8,336.00	11.11%	12.86	12	75.00%
7/1993	\$17,776.00	23.70%	2.44	18	66.67%
6/1993	\$28,765.00	38.35%	100.00	19	84.21%
5/1993	\$30,261.00	40.35%	9.42	31	70.97%
4/1993	\$9,533.00	12.71%	2.84	14	71.43%
3/1993	\$35,672.00	47.56%	100.00	18	83.33%
2/1993	\$6,645.00	8.86%	5.37	9	55.56%
1/1993	\$11,598.00	15.46%	65.43	7	85.71%
12/1992	\$8,447.00	11.26%	100.00	4	100.00%
11/1992	\$33,612.00	44.82%	100.00	10	100.00%
10/1992	\$8,276.00	11.03%	4.03	13	46.15%
9/1992	\$18,060.00	24.08%	2.59	17	58.82%
8/1992	\$21,956.00	29.27%	16.68	14	71.43%
7/1992	\$39,869.00	53.16%	100.00	21	100.00%
6/1992	\$42,545.00	56.73%	11.20	31	74.19%
5/1992	\$10,748.00	14.33%	100.00	11	100.00%
4/1992	\$7,909.00	10.55%	100.00	5	100.00%
3/1992	(\$477.00)	-0.64%	0.89	5	40.00%
2/1992	\$6,602.00	8.80%	100.00	3	100.00%
1/1992	\$31,220.00	41.63%	53.03	16	75.00%
12/1991	\$17,995.00	23.99%	35.61	11	72.73%
11/1991	\$29,710.00	39.61%	100.00	14	92.86%
10/1991	\$15,571.00	20.76%	22.04	19	78.95%
9/1991	\$11,379.00	15.17%	100.00	6	100.00%
8/1991	\$58,462.00	77.95%	45.97	20	95.00%
7/1991	\$14,542.00	19.39%	100.00	9	100.00%
6/1991	\$90.00	0.12%	1.02	10	50.00%
5/1991	\$56,531.00	75.37%	44.82	20	95.00%
4/1991	\$43,671.00	58.23%	15.61	23	73.91%
3/1991	\$10,934.00	14.58%	4.93	10	70.00%
2/1991	\$12,108.00	16.14%	9.13	10	90.00%
1/1991	\$6,352.00	8.47%	1.96	11	63.64%
12/1990	\$9,647.00	12.86%	100.00	8	100.00%
11/1990	\$3,550.00	4.73%	6.14	6	83.33%
10/1990	\$26,793.00	35.72%	10.72	15	93.33%
9/1990	\$43,580.00	58.11%	17.89	22	77.27%
8/1990	\$25,164.00	33.55%	6.10	15	80.00%
7/1990	\$9,025.00	12.03%	100.00	10	90.00%
6/1990	\$17,008.00	22.68%	25.30	15	93.33%
5/1990	\$9,490.00	12.65%	8.29	10	70.00%
4/1990	\$10,504.00	14.01%	17.16	8	87.50%
3/1990	\$970.00	1.29%	1.73	9	66.67%
2/1990	\$0.00	0.00%	0.00	0	0.00%

1/1990

\$0.00

0.00%

0.00

0

0.00%