R Multiple Simulation Report

Report Date: 5/3/2006

Legend

Best 100 Actual Trades — green line
Worst 100 Actual Trades — red line
Simulated 100 Trades — grey line

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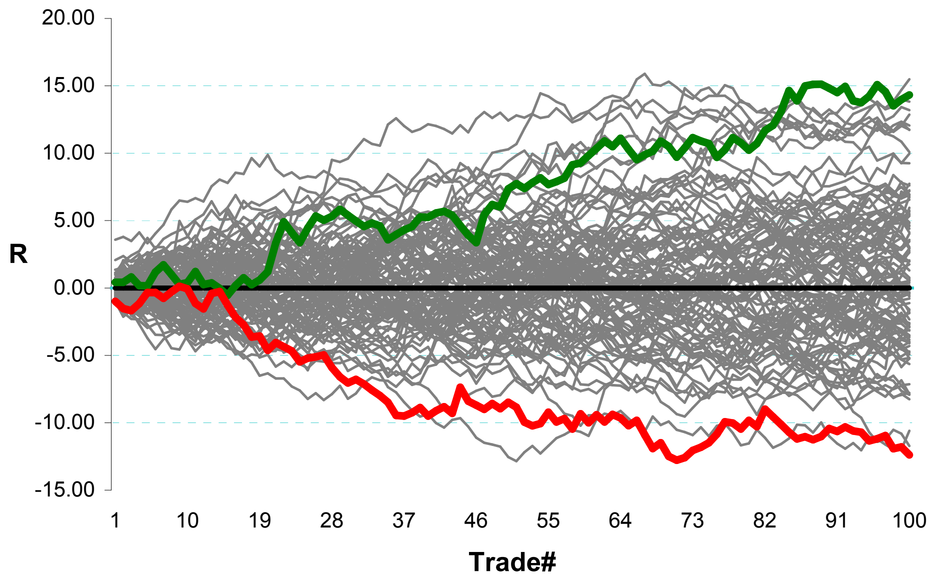
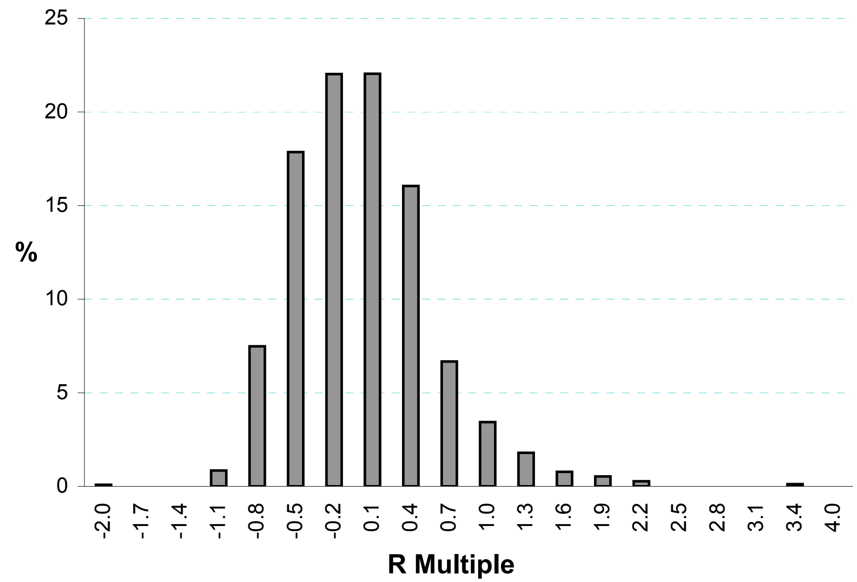
Equity Curves (in R) for 100 Simulations of 100 Trades



R Multiple Frequency Distribution



Simulation Summary Statistics

Highest Ending R	15.49	**Start Date**	01/22/04	**Best R Per Year**	63.54	**Simulation#**	100 of 100	
Lowest Ending R	-11.72	**End Date**	05/01/06	**Worst R Per Year**	-48.09	**Trade#**	100 of 100	
Highest Ever R	15.89	**Days in Test**	830	**%Winners**	49%			
Lowest Ever R	-12.85			**%Losers**	51%			
%Positive Ending R	55%					**Max Consecutive Wins**	14	(+5.54R)
%Negative Ending R	45%	**Trades per Day**	1.12	**Average Winner**	0.57R	**Max Losing Streak**	13	(-4.80R)
Highest/Lowest Ratio	1.24	**Days per Trade**	0.89	**Average Loser**	-0.51R	**Largest Single Winner**	+3.58R	
Standard Deviation	5.77	**# of Trades**	933	**Breakeven Win%**	47%	**Largest Single Loser**	-2.14R	