R Multiple Simulation Report

Report Date: 8/20/2006

Legend

Best 100 Actual Trades	Simulated 100 Trades
Worst 100 Actual Trades	

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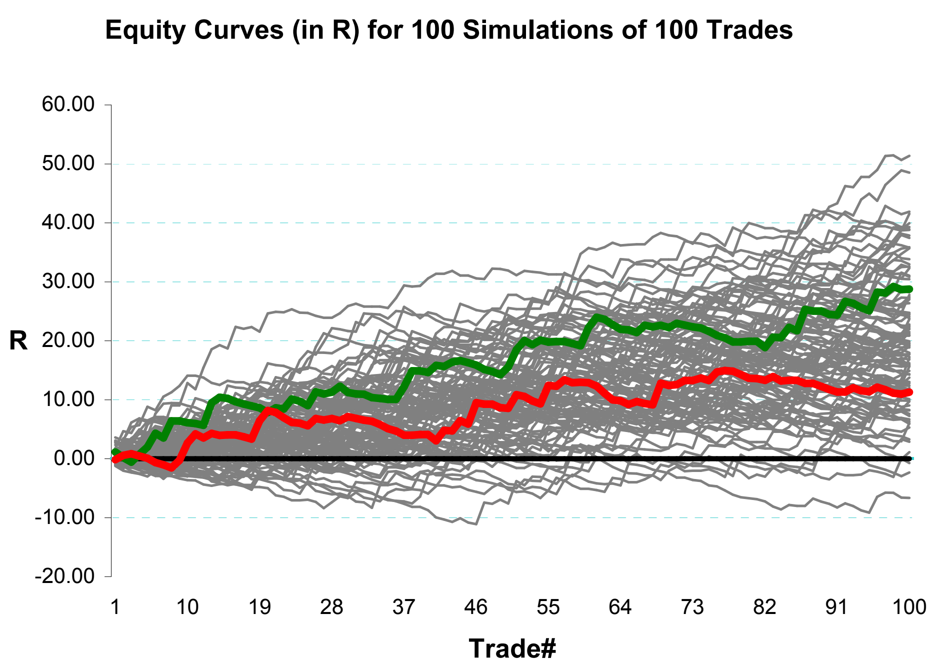

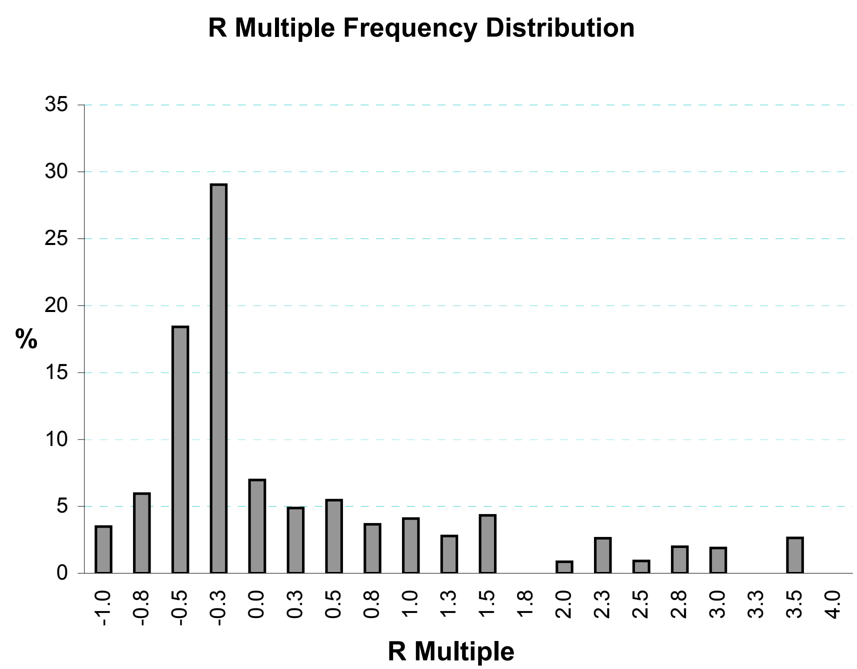

Simulation Summary Statistics

Highest Ending R	51.38	**Start Date**	08/05/04	**Best R Per Year**	35.84	**Simulation#**	100 of 100	
Lowest Ending R	-6.66	**End Date**	08/18/06	**Worst R Per Year**	-4.64	**Trade#**	100 of 100	
Highest Ever R	51.45	**Days in Test**	743	**%Winners**	36%			
Lowest Ever R	-11.11			**%Losers**	64%			
%Positive Ending R	97%					**Max Consecutive Wins**	8	(+9.05R)
%Negative Ending R	3%	**Trades per Day**	0.19	**Average Winner**	1.33R	**Max Losing Streak**	18	(-7.47R)
Highest/Lowest Ratio	4.63	**Days per Trade**	5.23	**Average Loser**	-0.44R	**Largest Single Winner**	+3.80R	
Standard Deviation	11.37	**# of Trades**	142	**Breakeven Win%**	24%	**Largest Single Loser**	-1.22R	