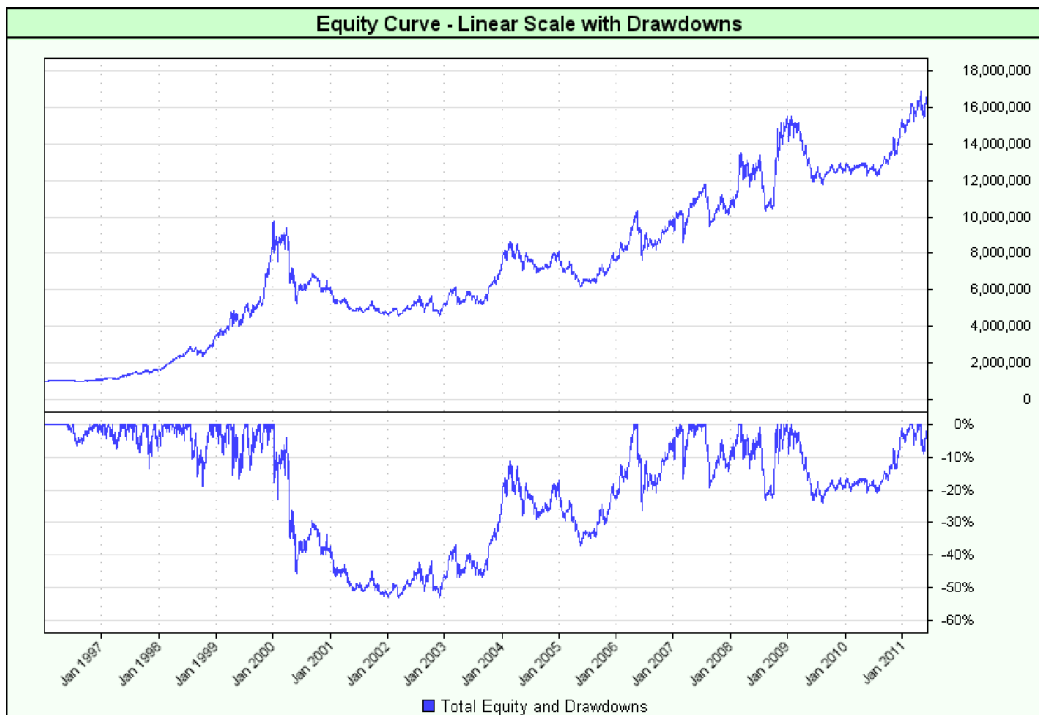
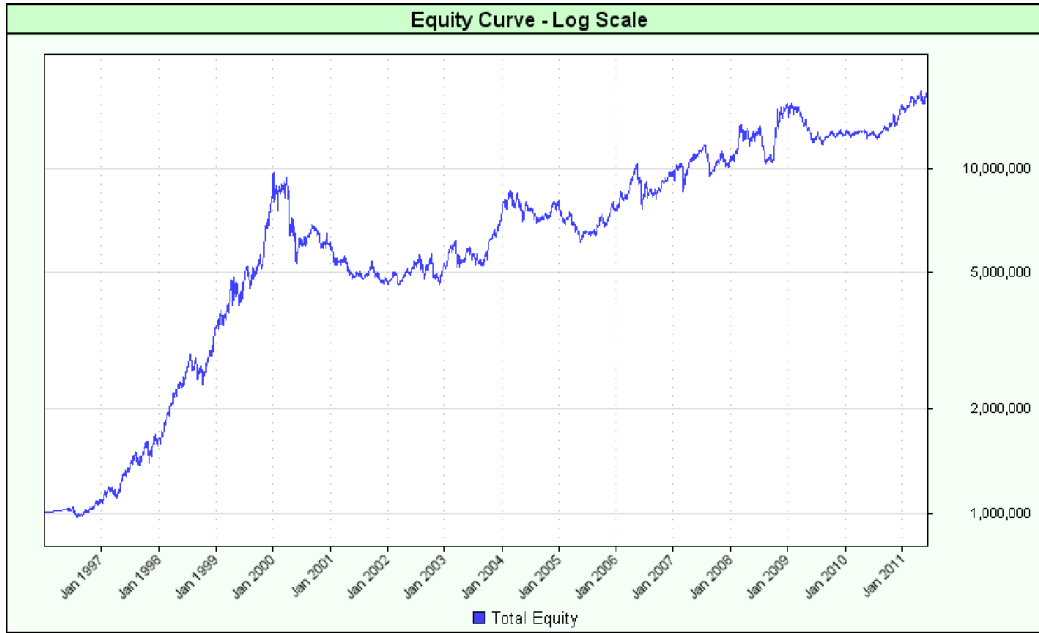


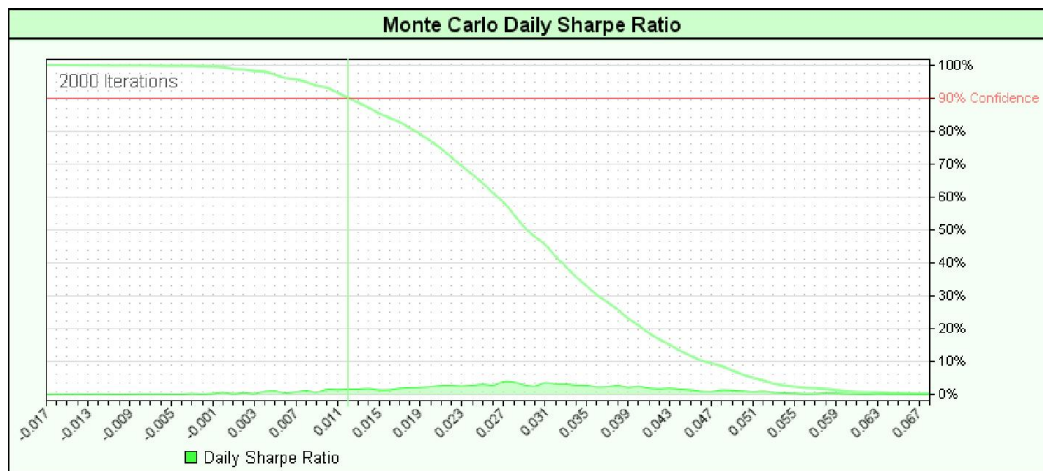
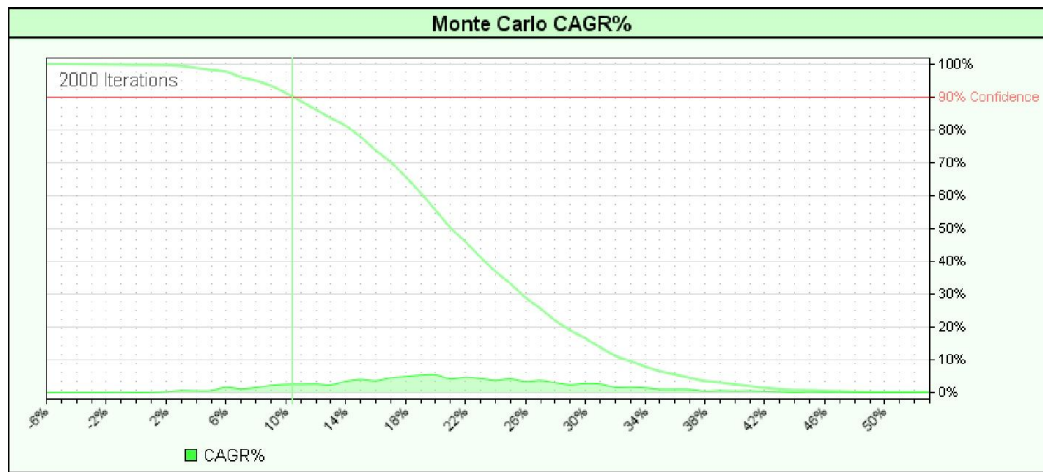
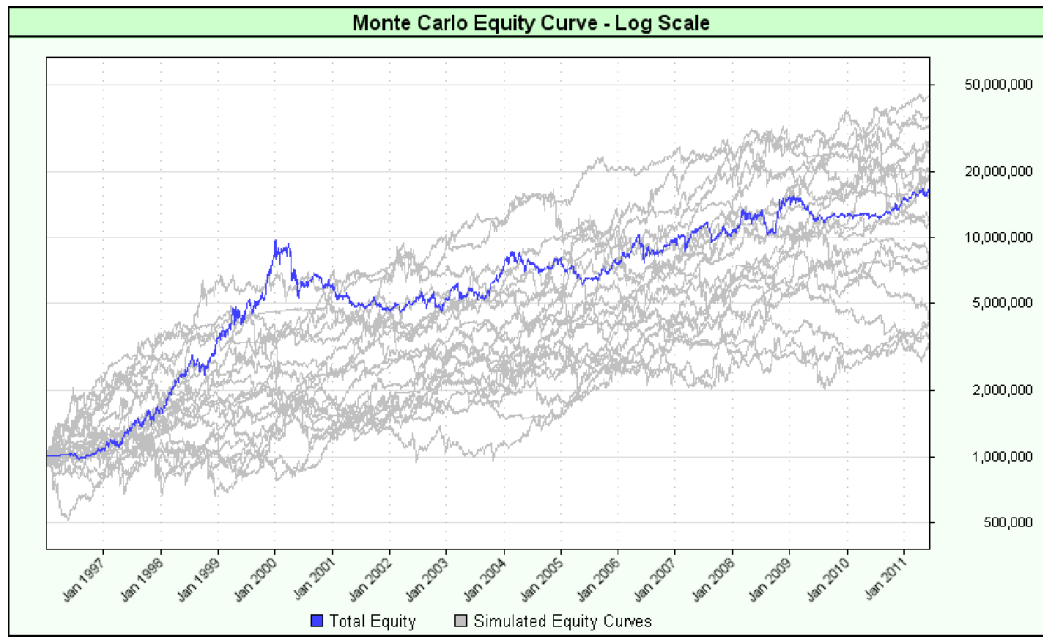


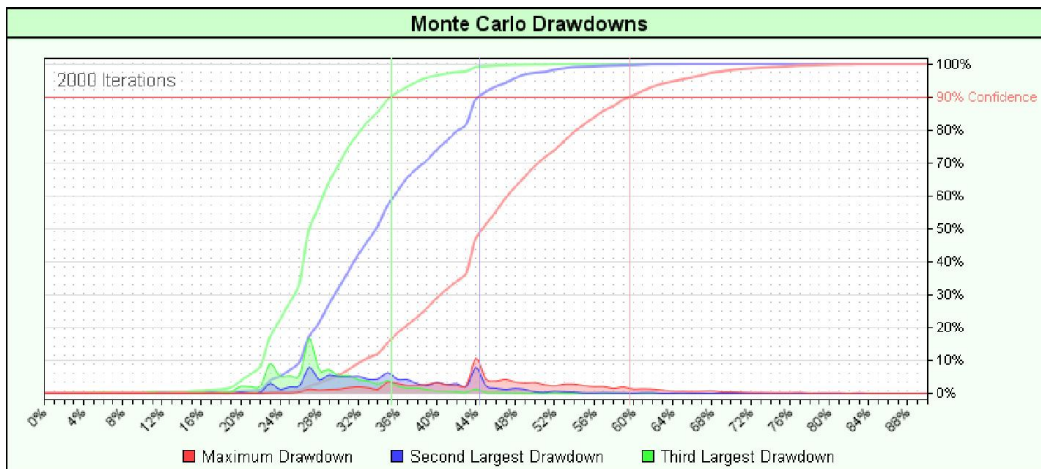
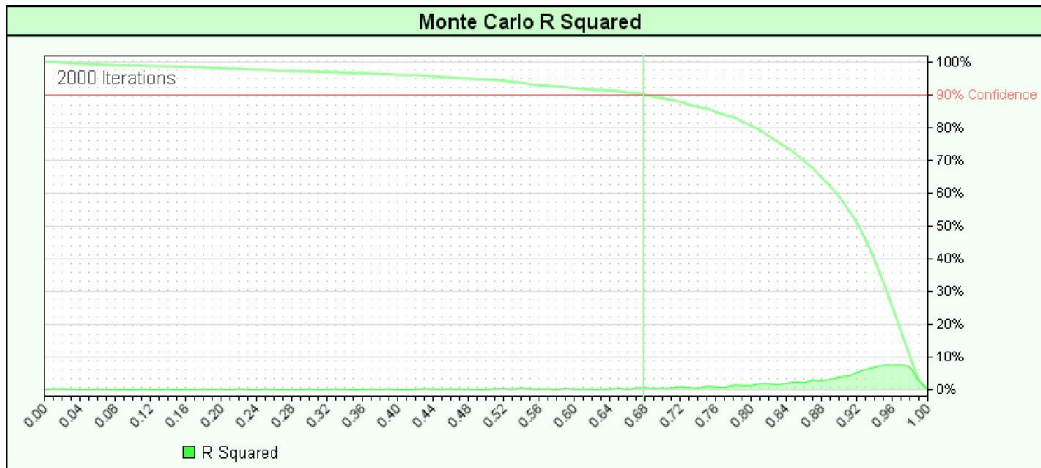
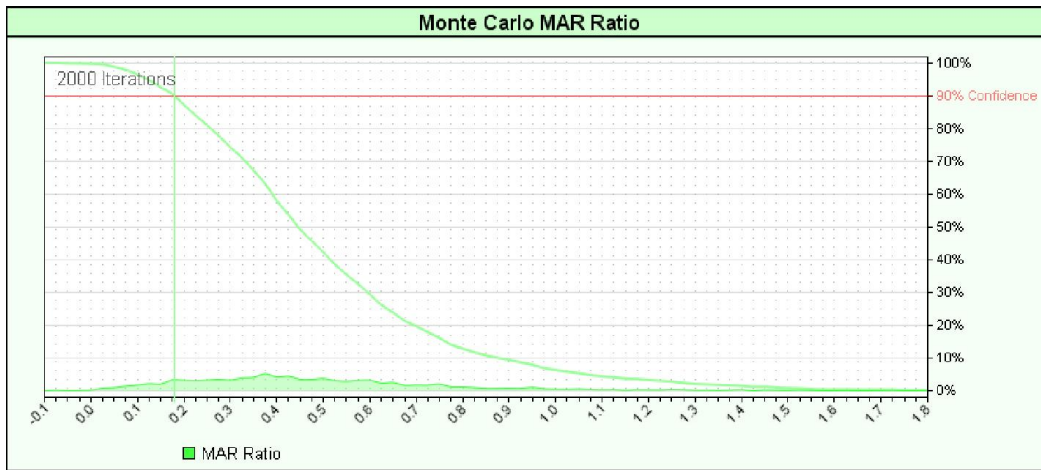
Summary Test Results

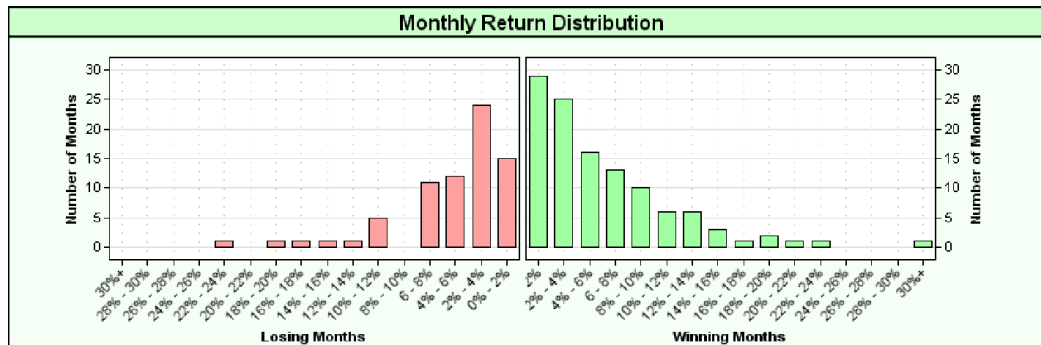
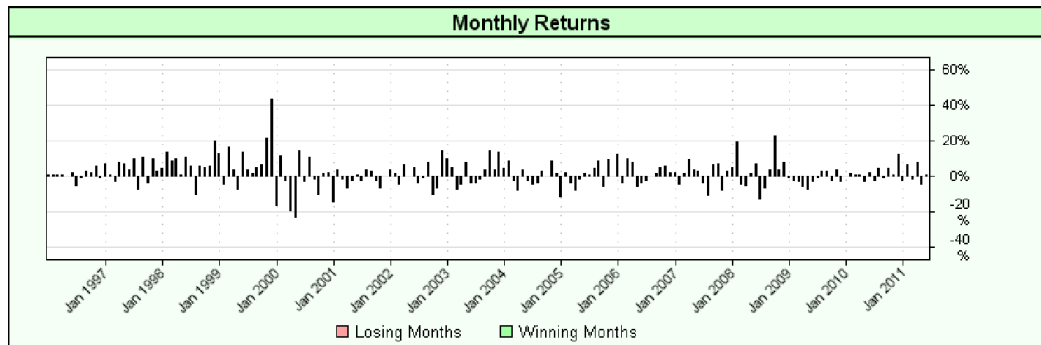
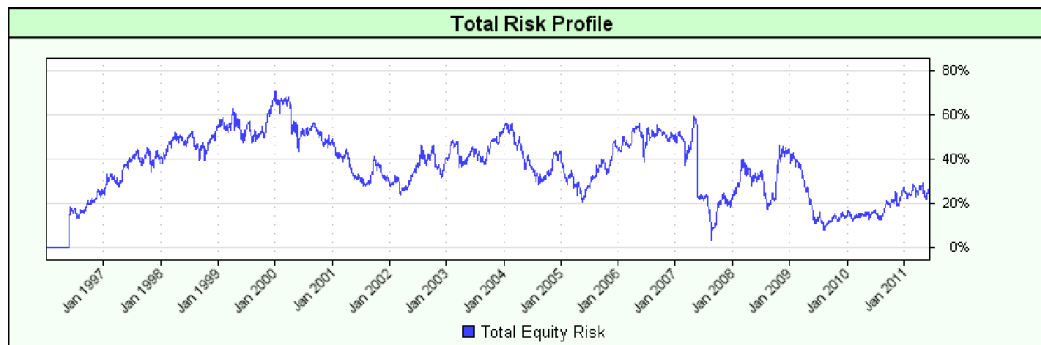
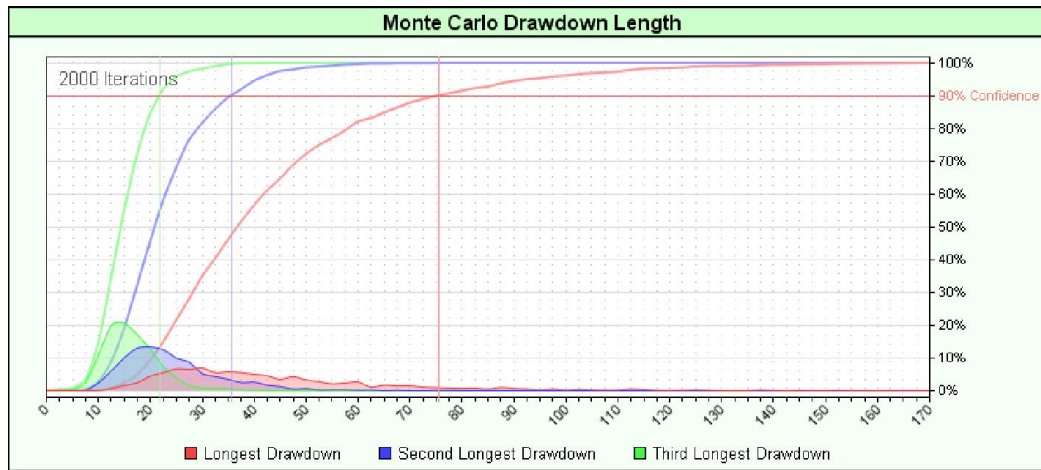
Stepped Parameter Summary Performance

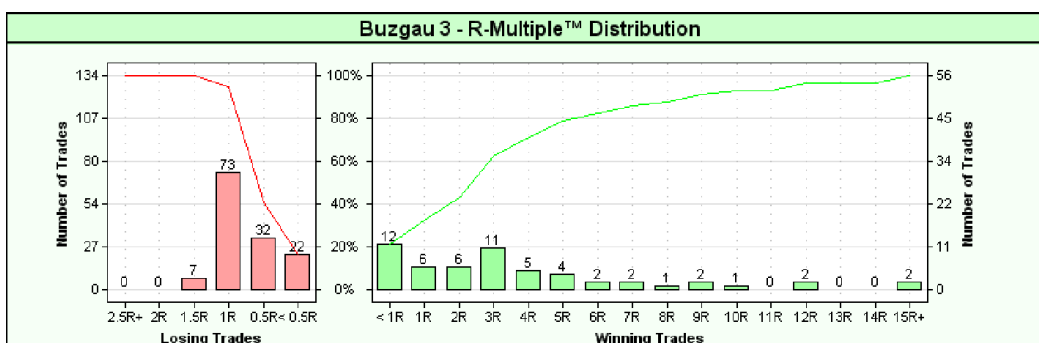
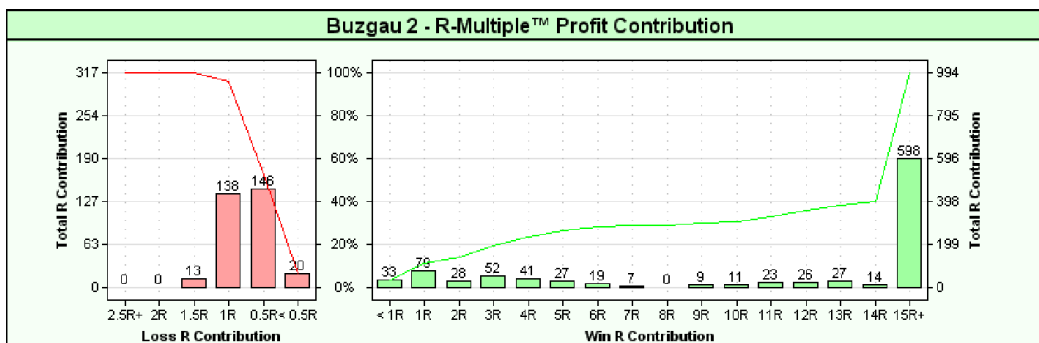
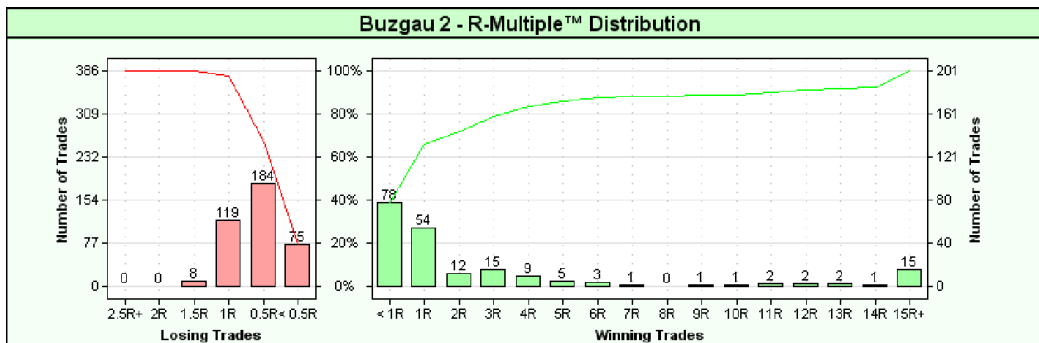
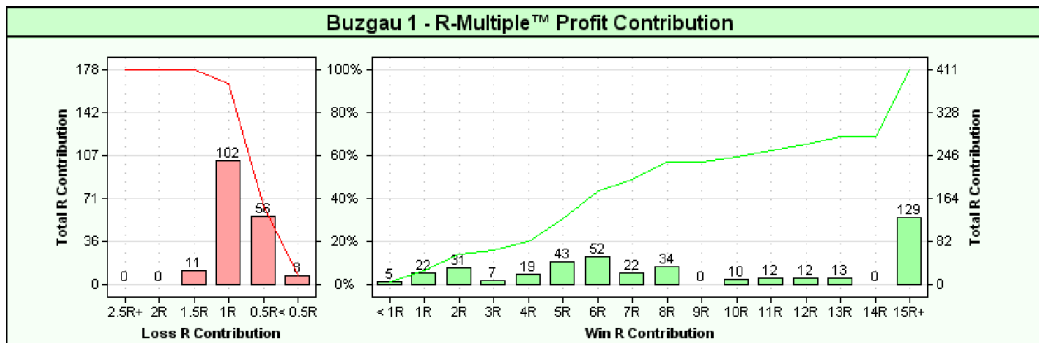
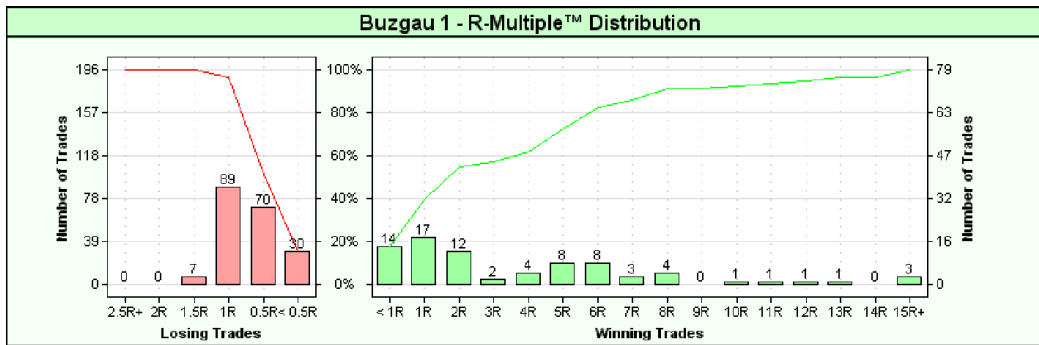
Test	Ending Balance	CAGR%	MAR	Modified Sharpe	Annual Sharpe	Max Total Equity DD	Longest Drawdown	# Trades
1	16,342,960.64	19.84%	0.37	0.81	0.32	53.1%	75.5	1,052

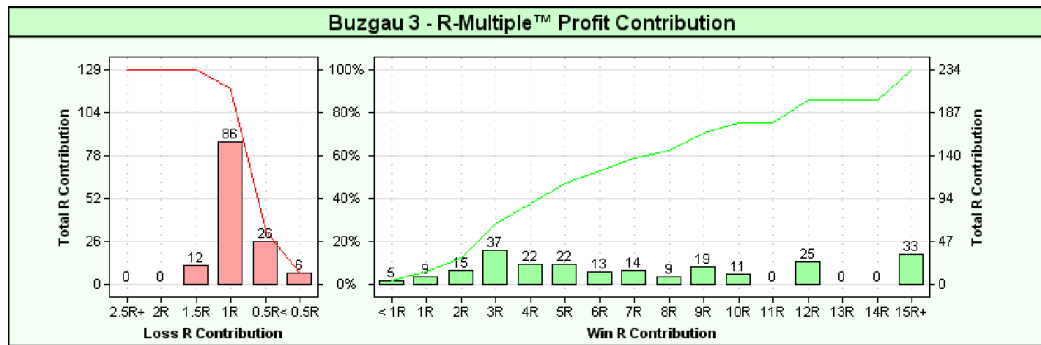












Yearly Performance Summary

Year	Days	Closed Balance	End Total Equity	Total Equity Gain	Gain %	# Trades
1996	366	865,091.19	1,071,934.50	71,934.50	7.2%	36
1997	365	735,590.09	1,647,718.01	575,783.51	53.7%	43
1998	365	692,600.97	3,446,091.96	1,798,373.95	109.1%	60
1999	365	325,605.85	9,659,342.02	6,213,250.05	180.3%	61
2000	366	2,696,306.55	6,137,392.96	-3,521,949.06	-36.5%	103
2001	365	3,157,679.37	4,701,176.56	-1,436,216.40	-23.4%	72
2002	365	2,552,366.64	5,244,556.14	543,379.58	11.6%	73
2003	365	3,070,953.88	7,438,770.73	2,194,214.59	41.8%	79
2004	366	2,945,397.92	8,024,335.57	585,564.84	7.9%	78
2005	365	3,987,671.82	7,553,853.55	-470,482.03	-5.9%	90
2006	365	3,246,522.08	9,821,359.62	2,267,506.07	30.0%	88
2007	365	8,132,537.16	10,517,459.35	696,099.73	7.1%	132
2008	366	8,002,424.75	15,107,571.37	4,590,112.02	43.6%	49
2009	365	9,163,722.74	12,508,661.04	-2,598,910.33	-17.2%	25
2010	365	10,179,418.29	15,325,987.69	2,817,326.65	22.5%	27
2011	161	16,342,960.64	16,342,960.64	1,016,972.95	6.6%	36

Trading Performance

CAGR %	19.84%
MAR Ratio	0.37
RAR %	17.01%
R-Cubed	0.39
Robust Sharpe Ratio	0.64
Margin to Equity Ratio	80.85%
Daily Return %	0.0804%
Daily Geometric Return %	0.0496%
Daily Standard Deviation %	1.48%
Daily Downside Deviation %	1.14%
Daily Sharpe	0.049
Daily Geo Sharpe	0.028
Daily Sortino	0.063
Modified Sharpe Ratio	0.81
Annual Sharpe Ratio	0.32
Annual Sortino Ratio	1.32
Monthly Sharpe Ratio	0.20
Monthly Sortino Ratio	0.35
Calmar Ratio	0.38
R-Squared	0.823

Win/Loss Statistics

Wins	336	31.9%
Losses	716	68.1%
Total	1052	100.0%
Winning Months	114	61.3%
Losing Months	72	38.7%
Total	186	100.0%
Average Risk Percent	0.48%	
Average Win Percent	2.38%	
Average Loss Percent	0.41%	
Average Win Dollars	105,034.16	
Average Loss Dollars	27,456.72	
Average Trade Percent	0.48%	
Average Trade Duration	236.94	
Average Trade Dollars	14,859.76	
Profit Factor	1.80	
Percent Profit Factor	2.70	
Expectation	1.01	

Equity Management

Maximum Total Equity Drawdown %	53.11%
Longest Total Equity Drawdown (months)	75.53
Average Max TE Drawdown %	29.20%
Average Max TE Drawdown Length (months)	25.25
Maximum Monthly Total Equity Drawdown %	52.40%
Maximum Monthly Closed Equity Drawdown %	69.37%
Maximum Closed Equity Drawdown %	77.29%
Average Closed Equity Drawdown %	7.18%
Test Starting Equity	1,000,000.00
Order Generation Equity	0.00
Order Generation Equity High	0.00
Leverage (fraction)	1.00
Trading Equity Base	Total Equity
Drawdown Reduction Threshold (%)	0.00%
Drawdown Reduction Amount (%)	0.00%

Global Simulation Parameters

Round Turns Per Million	1,875,988
Round Turns	265,096,720
Total Trades	1,052
Start Account Balance	1,000,000.00
Total Win Dollars	35,291,478.16
Total Loss Dollars	19,659,010.71
Total Profit	15,632,467.45
Earn Interest	TRUE
Earn Dividends	TRUE
Pay Margin on Stocks	TRUE
Commission per Stock Trade	0.00
Commission per Stock Share	0.01

Earned Interest	626,723.10	Commission per Contract	2.00
Margin Interest	916,229.91	Commission by Stock Value (%)	0.00%
End Account Balance	16,342,960.64	Slippage Percent	5.00%
End Open Equity	0.00	Minimum Slippage	0.00
End Total Equity	16,342,960.64	Forex Trade Size	1.00
Highest Total Equity	16,905,196.33	Account for Forex Carry	TRUE
Highest Closed Equity	16,342,893.53	Use Pip Based Slippage	FALSE
Total Commissions	41,102.06	Account for Contract Rolls	FALSE
Commission per Round Turn	0.00	Minimum Stock Volume	5
Total Slippage	522,288.49	Minimum Futures Volume	10
Slippage per Round Turn	0.00	Max Percent Volume Per Trade	25.00%
Total Forex Carry	618,284.63	Entry Day Retracement	0.00%
Total Dividends	606,414.69	Max Margin Equity	100.00%
Total Other Expenses	0.00	Trade on Lock Days	FALSE

Monte Carlo Confidence Level Statistics

90% Return	9.44%	Use Start Date Stepping	FALSE
90% Sharpe	0.01	Use Broker Positions	FALSE
90% MAR	0.18		
90% R Squared	0.669		
90% Maximum Drawdown	59.62%		
90% Second Largest Drawdown	44.22%	Risk Free Rate	3.00%
90% Third Largest Drawdown	35.24%	Load Volume	TRUE
90% Longest Drawdown	75.5	Load Unadjusted Close	TRUE
90% Second Longest Drawdown	35.6	Raise Negative Data	FALSE
90% Third Longest Drawdown	21.7	Process Weekly Bars	TRUE

Preferences

Process Monthly Bars	TRUE
Process Daily Bars	TRUE
Process Weekends	TRUE
Additional Years of Data	5.00

Test Period

First Test Date	1996-01-01
Last Test Date	2011-06-10

Instrument Performance Summary

Symbol	Wins	%	Losses	%	Trades	Win Months	%	Loss Months	%	Avg. Win %	Avg. Loss %	Avg. Trade %	% Prof Factor
ACW	1	100.0%	0	0.0%	1	186	100.0%	0	0.0%	0.16%	0.00%	0.16%	100.00
AGO	1	100.0%	0	0.0%	1	181	97.3%	5	2.7%	0.02%	0.00%	0.02%	100.00
AIZ	1	100.0%	0	0.0%	1	179	96.2%	7	3.8%	1.60%	0.00%	1.60%	100.00
ARP	0	0.0%	1	100.0%	1	181	97.3%	5	2.7%	0.00%	0.22%	-0.22%	0.00
AUDCAD	5	38.5%	8	61.5%	13	138	74.2%	48	25.8%	0.78%	0.55%	-0.04%	0.89
AUDJPY	5	29.4%	12	70.6%	17	139	74.7%	47	25.3%	1.21%	0.51%	-0.00%	0.99
AUDUSD	4	40.0%	6	60.0%	10	144	77.4%	42	22.6%	2.61%	0.42%	0.79%	4.14
AZN	2	15.4%	11	84.6%	13	131	70.4%	55	29.6%	1.68%	0.38%	-0.07%	0.80
BEE	0	0.0%	1	100.0%	1	182	97.8%	4	2.2%	0.00%	0.17%	-0.17%	0.00
BRKB	2	22.2%	7	77.8%	9	147	79.0%	39	21.0%	0.71%	0.27%	-0.05%	0.76
BSX	3	27.3%	8	72.7%	11	128	68.8%	58	31.2%	2.43%	0.39%	0.38%	2.32
BT	5	62.5%	3	37.5%	8	145	78.0%	41	22.0%	1.90%	0.43%	1.03%	7.35
BXC	0	0.0%	1	100.0%	1	180	96.8%	6	3.2%	0.00%	0.23%	-0.23%	0.00
C	7	41.2%	10	58.8%	17	108	58.1%	78	41.9%	1.39%	0.45%	0.31%	2.18
CC	3	8.8%	31	91.2%	34	92	49.5%	94	50.5%	2.90%	0.54%	-0.24%	0.52
CF	1	100.0%	0	0.0%	1	185	99.5%	1	0.5%	0.53%	0.00%	0.53%	100.00
CL	6	37.5%	10	62.5%	16	121	65.1%	65	34.9%	1.61%	0.44%	0.33%	2.19
CNO	0	0.0%	2	100.0%	2	175	94.1%	11	5.9%	0.00%	0.22%	-0.22%	0.00
CRM	1	50.0%	1	50.0%	2	177	95.2%	9	4.8%	0.82%	0.21%	0.30%	3.85
CSG	3	20.0%	12	80.0%	15	137	73.7%	49	26.3%	0.61%	0.36%	-0.16%	0.43
CT	7	29.2%	17	70.8%	24	103	55.4%	83	44.6%	1.98%	0.48%	0.24%	1.71
CVGI	0	0.0%	0	0.0%	0	186	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
DELL	4	44.4%	5	55.6%	9	136	73.1%	50	26.9%	9.05%	0.45%	3.78%	16.25
DIS	4	36.4%	7	63.6%	11	129	69.4%	57	30.6%	1.04%	0.35%	0.16%	1.72
DLB	1	100.0%	0	0.0%	1	183	98.4%	3	1.6%	0.30%	0.00%	0.30%	100.00
DLLR	1	100.0%	0	0.0%	1	182	97.8%	4	2.2%	1.72%	0.00%	1.72%	100.00
DMND	0	0.0%	0	0.0%	0	186	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
DPZ	1	50.0%	1	50.0%	2	182	97.8%	4	2.2%	0.00%	0.39%	-0.19%	0.00
DWA	0	0.0%	2	100.0%	2	181	97.3%	5	2.7%	0.00%	0.16%	-0.16%	0.00
EBAY	1	12.5%	7	87.5%	8	158	84.9%	28	15.1%	7.23%	0.42%	0.53%	2.43
EEEE	1	100.0%	0	0.0%	1	179	96.2%	7	3.8%	0.05%	0.00%	0.05%	100.00
EMC	3	33.3%	6	66.7%	9	138	74.2%	48	25.8%	24.28%	0.43%	7.81%	28.21
EURAUD	4	23.5%	13	76.5%	17	134	72.0%	52	28.0%	0.74%	0.64%	-0.31%	0.36
EURCAD	3	16.7%	15	83.3%	18	132	71.0%	54	29.0%	1.49%	0.45%	-0.12%	0.67
EURCHF	3	23.1%	10	76.9%	13	145	78.0%	41	22.0%	5.70%	0.52%	0.91%	3.27
EURGBP	2	13.3%	13	86.7%	15	133	71.5%	53	28.5%	5.46%	0.48%	0.31%	1.75

EURJPY	4	23.5%	13	76.5%	17	141	75.8%	45	24.2%	2.13%	0.45%	0.16%	1.47
EURUSD	3	42.9%	4	57.1%	7	138	74.2%	48	25.8%	2.71%	0.41%	0.93%	4.93
F	5	45.5%	6	54.5%	11	132	71.0%	54	29.0%	1.22%	0.46%	0.30%	2.21
FCL	0	0.0%	2	100.0%	2	181	97.3%	5	2.7%	0.00%	0.48%	-0.48%	0.00
FICC	1	100.0%	0	0.0%	1	181	97.3%	5	2.7%	0.72%	0.00%	0.72%	100.00
FTD	1	100.0%	0	0.0%	1	183	98.4%	3	1.6%	0.44%	0.00%	0.44%	100.00
GBPCHF	4	40.0%	6	60.0%	10	138	74.2%	48	25.8%	2.41%	0.43%	0.71%	3.74
GBPJPY	3	23.1%	10	76.9%	13	134	72.0%	52	28.0%	3.57%	0.43%	0.49%	2.50
GBPUSD	4	44.4%	5	55.6%	9	143	76.9%	43	23.1%	2.44%	0.46%	0.83%	4.23
GC	5	31.3%	11	68.8%	16	110	59.1%	76	40.9%	3.78%	0.47%	0.86%	3.68
GCA	0	0.0%	0	0.0%	0	186	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
GE	4	80.0%	1	20.0%	5	141	75.8%	45	24.2%	1.56%	0.69%	1.11%	9.02
GFIG	1	100.0%	0	0.0%	1	183	98.4%	3	1.6%	0.65%	0.00%	0.65%	100.00
GLW	5	62.5%	3	37.5%	8	142	76.3%	44	23.7%	1.62%	0.22%	0.93%	12.28
GOOG	1	100.0%	0	0.0%	1	179	96.2%	7	3.8%	0.12%	0.00%	0.12%	100.00
GSK	3	27.3%	8	72.7%	11	147	79.0%	39	21.0%	3.12%	0.34%	0.61%	3.49
HD	2	20.0%	8	80.0%	10	134	72.0%	52	28.0%	5.13%	0.37%	0.73%	3.50
HG	5	26.3%	14	73.7%	19	106	57.0%	80	43.0%	5.63%	0.41%	1.18%	4.90
HIT	3	33.3%	6	66.7%	9	130	69.9%	56	30.1%	1.10%	0.37%	0.12%	1.48
HMC	3	15.8%	16	84.2%	19	116	62.4%	70	37.6%	1.16%	0.46%	-0.20%	0.47
HO	7	46.7%	8	53.3%	15	120	64.5%	66	35.5%	1.86%	0.43%	0.63%	3.75
HRZ	1	100.0%	0	0.0%	1	185	99.5%	1	0.5%	0.02%	0.00%	0.02%	100.00
HU	7	43.8%	9	56.3%	16	113	60.8%	73	39.2%	1.37%	0.32%	0.42%	3.33
HUN	0	0.0%	0	0.0%	0	186	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
HXM	1	50.0%	1	50.0%	2	181	97.3%	5	2.7%	2.29%	0.20%	1.05%	11.36
IBM	2	16.7%	10	83.3%	12	144	77.4%	42	22.6%	6.08%	0.39%	0.69%	3.15
JWA	2	15.4%	11	84.6%	13	143	76.9%	43	23.1%	2.96%	0.43%	0.09%	1.25
KBAY	1	50.0%	1	50.0%	2	180	96.8%	6	3.2%	0.02%	0.13%	-0.05%	0.14
KC	4	12.1%	29	87.9%	33	110	59.1%	76	40.9%	3.05%	0.44%	-0.02%	0.96
KCI	0	0.0%	2	100.0%	2	173	93.0%	13	7.0%	0.00%	0.12%	-0.12%	0.00
KFT	0	0.0%	1	100.0%	1	179	96.2%	7	3.8%	0.00%	0.33%	-0.33%	0.00
KO	3	21.4%	11	78.6%	14	140	75.3%	46	24.7%	0.14%	0.43%	-0.31%	0.09
KUB	3	37.5%	5	62.5%	8	142	76.3%	44	23.7%	0.50%	0.02%	0.18%	18.51
KVA	4	26.7%	11	73.3%	15	129	69.4%	57	30.6%	0.50%	0.40%	-0.16%	0.45
LAZ	1	100.0%	0	0.0%	1	184	98.9%	2	1.1%	0.24%	0.00%	0.24%	100.00
LBTYA	1	50.0%	1	50.0%	2	175	94.1%	11	5.9%	0.53%	0.07%	0.23%	7.98
LEAP	1	100.0%	0	0.0%	1	183	98.4%	3	1.6%	1.77%	0.00%	1.77%	100.00
LPL	0	0.0%	1	100.0%	1	181	97.3%	5	2.7%	0.00%	0.29%	-0.29%	0.00
LTM	1	100.0%	0	0.0%	1	176	94.6%	10	5.4%	0.55%	0.00%	0.55%	100.00
LVS	1	100.0%	0	0.0%	1	180	96.8%	6	3.2%	0.11%	0.00%	0.11%	100.00
MCD	5	55.6%	4	44.4%	9	134	72.0%	52	28.0%	1.40%	0.28%	0.65%	6.27
MGLN	1	33.3%	2	66.7%	3	176	94.6%	10	5.4%	0.33%	0.44%	-0.18%	0.38
MOT	5	45.5%	6	54.5%	11	136	73.1%	50	26.9%	0.75%	0.41%	0.12%	1.52
MSFT	2	33.3%	4	66.7%	6	149	80.1%	37	19.9%	5.44%	0.33%	1.60%	8.36
MWIV	1	100.0%	0	0.0%	1	186	100.0%	0	0.0%	0.30%	0.00%	0.30%	100.00
NG	6	31.6%	13	68.4%	19	109	58.6%	77	41.4%	1.13%	0.34%	0.13%	1.56
NILE	1	50.0%	1	50.0%	2	182	97.8%	4	2.2%	0.32%	0.47%	-0.08%	0.67
NOK	5	71.4%	2	28.6%	7	144	77.4%	42	22.6%	2.62%	0.32%	1.78%	20.68
NSANY	2	18.2%	9	81.8%	11	137	73.7%	49	26.3%	1.12%	0.23%	0.02%	1.10
NSTC	1	100.0%	0	0.0%	1	182	97.8%	4	2.2%	0.07%	0.00%	0.07%	100.00
NVS	3	21.4%	11	78.6%	14	138	74.2%	48	25.8%	0.66%	0.49%	-0.25%	0.36
NVT	0	0.0%	2	100.0%	2	178	95.7%	8	4.3%	0.00%	0.44%	-0.44%	0.00
NWSA	6	60.0%	4	40.0%	10	141	75.8%	45	24.2%	0.49%	0.38%	0.14%	1.95
NWY	0	0.0%	1	100.0%	1	181	97.3%	5	2.7%	0.00%	0.35%	-0.35%	0.00
PA	5	41.7%	7	58.3%	12	116	62.4%	70	37.6%	7.76%	0.32%	3.04%	17.21
PAY	1	100.0%	0	0.0%	1	183	98.4%	3	1.6%	0.17%	0.00%	0.17%	100.00
PBH	0	0.0%	2	100.0%	2	181	97.3%	5	2.7%	0.00%	0.28%	-0.28%	0.00
PEP	5	38.5%	8	61.5%	13	137	73.7%	49	26.3%	0.64%	0.43%	-0.02%	0.93
PG	4	44.4%	5	55.6%	9	139	74.7%	47	25.3%	1.20%	0.29%	0.37%	3.31
PL	4	25.0%	12	75.0%	16	107	57.5%	79	42.5%	3.06%	0.36%	0.50%	2.85
PRAI	0	0.0%	2	100.0%	2	181	97.3%	5	2.7%	0.00%	0.38%	-0.38%	0.00
Q	3	75.0%	1	25.0%	4	152	81.7%	34	18.3%	1.93%	0.46%	1.33%	12.48
QCOM	4	28.6%	10	71.4%	14	138	74.2%	48	25.8%	9.64%	0.52%	2.39%	7.47
RAIL	0	0.0%	1	100.0%	1	185	99.5%	1	0.5%	0.00%	0.06%	-0.06%	0.00
RDSA	0	0.0%	0	0.0%	0	186	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
RICOY	2	50.0%	2	50.0%	4	178	95.7%	8	4.3%	0.02%	0.04%	-0.01%	0.53
ROC	1	100.0%	0	0.0%	1	186	100.0%	0	0.0%	0.26%	0.00%	0.26%	100.00
RUTH	0	0.0%	0	0.0%	0	186	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
S	3	37.5%	5	62.5%	8	129	69.4%	57	30.6%	3.21%	0.39%	0.96%	4.95

SAP

	3	33.3%	6	66.7%	9	138	74.2%	48	25.8%	0.47%	0.33%	-0.07%	0.70
SB	7	29.2%	17	70.8%	24	98	52.7%	88	47.3%	1.09%	0.44%	0.01%	1.03
SFL	1	50.0%	1	50.0%	2	181	97.3%	5	2.7%	0.63%	0.29%	0.17%	2.21
SIM	5	41.7%	7	58.3%	12	140	75.3%	46	24.7%	0.14%	0.14%	-0.03%	0.69
SLB	6	60.0%	4	40.0%	10	127	68.3%	59	31.7%	1.05%	0.44%	0.46%	3.61
SP	6	42.9%	8	57.1%	14	127	68.3%	59	31.7%	1.37%	0.35%	0.38%	2.91
SVR	0	0.0%	1	100.0%	1	185	99.5%	1	0.5%	0.00%	0.12%	-0.12%	0.00
SYHTY	3	42.9%	4	57.1%	7	149	80.1%	37	19.9%	0.15%	0.01%	0.06%	17.66
TLVT	1	50.0%	1	50.0%	2	181	97.3%	5	2.7%	0.37%	0.13%	0.12%	2.81
TM	5	71.4%	2	28.6%	7	127	68.3%	59	31.7%	1.45%	0.38%	0.93%	9.55
TRYB	1	50.0%	1	50.0%	2	170	91.4%	16	8.6%	0.05%	0.45%	-0.20%	0.12
TWX	3	30.0%	7	70.0%	10	145	78.0%	41	22.0%	12.39%	0.38%	3.45%	13.96
TYC	5	41.7%	7	58.3%	12	138	74.2%	48	25.8%	1.22%	0.42%	0.26%	2.08
UACL	0	0.0%	1	100.0%	1	183	98.4%	3	1.6%	0.00%	0.48%	-0.48%	0.00
UAPH	1	100.0%	0	0.0%	1	186	100.0%	0	0.0%	0.53%	0.00%	0.53%	100.00
UBS	1	16.7%	5	83.3%	6	163	87.6%	23	12.4%	9.91%	0.60%	1.15%	3.31
USB	2	20.0%	8	80.0%	10	143	76.9%	43	23.1%	1.34%	0.49%	-0.12%	0.69
USDCAD	5	50.0%	5	50.0%	10	140	75.3%	46	24.7%	1.61%	0.58%	0.52%	2.79
USDCHF	3	30.0%	7	70.0%	10	132	71.0%	54	29.0%	2.00%	0.54%	0.22%	1.59
USDJPY	4	36.4%	7	63.6%	11	134	72.0%	52	28.0%	1.23%	0.31%	0.25%	2.23
VOD	4	50.0%	4	50.0%	8	138	74.2%	48	25.8%	5.93%	0.38%	2.78%	15.81
VOLV	5	41.7%	7	58.3%	12	142	76.3%	44	23.7%	1.81%	0.43%	0.50%	3.02
VZ	3	23.1%	10	76.9%	13	140	75.3%	46	24.7%	0.57%	0.45%	-0.22%	0.38
WFC	2	12.5%	14	87.5%	16	141	75.8%	45	24.2%	2.27%	0.55%	-0.19%	0.59
WIN	0	0.0%	1	100.0%	1	185	99.5%	1	0.5%	0.00%	0.03%	-0.03%	0.00
WLSC	0	0.0%	0	0.0%	0	186	100.0%	0	0.0%	0.00%	0.00%	0.00%	100.00
WMG	0	0.0%	1	100.0%	1	184	98.9%	2	1.1%	0.00%	0.03%	-0.03%	0.00
WMT	1	6.7%	14	93.3%	15	139	74.7%	47	25.3%	7.43%	0.46%	0.07%	1.15
WPSC	0	0.0%	2	100.0%	2	179	96.2%	7	3.8%	0.00%	0.31%	-0.31%	0.00
WTI	0	0.0%	2	100.0%	2	182	97.8%	4	2.2%	0.00%	0.26%	-0.26%	0.00
XOM	3	20.0%	12	80.0%	15	128	68.8%	58	31.2%	1.54%	0.37%	0.01%	1.03
XRTX	0	0.0%	1	100.0%	1	181	97.3%	5	2.7%	0.00%	0.29%	-0.29%	0.00
YHOO	4	80.0%	1	20.0%	5	140	75.3%	46	24.7%	6.37%	0.38%	5.02%	66.94

System Parameter Settings

Buzgau 1 Parameters

Buzgau 2 Parameters

Allocation Percent	100.00%	Allocation Percent	100.00%
Risk Per Trade (%)	0.50%	Risk Per Trade (%)	0.50%
Close Average (days)	***	Close Average (days)	***
Entry Threshold (std. dev.)	***	Entry Threshold (std. dev.)	***
Exit Threshold (std. dev.)	***	Exit Threshold (std. dev.)	***

Portfolio	Futures:buzgau	Portfolio	Stocks:#All Stocks#
Trade Direction (Long/Short/All)	Trade All	Trade Direction (Long/Short/All)	Trade All

Buzgau 3 Parameters

Allocation Percent	100.00%
Risk Per Trade (%)	0.50%
Close Average (days)	***
Entry Threshold (std. dev.)	***
Exit Threshold (std. dev.)	***

Portfolio	Forex:All
Trade Direction (Long/Short/All)	Trade All

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