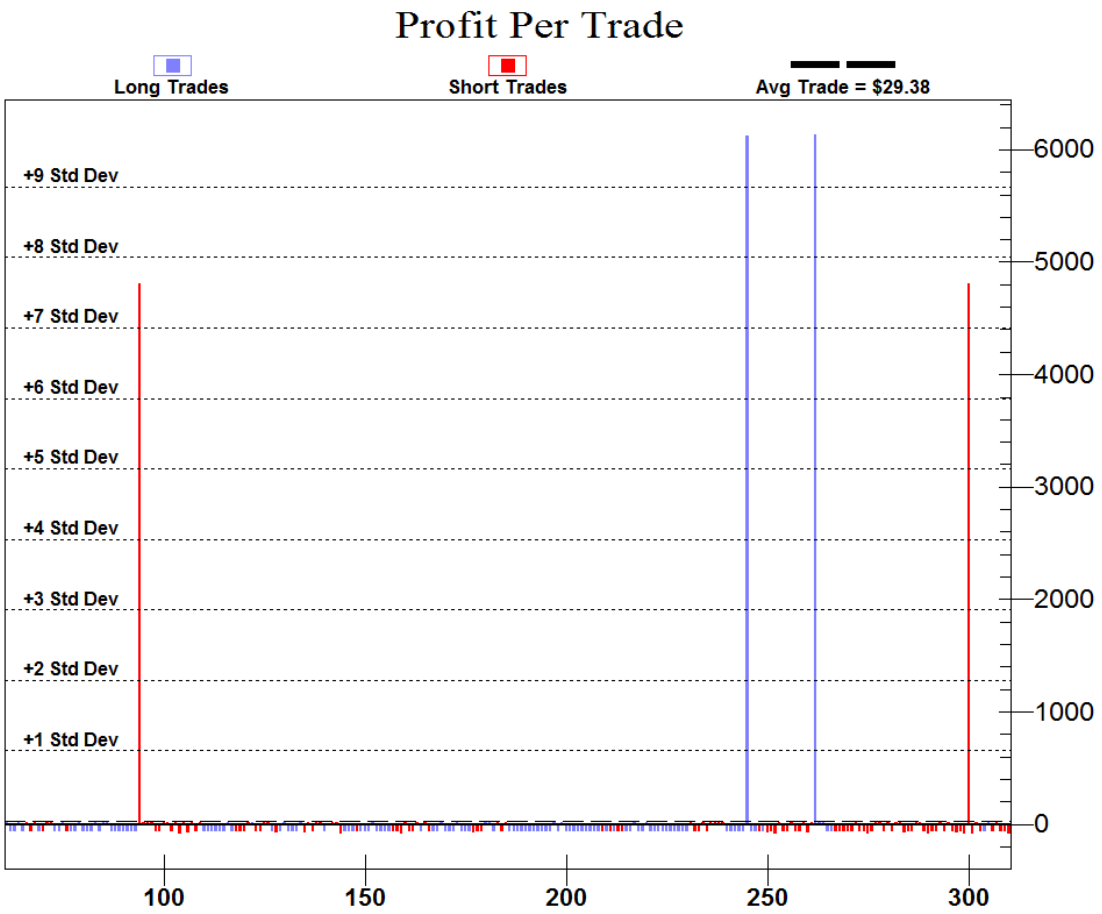
Stops 10 pips

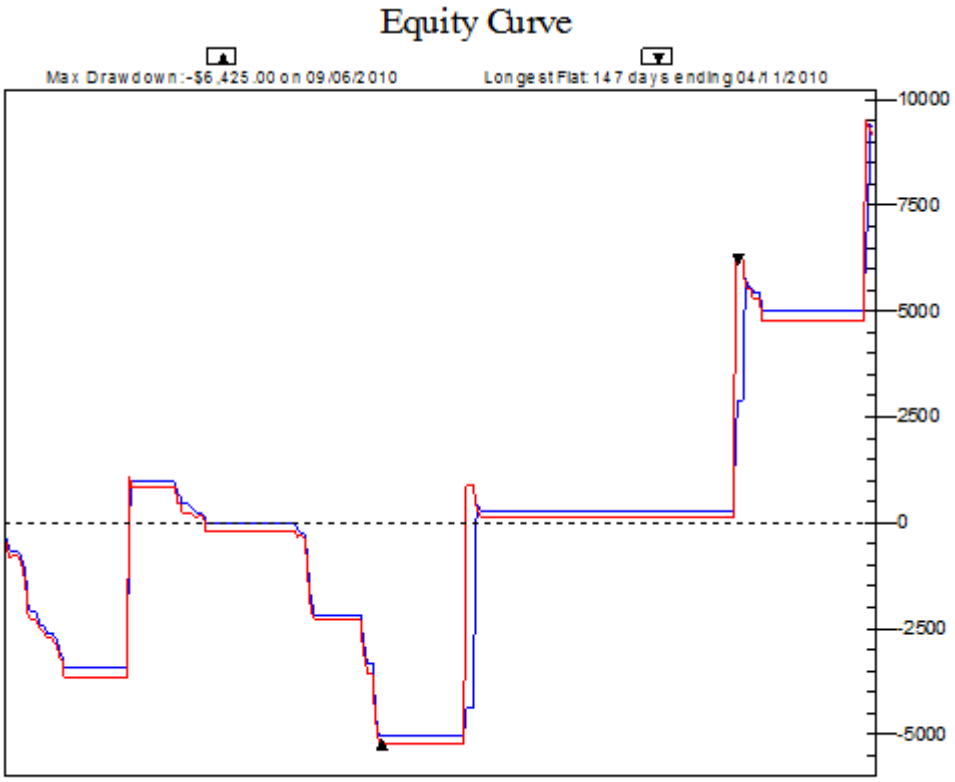
Overall

Total Net Profit:	$9,138	Profit Factor ($Wins/$Losses):	1.66
Total Trades:	311	Winning Percentage:	30.2%
Average Trade:	$29	Payout Ratio (Avg Win/Loss):	3.83
Avg # of Bars in Trade:	101.79	Z-Score (W/L Predictability):	0.6
Avg # of Trades per Year:	313.8	Percent in the Market:	57.9%

Max Closed-out Drawdown:	-$6,425	Max Intraday Drawdown:	-$6,450
Account Size Required:	$8,543	Return Pct:	107.0%
Open Equity:	$0	Kelly Ratio:	0.1201
Current Streak:	3 Losses	Optimal f:	0.01

Winning Trades		Losing Trades	
Total Winners:	94	Total Losers:	217
Gross Profit:	$23,000	Gross Loss:	-$13,863
Average Win:	$245	Average Loss:	-$64
Largest Win:	$6,131	Largest Loss:	-$88
Largest Drawdown in Win:	-$63	Largest Peak in Loss:	$156
Avg Drawdown in Win:	-$25	Avg Peak in Loss:	$36
Avg Run Up in Win:	$658	Avg Run Up in Loss:	$36
Avg Run Down in Win:	-$25	Avg Run Down in Loss:	-$64
Most Consec Wins:	4	Most Consec Losses:	17
Avg # of Consec Wins:	1.38	Avg # of Consec Losses:	3.19
Avg # of Bars in Wins:	333.14	Avg # of Bars in Losses:	1.58



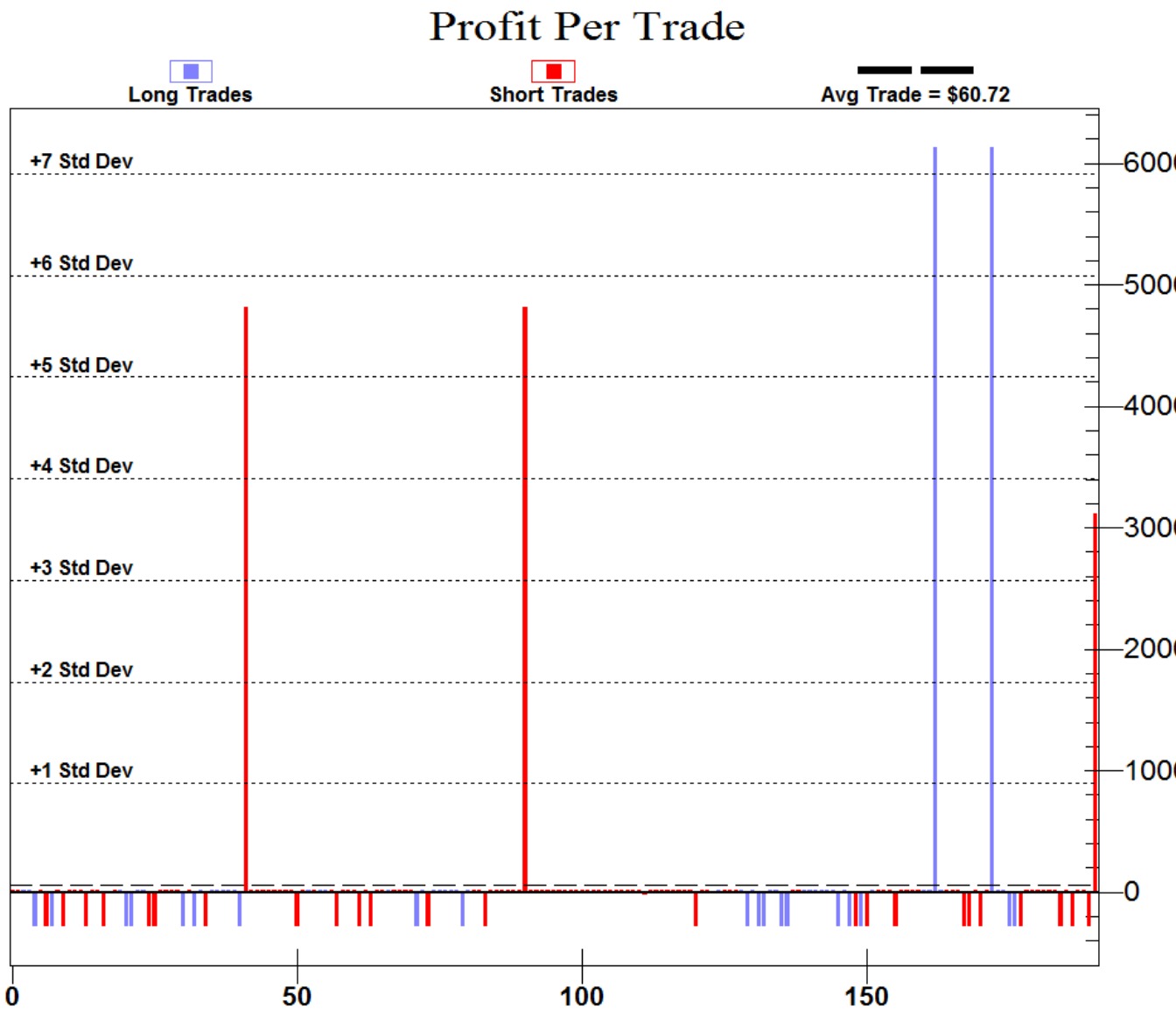


Stops 45 pips

Overall			
Total Net Profit:	$11,538	Profit Factor ($Wins/$Losses):	1.95
Total Trades:	190	Winning Percentage:	76.8%
Average Trade:	$61	Payout Ratio (Avg Win/Loss):	0.59
Avg # of Bars in Trade:	154.79	Z-Score (W/L Predictability):	-0.4
Avg # of Trades per Year:	191.7	Percent in the Market:	53.7%
Max Closed-out Drawdown:	-$3,656	Max Intraday Drawdown:	-$3,938
Account Size Required:	$6,031	Return Pct:	191.3%
Open Equity:	$3,113	Kelly Ratio:	0.3749
Current Streak:	1 Losses	Optimal f:	0.07

Winning Trades		Losing Trades	
Total Winners:	146	Total Losers:	44
Gross Profit:	$23,650	Gross Loss:	-$12,113
Average Win:	$162	Average Loss:	-$275
Largest Win:	$6,131	Largest Loss:	-$281
Largest Drawdown in Win:	-$275	Largest Peak in Loss:	$138
Avg Drawdown in Win:	-$95	Avg Peak in Loss:	$48
Avg Run Up in Win:	$505	Avg Run Up in Loss:	$48

Avg Run Down in Win:	-$95	Avg Run Down in Loss:	-$276
Most Consec Wins:	27	Most Consec Losses:	4
Avg # of Consec Wins:	4.42	Avg # of Consec Losses:	1.33
Avg # of Bars in Wins:	197.84	Avg # of Bars in Losses:	11.98



Equity Curve

Max Drawdown: -$3,656.25 on 29/01/2010

Longest Flat: 57 days ending 31/12/2010