

Example of Futures Portfolio (10 Years)

Back Testing 8/26/1998 to 1/5/2007

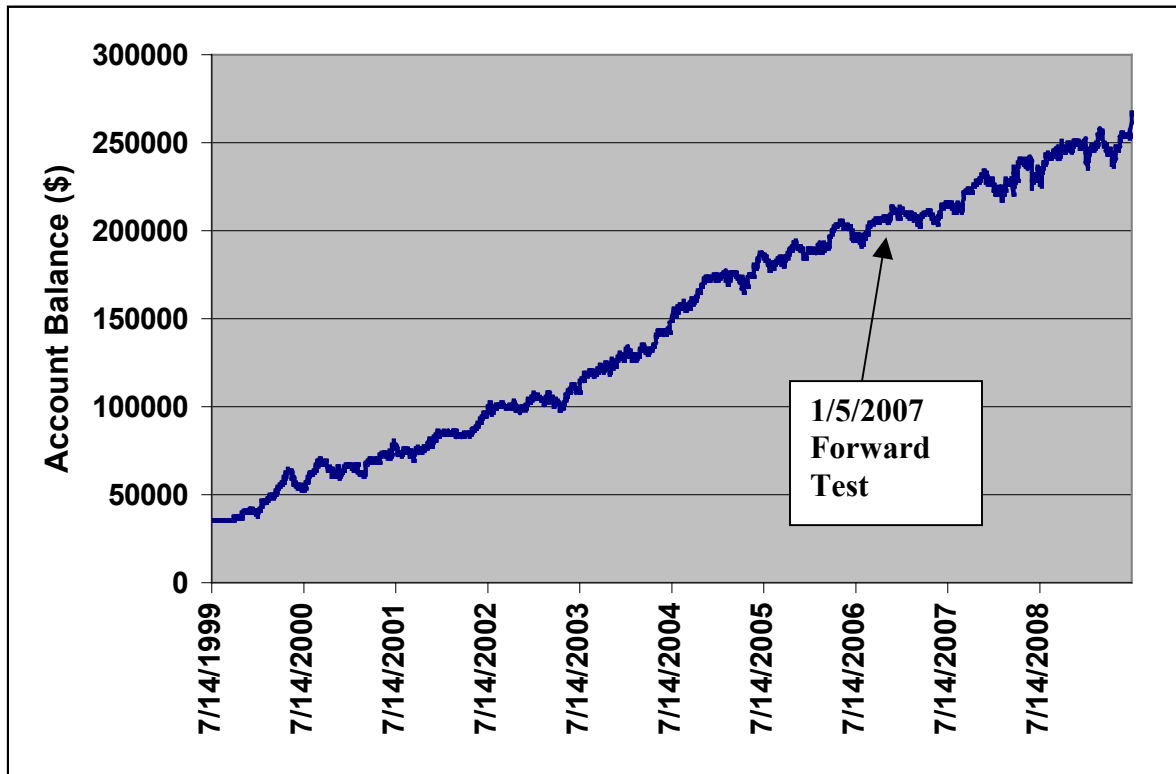
Forward Testing 1/5/2007 to 7/10/2009

Portfolio: DX, CL, S, US (daily charts)

Initial Account Size: \$35,000

Net Profit: \$231,983

- 4 futures markets
- Each market trading 1 contract along the way
- \$75 deducted as cost per trade
- Forward testing: all parameters were fixed on 1/5/2007
- Use daily chart and EBC results (100% mechanical)



Summary

Combined Profits	Combined MDD	R / R	Minimum Account Size	Portfolio	Return on Mini. Acct.
231983.88	21305.59	10.89	35305.59	{DX,CL,S,US}	657.07%

Month by Month Report

Month	Net Profits	Account Balance	Yearly Return	APR
Jul-99	0.00	35000.00		
Aug-99	0.00	35000.00		
Sep-99	0.00	35000.00		
Oct-99	2270.00	37270.00		
Nov-99	3326.70	40596.70		
Dec-99	272.50	40869.20		
1999	5869.20	40869.20	16.77%	36.35%
Jan-00	5802.49	40802.49		
Feb-00	2428.71	43231.20		
Mar-00	4580.00	47811.20		
Apr-00	6219.43	54030.63		
May-00	(621.70)	53408.93		
Jun-00	(4536.30)	48872.63		
Jul-00	4227.51	53100.14		
Aug-00	8134.10	61234.24		
Sep-00	1103.00	62337.24		
Oct-00	(4442.50)	57894.74		
Nov-00	(1046.31)	56848.43		
Dec-00	4101.42	60949.85		
2000	25949.85	60949.85	74.14%	60.50%
1-Jan	(1737.50)	33262.50		
1-Feb	(2424.99)	30837.51		
1-Mar	7749.49	38587.00		
1-Apr	186.21	38773.21		
1-May	3343.79	42117.00		
1-Jun	4033.71	46150.71		
1-Jul	(5502.55)	40648.16		
1-Aug	2130.00	42778.16		
1-Sep	108.51	42886.67		
1-Oct	2520.66	45407.33		
1-Nov	484.10	45891.43		
1-Dec	5993.81	51885.24		
2001	16885.24	51885.24	48.24%	55.48%
2-Jan	2294.49	37294.49		
2-Feb	(305.00)	36989.49		
2-Mar	(2605.00)	34384.49		
2-Apr	857.50	35241.99		

2-May	5073.75	40315.74		
2-Jun	7251.29	47567.03		
2-Jul	671.21	48238.24		
2-Aug	4057.50	52295.74		
2-Sep	(1692.61)	50603.13		
2-Oct	(646.21)	49956.92		
2-Nov	1612.30	51569.23		
2-Dec	2697.61	54266.84		
2002	19266.84	54266.84	55.05%	55.36%
3-Jan	1544.98	36544.98		
3-Feb	73.71	36618.70		
3-Mar	(4333.80)	32284.89		
3-Apr	(867.19)	31417.70		
3-May	8617.54	40035.24		
3-Jun	505.30	40540.55		
3-Jul	9095.05	49635.59		
3-Aug	2140.00	51775.59		
3-Sep	3325.69	55101.28		
3-Oct	(114.50)	54986.78		
3-Nov	307.50	55294.28		
3-Dec	4132.23	59426.52		
2003	24426.52	59426.52	69.79%	58.46%
4-Jan	2262.50	37262.50		
4-Feb	(563.77)	36698.73		
4-Mar	2556.90	39255.63		
4-Apr	2158.71	41414.34		
4-May	8802.63	50216.98		
4-Jun	1109.99	51326.97		
4-Jul	9201.58	60528.55		
4-Aug	6737.50	67266.05		
4-Sep	1149.61	68415.66		
4-Oct	3909.38	72325.03		
4-Nov	8220.30	80545.33		
4-Dec	1470.00	82015.33		
2004	47015.33	82015.33	134.33%	70.14%
5-Jan	420.41	35420.41		
5-Feb	(1007.50)	34412.91		
5-Mar	(590.31)	33822.59		
5-Apr	(1946.28)	31876.31		
5-May	5498.78	37375.09		
5-Jun	10245.19	47620.28		

5-Jul	(6702.50)	40917.78		
5-Aug	935.02	41852.80		
5-Sep	(285.02)	41567.78		
5-Oct	9497.50	51065.28		
5-Nov	0.81	51066.09		
5-Dec	(3476.22)	47589.88		
2005	12589.88	47589.88	35.97%	64.37%
6-Jan	1513.13	36513.13		
6-Feb	785.00	37298.13		
6-Mar	6830.00	44128.13		
6-Apr	6926.55	51054.67		
6-May	(1787.50)	49267.17		
6-Jun	(6797.50)	42469.67		
6-Jul	(972.52)	41497.16		
6-Aug	7234.98	48732.14		
6-Sep	5412.92	54145.06		
6-Oct	1532.52	55677.58		
6-Nov	5278.69	60956.27		
6-Dec	(5702.50)	55253.77		
2006	20253.77	55253.77	57.87%	63.49%
7-Jan	935.61	35935.61		
7-Feb	47.50	35983.11		
7-Mar	567.97	36551.08		
7-Apr	1160.00	37711.08		
7-May	(5332.47)	32378.61		
7-Jun	9397.50	41776.11		
7-Jul	(1438.00)	40338.11		
7-Aug	(1665.00)	38673.11		
7-Sep	12436.89	51110.00		
7-Oct	2415.00	53525.00		
7-Nov	6998.70	60523.70		
7-Dec	(6885.00)	53638.70		
2007	18638.70	53638.70	53.25%	62.25%
8-Jan	(4930.00)	30070.00		
8-Feb	5249.41	35319.41		
8-Mar	5733.11	41052.52		
8-Apr	7311.91	48364.42		
8-May	1915.58	50280.00		
8-Jun	(9783.81)	40496.19		
8-Jul	5857.80	46353.98		
8-Aug	4487.45	50841.44		

8-Sep	1814.41	52655.84		
8-Oct	6626.91	59282.75		
8-Nov	543.09	59825.84		
8-Dec	(522.50)	59303.34		
2008	24303.34	59303.34	69.44%	62.99%
9-Jan	(2476.78)	32523.22		
9-Feb	6693.44	39216.66		
9-Mar	(7102.09)	32114.56		
9-Apr	(7495.61)	24618.95		
9-May	15623.67	40242.63		
9-Jun	(852.53)	39390.09		
9-Jul	12395.13	51785.22		
2009	16785.22	51785.22	47.96%	64.73%

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