

Example of Futures Portfolio (10 Years)

Back Testing 10/1/1997 to 1/5/2007

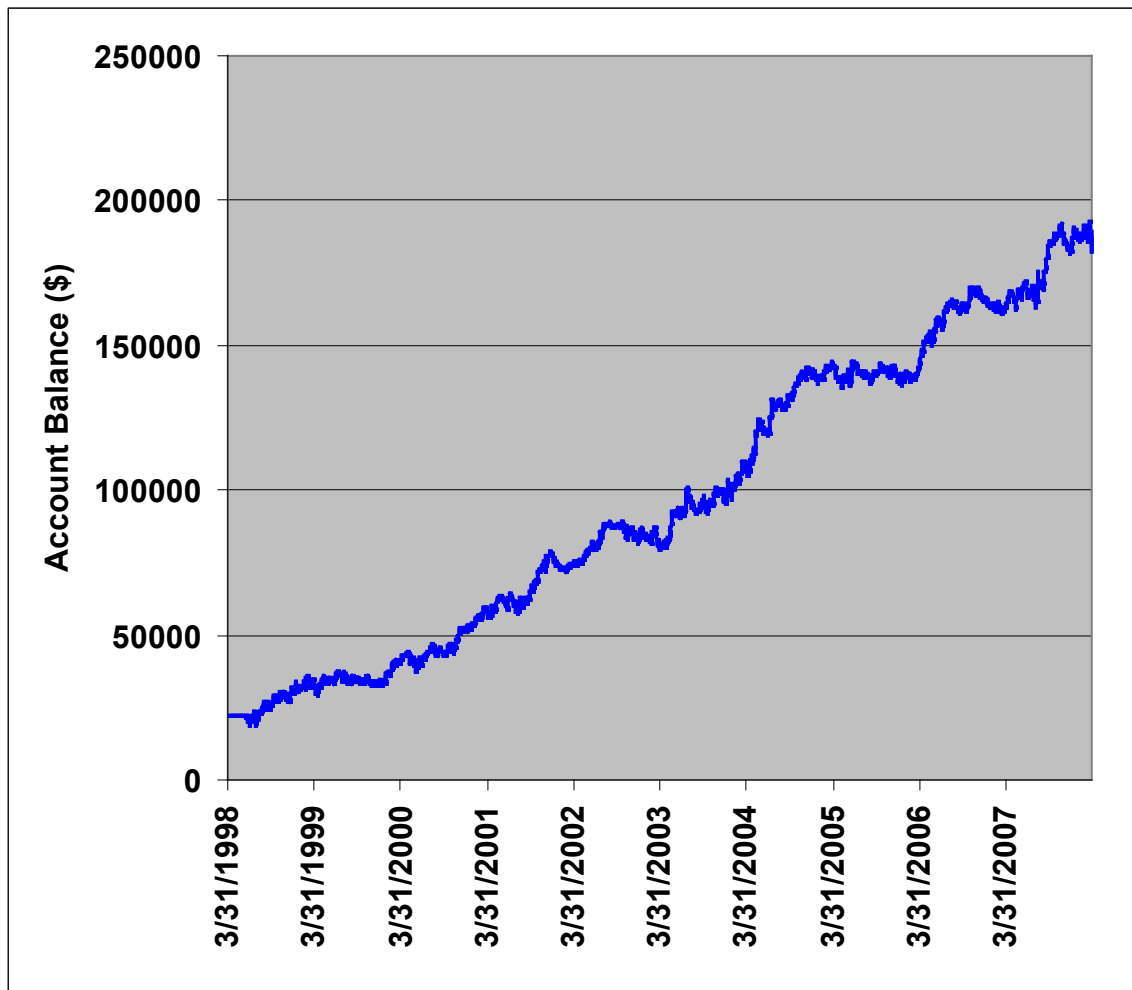
Forward Testing 1/5/2007 to 3/28/2008

Portfolio: **AD,GC,US and S** (daily charts)

Initial Account Size: \$22,000

Net Profit: \$166,978

- 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.
166978.42	10189.41	16.39	20189.41	{AD,GC,US,S}	827.06%

Month by Month Report

Month	Net Profits	Account Balance	Yearly Return	APR
Mar-98	0.00	22000.00		
Apr-98	0.00	22000.00		
May-98	0.00	22000.00		
Jun-98	(965.00)	21035.00		
Jul-98	(540.00)	20495.00		
Aug-98	5026.25	25521.25		
Sep-98	270.00	25791.25		
Oct-98	2335.00	28126.25		
Nov-98	592.40	28718.65		
Dec-98	2072.20	30790.85		
1998	8790.85	30790.85	39.96%	49.69%
Jan-99	240.30	22240.30		
Feb-99	4434.94	26675.24		
Mar-99	(3639.60)	23035.64		
Apr-99	2280.91	25316.55		
May-99	(47.81)	25268.74		
Jun-99	1510.00	26778.74		
Jul-99	(1630.00)	25148.74		
Aug-99	(580.00)	24568.74		
Sep-99	753.89	25322.63		
Oct-99	755.01	26077.64		
Nov-99	(2185.02)	23892.62		
Dec-99	1192.50	25085.12		
1999	3085.12	25085.12	14.02%	29.04%
Jan-00	2107.50	24107.50		
Feb-00	3073.69	27181.19		
Mar-00	2370.01	29551.20		
Apr-00	2694.43	32245.63		
May-00	(5260.00)	26985.63		
Jun-00	2453.70	29439.33		
Jul-00	3557.50	32996.83		
Aug-00	(825.00)	32171.83		
Sep-00	(530.00)	31641.83		
Oct-00	2732.49	34374.32		
Nov-00	3538.02	37912.34		
Dec-00	2701.93	40614.27		
2000	18614.27	40614.27	84.61%	46.43%

1-Jan	1077.50	23077.50		
1-Feb	2619.99	25697.49		
1-Mar	1267.30	26964.79		
1-Apr	1981.21	28946.00		
1-May	3704.19	32650.19		
1-Jun	35.00	32685.19		
1-Jul	(3077.55)	29607.64		
1-Aug	1980.00	31587.64		
1-Sep	3016.20	34603.84		
1-Oct	6005.67	40609.51		
1-Nov	2877.50	43487.01		
1-Dec	3368.80	46855.81		
2001	24855.81	46855.81	112.98%	61.46%
2-Jan	(4082.50)	17917.50		
2-Feb	(1145.00)	16772.50		
2-Mar	3157.50	19930.00		
2-Apr	(492.50)	19437.50		
2-May	4468.75	23906.25		
2-Jun	507.68	24413.93		
2-Jul	5046.21	29460.14		
2-Aug	3797.50	33257.64		
2-Sep	(655.00)	32602.64		
2-Oct	(2321.20)	30281.44		
2-Nov	1690.00	31971.44		
2-Dec	(4557.50)	27413.94		
2002	5413.94	27413.94	24.61%	53.03%
3-Jan	620.00	22620.00		
3-Feb	2018.71	24638.71		
3-Mar	(5763.80)	18874.91		
3-Apr	2353.72	21228.63		
3-May	9977.73	31206.36		
3-Jun	(721.29)	30485.07		
3-Jul	7045.05	37530.12		
3-Aug	(6260.00)	31270.12		
3-Sep	5358.79	36628.91		
3-Oct	(1207.51)	35421.40		
3-Nov	2537.81	37959.21		
3-Dec	(2491.30)	35467.91		
2003	13467.91	35467.91	61.22%	54.41%
4-Jan	4277.50	26277.50		
4-Feb	3326.24	29603.74		

4-Mar	5727.50	35331.24		
4-Apr	4213.70	39544.94		
4-May	10061.66	49606.59		
4-Jun	(4195.02)	45411.57		
4-Jul	9445.00	54856.57		
4-Aug	377.51	55234.08		
4-Sep	3072.50	58306.58		
4-Oct	4494.38	62800.95		
4-Nov	2255.19	65056.14		
4-Dec	2570.00	67626.14		
2004	45626.14	67626.14	207.39%	70.78%
5-Jan	(3180.00)	18820.00		
5-Feb	4097.50	22917.50		
5-Mar	(766.19)	22151.31		
5-Apr	(3606.31)	18545.00		
5-May	1485.02	20030.02		
5-Jun	3243.70	23273.72		
5-Jul	(3437.50)	19836.22		
5-Aug	(1521.30)	18314.91		
5-Sep	2130.00	20444.91		
5-Oct	627.51	21072.42		
5-Nov	(1027.50)	20044.92		
5-Dec	(2421.20)	17623.72		
2005	(4376.28)	17623.72	-19.89%	55.04%
6-Jan	2716.20	24716.20		
6-Feb	(1850.00)	22866.20		
6-Mar	5200.00	28066.20		
6-Apr	8438.95	36505.16		
6-May	1237.48	37742.64		
6-Jun	2704.11	40446.75		
6-Jul	7970.50	48417.25		
6-Aug	1165.02	49582.27		
6-Sep	(1018.72)	48563.55		
6-Oct	3722.50	52286.05		
6-Nov	1668.70	53954.75		
6-Dec	(4332.50)	49622.25		
2006	27622.25	49622.25	125.56%	61.77%
7-Jan	(1629.91)	20370.09		
7-Feb	(336.31)	20033.78		
7-Mar	402.52	20436.30		
7-Apr	2955.00	23391.30		

7-May	237.50	23628.80		
7-Jun	1382.50	25011.30		
7-Jul	(2080.00)	22931.30		
7-Aug	3770.02	26701.31		
7-Sep	14308.80	41010.11		
7-Oct	3508.59	44518.70		
7-Nov	(1481.31)	43037.39		
7-Dec	(3755.00)	39282.39		
2007	17282.39	39282.39	78.56%	63.40%
8-Jan	3916.00	25916.00		
8-Feb	986.31	26902.31		
8-Mar	1693.70	28596.02		
2008	6596.02	28596.02	29.98%	65.67%

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