

Example of Forex Portfolio

Back testing with weekly charts of 5 years (7/10/2004 to 7/10/2009)

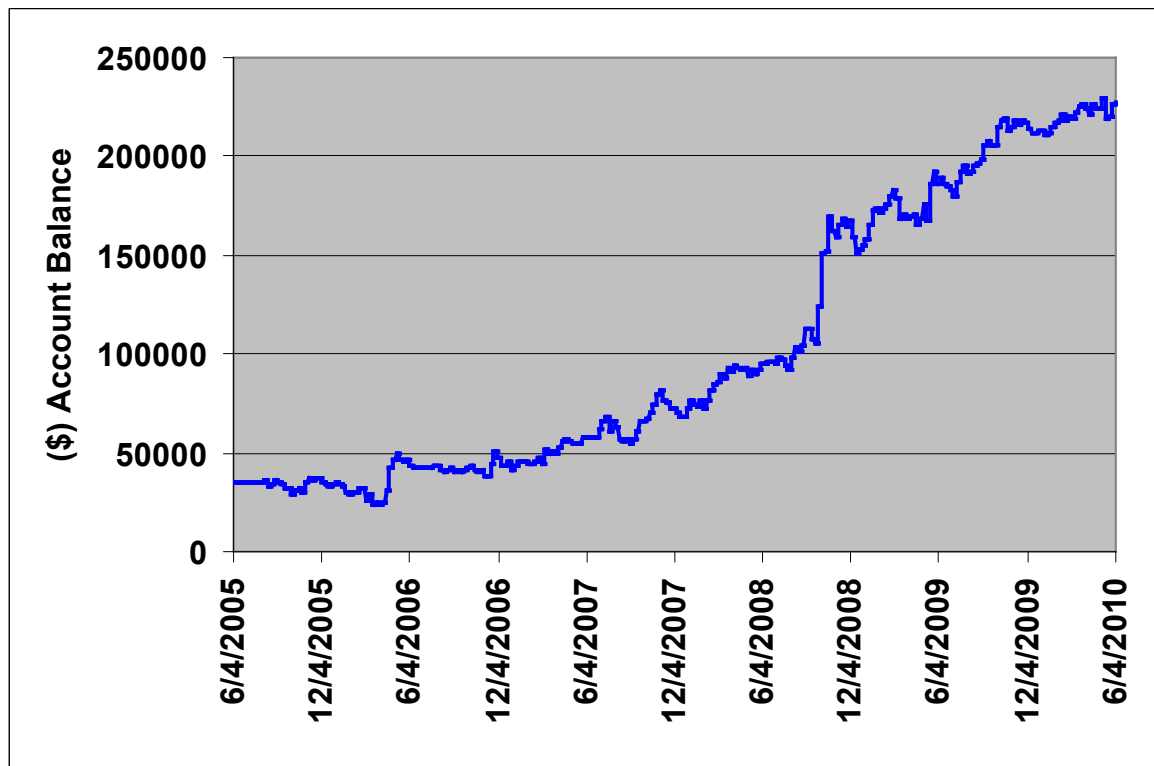
Forward testing 7/10/2009 to 6/8/2010

Portfolio: AUD/USD, USD/CAD, USD/CHF, EUR/USD, USD/JPY

Initial Account Size: \$35,000

Net Profit: \$191,857

- Each market trading 1 contract along the way
- \$50 deducted as cost per trade
- Use weekly chart and EBC results (100% mechanical)
- Money Management routine was not used to compound the results.



Summary

Combined Profits	Combined MDD	R / R	Minimum Account Size	Portfolio	Return on Mini. Acct.
191,857	18,810	10.2	33,810	{CAD,CHF,AUD,JPY,EUR}	567.46%

Month by month results

Month	Net Profits	Account Balance	Yearly Return	APR
5-Jun	0.00	35,000.00		
5-Jul	(50.00)	34,950.00		
5-Aug	1,609.99	36,559.99		
5-Sep	(4,700.00)	31,859.99		
5-Oct	3,520.00	35,379.99		
5-Nov	1,940.00	37,319.99		
5-Dec	(2,420.00)	34,899.99		
2005	(100.01)	34,899.99	-0.29%	-0.49%
6-Jan	(6,109.98)	28,890.02		
6-Feb	2,860.00	31,750.02		
6-Mar	(7,080.01)	24,670.01		
6-Apr	21,918.50	46,588.51		
6-May	397.61	46,986.12		
6-Jun	(5,039.99)	41,946.13		
6-Jul	1,099.99	43,046.12		
6-Aug	(1,019.99)	42,026.13		
6-Sep	38.79	42,064.92		
6-Oct	(680.00)	41,384.92		
6-Nov	9,219.97	50,604.89		
6-Dec	(9,479.97)	41,124.92		
2006	6,124.92	41,124.92	17.50%	10.52%
7-Jan	4,347.40	39,347.40		
7-Feb	2,589.99	41,937.39		
7-Mar	2,050.03	43,987.42		
7-Apr	5,750.01	49,737.43		
7-May	2,319.99	52,057.42		
7-Jun	3,950.00	56,007.42		
7-Jul	3,679.99	59,687.41		
7-Aug	(9,335.61)	50,351.80		
7-Sep	9,720.01	60,071.81		
7-Oct	13,420.00	73,491.81		
7-Nov	(6,868.51)	66,623.30		
7-Dec	(669.97)	65,953.33		
2007	30,953.33	65,953.33	88.44%	35.88%
8-Jan	4,719.99	39,719.99		
8-Feb	7,801.99	47,521.98		
8-Mar	6,690.01	54,211.99		
8-Apr	1,699.99	55,911.98		
8-May	1,740.00	57,651.98		
8-Jun	917.42	58,569.40		
8-Jul	(3,550.02)	55,019.38		
8-Aug	20,820.02	75,839.39		

8-Sep	10,950.02	86,789.41		
8-Oct	37,947.96	124,737.37		
8-Nov	5,450.02	130,187.38		
8-Dec	(12,139.51)	118,047.88		
2008	83,047.88	118,047.88	237.28%	75.12%
9-Jan	16,214.49	51,214.49		
9-Feb	11,612.42	62,826.91		
9-Mar	(14,539.98)	48,286.93		
9-Apr	290.02	48,576.95		
9-May	17,785.00	66,361.95		
9-Jun	(3,840.00)	62,521.95		
9-Jul	12,799.98	75,321.93		
9-Aug	2,630.02	77,951.95		
9-Sep	7,399.41	85,351.35		
9-Oct	9,658.98	95,010.34		
9-Nov	1,800.00	96,810.34		
9-Dec	(4,459.98)	92,350.35		
2009	57,350.35	92,350.35	163.86%	91.50%
10-Jan	4,669.97	39,669.97		
10-Feb	3,041.03	42,711.00		
10-Mar	6,089.97	48,800.97		
10-Apr	(1,690.00)	47,110.97		
10-May	2,170.00	49,280.97		
10-Jun	200.00	49,480.97		
2010	14,480.97	49,480.97	41.37%	92.31%

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