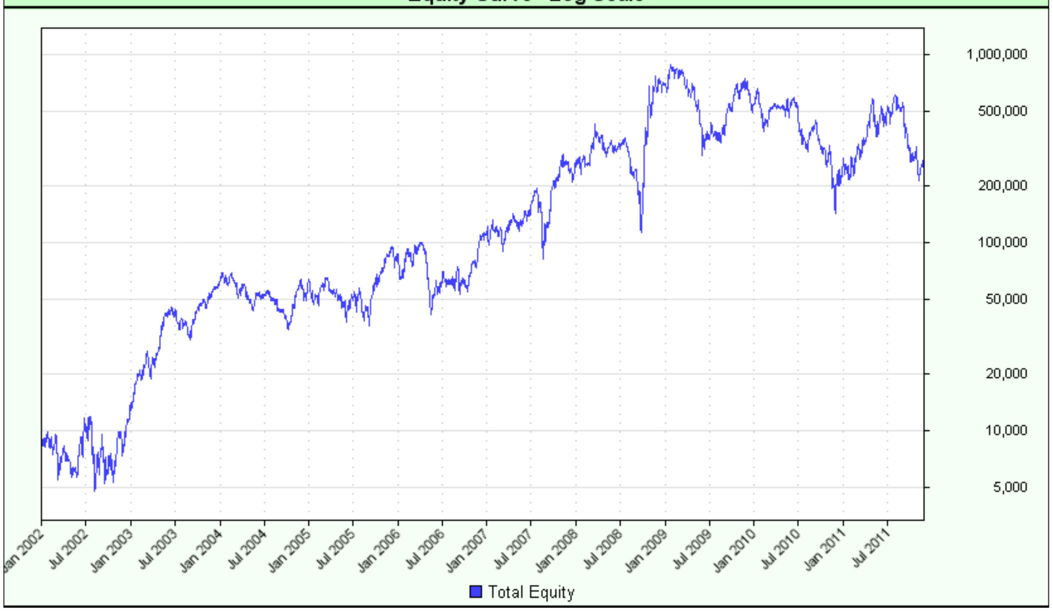
Summary Test Results

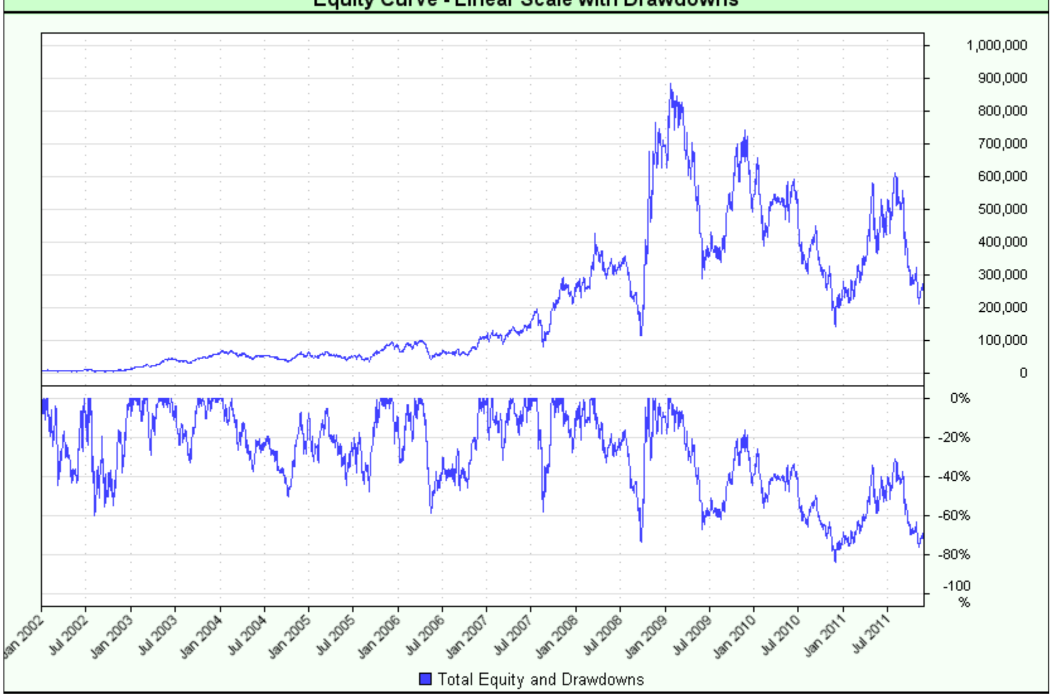
Stepped Parameter Summary Performance

Test	Ending Balance	CAGR%	MAR	Modified Sharpe	Annual Sharpe	Max Total Equity DD	Longest Drawdown	# Trades
1	254,756.68	40.09%	0.48	0.72	0.32	83.9%	34.2	221

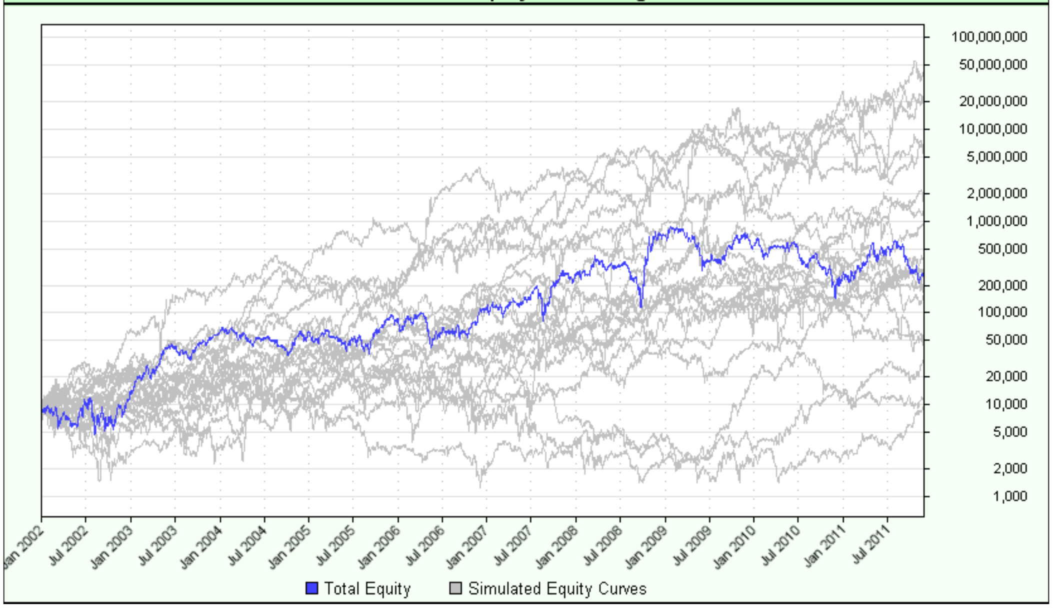
Equity Curve - Log Scale



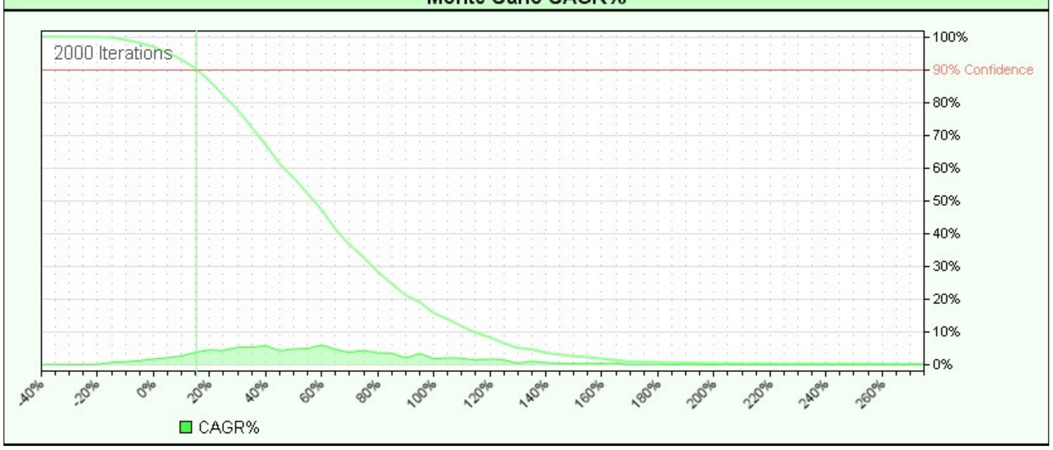
Equity Curve - Linear Scale with Drawdowns



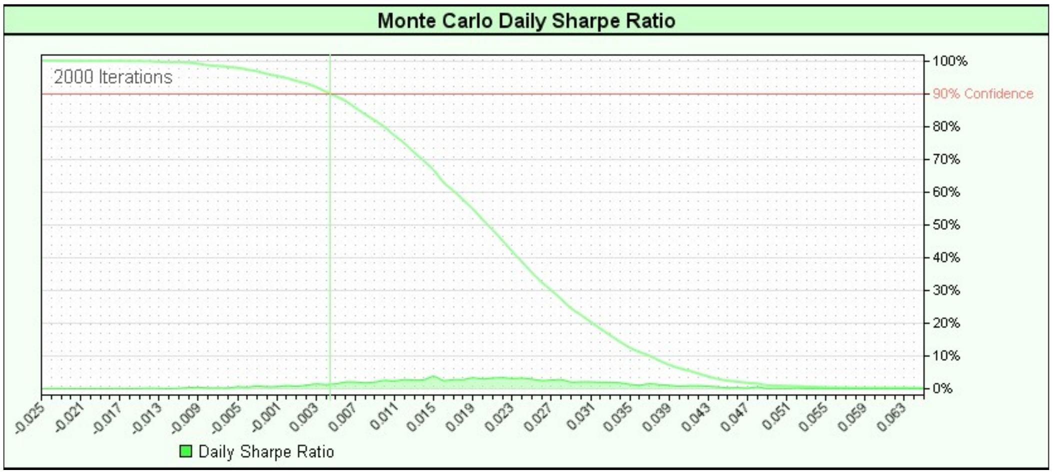
Monte Carlo Equity Curve - Log Scale



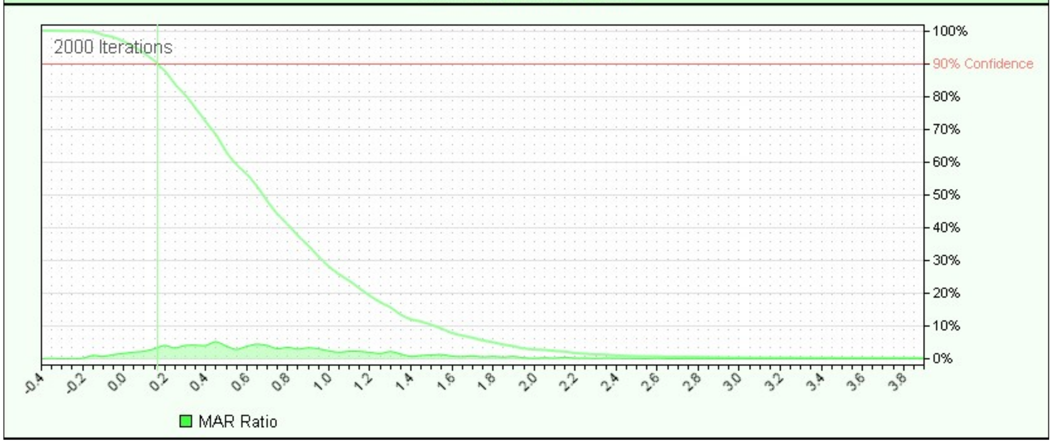
Monte Carlo CAGR%



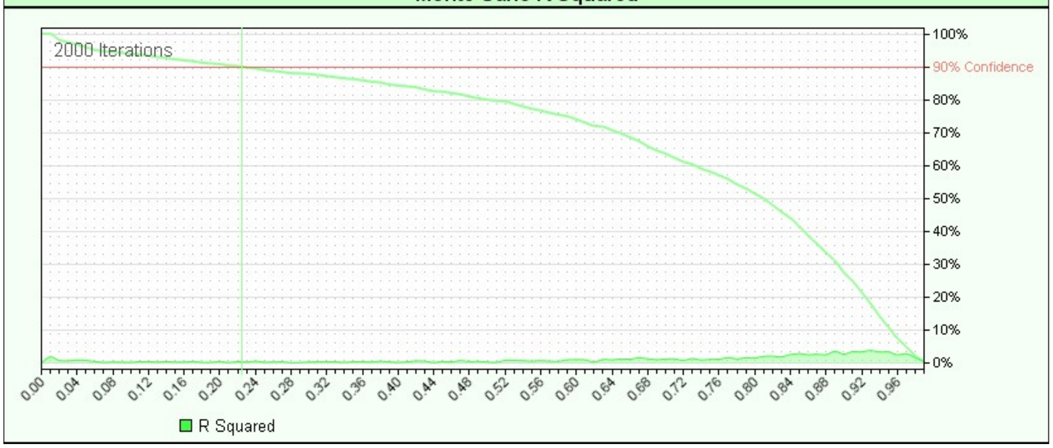
Monte Carlo Daily Sharpe Ratio



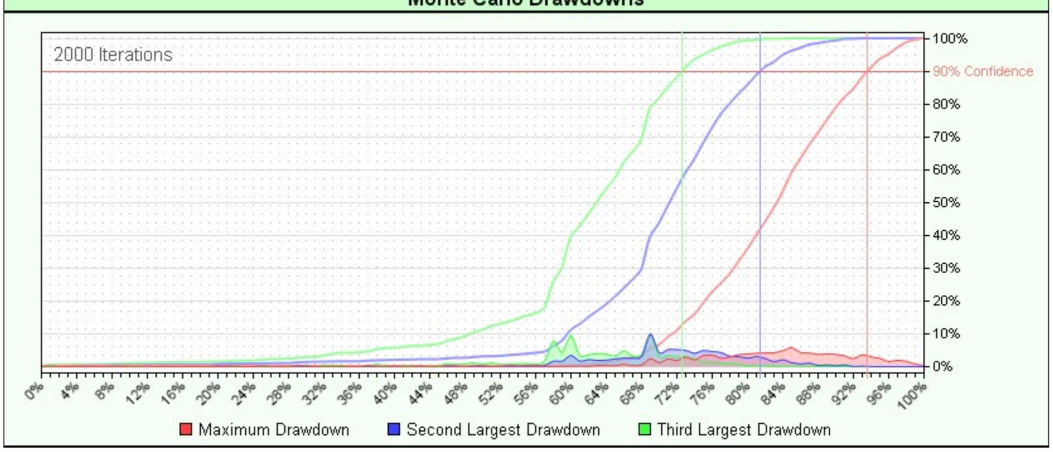
Monte Carlo MAR Ratio



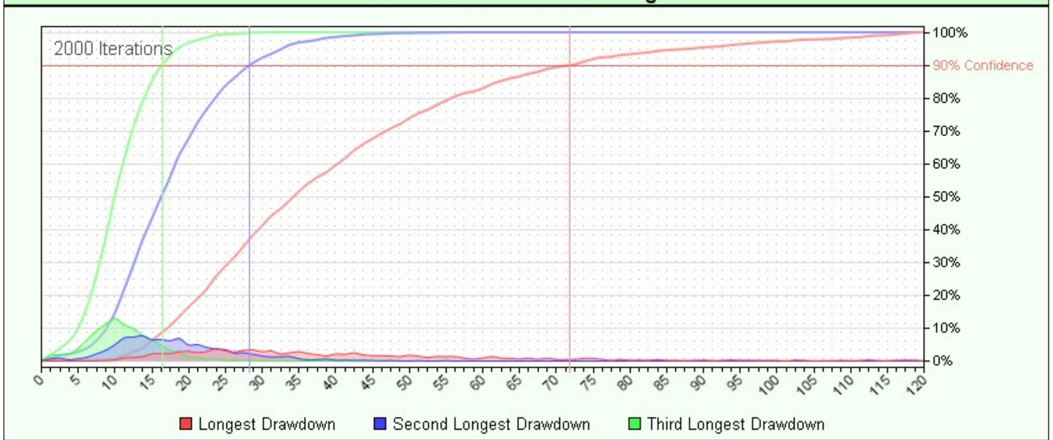
Monte Carlo R Squared



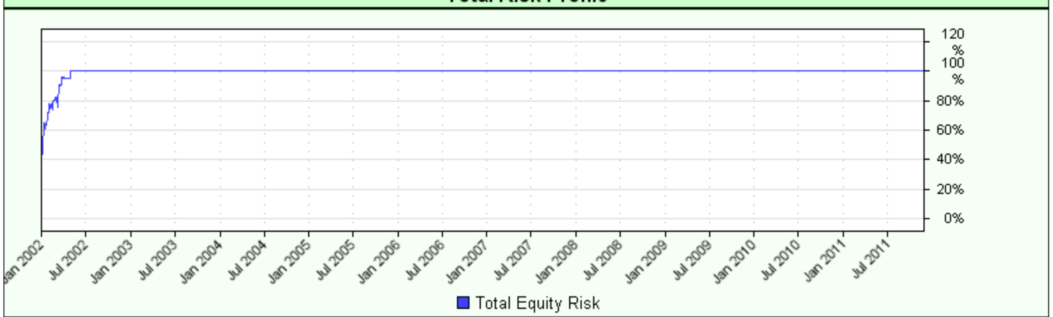
Monte Carlo Drawdowns



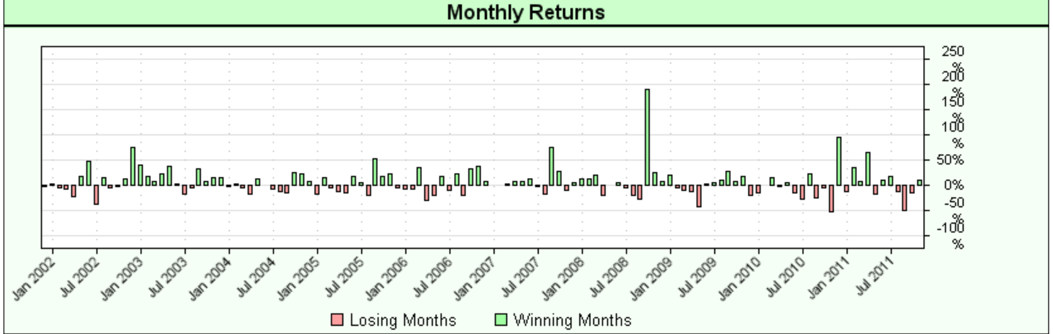
Monte Carlo Drawdown Length



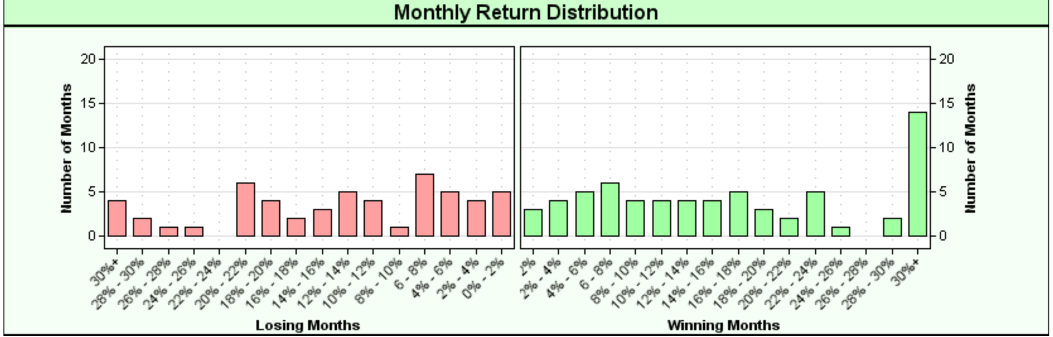
Total Risk Profile



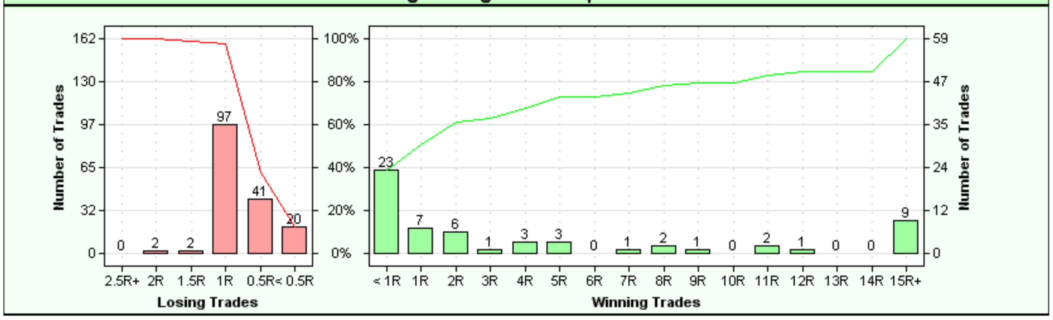
Monthly Returns



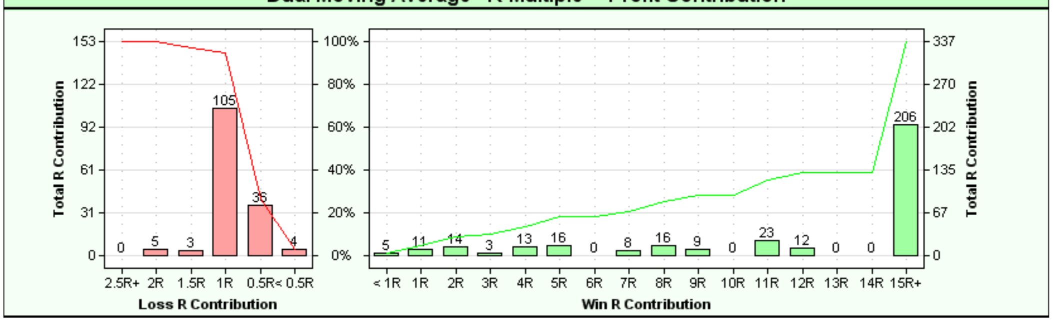
Monthly Return Distribution



Dual Moving Average - R-Multiple™ Distribution



Dual Moving Average - R-Multiple™ Profit Contribution



Yearly Performance Summary

Year	Days	Closed Balance	End Total Equity	Total Equity Gain	Gain %	# Trades
2001	4	9,010.13	8,860.44	-139.56	-1.6%	0
2002	365	-3,469.16	13,846.26	4,985.82	56.3%	43
2003	365	848.37	62,618.08	48,771.82	352.2%	1
2004	366	-6,130.59	62,488.19	-129.89	-0.2%	19
2005	365	3,171.65	85,850.96	23,362.77	37.4%	21
2006	365	-22,103.95	114,713.25	28,862.29	33.6%	21
2007	365	-39,483.89	251,665.62	136,952.37	119.4%	14
2008	366	-172,563.65	685,273.27	433,607.65	172.3%	29
2009	365	37,786.80	546,127.15	-139,146.12	-20.3%	9
2010	365	-350,286.48	279,997.59	-266,129.56	-48.7%	34
2011	332	254,756.68	254,756.68	-25,240.91	-9.0%	30

Instrument Performance Summary

Symbol	Wins	%	Losses	%	Trades	Win Months	%	Loss Months	%	Avg. Win %	Avg. Loss %	Avg. Trade %	% Proft Factor
AUDJPY	8	20.0%	32	80.0%	40	63	52.5%	57	47.5%	23.46%	4.34%	1.22%	1.35
AUDUSD	8	44.4%	10	55.6%	18	69	57.5%	51	42.5%	31.45%	5.35%	11.01%	4.70
EURGBP	6	17.6%	28	82.4%	34	55	45.8%	65	54.2%	20.74%	4.42%	0.02%	1.01
EURJPY	5	27.8%	13	72.2%	18	70	58.3%	50	41.7%	40.52%	4.15%	8.26%	3.75
EURUSD	6	21.4%	22	78.6%	28	66	55.0%	54	45.0%	26.92%	4.49%	2.24%	1.63
GBPUSD	8	27.6%	21	72.4%	29	64	53.3%	56	46.7%	32.36%	5.10%	5.24%	2.42
USDCAD	8	32.0%	17	68.0%	25	69	57.5%	51	42.5%	26.81%	5.09%	5.11%	2.48
USDCHF	7	38.9%	11	61.1%	18	62	51.7%	58	48.3%	19.25%	5.63%	4.04%	2.17
USDJPY	3	27.3%	8	72.7%	11	65	54.2%	55	45.8%	54.22%	4.78%	11.31%	4.25

Test Period for parameter run 1.

First Test Date	2001-12-28
Last Test Date	2011-11-28

Trading Performance

CAGR %	40.09%
MAR Ratio	0.48
RAR %	52.94%
R-Cubed	0.89
Robust Sharpe Ratio	0.53
Margin to Equity Ratio	0.00%
Daily Return %	0.2776%
Daily Geometric Return %	0.0923%

Win/Loss Statistics

Wins	59	26.7%
Losses	162	73.3%
Total	221	100.0%
Winning Months	66	55.0%
Losing Months	54	45.0%
Total	120	100.0%
Average Risk Percent		5.03%

Daily Standard Deviation %	5.46%
Daily Downside Deviation %	3.74%
Daily Sharpe	0.049
Daily Geo Sharpe	0.015
Daily Sortino	0.072
Modified Sharpe Ratio	0.72
Annual Sharpe Ratio	0.32
Annual Sortino Ratio	1.86
Monthly Sharpe Ratio	0.20
Monthly Sortino Ratio	0.49
Calmar Ratio	0.48
R-Squared	0.846
Maximum Total Equity Drawdown %	83.91%
Longest Total Equity Drawdown (months)	34.17
Average Max TE Drawdown %	66.75%
Average Max TE Drawdown Length (months)	14.89
Maximum Monthly Total Equity Drawdown %	82.72%
Maximum Monthly Closed Equity Drawdown %	100.00%
Maximum Closed Equity Drawdown %	100.00%
Average Closed Equity Drawdown %	100.00%
Round Turns Per Million	52,908
Round Turns	70,815
Total Trades	221
Start Account Balance	9,000.00
Total Win Dollars	1,462,045.16
Total Loss Dollars	1,238,188.45
Total Profit	223,856.72
Earned Interest	21,899.97
Margin Interest	0.00
End Account Balance	254,756.68
End Open Equity	0.00
End Total Equity	254,756.68
Highest Total Equity	886,674.64
Highest Closed Equity	254,755.64
Total Commissions	0.00
Commission per Round Turn	0.00
Total Slippage	54,487.01
Slippage per Round Turn	0.77
Total Forex Carry	-7,944.54
Total Dividends	0.00
Total Other Expenses	0.00

Monte Carlo Confidence Level Statistics

90% Return	10.23%
90% Sharpe	0.00
90% MAR	0.11
90% R Squared	0.217
90% Maximum Drawdown	93.56%
90% Second Largest Drawdown	81.58%
90% Third Largest Drawdown	72.60%
90% Longest Drawdown	71.5
90% Second Longest Drawdown	28.4
90% Third Longest Drawdown	16.4

Average Win Percent	28.79%
Average Loss Percent	4.71%
Average Win Dollars	24,780.43
Average Loss Dollars	7,643.14
Average Trade Percent	4.23%
Average Trade Duration	146.63
Average Trade Dollars	1,012.93
Profit Factor	1.18
Percent Profit Factor	2.23
Expectation	0.84

Equity Management

Test Starting Equity	9,000.00
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

Earn Interest	TRUE
Earn Dividends	TRUE
Pay Margin on Stocks	TRUE
Commission per Stock Trade	0.00
Commission per Stock Share	0.01
Commission per Contract	30.00
Commission by Stock Value (%)	0.00%
Slippage Percent	5.00%
Minimum Slippage	0.00
Forex Trade Size	1,000.00
Account for Forex Carry	TRUE
Use Pip Based Slippage	FALSE
Account for Contract Rolls	FALSE
Minimum Stock Volume	10,000
Minimum Futures Volume	1,000
Max Percent Volume Per Trade	25.00%
Entry Day Retracement	0.00%
Max Margin Equity	100.00%
Trade on Lock Days	FALSE
Convert Profit by Stock Split	TRUE
Trade Always on Tick	TRUE
Smart Fill Exit	TRUE
Use Start Date Stepping	FALSE
Use Broker Positions	FALSE

Preferences

Risk Free Rate	3.00%
Load Volume	TRUE
Load Unadjusted Close	TRUE
Raise Negative Data	FALSE
Process Weekly Bars	TRUE
Process Monthly Bars	TRUE
Process Daily Bars	TRUE
Process Weekends	TRUE
Additional Years of Data	5.00

System Parameter Settings

Dual Moving Average Parameters

Allocation Percent	100.00%
Long Moving Average (Days)	200
Short Moving Average (Days)	100
Use and Hold ATR Stops	TRUE
ATR (Days)	39
Stop (in ATR)	2.00
Risk (%)	5.00%
Portfolio	Forex:Majors Only
Trade Direction (Long/Short/All)	Trade All