

## 1 YEAR BACKTESTING RESULTS - GBP/USD

Trade #	Beginning Date	End Date	P/L
1	2/3/06	2/10/06	152
2	2/13/06	2/15/06	-38
3	2/16/06	2/23/06	-95
4	2/27/06	2/28/06	-100
5	2/28/06	3/2/06	-71
6	3/3/06	3/7/06	-38
7	3/7/06	3/14/06	26
8	3/14/06	3/21/06	67
9	3/23/06	3/27/06	-95
10	3/29/06	4/4/06	-69
11	4/4/06	4/7/06	-57
12	4/7/06	4/11/06	-34
13	4/11/06	4/20/06	305
14	4/27/06	5/3/06	342
15	5/5/06	5/9/06	-35
16	5/11/06	5/15/06	-9
17	5/18/06	5/19/06	-100
18	5/24/06	5/30/06	45
19	5/30/06	5/31/06	-100
20	6/2/06	6/5/06	-100
21	6/6/06	6/14/06	143
22	6/19/06	6/27/06	170
23	6/27/06	6/29/06	-27
24	6/30/06	7/3/06	-100
25	7/5/06	7/7/06	-100
26	7/7/06	7/10/06	-100
27	7/12/06	7/13/06	-100
28	7/14/06	7/19/06	46
29	7/19/06	7/25/06	64
30	7/25/06	7/26/06	-100
31	7/26/06	8/3/06	183
32	8/3/06	8/8/06	165
33	8/15/06	8/17/06	-56
34	8/21/06	8/24/06	-87
35	8/28/06	8/31/06	68
36	9/6/06	8/12/06	135
37	9/20/06	9/25/06	111
38	9/28/06	10/2/06	-11
39	10/5/06	10/12/06	204
40	10/17/06	10/23/06	48
41	10/25/06	11/2/06	281
42	11/6/06	11/7/06	-100
43	11/7/06	11/13/06	-9
44	11/14/06	11/17/06	121
45	11/20/06	12/5/06	747
46	12/12/06	12/13/06	-100

47	12/18/06	12/19/06	-100
48	12/19/06	12/21/06	-76
49	12/27/06	1/3/07	18
50	1/3/07	1/9/07	110
51	1/10/07	1/11/07	-100
52	1/12/07	1/24/07	167

Gross Profit	3718
Gross Loss	-2107
Net Profit	1611

% Won	44.23%
Average Win	161.6521739
Average Loss	-72.65517241

## 1 YEAR BACKTESTING RESULTS - AUD/JPY

Trade #	Beginning Date	End Date	P/L
1	2/7/06	2/9/06	-27
2	2/9/06	2/10/06	-100
3	2/10/06	2/15/06	-23
4	2/17/06	2/22/06	3
5	2/22/06	3/1/06	112
6	3/7/06	3/9/06	-23
7	3/10/06	3/14/06	-20
8	3/14/06	3/30/06	317
9	3/30/06	4/4/06	11
10	4/5/06	4/10/06	26
11	4/11/06	4/13/06	-67
12	4/17/06	4/20/06	-17
13	4/20/06	4/26/06	79
14	4/26/06	5/1/06	-33
15	5/2/06	5/5/06	84
16	5/5/06	5/11/06	76
17	5/12/06	5/18/06	70
18	5/22/06	5/24/06	-49
19	5/26/06	5/31/06	-20
20	5/31/06	6/6/06	54
21	6/8/06	6/13/06	53
22	6/15/06	6/20/06	-38
23	6/20/06	6/22/06	23
24	6/22/06	6/28/06	15
25	6/28/06	6/30/06	28
26	7/3/06	7/10/06	40
27	7/11/06	7/19/06	67
28	7/20/06	7/21/06	-63
29	7/24/06	7/27/06	9
30	8/1/06	8/4/06	1
31	8/7/06	8/8/06	-33
32	8/9/06	8/15/06	13
33	8/16/06	8/17/06	-58
34	8/18/06	8/22/06	-75
35	8/22/06	8/24/06	-19
36	8/28/06	9/4/06	92
37	9/7/06	9/12/06	-23
38	9/18/06	9/20/06	-76
39	9/20/06	9/26/06	49
40	10/6/06	10/16/06	115
41	10/20/06	10/26/06	63
42	10/31/06	11/2/06	-14
43	11/3/06	11/8/06	6
44	11/9/06	11/15/06	31
45	11/15/06	11/22/06	38
46	11/23/06	11/27/06	-62

47	11/28/06	12/1/06	5
48	12/5/06	12/7/06	-36
49	12/8/06	12/15/06	54
50	12/19/06	12/26/06	42
51	12/28/06	1/4/07	33
52	1/4/07	1/9/07	64
53	1/9/07	1/24/07	257

Gross Profit	1930
Gross Loss	-876
Net Profit	1054

% Won	60.38%
Average Win	60.3125
Average Loss	-41.71428571

**1 YEAR BACKTESTING RESULTS - USD/CHF** NOTE: I had to use OANDA for this one bec

Trade #	Beginning Date	End Date	P/L
1	2/15/06	2/20/06	-65
2	2/21/06	2/23/06	-75
3	2/24/06	2/27/06	-1
4	2/28/06	3/6/06	73
5	3/7/06	3/10/06	-2
6	3/14/06	3/20/06	67
7	3/22/06	3/27/06	16
8	3/30/06	4/1/06	-100
9	4/1/06	4/4/06	-14
10	4/4/06	4/6/06	-10
11	4/6/06	4/11/06	51
12	4/11/06	4/20/06	202
13	4/24/06	5/2/06	253
14	4/4/06	5/11/06	26
15	5/22/06	5/23/06	-100
16	5/30/06	5/31/06	-100
17	6/2/06	6/6/06	-18
18	6/7/06	6/14/06	85
19	6/16/06	6/20/06	29
20	6/22/06	6/26/06	-20
21	6/30/06	7/5/06	-35
22	7/9/06	7/12/06	-60
23	7/16/06	7/20/06	109
24	7/24/06	7/26/06	-52
25	8/4/06	8/8/06	-47
26	8/10/06	8/15/06	12
27	8/16/06	8/18/06	-60
28	9/5/06	9/11/06	89
29	9/12/06	9/18/06	-19
30	9/20/06	9/26/06	81
31	9/26/06	10/2/06	28
32	10/4/06	10/12/06	193
33	10/19/06	10/23/06	-100
34	10/25/06	10/31/06	98
35	11/7/06	11/13/06	66
36	11/16/06	11/17/06	-48
37	11/21/06	11/29/06	297
38	11/30/06	12/6/06	3
39	12/13/06	12/19/06	120
40	1/1/07	1/3/07	-6
41	1/3/07	1/15/07	196
42	1/23/07	1/26/07	-60
0	2094		
0	-992		
0	1102		

0	0.5
0	99.71
0	-47.23809524