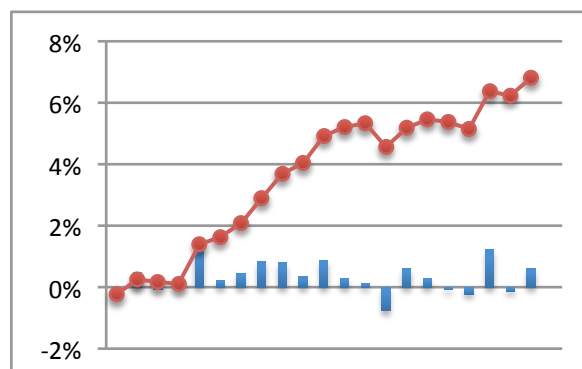


Date	Performance	Net
3	-0.24%	-0.24%
4	0.48%	0.36%
5	-0.09%	-0.09%
6	-0.06%	-0.06%
7	1.31%	0.98%
10	0.22%	0.17%
11	0.45%	0.33%
12	0.83%	0.62%
13	0.79%	0.60%
14	0.35%	0.26%
17	0.87%	0.65%
18	0.29%	0.22%
19	0.13%	0.09%
20	-0.77%	-0.77%
21	0.62%	0.47%
24	0.29%	0.21%
25	-0.09%	-0.09%
26	-0.22%	-0.22%
27	1.21%	0.91%
28	-0.14%	-0.14%
31	0.59%	0.44%

Chart

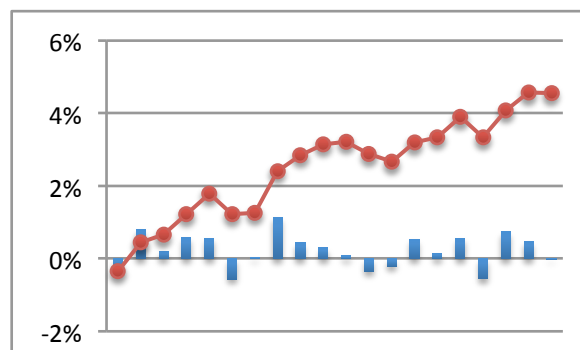


Statistics

Cumulative performance	6.82%
Cumulative net	4.71%
Daily average performance	0.32%
Number of trades	133
Profitable trades	93 (70%)
Average trades per day	6.33
Best day	Jan 7 th 1.31%
Worst day	Jan 20 th -0.77%

Date	Performance	Net
1	-0.35%	-0.35%
2	0.80%	0.60%
3	0.20%	0.15%
4	0.58%	0.43%
7	0.56%	0.42%
8	-0.56%	-0.56%
9	0.03%	0.02%
10	1.14%	0.86%
11	0.44%	0.33%
14	0.30%	0.22%
15	0.08%	0.06%
16	-0.37%	-0.37%
17	-0.21%	-0.21%
18	0.53%	0.39%
21	0.14%	0.11%
22	0.56%	0.42%
23	-0.55%	-0.55%
24	0.74%	0.56%
25	0.48%	0.36%
28	-0.01%	-0.01%

Chart

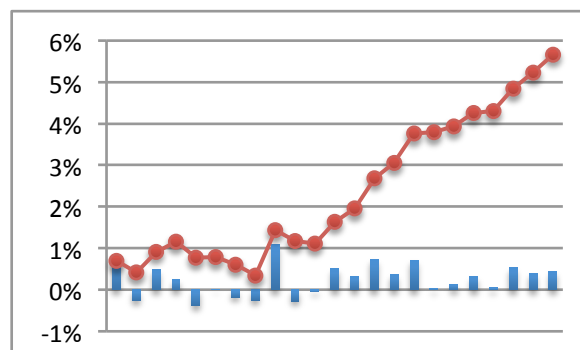


Statistics

Cumulative performance	4.53%
Cumulative net	2.89%
Daily average performance	0.23%
Number of trades	113
Profitable trades	81 (72%)
Average trades per day	5.65
Best day	Feb 10 th 1.14%
Worst day	Feb 8 th -0.56%

Date	Performance	Net
1	0.69%	0.52%
2	-0.27%	-0.27%
3	0.49%	0.37%
4	0.25%	0.19%
7	-0.38%	-0.38%
8	0.01%	0.01%
9	-0.18%	-0.18%
10	-0.26%	-0.26%
11	1.09%	0.82%
14	-0.27%	-0.27%
15	-0.05%	-0.05%
16	0.52%	0.39%
17	0.32%	0.24%
18	0.73%	0.55%
21	0.37%	0.28%
22	0.71%	0.53%
23	0.04%	0.03%
24	0.13%	0.10%
25	0.32%	0.24%
28	0.05%	0.04%
29	0.54%	0.40%
30	0.39%	0.29%
31	0.44%	0.33%

Chart

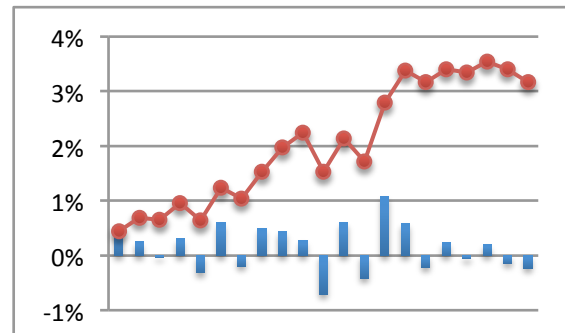


Statistics

Cumulative performance	5.67%
Cumulative net	3.90%
Daily average performance	0.22%
Number of trades	130
Profitable trades	93 (72%)
Average trades per day	5.65
Best day	Mar 11 th 1.09%
Worst day	Mar 7 th -0.38%

Date	Performance	Net
1	0.44%	0.33%
4	0.25%	0.19%
5	-0.04%	-0.04%
6	0.30%	0.23%
7	-0.31%	-0.31%
8	0.60%	0.45%
11	-0.19%	-0.19%
12	0.49%	0.37%
13	0.44%	0.33%
14	0.27%	0.20%
15	-0.71%	-0.71%
18	0.60%	0.45%
19	-0.42%	-0.42%
20	1.08%	0.81%
21	0.59%	0.44%
22	-0.21%	-0.21%
25	0.24%	0.18%
26	-0.06%	-0.06%
27	0.20%	0.15%
28	-0.14%	-0.14%
29	-0.23%	-0.23%

Chart

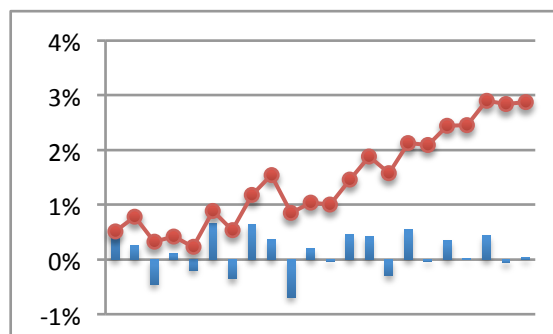


Statistics

Cumulative performance	3.17%
Cumulative net	1.79%
Daily average performance	0.15%
Number of trades	93
Profitable trades	66 (71%)
Average trades per day	4.43
Best day	Apr 20 th 1.08%
Worst day	Apr 15 th -0.71%

Date	Performance	Net
2	0.52%	0.39%
3	0.26%	0.20%
4	-0.46%	-0.46%
5	0.10%	0.08%
6	-0.20%	-0.20%
9	0.65%	0.49%
10	-0.35%	-0.35%
11	0.64%	0.48%
12	0.36%	0.27%
13	-0.69%	0.69%
16	0.19%	0.14%
17	-0.04%	-0.04%
18	0.46%	0.35%
19	0.42%	0.32%
20	-0.30%	-0.30%
23	0.55%	0.41%
24	-0.04%	-0.04%
25	0.35%	0.26%
26	0.01%	0.01%
27	0.44%	0.33%
30	-0.06%	-0.06%
31	0.04%	0.03%

Chart

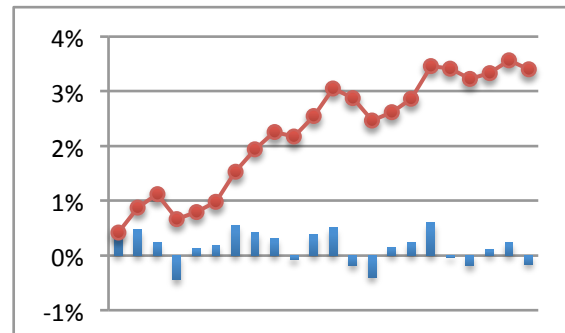


Statistics

Cumulative performance	2.88%
Cumulative net	1.63%
Daily average performance	0.13%
Number of trades	109
Profitable trades	77 (71%)
Average trades per day	4.95
Best day	May 9 th 0.65%
Worst day	May 13 th -0.69%

Date	Performance	Net
1	0.41%	0.31%
2	0.47%	0.35%
3	0.24%	0.18%
6	-0.45%	-0.45%
7	0.12%	0.09%
8	0.19%	0.14%
9	0.55%	0.41%
10	0.41%	0.31%
13	0.31%	0.23%
14	-0.08%	-0.08%
15	0.38%	0.28%
16	0.51%	0.38%
17	-0.18%	-0.18%
20	-0.40%	-0.40%
21	0.15%	0.12%
22	0.24%	0.18%
23	0.60%	0.45%
24	-0.04%	-0.04%
27	-0.19%	-0.19%
28	0.10%	0.08%
29	0.23%	0.18%
30	-0.16%	-0.16%

Chart

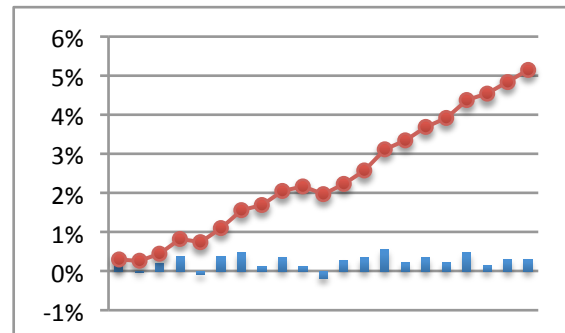


Statistics

Cumulative performance	3.40%
Cumulative net	2.18%
Daily average performance	0.15%
Number of trades	107
Profitable trades	78 (73%)
Average trades per day	4.86
Best day	June 23 rd 0.60%
Worst day	June 6 th -0.45%

Date	Performance	Net
1	0.30%	0.22%
4	-0.04%	-0.04%
5	0.18%	0.14%
6	0.38%	0.29%
7	-0.09%	-0.09%
8	0.36%	0.29%
11	0.47%	0.35%
12	0.12%	0.09%
13	0.36%	0.27%
14	0.12%	0.09%
15	-0.20%	-0.20%
18	0.27%	0.20%
19	0.34%	0.25%
20	0.55%	0.41%
21	0.22%	0.16%
22	0.35%	0.26%
25	0.23%	0.17%
26	0.47%	0.35%
27	0.15%	0.11%
28	0.30%	0.23%
29	0.31%	0.23%

Chart

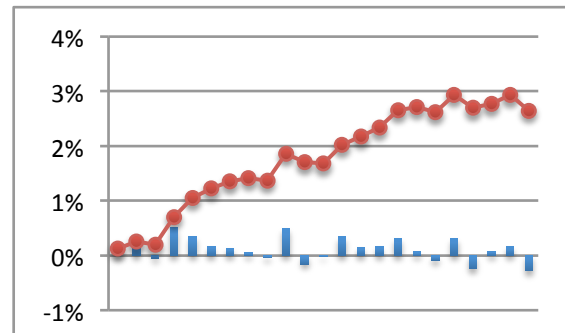


Statistics

Cumulative performance	5.14%
Cumulative net	3.77%
Daily average performance	0.24%
Number of trades	102
Profitable trades	86 (84%)
Average trades per day	4.86
Best day	July 20 th 0.55%
Worst day	July 15 th -0.20%

Date	Performance	Net
1	0.13%	0.10%
2	0.13%	0.09%
3	-0.05%	-0.05%
4	0.50%	0.38%
5	0.35%	0.26%
8	0.17%	0.13%
9	0.13%	0.10%
10	0.06%	0.04%
11	-0.04%	-0.04%
12	0.49%	0.37%
15	-0.16%	-0.16%
16	-0.02%	-0.02%
17	0.34%	0.25%
18	0.15%	0.11%
19	0.16%	0.12%
22	0.31%	0.23%
23	0.07%	0.05%
24	-0.09%	-0.09%
25	0.31%	0.24%
26	-0.24%	-0.24%
29	0.08%	0.06%
30	0.16%	0.12%
31	-0.28%	-0.28%

Chart

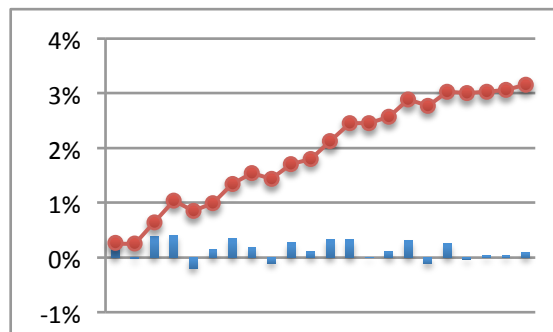


Statistics

Cumulative performance	2.65%
Cumulative net	1.76%
Daily average performance	0.12%
Number of trades	110
Profitable trades	83 (75%)
Average trades per day	4.78
Best day	August 5 th 0.50%
Worst day	August 31 st -0.28%

Date	Performance	Net
1	0.27%	0.20%
2	-0.02%	-0.02%
5	0.39%	0.29%
6	0.40%	0.30%
7	-0.19%	-0.19%
8	0.15%	0.11%
9	0.35%	0.26%
12	0.19%	0.14%
13	-0.10%	-0.10%
14	0.27%	0.20%
15	0.10%	0.08%
16	0.33%	0.25%
19	0.32%	0.24%
20	0.00%	0.00%
21	0.11%	0.09%
22	0.31%	0.23%
23	-0.11%	-0.11%
26	0.26%	0.19%
27	-0.03%	-0.03%
28	0.03%	0.02%
29	0.03%	0.03%
30	0.10%	0.07%

Chart

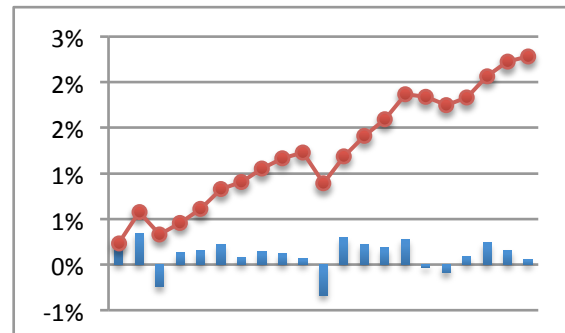


Statistics

Cumulative performance	3.16%
Cumulative net	2.26%
Daily average performance	0.14%
Number of trades	91
Profitable trades	72 (79%)
Average trades per day	4.14
Best day	September 6 th 0.40%
Worst day	September 7 th -0.19%

Date	Performance	Net
3	0.23%	0.18%
4	0.34%	0.26%
5	-0.25%	-0.25%
6	0.13%	0.10%
7	0.15%	0.11%
10	0.22%	0.16%
11	0.08%	0.06%
12	0.14%	0.11%
13	0.12%	0.09%
14	0.06%	0.05%
17	-0.34%	-0.34%
18	0.29%	0.22%
19	0.22%	0.17%
20	0.18%	0.14%
21	0.28%	0.21%
24	-0.03%	-0.03%
25	-0.09%	-0.09%
26	0.08%	0.06%
27	0.24%	0.18%
28	0.16%	0.12%
31	0.06%	0.04%

Chart



Statistics

Cumulative performance	2.28%
Cumulative net	1.54%
Daily average performance	0.11%
Number of trades	96
Profitable trades	74 (74%)
Average trades per day	4.57
Best day	October 4 th 0.34%
Worst day	October 17 th -0.34%