

Reactance Analytic Neuro-Engine (RANE)
 (Trades before 9/20/05 were real time simulations, using estimated fill prices and with NO back-testing)
 (Trades since 9/20/2005 use actual order fills from all orders generated by the system)

6/20/2005 to 3/30/2006

Starting Balance:	\$20,000	Leverage:	10	Total Trades:	165
Profit / (Loss):	\$17,715	Contract Size:	\$10,000	Trades per week:	4.1
Current Balance:	\$37,715	Max Open Positions:	2	Avg PIPs per Trade:	12.5
ROR since 6/20/05:	88.6%	PIPs to date:	2069	PIPs last 30 days:	45
Compounded Annualized ROR:	126.0%				
Maximum Drawdown:	-16.4%				

Trade-by-Trade Detail				Price			PIPs			Simulated Account		
Date	Time	Pair	Trade	Entry	Exit	P/L	Spread	Net	\$/Cntrct	No Rnvtmnt	Rnvtmnt	
6/20/2005	5:00:00 AM	USD/CHF	Flat to Short	\$1.2642						\$20,000	\$20,000	
6/20/2005	5:15:00 AM	GBP/USD	Flat to Short	\$1.8282						\$20,000	\$20,000	
6/20/2005	5:30:00 AM	USD/CHF	Short to Flat	\$1.2642	\$1.2633	\$0.0009	(0.0004)	0.0005	\$3.91	\$20,039	\$20,039	
6/20/2005	6:30:00 AM	USD/CHF	Flat to Short	\$1.2641						\$20,039	\$20,039	
6/20/2005	7:00:00 AM	USD/CHF	Short to Flat	\$1.2641	\$1.2640	\$0.0001	(0.0004)	(0.0003)	(\$2.35)	\$20,016	\$20,016	
6/20/2005	7:30:00 AM	GBP/USD	Short to Flat	\$1.8282	\$1.8250	\$0.0032	(0.0004)	0.0028	\$28.00	\$20,296	\$20,296	
6/20/2005	8:00:00 AM	USD/CHF	Flat to Short	\$1.2648						\$20,296	\$20,296	
6/20/2005	8:30:00 AM	USD/CHF	Short to Flat	\$1.2648	\$1.2647	\$0.0001	(0.0004)	(0.0003)	(\$2.35)	\$20,272	\$20,272	
6/20/2005	9:30:00 AM	EUR/CHF	Flat to Long	\$1.5434						\$20,272	\$20,272	
6/20/2005	2:00:00 PM	EUR/JPY	Flat to Short	\$132.9400						\$20,272	\$20,272	
6/20/2005	3:00:00 PM	EUR/CHF	Long to Flat	\$1.5434	\$1.5442	\$0.0008	(0.0004)	0.0004	\$3.13	\$20,303	\$20,303	
6/20/2005	3:45:00 PM	USD/JPY	Flat to Long	\$109.3500						\$20,303	\$20,303	
6/20/2005	9:45:00 PM	USD/JPY	Long to Flat	\$109.3500	\$109.3200	(\$0.0300)	(0.0400)	(0.0700)	(\$5.87)	\$20,245	\$20,245	
6/20/2005	10:30:00 PM	USD/CHF	Flat to Long	\$1.2704						\$20,245	\$20,245	
6/21/2005	11:00:00 AM	EUR/JPY	Short to Flat	\$132.9400	\$131.5100	\$1.4300	(0.0600)	1.3700	\$114.89	\$21,394	\$21,394	
6/21/2005	11:00:00 AM	USD/CHF	Long to Flat	\$1.2704	\$1.2702	(\$0.0002)	(0.0004)	(0.0006)	(\$4.69)	\$21,347	\$21,347	
6/21/2005	11:30:00 AM	EUR/JPY	Flat to Long	\$131.5600						\$21,347	\$21,347	
6/21/2005	12:00:00 PM	GBP/CHF	Flat to Long	\$2.3165						\$21,347	\$21,347	
6/21/2005	2:15:00 PM	GBP/CHF	Long to Flat	\$2.3165	\$2.3162	(\$0.0003)	(0.0008)	(0.0011)	(\$8.60)	\$21,261	\$21,261	
6/21/2005	3:00:00 PM	EUR/GBP	Flat to Long	\$0.6653						\$21,261	\$21,261	
6/21/2005	8:15:00 PM	EUR/JPY	Long to Flat	\$131.5600	\$132.0500	\$0.4900	(0.0600)	0.4300	\$36.06	\$21,621	\$21,621	
6/21/2005	11:00:00 PM	EUR/GBP	Long to Flat	\$0.6653	\$0.6655	\$0.0002	(0.0004)	(0.0002)	(\$3.46)	\$21,587	\$21,587	
6/22/2005	2:00:00 AM	EUR/GBP	Flat to Short	\$0.6655						\$21,587	\$21,587	
6/22/2005	5:15:00 AM	USD/CHF	Flat to Long	\$1.2671						\$21,587	\$21,587	
6/22/2005	4:15:00 PM	EUR/GBP	Short to Flat	\$0.6655	\$0.6655	\$0.0000	(0.0004)	(0.0004)	(\$6.93)	\$21,518	\$21,518	
6/22/2005	8:15:00 PM	GBP/CHF	Flat to Long	\$2.3145						\$21,518	\$21,518	
6/23/2005	10:00:00 AM	GBP/CHF	Long to Flat	\$2.3145	\$2.3251	\$0.0106	(0.0008)	0.0098	\$76.62	\$22,284	\$22,284	
6/24/2005	12:45:00 AM	USD/CHF	Long to Flat	\$1.2671	\$1.2777	\$0.0106	(0.0004)	0.0102	\$79.75	\$23,081	\$23,081	
6/24/2005	1:30:00 AM	GBP/CHF	Flat to Short	\$2.3194						\$23,081	\$23,081	
6/24/2005	7:45:00 AM	USD/CHF	Flat to Short	\$1.2745						\$23,081	\$23,081	
6/24/2005	9:00:00 AM	GBP/CHF	Short to Flat	\$2.3194	\$2.3260	(\$0.0066)	(0.0008)	(0.0074)	(\$57.86)	\$22,503	\$22,503	
6/24/2005	3:00:00 PM	USD/CHF	Short to Flat	\$1.2745	\$1.2747	(\$0.0002)	(0.0004)	(0.0006)	(\$4.69)	\$22,456	\$22,456	
Total week:										12.3%	\$2,456	\$2,456
6/27/2005	5:45:00 AM	AUD/USD	Flat to Short	\$0.7885						\$22,456	\$22,456	
6/27/2005	11:30:00 PM	AUD/USD	Short to Flat	\$0.7885	\$0.7677	\$0.0008	(0.0004)	0.0004	\$4.00	\$22,496	\$22,500	
6/28/2005	3:45:00 PM	USD/CHF	Flat to Long	\$1.2805						\$22,496	\$22,500	
6/29/2005	2:30:00 AM	EUR/CHF	Flat to Short	\$1.5445						\$22,496	\$22,500	
6/29/2005	6:00:00 AM	USD/CHF	Long to Flat	\$1.2805	\$1.2825	\$0.0020	(0.0004)	0.0016	\$12.51	\$22,621	\$22,637	
6/29/2005	7:30:00 AM	GBP/CHF	Flat to Short	\$2.3189						\$22,621	\$22,637	
6/29/2005	9:30:00 PM	EUR/CHF	Short to Flat	\$1.5445	\$1.5475	(\$0.0030)	(0.0004)	(0.0034)	(\$26.58)	\$22,355	\$22,345	
6/30/2005	4:30:00 AM	GBP/CHF	Short to Flat	\$2.3189	\$2.3131	\$0.0058	(0.0008)	0.0050	\$39.09	\$22,746	\$22,775	
7/1/2005	4:45:00 AM	EUR/JPY	Flat to Short	\$133.8500						\$22,746	\$22,775	
7/1/2005	3:00:00 PM	EUR/JPY	Short to Flat	\$133.8500	\$133.4900	\$0.3600	(0.0600)	0.3000	\$25.16	\$22,998	\$23,052	
Total week:										2.7%	\$542	\$596
7/5/2005	11:00:00 AM	GBP/CHF	Flat to Short	\$2.2872						\$22,998	\$23,052	
7/6/2005	3:15:00 AM	EUR/JPY	Flat to Long	\$133.1000						\$22,998	\$23,052	
7/6/2005	3:00:00 PM	GBP/CHF	Short to Flat	\$2.2872	\$2.2876	(\$0.0004)	(0.0008)	(0.0012)	(\$9.38)	\$22,904	\$22,949	
7/6/2005	7:30:00 PM	GBP/USD	Flat to Short	\$1.7527						\$22,904	\$22,949	
7/7/2005	5:30:00 AM	EUR/JPY	Long to Flat	\$133.1000	\$134.0800	\$0.9800	(0.0600)	0.9200	\$77.16	\$23,675	\$23,797	
7/7/2005	9:30:00 AM	GBP/USD	Short to Flat	\$1.7527	\$1.7448	\$0.0079	(0.0004)	0.0075	\$75.00	\$24,425	\$24,622	
7/7/2005	6:30:00 PM	USD/CHF	Flat to Long	\$1.2990						\$24,425	\$24,622	
7/8/2005	3:00:00 PM	USD/CHF	Long to Flat	\$1.2990	\$1.3002	\$0.0012	(0.0004)	0.0008	\$6.25	\$24,488	\$24,691	
Total week:										7.1%	\$1,490	\$1,639
7/11/2005	3:00:00 AM	GBP/USD	Flat to Long	\$1.7422						\$24,488	\$24,691	
7/11/2005	8:15:00 AM	USD/CHF	Flat to Short	\$1.2957						\$24,488	\$24,691	
7/12/2005	10:30:00 AM	USD/CHF	Short to Flat	\$1.2957	\$1.2763	\$0.0194	(0.0004)	0.0190	\$148.55	\$25,973	\$26,474	
7/12/2005	7:15:00 PM	GBP/CHF	Flat to Long	\$2.2801						\$25,973	\$26,474	
7/13/2005	9:30:00 AM	GBP/USD	Long to Flat	\$1.7422	\$1.7578	\$0.0156	(0.0004)	0.0152	\$152.00	\$27,493	\$28,298	
7/13/2005	12:45:00 PM	USD/CHF	Flat to Long	\$1.2893						\$27,493	\$28,298	
7/14/2005	9:00:00 AM	USD/CHF	Long to Flat	\$1.2893	\$1.2864	(\$0.0029)	(0.0004)	(0.0033)	(\$25.80)	\$27,235	\$27,988	
7/14/2005	1:00:00 PM	GBP/CHF	Long to Flat	\$2.2601	\$2.2676	\$0.0075	(0.0008)	0.0067	\$52.38	\$27,759	\$28,617	
7/14/2005	2:30:00 PM	USD/JPY	Flat to Long	\$112.3200						\$27,759	\$28,617	
7/14/2005	3:15:00 PM	EUR/GBP	Flat to Short	\$0.6884						\$27,759	\$28,617	
7/15/2005	2:15:00 AM	EUR/GBP	Short to Flat	\$0.6884	\$0.6881	\$0.0003	(0.0004)	(0.0001)	(\$1.73)	\$27,742	\$28,596	
7/15/2005	9:30:00 AM	GBP/USD	Flat to Short	\$1.7521						\$27,742	\$28,596	
7/15/2005	12:00:00 PM	GBP/USD	Short to Flat	\$1.7521	\$1.7524	(\$0.0003)	(0.0004)	(0.0007)	(\$7.00)	\$27,672	\$28,512	
7/15/2005	3:00:00 PM	USD/JPY	Long to Flat	\$112.3200	\$112.2100	(\$0.1100)	(0.0400)	(0.1500)	(\$12.58)	\$27,546	\$28,361	
Total week:										14.9%	\$3,058	\$3,670
7/19/2005	10:15:00 PM	USD/CHF	Flat to Short	\$1.2946						\$27,546	\$28,361	
7/21/2005	12:30:00 AM	USD/CHF	Short to Flat	\$1.2946	\$1.2840	\$0.0106	(0.0004)	0.0102	\$79.75	\$28,344	\$29,477	
7/21/2005	2:30:00 AM	GBP/USD	Flat to Long	\$1.7421						\$28,344	\$29,477	
7/22/2005	9:15:00 AM	GBP/USD	Long to Flat	\$1.7421	\$1.7458	\$0.0037	(0.0004)	0.0033	\$33.00	\$28,674	\$29,939	
Total week:										5.6%	\$1,127	\$1,578
7/25/2005	7:30:00 AM	AUD/USD	Flat to Short	\$0.7631						\$28,674	\$29,939	
7/25/2005	8:00:00 PM	GBP/USD	Flat to Short	\$1.7435						\$28,674	\$29,939	
7/26/2005	2:00:00 AM	AUD/USD	Short to Flat	\$0.7631	\$0.7600	\$0.0031	(0.0004)	0.0027	\$27.00	\$28,944	\$30,317	
7/27/2005	10:30:00 AM	GBP/USD	Short to Flat	\$1.7435	\$1.7427	\$0.0008	(0.0004)	0.0004	\$4.00	\$28,984	\$30,373	
7/27/2005	3:15:00 PM	GBP/USD	Flat to Long	\$1.7459						\$28,984	\$30,373	
7/29/2005	3:00:00 PM	GBP/USD	Long to Flat	\$1.7459	\$1.7569	\$0.0110	(0.0004)	0.0106	\$106.00	\$30,044	\$31,857	
Total week:										6.4%	\$1,370	\$1,918
8/1/2005	9:34:11 AM	GBP/CHF	Flat to Long	\$2.2565						\$30,044	\$31,857	
8/1/2005	9:50:32 AM	EUR/JPY	Flat to Short	\$136.8100						\$30,044	\$31,857	
8/1/2005	11:11:05 PM	GBP/CHF	Long to Flat	\$2.2565	\$2.2593	\$0.0028	0.0000	0.0028	\$21.89	\$30,262	\$32,186	
8/2/2005	5:05:05 AM	EUR/JPY	Short to Flat	\$136.8100	\$136.1600	\$0.6500	0.0000	0.6500	\$54.51	\$30,808	\$33,003	
8/3/2005	8:01:08 AM	EUR/GBP	Flat to Short	\$0.6908						\$30,808	\$33,003	
8/2/2005	7:37:00 AM	USD/CAD	Flat to Long	\$1.2123						\$30,808	\$33,003	
8/4/2005	12:31:10 AM	USD/CAD	Long to Flat	\$1.2123	\$1.2137	\$0.0014	0.0000	0.0014	\$11.37	\$30,921	\$33,174	
8/4/2005	5:01:08 AM	EUR/CHF	Flat to Long	\$1.5575						\$30,921	\$33,174	
8/4/2005	3:05:02 PM	EUR/GBP	Short to Flat	\$0.6908	\$0.6957	(\$0.0049)	0.0000	(0.0049)	(\$84.84)	\$30,073	\$31,901	
8/4/2005	3:32:58 PM	USD/CAD	Flat to Short	\$1.2135						\$30,073	\$31,901	
8/4/2005	7:33:08 PM	EUR/CHF	Long to Flat	\$1.5575	\$1.5572	(\$0.0003)	0.0000	(0.0003)	(\$2.35)	\$30,049	\$31,866	
8/4/2005	8:33:07 PM	EUR/CHF	Flat to Short	\$1.5573						\$30,049	\$31,866	

8/5/2005	12:03:06 AM	EUR/CHF	Short to Flat	\$1.5573	\$1.5583	(\$0.0010)	0.0000	(0.0010)	(\$7.82)	\$29.971	\$31.749	
8/5/2005	1:33:08 AM	AUD/USD	Flat to Short	\$0.7692						\$29.971	\$31.749	
8/5/2005	3:03:10 AM	AUD/USD	Short to Flat	\$0.7692	\$0.7707	(\$0.0015)	0.0000	(0.0015)	(\$15.00)	\$29.821	\$31.524	
8/5/2005	5:03:08 AM	EUR/USD	Flat to Short	\$1.2378						\$29.821	\$31.524	
8/5/2005	9:34:15 AM	EUR/USD	Short to Flat	\$1.2378	\$1.2359	\$0.0017	0.0000	0.0017	\$17.00	\$29.991	\$31.779	
8/5/2005	10:10:13 AM	EUR/GBP	Flat to Short	\$0.6956						\$29.991	\$31.779	
8/5/2005	3:05:02 PM	USD/CAD	Short to Flat	\$1.2135	\$1.2166	(\$0.0030)	0.0000	(0.0030)	(\$24.37)	\$29.748	\$31.414	
8/5/2005	3:05:02 PM	EUR/GBP	Short to Flat	\$0.6956	\$0.6949	\$0.0007	0.0000	0.0007	\$12.12	\$29.869	\$31.595	
Total week:										0.0%	\$6	\$9

8/8/2005	1:33:09 AM	USD/JPY	Flat to Short	\$112.4200						\$29.869	\$31.595	
8/8/2005	1:36:58 PM	USD/CAD	Flat to Short	\$1.2118						\$29.869	\$31.595	
8/8/2005	1:51:45 PM	EUR/USD	Flat to Short	\$1.2118						\$29.869	\$31.595	
8/8/2005	3:51:43 PM	USD/CAD	Short to Flat	\$1.2118	\$1.2151	(\$0.0033)	0.0000	(0.0033)	(\$26.80)	\$29.601	\$31.193	
8/8/2005	4:03:50 PM	GBP/CHF	Flat to Short	\$2.2497						\$29.601	\$31.193	
8/8/2005	4:34:07 PM	EUR/USD	Short to Flat	\$1.2356	\$1.2352	\$0.0004	0.0000	0.0004	\$4.00	\$29.641	\$31.253	
8/8/2005	6:03:38 PM	GBP/CHF	Short to Flat	\$2.2497	\$2.2513	(\$0.0016)	0.0000	(0.0016)	(\$12.51)	\$29.516	\$31.066	
8/8/2005	6:03:38 PM	EUR/JPY	Flat to Long	\$138.5500						\$29.516	\$31.066	
8/8/2005	6:18:46 PM	EUR/GBP	Flat to Short	\$0.6918						\$29.516	\$31.066	
8/8/2005	7:05:04 PM	EUR/GBP	Short to Flat	\$0.6918	\$0.6926	(\$0.0008)	0.0000	(0.0008)	(\$13.85)	\$29.377	\$30.858	
8/8/2005	7:20:04 PM	GBP/CHF	Flat to Short	\$2.2478						\$29.377	\$30.858	
8/8/2005	8:50:05 PM	GBP/CHF	Short to Flat	\$2.2478	\$2.2488	(\$0.0008)	0.0000	(0.0008)	(\$6.25)	\$29.315	\$30.764	
8/8/2005	10:05:04 PM	EUR/USD	Flat to Long	\$1.2389						\$29.315	\$30.764	
8/8/2005	10:35:02 PM	EUR/USD	Long to Flat	\$1.2389	\$1.2377	(\$0.0012)	0.0000	(0.0012)	(\$12.00)	\$29.195	\$30.584	
8/8/2005	11:35:04 PM	GBP/CHF	Flat to Long	\$2.2486						\$29.195	\$30.584	
8/9/2005	2:20:09 AM	GBP/CHF	Long to Flat	\$2.2486	\$2.2462	(\$0.0024)	0.0000	(0.0024)	(\$18.76)	\$29.007	\$30.303	
8/9/2005	2:35:09 AM	EUR/CHF	Flat to Long	\$1.5578						\$29.007	\$30.303	
8/9/2005	4:05:06 AM	EUR/JPY	Long to Flat	\$138.5500	\$138.5500	\$0.0000	0.0000	0.0000	\$0.00	\$29.007	\$30.303	
8/9/2005	4:20:03 AM	GBP/USD	Flat to Short	\$1.7833						\$29.007	\$30.303	
8/9/2005	1:36:31 PM	EUR/GBP	Flat to Short	\$0.6918						\$29.007	\$30.303	
8/10/2005	12:03:11 AM	EUR/CHF	Long to Flat	\$1.5578	\$1.5572	(\$0.0006)	0.0000	(0.0006)	(\$4.69)	\$28.960	\$30.232	
8/10/2005	12:31:22 AM	EUR/GBP	Short to Flat	\$0.6918	\$0.6916	\$0.0002	0.0000	0.0002	\$3.46	\$28.995	\$30.284	
8/10/2005	12:31:22 AM	USD/JPY	Flat to Long	\$111.4600						\$28.995	\$30.284	
8/10/2005	2:31:17 AM	USD/CHF	Flat to Short	\$1.2580						\$28.995	\$30.284	
8/10/2005	3:23:00 AM	USD/JPY	Long to Flat	\$111.4600	\$111.0500	(\$0.0041)	0.0000	(0.0041)	(\$0.34)	\$28.991	\$30.279	
8/10/2005	3:31:20 AM	USD/JPY	Flat to Long	\$111.1400						\$28.991	\$30.279	
8/10/2005	10:48:49 AM	USD/CHF	Short to Flat	\$1.2580	\$1.2569	\$0.0011	0.0000	0.0011	\$8.60	\$29.077	\$30.408	
8/10/2005	11:16:18 AM	EUR/USD	Long to Flat	\$0.7646	\$0.7680	\$0.0034	0.0000	0.0034	\$34.00	\$29.417	\$30.918	
8/10/2005	11:25:29 AM	AUD/USD	Flat to Long	\$0.7646						\$29.417	\$30.918	
8/10/2005	11:48:38 AM	EUR/JPY	Flat to Long	\$137.0000						\$29.417	\$30.918	
8/11/2005	10:18:34 AM	USD/JPY	Long to Flat	\$111.1400	\$110.0200	(\$0.0112)	0.0000	(0.0112)	(\$0.94)	\$29.408	\$30.904	
8/11/2005	4:00:42 PM	EUR/JPY	Flat to Short	\$136.6300						\$29.408	\$30.904	
8/11/2005	5:00:01 PM	EUR/JPY	Short to Flat	\$136.6300	\$136.8100	(\$0.0018)	0.0000	(0.0018)	(\$0.15)	\$29.406	\$30.902	
8/11/2005	5:34:14 PM	EUR/JPY	Long to Flat	\$137.0000	\$136.7800	(\$0.0022)	0.0000	(0.0022)	(\$0.18)	\$29.405	\$30.899	
Total week:										-2.2%	(\$464)	(\$696)

8/15/2005	3:00:00 AM	USD/JPY	Flat to Long	\$109.6400						\$29.405	\$30.899	
8/15/2005	9:00:00 AM	GBP/USD	Flat to Short	\$1.8119						\$29.405	\$30.899	
8/16/2005	1:30:00 PM	USD/JPY	Long to Flat	\$109.6400	\$109.5200	(\$0.1200)	(0.0400)	(0.1600)	(\$13.42)	\$29.270	\$30.698	
8/16/2005	6:15:00 PM	AUD/USD	Flat to Short	\$0.7691						\$29.270	\$30.698	
8/17/2005	12:00:00 AM	GBP/USD	Short to Flat	\$1.8119	\$1.8078	\$0.0041	(0.0004)	0.0037	\$37.00	\$29.640	\$31.253	
8/17/2005	7:00:00 AM	AUD/USD	Short to Flat	\$0.7691	\$0.7643	\$0.0048	(0.0004)	0.0044	\$44.00	\$30.080	\$31.913	
8/17/2005	8:45:00 AM	EUR/GBP	Flat to Long	\$0.6794						\$30.080	\$31.913	
8/18/2005	3:45:00 PM	EUR/GBP	Long to Flat	\$0.6794	\$0.6782	(\$0.0012)	(0.0004)	(0.0016)	(\$27.70)	\$29.803	\$31.497	
8/18/2005	5:30:00 AM	EUR/USD	Flat to Long	\$1.2183						\$29.803	\$31.497	
8/19/2005	8:45:00 AM	EUR/USD	Long to Flat	\$1.2183	\$1.2172	(\$0.0011)	(0.0003)	(0.0014)	(\$14.00)	\$29.663	\$31.287	
Total week:										1.3%	\$259	\$388

8/22/2005	3:15:00 AM	USD/JPY	Flat to Short	\$109.6400						\$29.663	\$31.287	
8/22/2005	3:30:00 AM	AUD/USD	Flat to Long	\$0.7545						\$29.663	\$31.287	
8/22/2005	4:15:00 AM	AUD/USD	Long to Flat	\$0.7545	\$0.7542	(\$0.0003)	(0.0004)	(0.0007)	(\$7.00)	\$29.593	\$31.182	
8/22/2005	8:00:00 AM	USD/CHF	Flat to Short	\$1.2686						\$29.593	\$31.182	
8/23/2005	4:15:00 AM	EUR/CHF	Short to Flat	\$1.2686	\$1.2707	(\$0.0021)	(0.0004)	(0.0025)	(\$19.55)	\$29.399	\$30.889	
8/23/2005	6:30:00 AM	USD/JPY	Short to Flat	\$109.6400	\$110.0600	(\$0.2200)	(0.0400)	(0.2600)	(\$21.80)	\$29.180	\$30.562	
8/23/2005	7:30:00 AM	AUD/USD	Flat to Long	\$0.7555						\$29.180	\$30.562	
8/23/2005	9:15:00 PM	AUD/USD	Long to Flat	\$0.7555	\$0.7546	(\$0.0009)	(0.0004)	(0.0013)	(\$13.00)	\$29.050	\$30.367	
8/24/2005	6:00:00 AM	GBP/CHF	Flat to Short	\$2.2869						\$29.050	\$30.367	
8/26/2005	3:00:00 PM	GBP/CHF	Short to Flat	\$2.2869	\$2.2669	\$0.0200	(0.0008)	0.0192	\$150.12	\$30.551	\$32.619	
Total week:										4.3%	\$888	\$1,331

8/29/2005	7:13:47 AM	USD/CAD	Flat to Long	\$1.1939						\$30.551	\$32.619	
8/29/2005	9:19:31 AM	AUD/USD	Flat to Long	\$0.7546						\$30.551	\$32.619	
8/30/2005	12:35:18 AM	USD/CAD	Long to Flat	\$1.1939	\$1.1993	\$0.0054	0.0000	0.0054	\$43.86	\$30.990	\$33.320	
8/30/2005	12:50:20 AM	GBP/CHF	Flat to Short	\$2.2723						\$30.990	\$33.320	
8/30/2005	8:20:18 AM	GBP/CHF	Short to Flat	\$2.2723	\$2.2729	(\$0.0006)	0.0000	(0.0006)	(\$4.69)	\$30.943	\$33.245	
8/30/2005	9:03:37 AM	EUR/JPY	Flat to Short	\$135.8400						\$30.943	\$33.245	
8/31/2005	5:16:25 AM	AUD/USD	Long to Flat	\$0.7546	\$0.7474	(\$0.0072)	0.0000	(0.0072)	(\$72.00)	\$30.223	\$32.093	
8/31/2005	5:31:26 AM	EUR/JPY	Short to Flat	\$135.8400	\$136.1300	(\$0.0029)	0.0000	(0.0029)	(\$0.24)	\$30.220	\$32.089	
8/31/2005	5:46:23 AM	EUR/JPY	Flat to Short	\$136.0900						\$30.220	\$32.089	
8/31/2005	6:01:24 AM	EUR/JPY	Short to Flat	\$136.0900	\$136.2700	(\$0.0021)	0.0000	(0.0021)	(\$0.18)	\$30.218	\$32.087	
9/1/2005	7:01:38 AM	EUR/JPY	Flat to Short	\$136.9400						\$30.218	\$32.087	
9/1/2005	8:31:46 AM	EUR/USD	Flat to Short	\$1.2393						\$30.218	\$32.087	
9/2/2005	3:05:20 PM	EUR/JPY	Short to Flat	\$136.9400	\$137.6200	(\$0.0068)	0.0000	(0.0068)	(\$0.57)	\$30.213	\$32.077	
9/2/2005	3:05:20 PM	EUR/USD	Short to Flat	\$1.2393	\$1.2546	(\$0.0153)	0.0000	(0.0153)	(\$153.00)	\$28.683	\$29.629	
Total week:										-9.2%	(\$1,868)	(\$2,989)

9/5/2005	11:15:00 AM	USD/JPY	Flat to Long	\$109.2200						\$28.683	\$29.629	
9/5/2005	2:30:00 PM	USD/JPY	Long to Flat	\$109.2200	\$109.1500	(\$0.0700)	(0.0400)	(0.1100)	(\$9.23)	\$28.591	\$29.500	
9/6/2005	11:15:00 AM	AUD/USD	Flat to Short	\$0.7666						\$28.591	\$29.500	
9/6/2005	5:45:00 PM	AUD/USD	Short to Flat	\$0.7666	\$0.7683	(\$0.0017)	(0.0004)	(0.0021)	(\$21.00)	\$28.381	\$29.206	
9/6/2005	10:15:00 PM	USD/JPY	Flat to Long	\$109.7600						\$28.381	\$29.206	
9/7/2005	3:15:00 AM	USD/JPY	Long to Flat	\$109.7600	\$109.6500	(\$0.1100)	(0.0400)	(0.1500)	(\$12.58)	\$28.255	\$29.030	
9/7/2005	6:30:00 AM	EUR/USD	Flat to Short	\$1.2465						\$28.255	\$29.030	
9/7/2005	4:30:00 PM	GBP/CHF	Flat to Long	\$2.2819						\$28.255	\$29.030	
9/9/2005	3:00:00 PM	EUR/USD	Short to Flat	\$1.2465	\$1.2405	\$0.0060	(0.0003)	0.0057	\$57.00	\$28.825	\$29.828	
9/9/2005	3:00:00 PM	GBP/CHF	Long to Flat	\$2.2819	\$2.2873	\$0.0054	(0.0008)	0.0046	\$35.87	\$29.184	\$30.332	
Total week:										-5.9%	(\$1,034)	(\$1,756)

9/12/2005	9:30:00 AM	AUD/USD	Flat to Short	\$0.7718						\$29.184	\$30.332	
9/13/2005	3:15:00 AM	EUR/GBP	Flat to Long	\$0.6754						\$29.184	\$30.332	
9/13/2005	2:45:00 PM	AUD/USD	Short to Flat	\$0.7718	\$0.7685	\$0.0033	(0.0004)	0.0029	\$29.00	\$29.474	\$30.767	
9/13/2005	11:45:00 PM	AUD/USD	Flat to Short	\$0.7704						\$29.474	\$30.767	
9/14/2005	10:00:00 PM	AUD/USD	Short to Flat	\$0.7704	\$0.7692	\$0.0012	(0.0004)	0.0008	\$8.00	\$29.554	\$30.887	
9/15/2005	6:15:00 PM	GBP/CHF	Flat to Short	\$2.2867						\$29.554	\$30.887	
9/16/2005	3:00:00 PM	GBP/CHF	Short to Flat	\$2.2867	\$2.2936	(\$0.0069)	(0.0008)	(0.0077)	(\$60.20)	\$28.952	\$29.984	
9/16/2005	3:00:00 PM	EUR/GBP	Long to Flat	\$0.6754	\$0.6769	\$0.0015	(0.0004)	0.0011	\$19.05	\$29.143	\$30.269	
Total week:										-0.2%	(\$42)	(\$62)

9/20/2005	11:33:22 PM	USD/CHF	Flat to Short	\$1.2756						\$29.143	\$30.269
9/21/2005	1:33:27 AM	EUR/USD	Flat to Long	\$1.2209						\$29.143	\$30.269
9/21/2005	10:03:26 PM	USD/CHF	Short to Flat	\$1.2756	\$1.2727	\$0.0029	0.0000	0.0029	\$22.67	\$29.370	\$30.609
9/22/2005	12:18:27 AM	GBP/CHF	Flat to Short	\$2.2977						\$29.370	\$30.609
9/2											

1/23/2006	9:00:00 PM	AUD/USD	Flat to Long	\$0.7525								\$34,322	\$38,247	
1/24/2006	3:15:00 AM	USD/JPY	Flat to Short	\$114.5700								\$34,322	\$38,247	
1/24/2006	3:30:00 AM	USD/JPY	Short to Flat	\$114.5700	\$114.6400	(\$0.0700)	0.0000	(0.0700)	(\$5.87)			\$34,263	\$38,135	
1/25/2006	7:30:00 AM	EUR/GBP	Flat to Short	\$0.6867								\$34,263	\$38,135	
1/25/2006	3:30:00 PM	EUR/GBP	Short to Flat	\$0.6867	\$0.6867	\$0.0000	0.0000	0.0000	\$0.00			\$34,263	\$38,135	
1/25/2006	4:00:00 PM	GBP/USD	Flat to Short	\$1.7835								\$34,263	\$38,135	
1/27/2006	12:15:00 AM	GBP/USD	Short to Flat	\$1.7835	\$1.7801	\$0.0034	0.0000	0.0034	\$34.00			\$34,603	\$38,781	
1/27/2006	11:30:00 AM	EUR/JPY	Flat to Short	\$141.8600								\$34,603	\$38,781	
1/27/2006	3:00:00 PM	AUD/USD	Long to Flat	\$0.7525	\$0.7513	(\$0.0012)	0.0000	(0.0012)	(\$12.00)			\$34,483	\$38,553	
1/27/2006	3:00:00 PM	EUR/JPY	Short to Flat	\$141.8600	\$141.9800	(\$0.1200)	0.0000	(0.1200)	(\$10.06)			\$34,383	\$38,362	
Total week:												0.9%	\$176	\$334

1/30/2006	1:00:00 PM	EUR/USD	Flat to Short	\$1.2082								\$34,383	\$38,362	
1/31/2006	3:30:00 AM	AUD/USD	Flat to Long	\$0.7521								\$34,383	\$38,362	
2/1/2006	2:30:00 PM	AUD/USD	Long to Flat	\$0.7521	\$0.7525	\$0.0004	0.0000	0.0004	\$4.00			\$34,423	\$38,438	
2/1/2006	8:30:00 PM	AUD/USD	Flat to Short	\$0.7520								\$34,423	\$38,438	
2/3/2006	6:30:00 AM	AUD/USD	Short to Flat	\$0.7520	\$0.7526	(\$0.0006)	0.0000	(0.0006)	(\$6.00)			\$34,363	\$38,324	
2/3/2006	7:45:00 AM	EUR/CHF	Flat to Short	\$1.5541								\$34,363	\$38,324	
2/3/2006	3:00:00 PM	EUR/USD	Short to Flat	\$1.2082	\$1.2026	\$0.0056	0.0000	0.0056	\$56.00			\$34,923	\$39,388	
2/3/2006	3:00:00 PM	EUR/CHF	Short to Flat	\$1.5541	\$1.5571	(\$0.0030)	0.0000	(0.0030)	(\$23.46)			\$34,688	\$38,942	
Total week:												1.5%	\$305	\$580

2/6/2006	1:30:00 AM	EUR/GBP	Flat to Long	\$0.6831								\$34,688	\$38,942	
2/6/2006	2:15:00 AM	EUR/JPY	Flat to Short	\$142.5600								\$34,688	\$38,942	
2/7/2006	12:30:00 AM	EUR/JPY	Short to Flat	\$142.5600	\$142.4200	\$0.1400	0.0000	0.1400	\$11.74			\$34,806	\$39,165	
2/7/2006	4:45:00 AM	USD/JPY	Flat to Short	\$117.7500								\$34,806	\$39,165	
2/10/2006	3:00:00 PM	EUR/GBP	Long to Flat	\$0.6831	\$0.6820	(\$0.0011)	0.0000	(0.0011)	(\$19.05)			\$34,615	\$38,804	
2/10/2006	3:00:00 PM	USD/JPY	Short to Flat	\$117.7500	\$117.9300	(\$0.1800)	0.0000	(0.1800)	(\$15.10)			\$34,464	\$38,517	
Total week:												-1.1%	(\$224)	(\$426)

2/13/2006	5:00:00 AM	EUR/JPY	Flat to Short	\$140.4000								\$34,464	\$38,517	
2/13/2006	7:15:00 AM	GBP/CHF	Flat to Long	\$2.2763								\$34,464	\$38,517	
2/13/2006	9:00:00 AM	GBP/CHF	Long to Flat	\$2.2763	\$2.2777	\$0.0014	0.0000	0.0014	\$10.95			\$34,574	\$38,725	
2/13/2006	11:45:00 AM	USD/CAD	Flat to Long	\$1.1554								\$34,574	\$38,725	
2/13/2006	11:45:00 AM	EUR/JPY	Short to Flat	\$140.4000	\$140.1000	\$0.3000	0.0000	0.3000	\$25.16			\$34,825	\$39,203	
2/13/2006	5:00:00 PM	EUR/JPY	Flat to Short	\$140.1100								\$34,825	\$39,203	
2/13/2006	7:00:00 PM	EUR/JPY	Short to Flat	\$140.1100	\$139.9200	\$0.1900	0.0000	0.1900	\$15.93			\$34,985	\$39,505	
2/14/2006	1:00:00 PM	GBP/CHF	Flat to Short	\$2.2761								\$34,985	\$39,505	
2/15/2006	1:30:00 AM	USD/CAD	Long to Flat	\$1.1554	\$1.1542	(\$0.0012)	0.0000	(0.0012)	(\$9.75)			\$34,887	\$39,320	
2/15/2006	4:00:00 AM	GBP/CHF	Short to Flat	\$2.2701	\$2.2701	\$0.0000	0.0000	0.0000	\$0.00			\$34,887	\$39,320	
2/15/2006	5:15:00 AM	USD/CAD	Flat to Short	\$1.1541								\$34,887	\$39,320	
2/15/2006	11:00:00 AM	EUR/GBP	Flat to Short	\$0.6829								\$34,887	\$39,320	
2/17/2006	2:00:00 PM	USD/CAD	Short to Flat	\$1.1541	\$1.1521	\$0.0020	0.0000	0.0020	\$16.24			\$35,050	\$39,629	
2/17/2006	3:00:00 PM	EUR/GBP	Short to Flat	\$0.6829	\$0.6856	(\$0.0027)	0.0000	(0.0027)	(\$46.75)			\$34,582	\$38,741	
Total week:												0.6%	\$118	\$224

2/20/2006	10:30:00 AM	EUR/JPY	Flat to Long	\$141.2400								\$34,582	\$38,741	
2/20/2006	8:00:00 PM	EUR/JPY	Long to Flat	\$141.2400	\$141.2100	(\$0.0300)	0.0000	(0.0300)	(\$2.52)			\$34,557	\$38,693	
2/21/2006	2:45:00 AM	GBP/USD	Flat to Short	\$1.7426								\$34,557	\$38,693	
2/21/2006	5:45:00 AM	EUR/JPY	Flat to Long	\$141.5300								\$34,557	\$38,693	
2/21/2006	11:00:00 AM	GBP/USD	Short to Flat	\$1.7426	\$1.7430	(\$0.0004)	0.0000	(0.0004)	(\$4.00)			\$34,517	\$38,617	
2/21/2006	11:30:00 AM	EUR/GBP	Flat to Long	\$0.6830								\$34,517	\$38,617	
2/21/2006	12:00:00 PM	EUR/JPY	Long to Flat	\$141.5300	\$141.5600	\$0.0300	0.0000	0.0300	\$2.52			\$34,542	\$38,665	
2/21/2006	1:30:00 PM	EUR/CHF	Flat to Short	\$1.5580								\$34,542	\$38,665	
2/24/2006	9:00:00 AM	EUR/GBP	Long to Flat	\$0.6830	\$0.6802	(\$0.0028)	0.0000	(0.0028)	(\$48.48)			\$34,057	\$37,744	
2/24/2006	3:00:00 PM	EUR/CHF	Short to Flat	\$1.5580	\$1.5646	(\$0.0066)	0.0000	(0.0066)	(\$51.60)			\$33,541	\$36,763	
Total week:												-5.0%	(\$1,041)	(\$1,978)

2/27/2006	6:45:00 AM	GBP/USD	Flat to Short	1.7404								\$33,541	\$36,763	
2/27/2006	9:30:00 AM	GBP/USD	Short to Flat	1.7404	1.7401	0.0003	0.0000	0.0003	\$3.0000			\$33,571	\$36,817	
2/27/2006	3:30:00 PM	AUD/USD	Flat to Short	0.7372								\$33,571	\$36,817	
2/27/2006	6:00:00 PM	AUD/USD	Short to Flat	0.7372	0.7375	-0.0003	0.0000	(0.0003)	(\$3.0000)			\$33,541	\$36,763	
2/27/2006	6:30:00 PM	GBP/USD	Flat to Short	1.7395								\$33,541	\$36,763	
2/28/2006	5:15:00 AM	EUR/GBP	Flat to Long	0.6809								\$33,541	\$36,763	
3/3/2006	3:00:00 PM	EUR/GBP	Long to Flat	0.6809	0.6858	-0.0049	0.0000	-0.0049	\$84.8386			\$34,390	\$38,290	
3/3/2006	3:00:00 PM	GBP/USD	Short to Flat	1.7395	1.7537	-0.0142	0.0000	(0.0142)	(\$142.0000)			\$32,970	\$35,734	
Total week:												-2.8%	(\$572)	(\$1,029)

3/6/2006	3:30:00 AM	EUR/JPY	Flat to Long	\$141.0400								\$32,970	\$35,734	
3/6/2006	8:30:00 AM	EUR/GBP	Flat to Short	\$0.6852								\$32,970	\$35,734	
3/7/2006	4:00:00 PM	EUR/GBP	Short to Flat	\$0.6852	\$0.6847	\$0.0005	0.0000	0.0005	\$8.66			\$33,056	\$35,881	
3/7/2006	5:00:00 PM	USD/CHF	Flat to Long	\$1.3138								\$33,056	\$35,881	
3/10/2006	3:00:00 PM	EUR/JPY	Long to Flat	\$141.0400	\$141.7900	\$0.7500	0.0000	0.7500	\$62.90			\$33,685	\$36,951	
3/10/2006	3:00:00 PM	USD/CHF	Long to Flat	\$1.3134	\$1.3168	\$0.0034	0.0000	0.0034	\$26.58			\$33,951	\$37,403	
Total week:												4.7%	\$981	\$1,668

3/13/2006	2:15:00 PM	USD/CAD	Flat to Short	\$1.1586								\$33,951	\$37,403	
3/14/2006	5:45:00 AM	GBP/CHF	Flat to Short	\$2.2745								\$33,951	\$37,403	
3/14/2006	7:00:00 AM	GBP/CHF	Short to Flat	\$2.2747	\$2.2757	(\$0.0010)	0.0000	(0.0010)	(\$7.82)			\$33,873	\$37,262	
3/14/2006	7:30:00 AM	GBP/CHF	Flat to Short	\$2.2760								\$33,873	\$37,262	
3/15/2006	7:30:00 PM	USD/CAD	Short to Flat	\$1.1586	\$1.1554	\$0.0032	0.0000	0.0032	\$25.99			\$34,133	\$37,730	
3/17/2006	12:00:00 AM	GBP/CHF	Short to Flat	\$2.2760	\$2.2669	\$0.0091	0.0000	0.0091	\$71.15			\$34,844	\$39,010	
Total week:												4.3%	\$893	\$1,608

3/19/2006	7:30:00 PM	EUR/JPY	Flat to Short	\$141.3800								\$34,844	\$39,010	
3/19/2006	8:45:00 PM	USD/JPY	Flat to Short	\$116.2700								\$34,844	\$39,010	
3/21/2006	9:00:00 AM	USD/JPY	Short to Flat	\$116.2700	\$116.4850	(\$0.2150)	0.0000	(0.2150)	(\$18.03)			\$34,664	\$38,668	
3/21/2006	2:00:00 PM	GBP/CHF	Flat to Long	\$2.2735								\$34,664	\$38,668	
3/22/2006	3:00:00 PM	EUR/JPY	Short to Flat	\$141.3800	\$141.2100	\$0.1700	0.0000	0.1700	\$14.26			\$34,806	\$38,939	
3/24/2006	12:45:00 PM	GBP/CHF	Long to Flat	\$2.2735	\$2.2824	\$0.0089	0.0000	0.0089	\$69.59			\$35,502	\$40,261	
Total week:												3.2%	\$658	\$1,250

3/26/2006	9:00:00 PM	GBP/CHF	Flat to Long	\$2.2857								\$35,502	\$40,261	
3/26/2006	11:00:00 PM	GBP/CHF	Long to Flat	\$2.2847	\$2.2840	(\$0.0007)	0.0000	(0.0007)	(\$5.47)			\$35,448	\$40,151	
3/27/2006	12:15:00 AM	USD/CAD	Flat to Long	\$1.1682								\$35,448	\$40,151	
3/27/2006	11:00:00 AM	GBP/CHF	Flat to Long	\$2.2867								\$35,448	\$40,151	
3/27/2006	8:30:00 PM	GBP/CHF	Long to Flat	\$2.2867	\$2.2863	(\$0.0004)	0.0000	(0.0004)	(\$3.13)			\$35,416	\$40,089	
3/27/2006	11:15:00 PM	GBP/CHF	Flat to Long	\$2.2884	\$2.2649	(\$0.0235)	Open	(0.0235)	(\$183.74)			\$33,579	\$36,414	
3/29/2006	2:15:00 AM	USD/CAD	Long to Flat	\$1.1682	\$1.1719	\$0.0037	0.0000	0.0037	\$30.05			\$33,879	\$37,015	
3/30/2006	8:00:00 AM	AUD/USD	Flat to Long	\$0.7126	\$0.7161	\$0.0035	Open	0.0035	\$35.00			\$34,229	\$37,715	
Total week:												-6.3%	(\$1,273)	(\$2,546)

"While every effort is made to evaluate the actual experience of subscribers, most performance figures must be considered hypothetical, and past results are no guarantees of future performance. Hypothetical or simulated performance results have certain inherent limitations. Unlike an actual performance record, simulated results do not represent actual trading. Also, since the trades have not actually been executed, the results may have under- or over-compensated for the impact, if any, of certain market factors, such as lack of liquidity. Simulated trading programs in general are also subject to the fact that they are designed with the benefit of hindsight. No representation is being made that any account will or is likely to achieve profits or losses similar to those shown.

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