

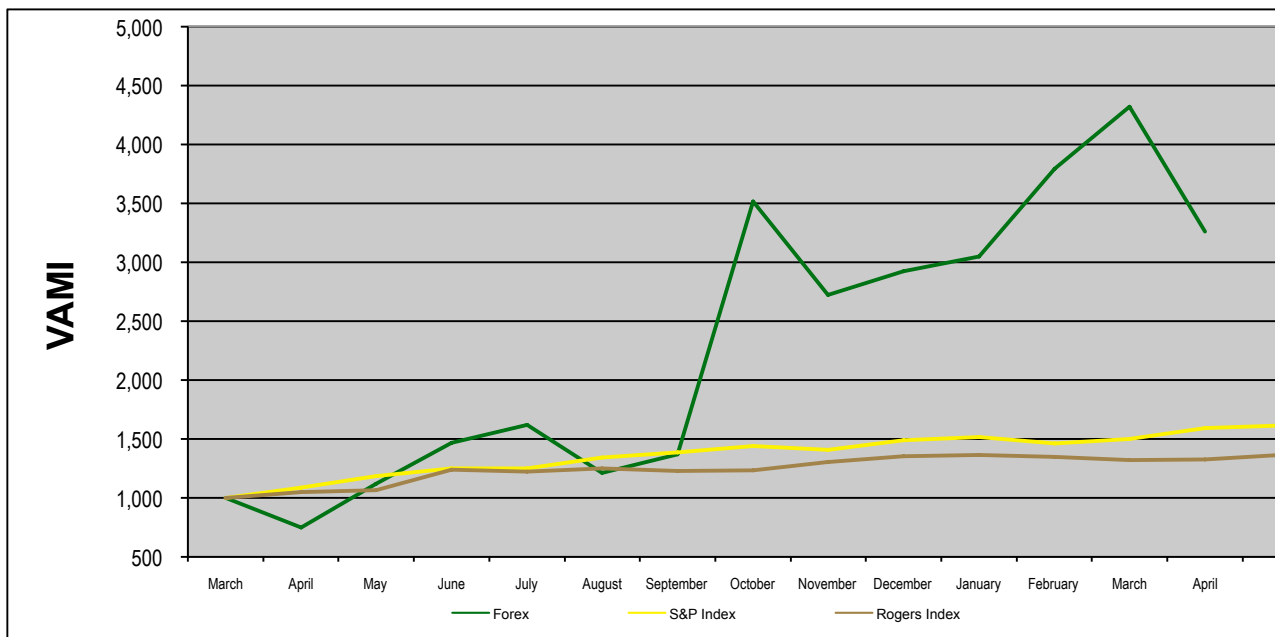
Forex Performance - APR 2010

As of May 1, 2010

US Dollars

Period Ending	Beginning Equity	Deposits (Withdrawals)	Profit (loss) from trading	Incentive Fees Paid	Interest Income	Ending balance Before fees	Net Performance	Adjusted Ending Equity	Monthly % return	VAMI
30-Apr-09	\$20,000.00	\$0.00	-\$5,016.75			\$14,983.25	-\$5,016.75	\$14,983.25	-25.08%	1000
31-May-09	\$14,983.25	\$0.00	\$7,389.05			\$22,372.30	\$7,389.05	\$22,372.30	49.32%	1119
30-Jun-09	\$22,372.30	\$0.00	\$6,939.55			\$29,311.85	\$6,939.55	\$29,311.85	31.02%	1466
31-Jul-09	\$29,311.85	\$0.00	\$3,044.82			\$32,356.67	\$3,044.82	\$32,356.67	10.39%	1618
31-Aug-09	\$32,356.67	\$0.00	-\$8,081.25			\$24,275.42	-\$8,081.25	\$24,275.42	-24.98%	1214
30-Sep-09	\$24,275.42	\$0.00	\$3,148.92			\$27,424.34	\$3,148.92	\$27,424.34	12.97%	1371
31-Oct-09	\$27,424.34	\$0.00	\$42,871.98			\$70,296.32	\$42,871.98	\$70,296.32	156.33%	3515
30-Nov-09	\$70,296.32	\$0.00	-\$15,856.75			\$54,439.57	-\$15,856.75	\$54,439.57	-22.56%	2722
31-Dec-09	\$54,439.57	\$0.00	\$4,077.66			\$58,517.23	\$4,077.66	\$58,517.23	7.49%	2926
31-Jan-10	\$58,517.23	\$0.00	\$2,448.65			\$60,965.88	\$2,448.65	\$60,965.88	4.18%	3048
28-Feb-10	\$60,965.88	\$0.00	\$14,859.56			\$75,825.44	\$14,859.56	\$75,825.44	24.37%	3791
31-Mar-10	\$75,825.44	\$0.00	\$10,573.19			\$86,398.63	\$10,573.19	\$86,398.63	13.94%	4320
30-Apr-10	\$86,398.63	\$0.00	-\$21,166.58			\$65,232.05	-\$21,166.58	\$65,232.05	-24.50%	3262

RETURN		RISK		EFFICIENCY	
since inception	226.16%	monthly std deviation	48.2%	sharpe ratio	0.061
annualised geometric YTD	226.4%	max. initial risk per trade	5.00%	mar ratio	9.03
3-mth rolling	-59.39%	typical margin to equity	50.00%	correlation to S&P	0.90
6-mth rolling	-14.00%	maximum drawdown	25.08%	correlation to Rogers Index	0.87
1-yr rolling	335.81%	maximum time off-peak	2-months		
average monthly	16.38%	skewness	2.21		
highest monthly	156.3%	kurtosis	6.21		
lowest monthly	-25.1%				
% of positive months	69.23%				



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