

	1 Year	4 Years
% Winning Trades	72.48%	71.24%
Expectancy	25.15%	21.69%
Average monthly return	5.39%	4.91%
Median monthly return	4.93%	4.97%
% Winning Months	91.67%	85.42%
Max Consecutive Winning Months	10	20
Max Consecutive Losing Months	2	1
Best month	13.91% (March)	14.06% (Oct 2010)
Worst month	-0.69% (July 2011)	-4.99% (April 2009)
Worst drawdown	-4.68% (January 2012)	-8.62% (May 2009)
Longest drawdown	21 days (Nov 2011)	162 days (Jul-Dec 2008)