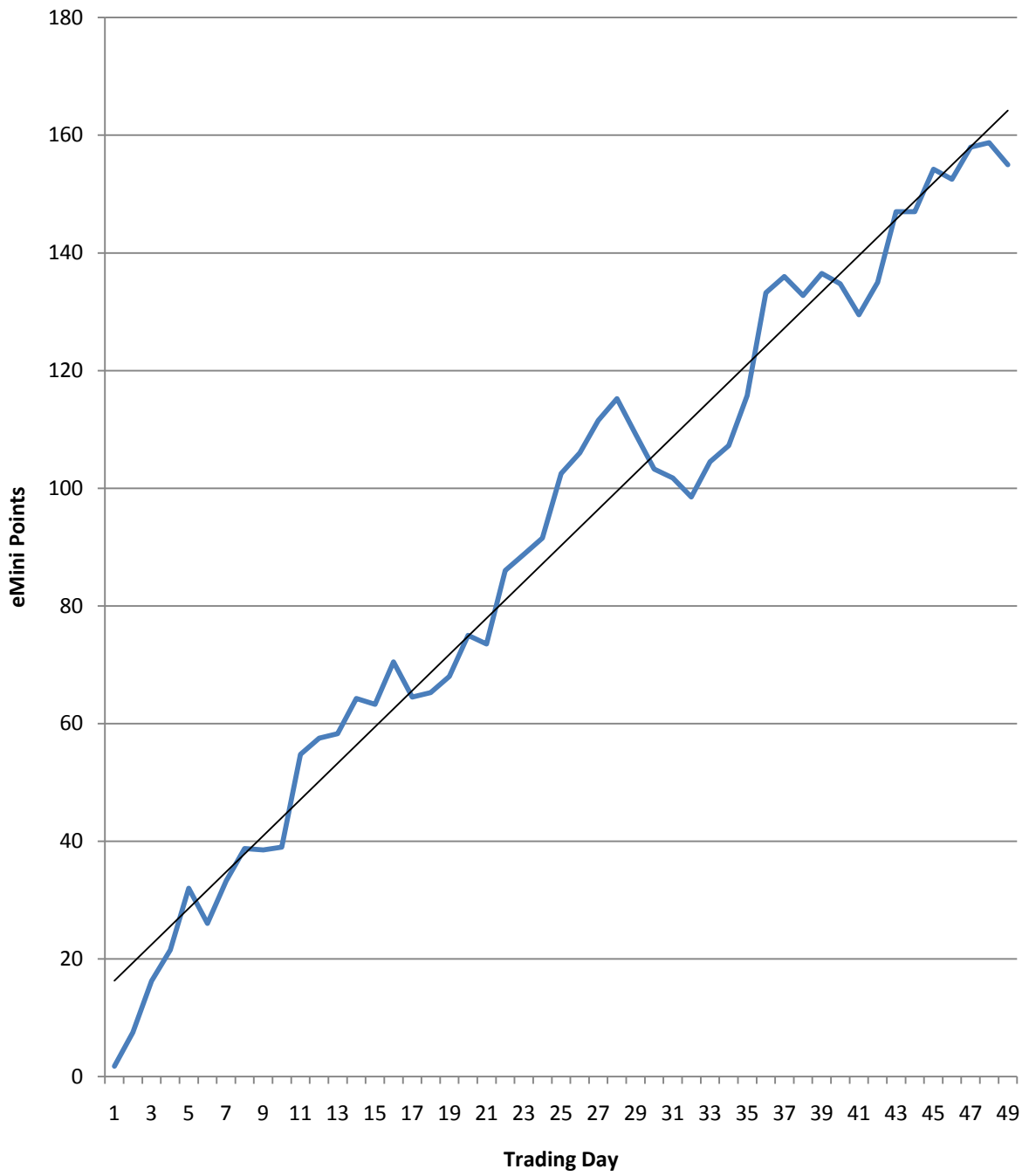


Date	cRSI Length	ICTA Result	Equity ICTA
October 11, 2010	11	1.75	1.75
October 12, 2010	12	5.75	7.5
October 13, 2010	5	8.75	16.25
October 14, 2010	7	5.25	21.5
October 15, 2010	10	10.5	32
October 18, 2010	9	-6	26
October 19, 2010	9	7.25	33.25
October 20, 2010	8	5.5	38.75
October 21, 2010	8	-0.25	38.5
October 22, 2010	7	0.5	39
October 25, 2010	7	15.75	54.75
October 26, 2010	22	2.75	57.5
October 27, 2010	10	0.75	58.25
October 28, 2010	10	6	64.25
October 29, 2010	12	-1	63.25
November 1, 2010	9	7.25	70.5
November 2, 2010	19	-6	64.5
November 3, 2010	10 (20)	0.75	65.25
November 4, 2010	10	2.75	68
November 5, 2010	8	7	75
November 8, 2010	8	-1.5	73.5
November 9, 2010	7	12.5	86
November 10, 2010	10	2.75	88.75
November 11, 2010	14	2.75	91.5
November 12, 2010	5	11	102.5
November 15, 2010	6	3.5	106
November 16, 2010	8	5.5	111.5
November 17, 2010	6	3.75	115.25
November 18, 2010	10 (20)	-6	109.25
November 19, 2010	19	-6	103.25
November 22, 2010	6	-1.5	101.75
November 23, 2010	5	-3.25	98.5
November 24, 2010	10	6	104.5
November 26, 2010	5	2.75	107.25
November 29, 2010	11	8.5	115.75
November 30, 2010	20 (10)	17.5	133.25
December 1, 2010	9	2.75	136
December 2, 2010	9	-3.25	132.75
December 3, 2010	9	3.75	136.5
December 6, 2010	7	-1.75	134.75
December 7, 2010	7	-5.25	129.5
December 8, 2010	5	5.5	135
December 9, 2010	10	12	147
December 10, 2010	12	0	147
December 13, 2010	12	7.25	154.25
December 14, 2010	10	-1.75	152.5
December 15, 2010	10	5.5	158
December 16, 2010	10	0.75	158.75
December 17, 2010	9	-3.75	155

ICTA - Equity Curve

Model Type: "Rosow I"
October 11 - December 17 2010



Value	Result
Percent Profitable	71%
Win/Loss Ratio	1.71
Profit Factor	4.28
Avg trades per day	3

Total days traded	49
positive days	35
negative days	14
Total points traded	155
Total Profit	202.25
Total Loss	-47.25
Avg profit	5.7785
Avg loss	-3.375