

BACKTESTING RESULTS

BarroMetrics

RAY BARRO TRADING GROUP

Trades tested:	1328
Markets Tested:	\$&P, Gold, Majors FX, US 30 year
Starting equity:	\$30,000
Period Tested:	5 years
Median Drawdown	13.1%
Worst Drawdown	22.8%
Median Return p.a.	27.0%
Max Return	43.0%
Worst Return	15.0%
Losing Years	1
Return/DDD	3.09:1
AvgLoss	\$823.00
AvgGain	\$360.00
Win Rate	57.50%
Loss Rate	42.50%
Max Consecutive losses	5.0 (in line with theoretical loss)