SCT Capital - AQT Program :: Historical Returns : 20-Aug-09 to 23-Jun-11

Statistical Analysis

dbSelect Account Returns	
Last Month	2.20%
Since Inception on dbSelect	13.03%

Trading Strategy Returns	
Compounded Annual Return	6.88%
Cumulative Return	13.03%
Trailing 12 months	9.22%
Trailing 3 years	13.03%
Largest Monthly Gain	4.97%
Largest Monthly Loss	-3.71%
% Positive Months	60.87%
% Negative Months	39.13%

Risk	
Annualised Volatility since Inception	9.07%
Volatility trailing 12 months	8.05%
Sharpe Ratio since Inception	0.76
Sortino Ratio since Inception	1.11
Max Drawdown Trailing 12 months	4.22%
Return / Max Drawdown	1.63

Gross Return : 20-Aug-09 to 23-Jun-11

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	FY
2009								0.86%	2.51%	-1.59%	1.64%	-0.77%	**2.63%**
2010	-3.71%	4.97%	-0.04%	3.41%	-3.60%	-0.99%	1.67%	0.52%	-1.09%	1.62%	0.69%	3.03%	**6.29%**
2011	-1.51%	0.48%	-1.04%	3.49%	0.04%	2.20%							**3.62%**

**Jun 2011 is MTD value, calculated from last index business day of previous month to current business day*

**FY 2011 is YTD value, calculated from year to current business day*

Note: DBIQ values on index.db.com is different as it interpolates to last day of month, regardless of whether it is a business day