

**Platinum Demo Fund**  
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 United States of America  
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## Fund statistics

January 01, 2004 - June 30, 2004

Period	Fund Performance	Market Performance (Standard and Poor's 500)
01/01/2004 - 01/31/2004	1.60%	1.73%
02/01/2004 - 02/29/2004	2.70%	1.22%
03/01/2004 - 03/31/2004	0.09%	-1.64%
04/01/2004 - 04/30/2004	-4.92%	-1.68%
05/01/2004 - 05/31/2004	-2.29%	1.21%
06/01/2004 - 06/30/2004	-0.61%	1.80%

### Quantitative statistics

Standard deviation:	<b>2.75</b>
Correlation:	<b>0.44</b>
Beta (Standard and Poor's 500):	<b>0.88</b>
Alpha (Standard and Poor's 500):	<b>-0.96</b>
Sharpe ratio (Risk-free return=3.50):	<b>-1.05</b>
Sortino ratio (MAR=3.50):	<b>-0.60</b>
Treynor ratio:	<b>-8.06</b>
R:	<b>0.52</b>
R Squared:	<b>0.44</b>

### Fund performance

Highest 12 month return:	<b>-3.56</b>
Lowest 12 month return:	<b>-3.56</b>
Average annual return:	<b>-7.13</b>
Average monthly return:	<b>-0.59</b>
Highest monthly return:	<b>2.70</b>
Lowest monthly return:	<b>-4.92</b>
Average gain:	<b>1.47</b>
Average loss:	<b>-2.61</b>
Cumulative return:	<b>-3.56</b>
Composite monthly return:	<b>-0.60</b>
Longest losing streak:	<b>3</b>
Maximum drawdown:	<b>-7.67</b>