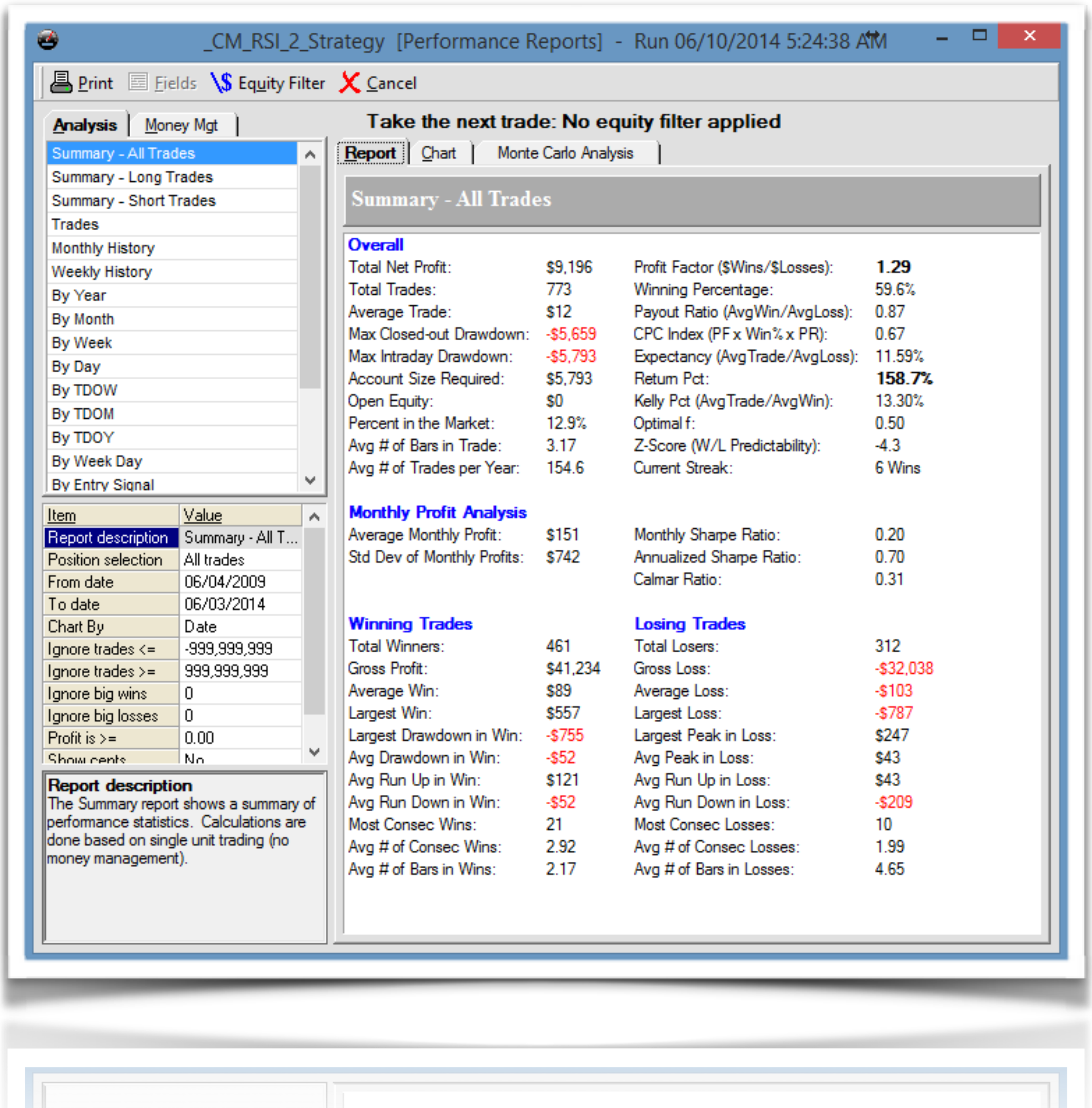
DISCLAIMER:

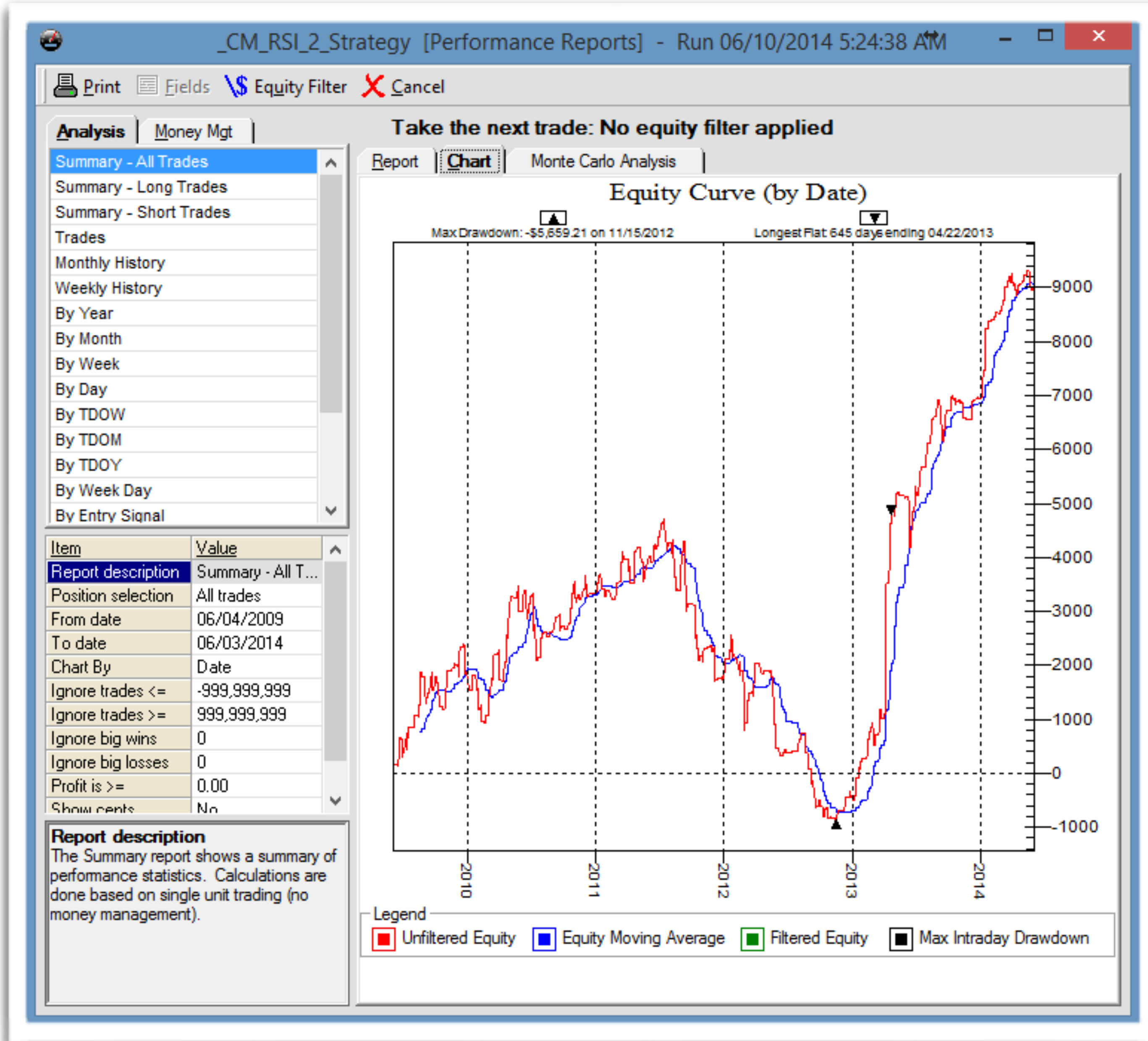
This is ONLY A Theoretical Example For Information Purposes Only.

You Should Always Do Your OWN Research and Consult A Registered Financial Representative Before Trading!!

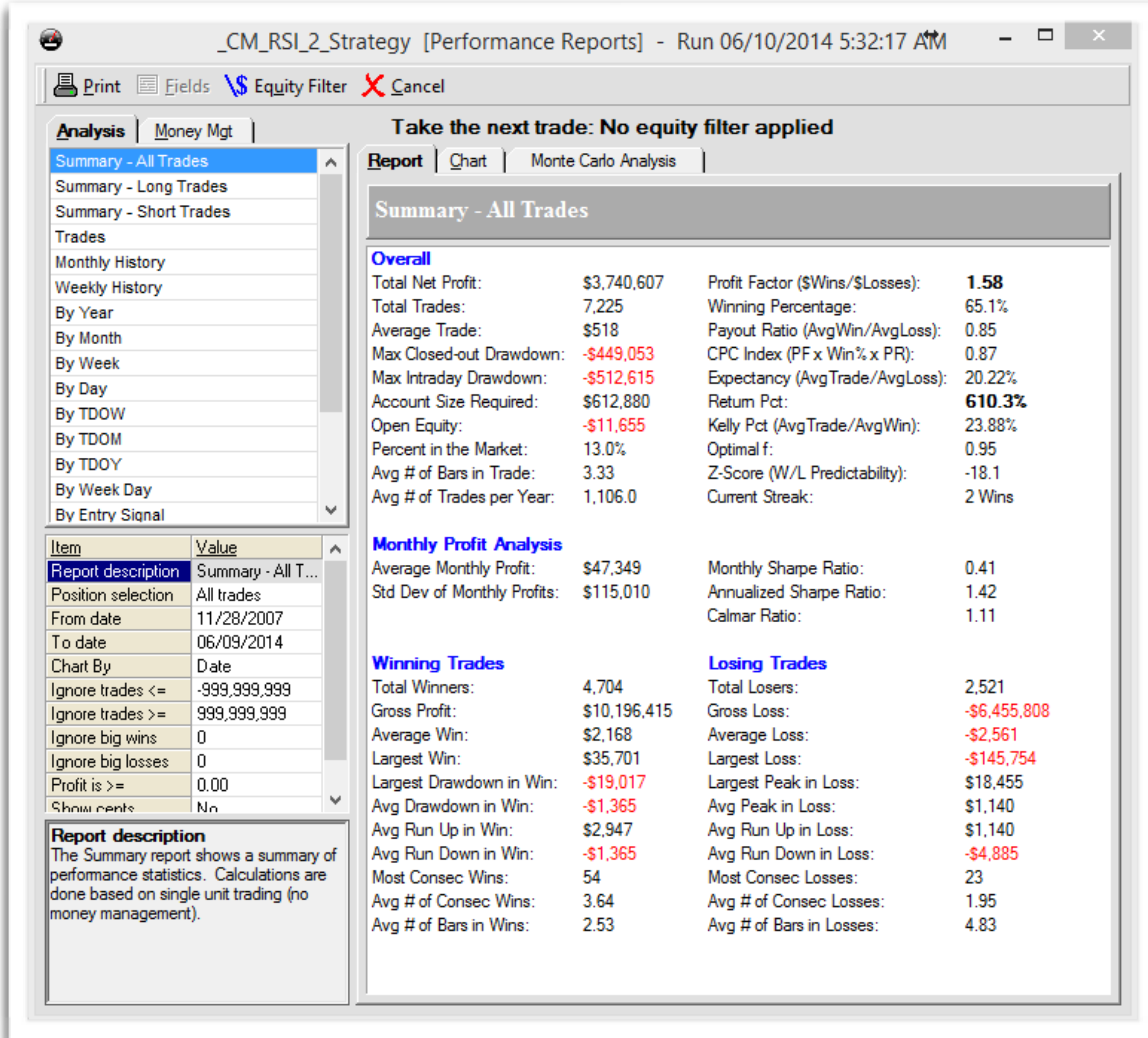
Major Forex Symbols (12 Pairs) Last 5 Years. The Total Net Profit is in Pips…so strategy made a total of 9,196 Pips…



Equity Graph for Major Forex Symbols Last 5 Years.



S&P 100 From 11-28-2007 - 6/09/2014. Assuming Taking ALL Trades in 100 Share Blocks.



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Print | Fields | Equity Filter | Cancel

Analysis | Money Mgt

Take the next trade: No equity filter applied

Summary - All Trades
Summary - Long Trades
Summary - Short Trades
Trades
Monthly History
Weekly History
By Year
By Month
By Week
By Day
By TDOW
By TDOM
By TDOY
By Week Day
By Entry Signal

Item	Value
Report description	Summary - All T...
Position selection	All trades
From date	11/28/2007
To date	06/09/2014
Chart By	Date
Ignore trades <=	-999,999,999
Ignore trades >=	999,999,999
Ignore big wins	0
Ignore big losses	0
Profit is >=	0.00
Show cents	No

Report description
The Summary report shows a summary of performance statistics. Calculations are done based on single unit trading (no money management).

Report | Chart | Monte Carlo Analysis

Summary - All Trades

Overall

Total Net Profit:	$3,740,607	Profit Factor ($Wins/$Losses):	**1.58**
Total Trades:	7,225	Winning Percentage:	65.1%
Average Trade:	$518	Payout Ratio (AvgWin/AvgLoss):	0.85
Max Closed-out Drawdown:	-$449,053	CPC Index (PF x Win% x PR):	0.87
Max Intraday Drawdown:	-$512,615	Expectancy (AvgTrade/AvgLoss):	20.22%
Account Size Required:	$612,880	Return Pct:	**610.3%**
Open Equity:	-$11,655	Kelly Pct (AvgTrade/AvgWin):	23.88%
Percent in the Market:	13.0%	Optimal f:	0.95
Avg # of Bars in Trade:	3.33	Z-Score (W/L Predictability):	-18.1
Avg # of Trades per Year:	1,106.0	Current Streak:	2 Wins

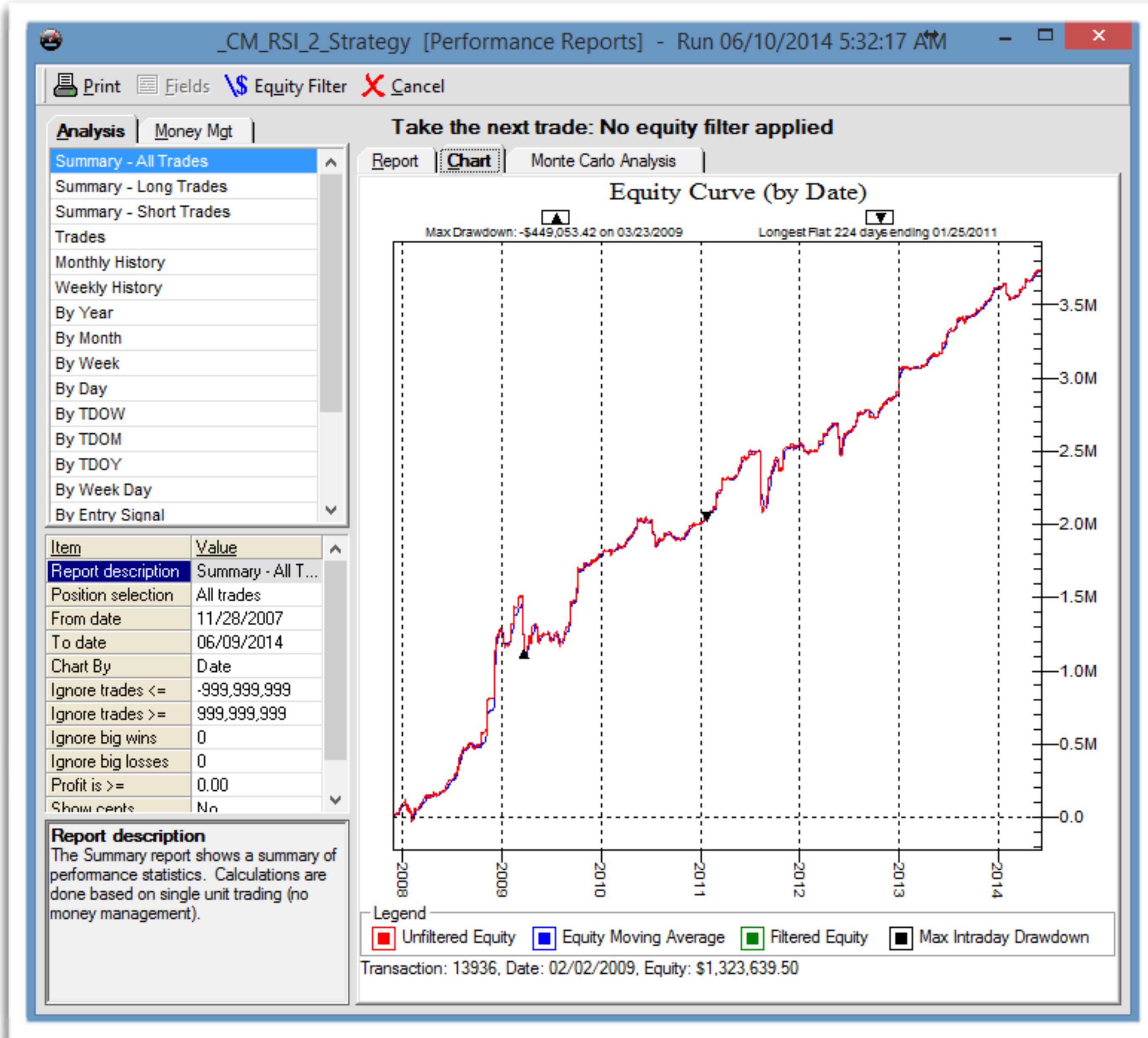
Monthly Profit Analysis

Average Monthly Profit:	$47,349	Monthly Sharpe Ratio:	0.41
Std Dev of Monthly Profits:	$115,010	Annualized Sharpe Ratio:	1.42
		Calmar Ratio:	1.11

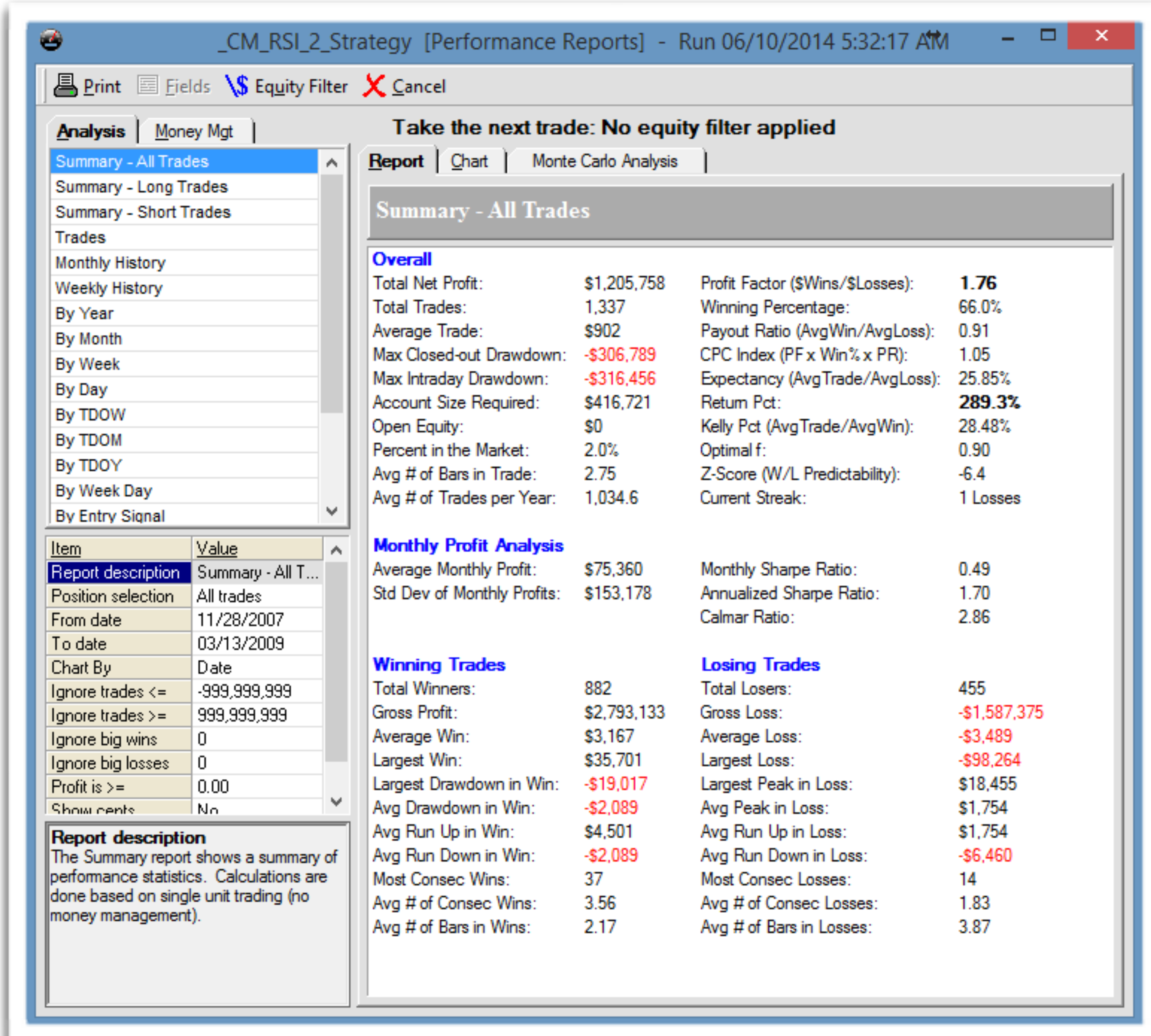
Winning Trades / Losing Trades

Winning Trades		Losing Trades	
Total Winners:	4,704	Total Losers:	2,521
Gross Profit:	$10,196,415	Gross Loss:	-$6,455,808
Average Win:	$2,168	Average Loss:	-$2,561
Largest Win:	$35,701	Largest Loss:	-$145,754
Largest Drawdown in Win:	-$19,017	Largest Peak in Loss:	$18,455
Avg Drawdown in Win:	-$1,365	Avg Peak in Loss:	$1,140
Avg Run Up in Win:	$2,947	Avg Run Up in Loss:	$1,140
Avg Run Down in Win:	-$1,365	Avg Run Down in Loss:	-$4,885
Most Consec Wins:	54	Most Consec Losses:	23
Avg # of Consec Wins:	3.64	Avg # of Consec Losses:	1.95
Avg # of Bars in Wins:	2.53	Avg # of Bars in Losses:	4.83

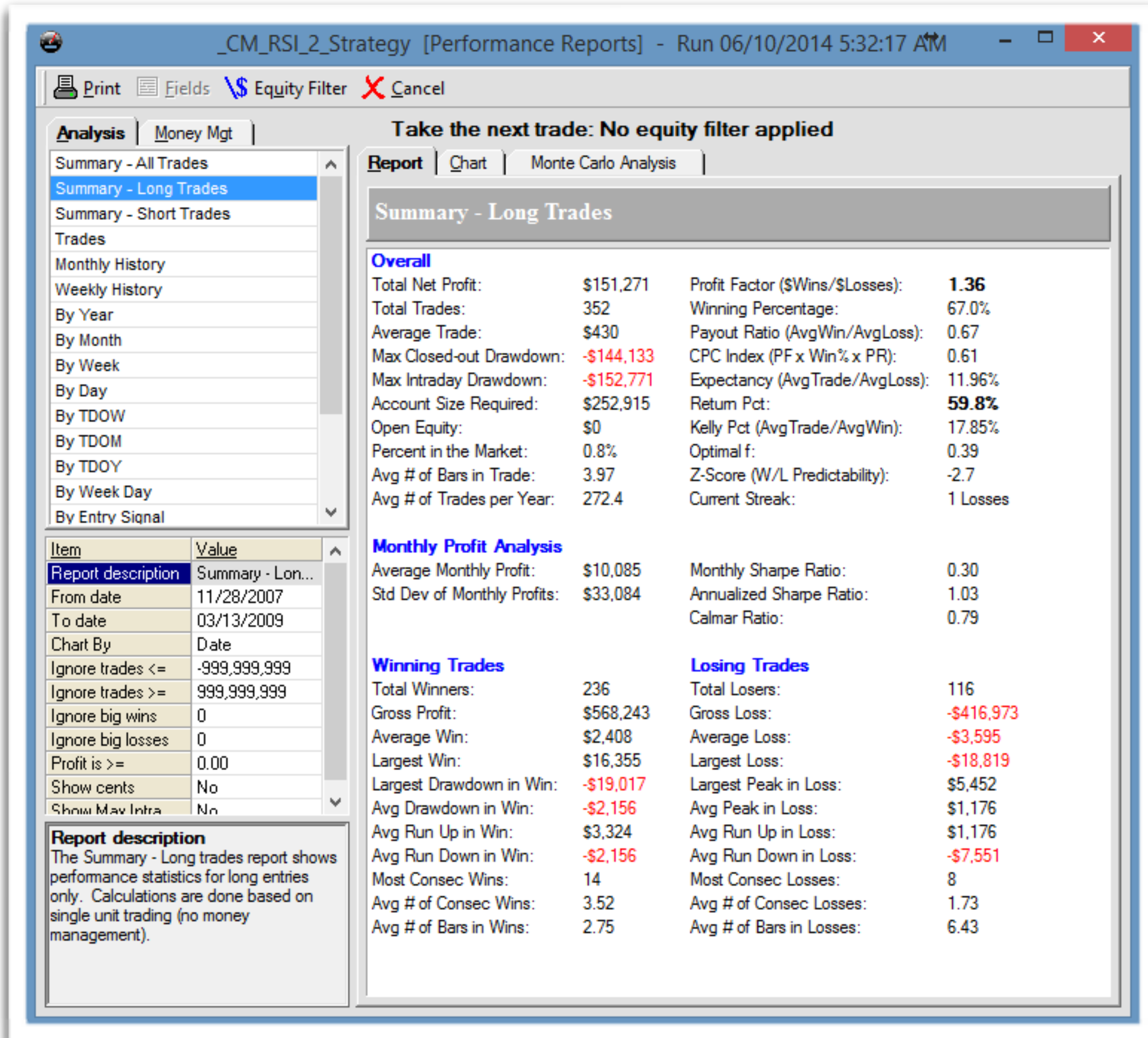
Equity Graph for S&P 100. Parameters from above.



S&P 100 Bear Market Example. 11/28/2007 - 3/13/2009 - All Trades



S&P 100 Bear Market Example. 11/28/2007 - 3/13/2009 - LONG Trades



Item	Value
Report description	Summary - Lon...
From date	11/28/2007
To date	03/13/2009
Chart By	Date
Ignore trades <=	-999,999,999
Ignore trades >=	999,999,999
Ignore big wins	0
Ignore big losses	0
Profit is >=	0.00
Show cents	No
Show Max Intra	No

Report description
The Summary - Long trades report shows performance statistics for long entries only. Calculations are done based on single unit trading (no money management).

Summary - Long Trades

Overall

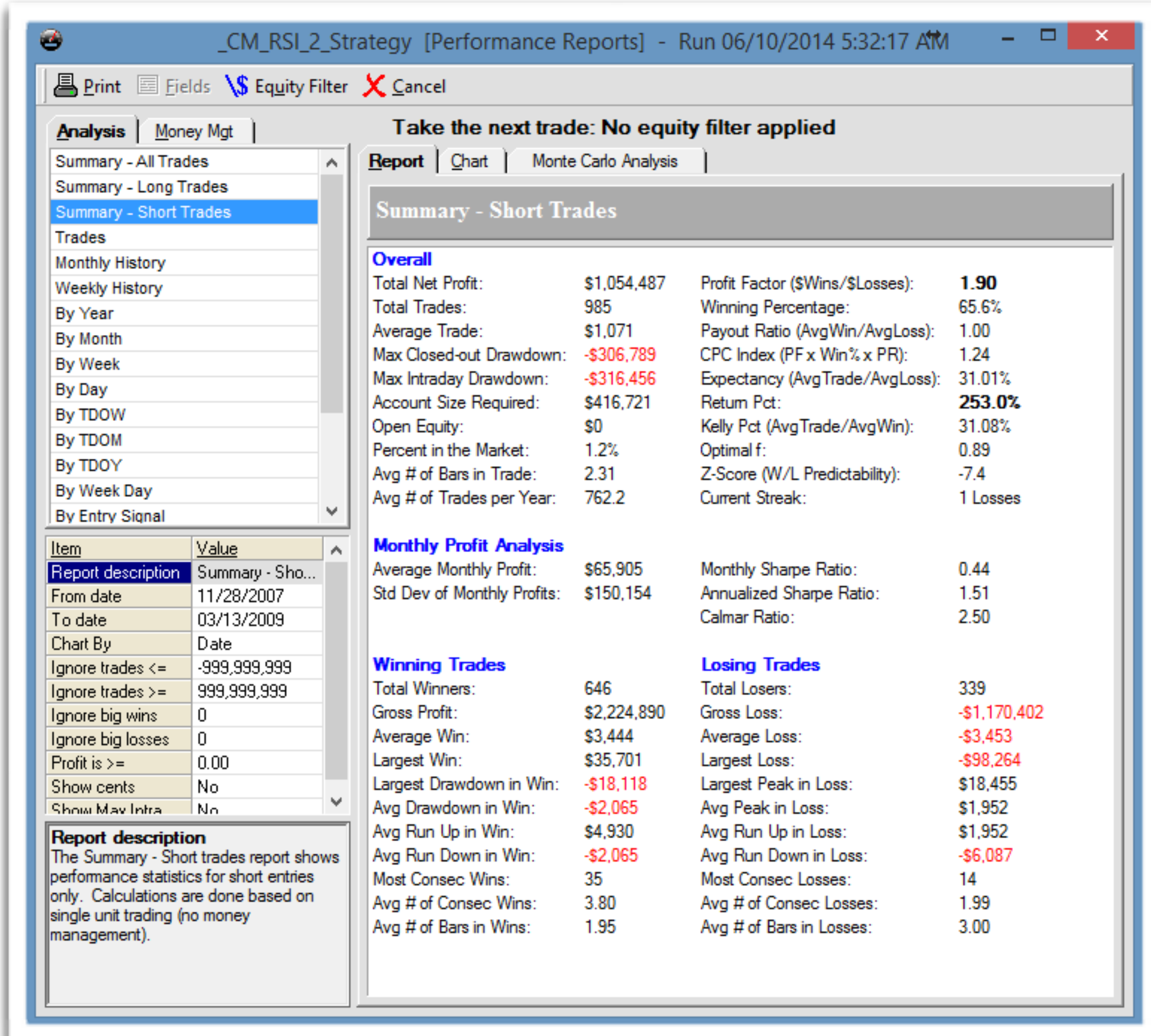
Total Net Profit:	$151,271	Profit Factor ($Wins/$Losses):	**1.36**
Total Trades:	352	Winning Percentage:	67.0%
Average Trade:	$430	Payout Ratio (AvgWin/AvgLoss):	0.67
Max Closed-out Drawdown:	-$144,133	CPC Index (PF x Win% x PR):	0.61
Max Intraday Drawdown:	-$152,771	Expectancy (AvgTrade/AvgLoss):	11.96%
Account Size Required:	$252,915	Return Pct:	**59.8%**
Open Equity:	$0	Kelly Pct (AvgTrade/AvgWin):	17.85%
Percent in the Market:	0.8%	Optimal f:	0.39
Avg # of Bars in Trade:	3.97	Z-Score (W/L Predictability):	-2.7
Avg # of Trades per Year:	272.4	Current Streak:	1 Losses

Monthly Profit Analysis

Average Monthly Profit:	$10,085	Monthly Sharpe Ratio:	0.30
Std Dev of Monthly Profits:	$33,084	Annualized Sharpe Ratio:	1.03
		Calmar Ratio:	0.79

Winning Trades		**Losing Trades**	
Total Winners:	236	Total Losers:	116
Gross Profit:	$568,243	Gross Loss:	-$416,973
Average Win:	$2,408	Average Loss:	-$3,595
Largest Win:	$16,355	Largest Loss:	-$18,819
Largest Drawdown in Win:	-$19,017	Largest Peak in Loss:	$5,452
Avg Drawdown in Win:	-$2,156	Avg Peak in Loss:	$1,176
Avg Run Up in Win:	$3,324	Avg Run Up in Loss:	$1,176
Avg Run Down in Win:	-$2,156	Avg Run Down in Loss:	-$7,551
Most Consec Wins:	14	Most Consec Losses:	8
Avg # of Consec Wins:	3.52	Avg # of Consec Losses:	1.73
Avg # of Bars in Wins:	2.75	Avg # of Bars in Losses:	6.43

S&P 100 Bear Market Example. 11/28/2007 - 3/13/2009 - SHORT Trades



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Print | Fields | Equity Filter | Cancel

Analysis | Money Mgt

- Summary - All Trades
- Summary - Long Trades
- Summary - Short Trades
- Trades
- Monthly History
- Weekly History
- By Year
- By Month
- By Week
- By Day
- By TDOW
- By TDOM
- By TDOY
- By Week Day
- By Entry Signal

Item	Value
Report description	Summary - Sho...
From date	11/28/2007
To date	03/13/2009
Chart By	Date
Ignore trades <=	-999,999,999
Ignore trades >=	999,999,999
Ignore big wins	0
Ignore big losses	0
Profit is >=	0.00
Show cents	No
Show Max Intra	No

Report description
The Summary - Short trades report shows performance statistics for short entries only. Calculations are done based on single unit trading (no money management).

Take the next trade: No equity filter applied

Report | Chart | Monte Carlo Analysis

Summary - Short Trades

Overall

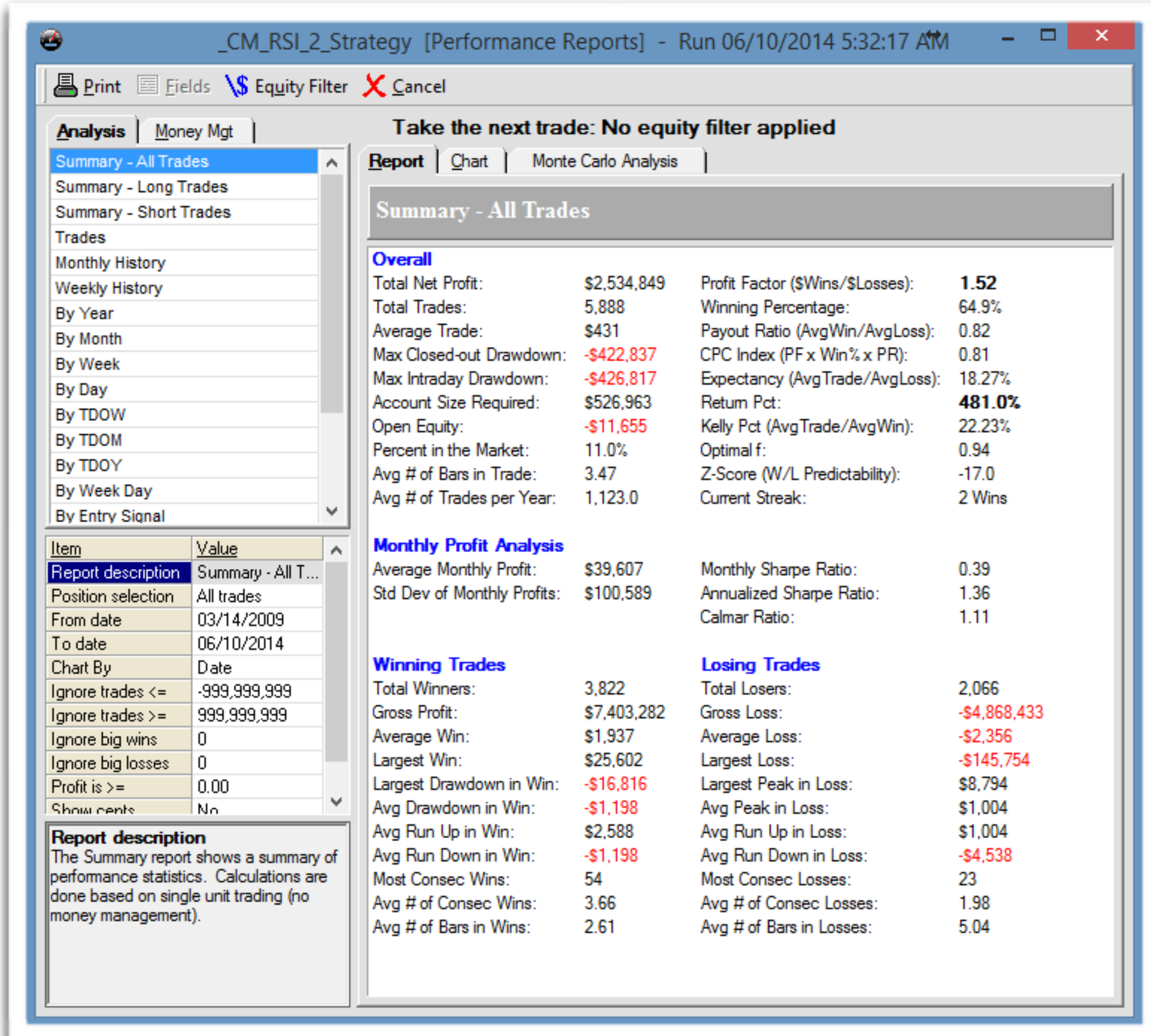
Total Net Profit:	$1,054,487	Profit Factor ($Wins/$Losses):	**1.90**
Total Trades:	985	Winning Percentage:	65.6%
Average Trade:	$1,071	Payout Ratio (AvgWin/AvgLoss):	1.00
Max Closed-out Drawdown:	-$306,789	CPC Index (PF x Win% x PR):	1.24
Max Intraday Drawdown:	-$316,456	Expectancy (AvgTrade/AvgLoss):	31.01%
Account Size Required:	$416,721	Return Pct:	**253.0%**
Open Equity:	$0	Kelly Pct (AvgTrade/AvgWin):	31.08%
Percent in the Market:	1.2%	Optimal f:	0.89
Avg # of Bars in Trade:	2.31	Z-Score (W/L Predictability):	-7.4
Avg # of Trades per Year:	762.2	Current Streak:	1 Losses

Monthly Profit Analysis

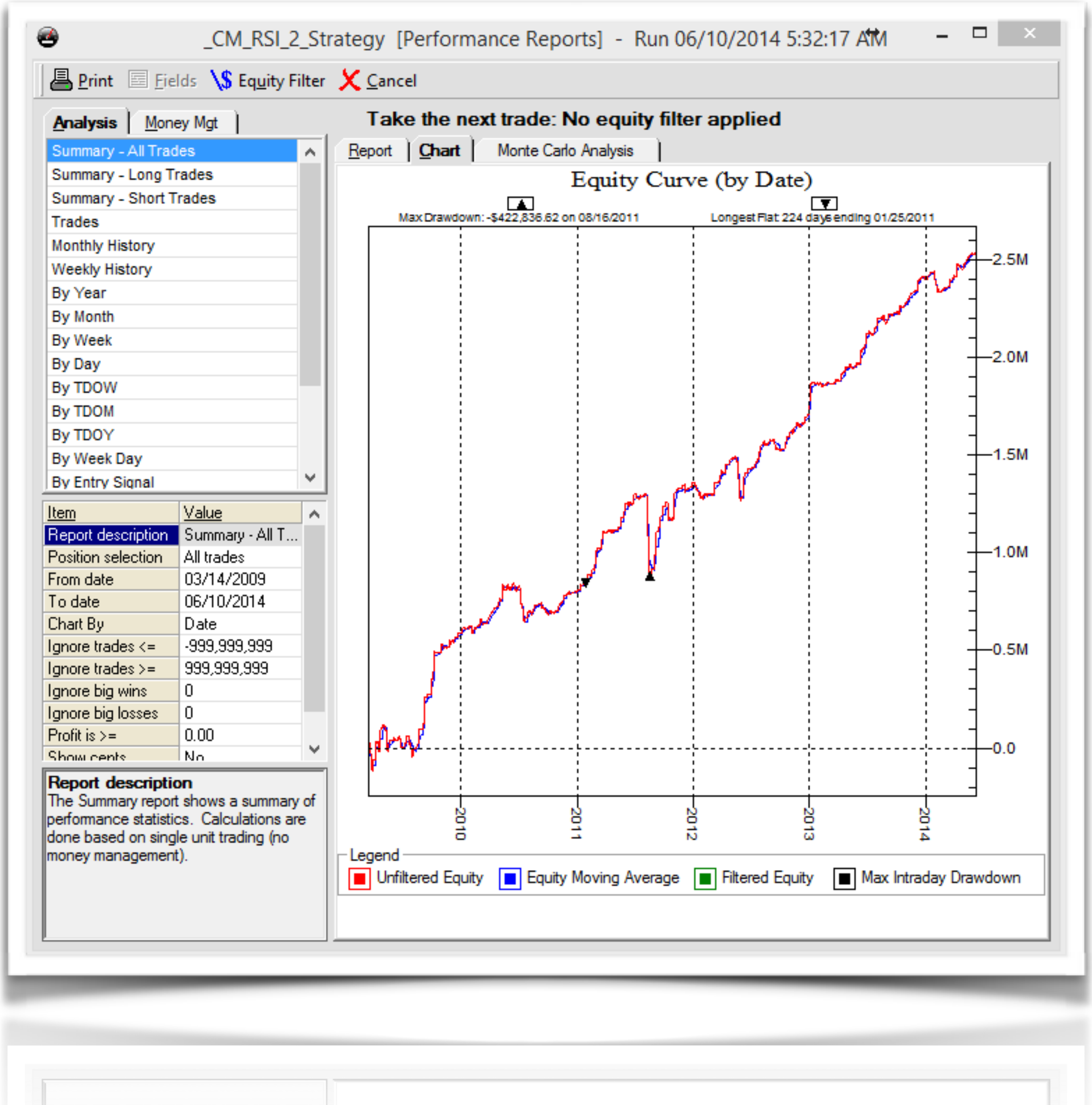
Average Monthly Profit:	$65,905	Monthly Sharpe Ratio:	0.44
Std Dev of Monthly Profits:	$150,154	Annualized Sharpe Ratio:	1.51
		Calmar Ratio:	2.50

Winning Trades		Losing Trades	
Total Winners:	646	Total Losers:	339
Gross Profit:	$2,224,890	Gross Loss:	-$1,170,402
Average Win:	$3,444	Average Loss:	-$3,453
Largest Win:	$35,701	Largest Loss:	-$98,264
Largest Drawdown in Win:	-$18,118	Largest Peak in Loss:	$18,455
Avg Drawdown in Win:	-$2,065	Avg Peak in Loss:	$1,952
Avg Run Up in Win:	$4,930	Avg Run Up in Loss:	$1,952
Avg Run Down in Win:	-$2,065	Avg Run Down in Loss:	-$6,087
Most Consec Wins:	35	Most Consec Losses:	14
Avg # of Consec Wins:	3.80	Avg # of Consec Losses:	1.99
Avg # of Bars in Wins:	1.95	Avg # of Bars in Losses:	3.00

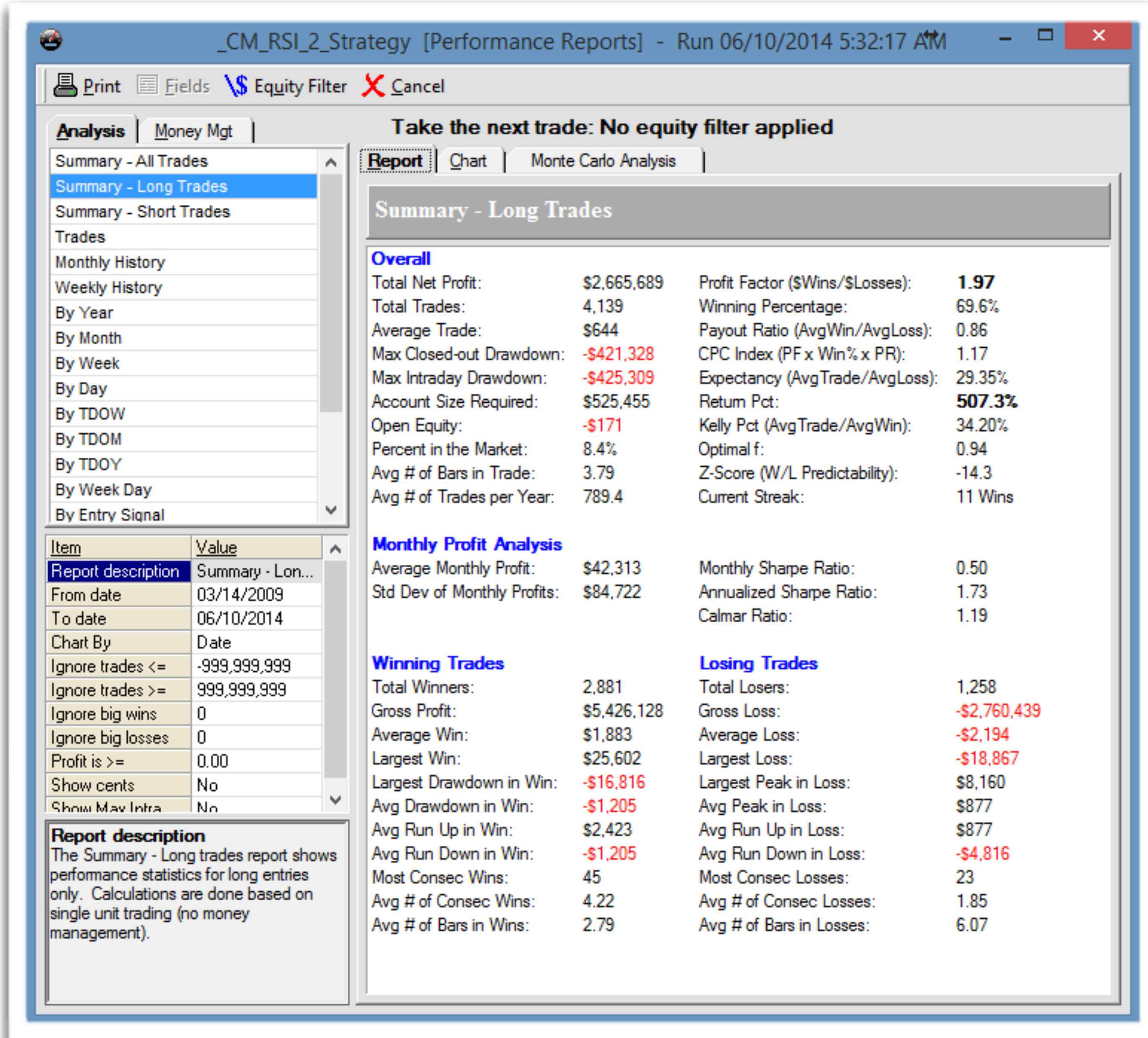
S&P 100 Bull Market Example - 3/14/2009 - 6-09-2014 - All Trades



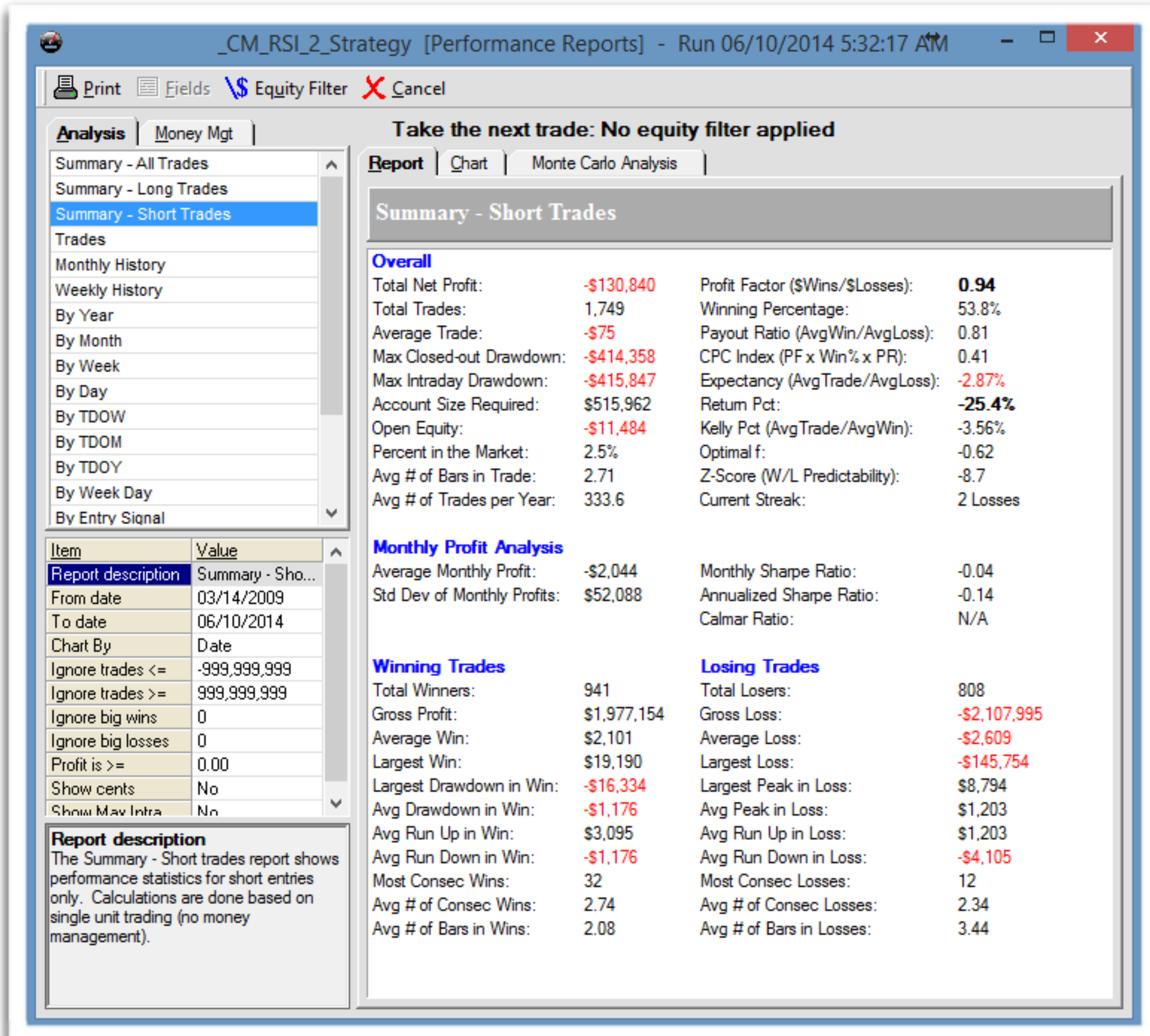
S&P 100 Bull Market Example - 3/14/2009 - 6-09-2014 - All Trades - Equity Graph



S&P 100 Bull Market Example - 3/14/2009 - 6-09-2014 - Long Trades



S&P 100 Bull Market Example - 3/14/2009 - 6-09-2014 - Short Trades



Item	Value
Report description	Summary - Sho...
From date	03/14/2009
To date	06/10/2014
Chart By	Date
Ignore trades <=	-999,999,999
Ignore trades >=	999,999,999
Ignore big wins	0
Ignore big losses	0
Profit is >=	0.00
Show cents	No
Show Max Intra	No

Report description
The Summary - Short trades report shows performance statistics for short entries only. Calculations are done based on single unit trading (no money management).

Take the next trade: No equity filter applied

Report | Chart | Monte Carlo Analysis

Summary - Short Trades

Overall

Total Net Profit:	-$130,840	Profit Factor ($Wins/$Losses):	**0.94**
Total Trades:	1,749	Winning Percentage:	53.8%
Average Trade:	-$75	Payout Ratio (AvgWin/AvgLoss):	0.81
Max Closed-out Drawdown:	-$414,358	CPC Index (PF x Win% x PR):	0.41
Max Intraday Drawdown:	-$415,847	Expectancy (AvgTrade/AvgLoss):	-2.87%
Account Size Required:	$515,962	Return Pct:	**-25.4%**
Open Equity:	-$11,484	Kelly Pct (AvgTrade/AvgWin):	-3.56%
Percent in the Market:	2.5%	Optimal f:	-0.62
Avg # of Bars in Trade:	2.71	Z-Score (W/L Predictability):	-8.7
Avg # of Trades per Year:	333.6	Current Streak:	2 Losses

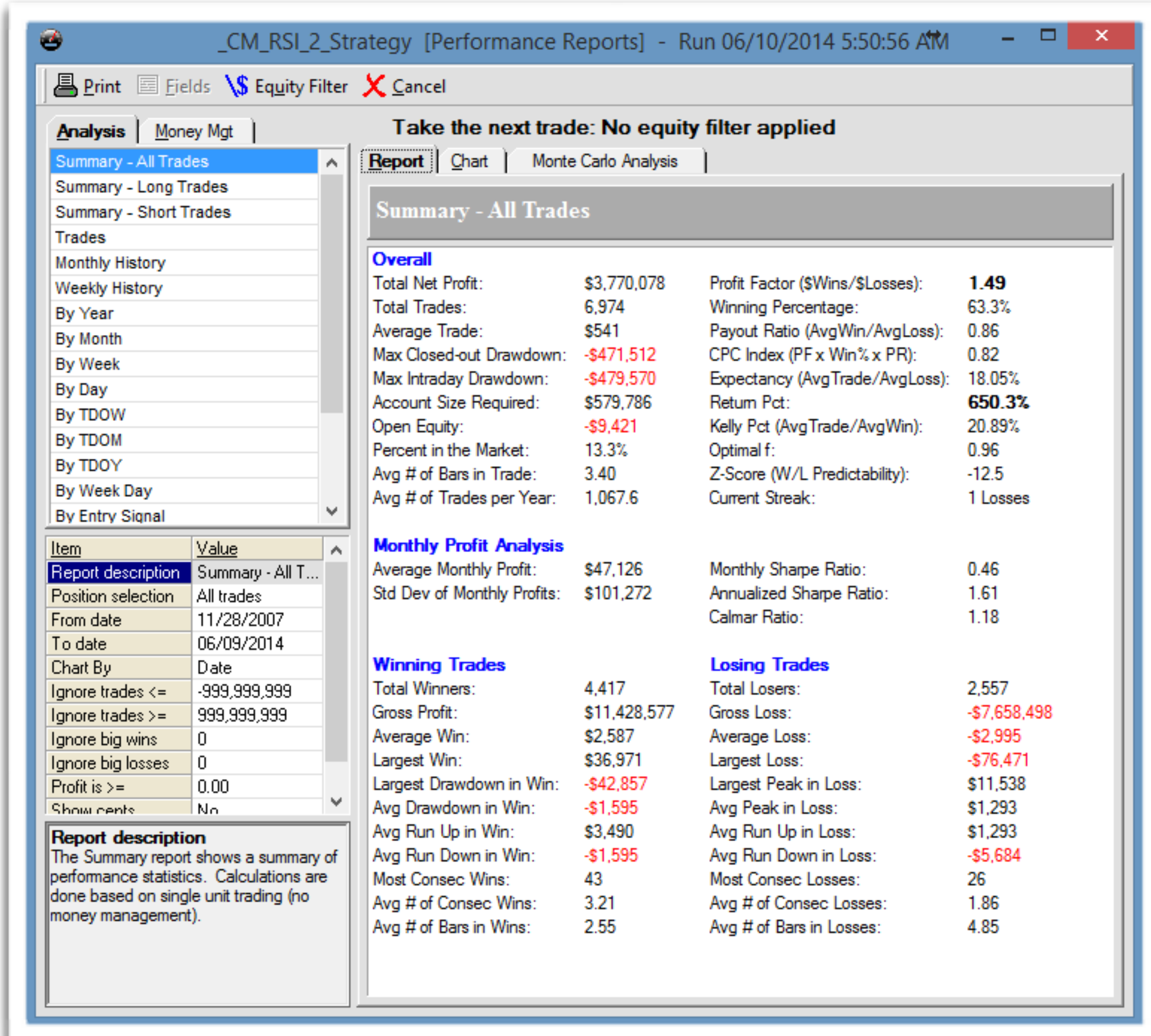
Monthly Profit Analysis

Average Monthly Profit:	-$2,044	Monthly Sharpe Ratio:	-0.04
Std Dev of Monthly Profits:	$52,088	Annualized Sharpe Ratio:	-0.14
		Calmar Ratio:	N/A

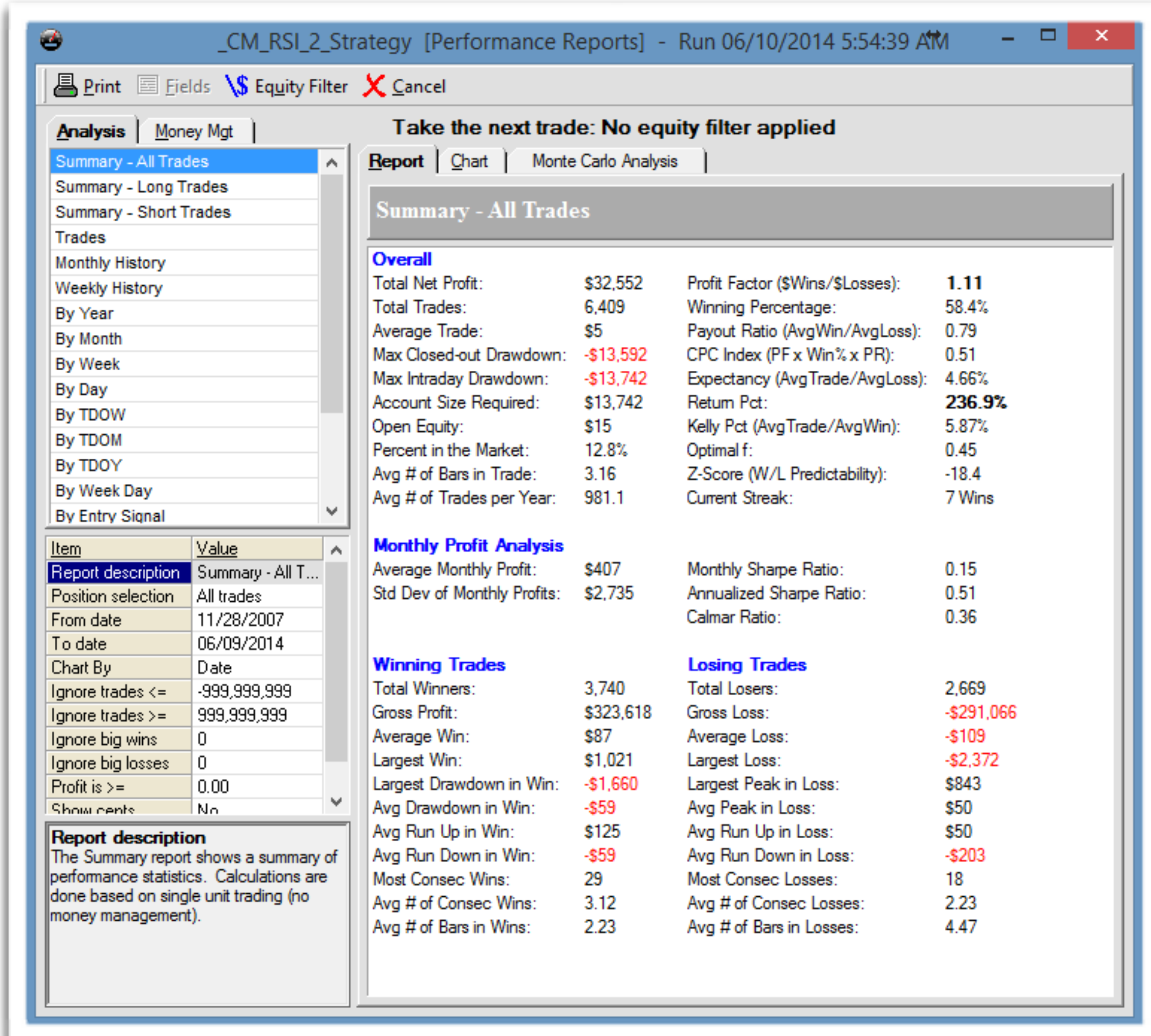
Winning Trades / Losing Trades

Winning Trades		Losing Trades	
Total Winners:	941	Total Losers:	808
Gross Profit:	$1,977,154	Gross Loss:	-$2,107,995
Average Win:	$2,101	Average Loss:	-$2,609
Largest Win:	$19,190	Largest Loss:	-$145,754
Largest Drawdown in Win:	-$16,334	Largest Peak in Loss:	$8,794
Avg Drawdown in Win:	-$1,176	Avg Peak in Loss:	$1,203
Avg Run Up in Win:	$3,095	Avg Run Up in Loss:	$1,203
Avg Run Down in Win:	-$1,176	Avg Run Down in Loss:	-$4,105
Most Consec Wins:	32	Most Consec Losses:	12
Avg # of Consec Wins:	2.74	Avg # of Consec Losses:	2.34
Avg # of Bars in Wins:	2.08	Avg # of Bars in Losses:	3.44

This Time Nasdaq 100 from 11/28/2007 - 6-09-2014 - All Trades



This Time ALL Forex Symbols (80) from 11-28-2007 - 6-09-2014 - All Trades



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Print | Fields | Equity Filter | Cancel

Analysis | Money Mgt

Take the next trade: No equity filter applied

- Summary - All Trades
- Summary - Long Trades
- Summary - Short Trades
- Trades
- Monthly History
- Weekly History
- By Year
- By Month
- By Week
- By Day
- By TDOW
- By TDOM
- By TDOY
- By Week Day
- By Entry Signal

Item	Value
Report description	Summary - All T...
Position selection	All trades
From date	11/28/2007
To date	06/09/2014
Chart By	Date
Ignore trades <=	-999,999,999
Ignore trades >=	999,999,999
Ignore big wins	0
Ignore big losses	0
Profit is >=	0.00
Show cents	No

Report description
The Summary report shows a summary of performance statistics. Calculations are done based on single unit trading (no money management).

Report | Chart | Monte Carlo Analysis

Summary - All Trades

Overall

Total Net Profit:	$32,552	Profit Factor ($Wins/$Losses):	**1.11**
Total Trades:	6,409	Winning Percentage:	58.4%
Average Trade:	$5	Payout Ratio (AvgWin/AvgLoss):	0.79
Max Closed-out Drawdown:	-$13,592	CPC Index (PF x Win% x PR):	0.51
Max Intraday Drawdown:	-$13,742	Expectancy (AvgTrade/AvgLoss):	4.66%
Account Size Required:	$13,742	Return Pct:	**236.9%**
Open Equity:	$15	Kelly Pct (AvgTrade/AvgWin):	5.87%
Percent in the Market:	12.8%	Optimal f:	0.45
Avg # of Bars in Trade:	3.16	Z-Score (W/L Predictability):	-18.4
Avg # of Trades per Year:	981.1	Current Streak:	7 Wins

Monthly Profit Analysis

Average Monthly Profit:	$407	Monthly Sharpe Ratio:	0.15
Std Dev of Monthly Profits:	$2,735	Annualized Sharpe Ratio:	0.51
		Calmar Ratio:	0.36

Winning Trades		**Losing Trades**	
Total Winners:	3,740	Total Losers:	2,669
Gross Profit:	$323,618	Gross Loss:	-$291,066
Average Win:	$87	Average Loss:	-$109
Largest Win:	$1,021	Largest Loss:	-$2,372
Largest Drawdown in Win:	-$1,660	Largest Peak in Loss:	$843
Avg Drawdown in Win:	-$59	Avg Peak in Loss:	$50
Avg Run Up in Win:	$125	Avg Run Up in Loss:	$50
Avg Run Down in Win:	-$59	Avg Run Down in Loss:	-$203
Most Consec Wins:	29	Most Consec Losses:	18
Avg # of Consec Wins:	3.12	Avg # of Consec Losses:	2.23
Avg # of Bars in Wins:	2.23	Avg # of Bars in Losses:	4.47