

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...

_CM_RSI_2_Strategy [Performance Reports] - Run 06/10/2014 5:24:38 AM

Print Fields Equity Filter Cancel

Analysis Money Mgt

Take the next trade: No equity filter applied

Report Chart Monte Carlo Analysis

Summary - All Trades

Overall

Total Net Profit:	\$9,196	Profit Factor (\$Wins/\$Losses):	1.29
Total Trades:	773	Winning Percentage:	59.6%
Average Trade:	\$12	Payout Ratio (AvgWin/AvgLoss):	0.87
Max Closed-out Drawdown:	-\$5,659	CPC Index (PF x Win% x PR):	0.67
Max Intraday Drawdown:	-\$5,793	Expectancy (AvgTrade/AvgLoss):	11.59%
Account Size Required:	\$5,793	Return Pct:	158.7%
Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	13.30%
Percent in the Market:	12.9%	Optimal f:	0.50
Avg # of Bars in Trade:	3.17	Z-Score (W/L Predictability):	-4.3
Avg # of Trades per Year:	154.6	Current Streak:	6 Wins

Monthly Profit Analysis

Average Monthly Profit:	\$151	Monthly Sharpe Ratio:	0.20
Std Dev of Monthly Profits:	\$742	Annualized Sharpe Ratio:	0.70
		Calmar Ratio:	0.31

Winning Trades

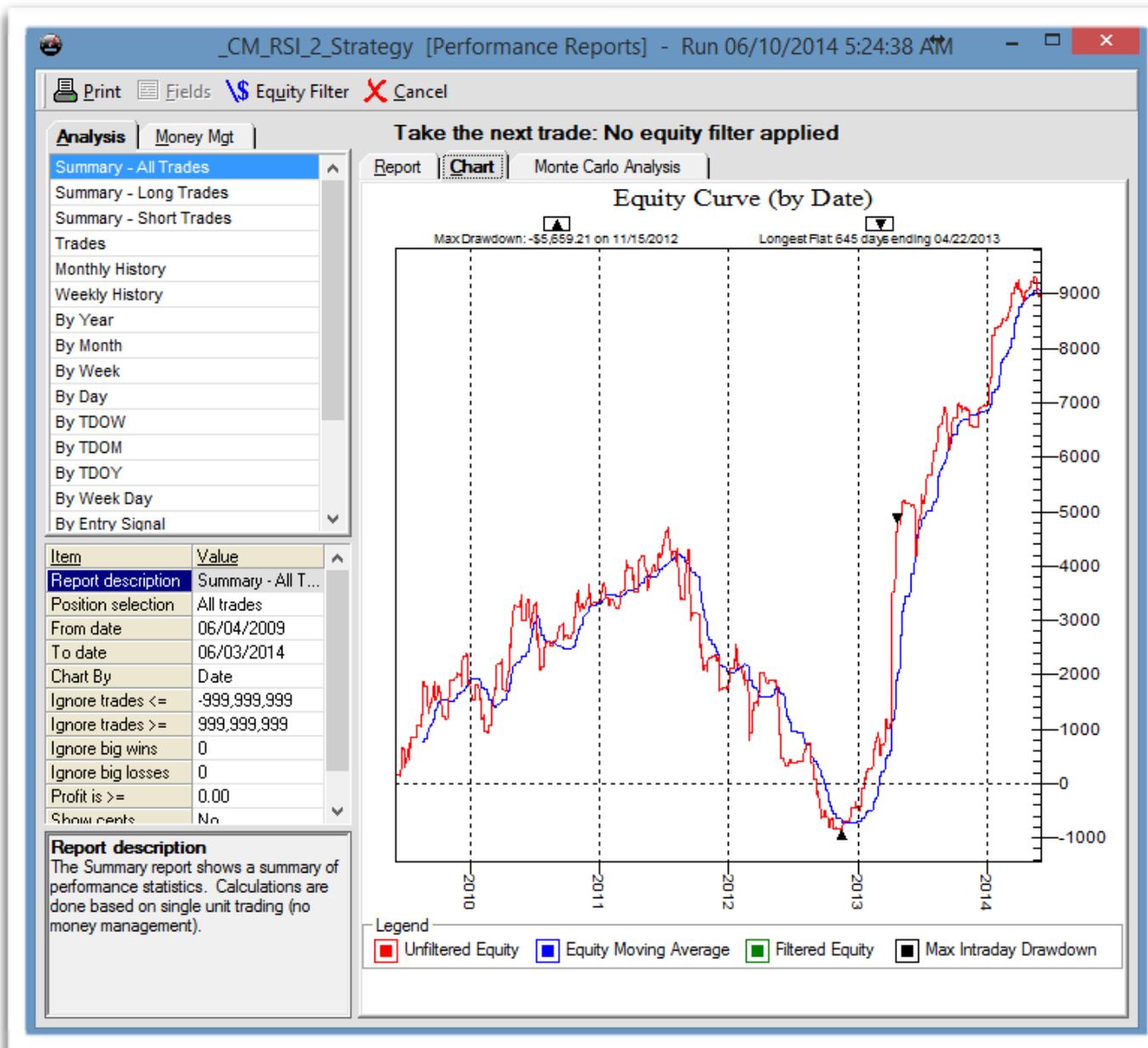
Total Winners:	461	Total Losers:	312
Gross Profit:	\$41,234	Gross Loss:	-\$32,038
Average Win:	\$89	Average Loss:	-\$103
Largest Win:	\$557	Largest Loss:	-\$787
Largest Drawdown in Win:	-\$755	Largest Peak in Loss:	\$247
Avg Drawdown in Win:	-\$52	Avg Peak in Loss:	\$43
Avg Run Up in Win:	\$121	Avg Run Up in Loss:	\$43
Avg Run Down in Win:	-\$52	Avg Run Down in Loss:	-\$209
Most Consec Wins:	21	Most Consec Losses:	10
Avg # of Consec Wins:	2.92	Avg # of Consec Losses:	1.99
Avg # of Bars in Wins:	2.17	Avg # of Bars in Losses:	4.65

Losing Trades

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

Item	Value
Report description	Summary - All T...
Position selection	All trades
From date	06/04/2009
To date	06/03/2014
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

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.

_CM_RSI_2_Strategy [Performance Reports] - Run 06/10/2014 5:32:17 AM

Print Fields Equity Filter Cancel

Analysis Money Mgt

Take the next trade: No equity filter applied

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

Total Winners:	4,704
Gross Profit:	\$10,196,415
Average Win:	\$2,168
Largest Win:	\$35,701
Largest Drawdown in Win:	-\$19,017
Avg Drawdown in Win:	-\$1,365
Avg Run Up in Win:	\$2,947
Avg Run Down in Win:	-\$1,365
Most Consec Wins:	54
Avg # of Consec Wins:	3.64
Avg # of Bars in Wins:	2.53

Losing Trades

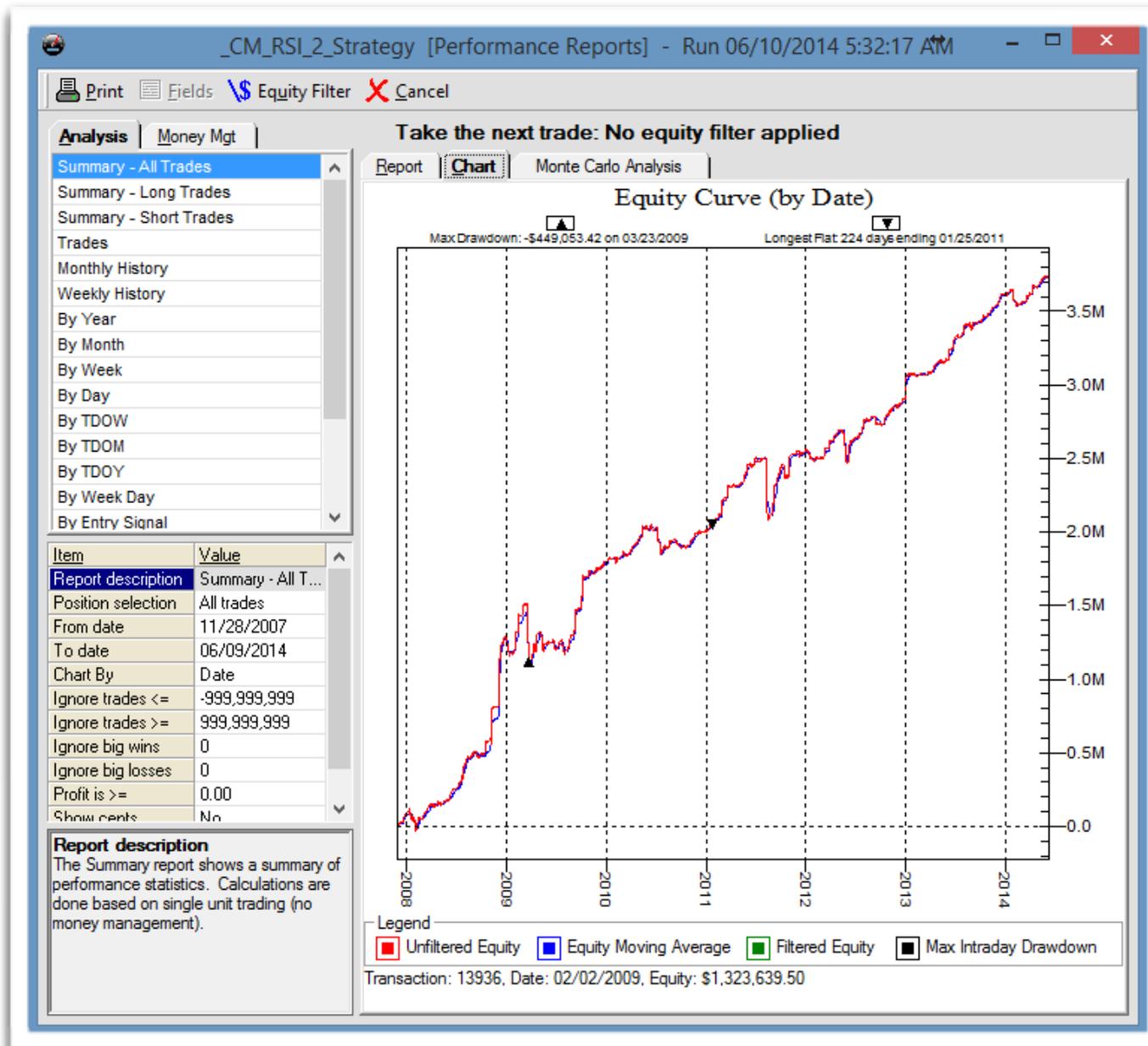
Total Losers:	2,521
Gross Loss:	-\$6,455,808
Average Loss:	-\$2,561
Largest Loss:	-\$145,754
Largest Peak in Loss:	\$18,455
Avg Peak in Loss:	\$1,140
Avg Run Up in Loss:	\$1,140
Avg Run Down in Loss:	-\$4,885
Most Consec Losses:	23
Avg # of Consec Losses:	1.95
Avg # of Bars in Losses:	4.83

Summary - All Trades

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).

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



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

_CM_RSI_2_Strategy [Performance Reports] - Run 06/10/2014 5:32:17 AM
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 - All T...
Position selection	All trades
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

Report description
The Summary report shows a summary of performance statistics. 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 - All Trades

Overall

Total Net Profit:	\$1,205,758	Profit Factor (\$Wins/\$Losses):	1.76
Total Trades:	1,337	Winning Percentage:	66.0%
Average Trade:	\$902	Payout Ratio (AvgWin/AvgLoss):	0.91
Max Closed-out Drawdown:	-\$306,789	CPC Index (PF x Win% x PR):	1.05
Max Intraday Drawdown:	-\$316,456	Expectancy (AvgTrade/AvgLoss):	25.85%
Account Size Required:	\$416,721	Return Pct:	289.3%
Open Equity:	\$0	Kelly Pct (AvgTrade/AvgWin):	28.48%
Percent in the Market:	2.0%	Optimal f:	0.90
Avg # of Bars in Trade:	2.75	Z-Score (W/L Predictability):	-6.4
Avg # of Trades per Year:	1,034.6	Current Streak:	1 Losses

Monthly Profit Analysis

Average Monthly Profit:	\$75,360	Monthly Sharpe Ratio:	0.49
Std Dev of Monthly Profits:	\$153,178	Annualized Sharpe Ratio:	1.70
		Calmar Ratio:	2.86

Winning Trades

Total Winners:	882
Gross Profit:	\$2,793,133
Average Win:	\$3,167
Largest Win:	\$35,701
Largest Drawdown in Win:	-\$19,017
Avg Drawdown in Win:	-\$2,089
Avg Run Up in Win:	\$4,501
Avg Run Down in Win:	-\$2,089
Most Consec Wins:	37
Avg # of Consec Wins:	3.56
Avg # of Bars in Wins:	2.17

Losing Trades

Total Losers:	455
Gross Loss:	-\$1,587,375
Average Loss:	-\$3,489
Largest Loss:	-\$98,264
Largest Peak in Loss:	\$18,455
Avg Peak in Loss:	\$1,754
Avg Run Up in Loss:	\$1,754
Avg Run Down in Loss:	-\$6,460
Most Consec Losses:	14
Avg # of Consec Losses:	1.83
Avg # of Bars in Losses:	3.87

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

_CM_RSI_2_Strategy [Performance Reports] - Run 06/10/2014 5:32:17 AM

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

Take the next trade: No equity filter applied

Report | Chart | Monte Carlo Analysis

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

Total Winners:	236
Gross Profit:	\$568,243
Average Win:	\$2,408
Largest Win:	\$16,355
Largest Drawdown in Win:	-\$19,017
Avg Drawdown in Win:	-\$2,156
Avg Run Up in Win:	\$3,324
Avg Run Down in Win:	-\$2,156
Most Consec Wins:	14
Avg # of Consec Wins:	3.52
Avg # of Bars in Wins:	2.75

Losing Trades

Total Losers:	116
Gross Loss:	-\$416,973
Average Loss:	-\$3,595
Largest Loss:	-\$18,819
Largest Peak in Loss:	\$5,452
Avg Peak in Loss:	\$1,176
Avg Run Up in Loss:	\$1,176
Avg Run Down in Loss:	-\$7,551
Most Consec Losses:	8
Avg # of Consec Losses:	1.73
Avg # of Bars in Losses:	6.43

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).

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

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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

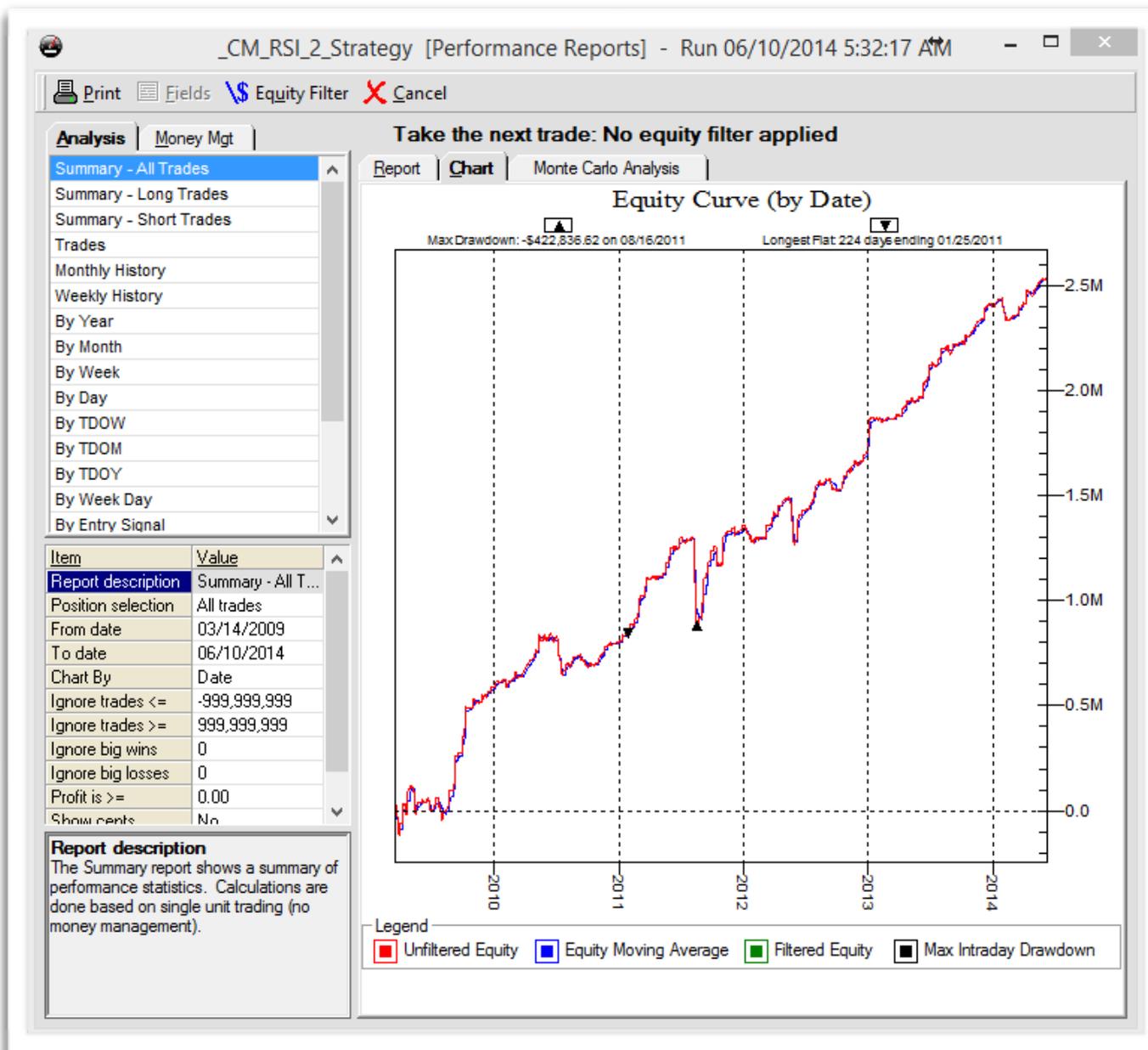
Total Net Profit:	\$1,054,487	Profit Factor (\$Wins/\$Losses):	1.90
Total Trades:	985	Winning Percentage:	65.6%
Average Trade:	\$1,071	Payout Ratio (AvgWin/AvgLoss):	1.00
Max Closed-out Drawdown:	-\$306,789	CPC Index (PF x Win% x PR):	1.24
Max Intraday Drawdown:	-\$316,456	Expectancy (AvgTrade/AvgLoss):	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 - Equity Graph



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

_CM_RSI_2_Strategy [Performance Reports] - Run 06/10/2014 5:50:56 AM
Print Fields Equity Filter Cancel

Analysis Money Mgt
Take the next trade: No equity filter applied

Report Chart Monte Carlo Analysis

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).

Summary - All Trades

Overall

Total Net Profit:	\$3,770,078	Profit Factor (\$Wins/\$Losses):	1.49
Total Trades:	6,974	Winning Percentage:	63.3%
Average Trade:	\$541	Payout Ratio (AvgWin/AvgLoss):	0.86
Max Closed-out Drawdown:	-\$471,512	CPC Index (PF x Win% x PR):	0.82
Max Intraday Drawdown:	-\$479,570	Expectancy (AvgTrade/AvgLoss):	18.05%
Account Size Required:	\$579,786	Return Pct:	650.3%
Open Equity:	-\$9,421	Kelly Pct (AvgTrade/AvgWin):	20.89%
Percent in the Market:	13.3%	Optimal f:	0.96
Avg # of Bars in Trade:	3.40	Z-Score (W/L Predictability):	-12.5
Avg # of Trades per Year:	1,067.6	Current Streak:	1 Losses

Monthly Profit Analysis

Average Monthly Profit:	\$47,126	Monthly Sharpe Ratio:	0.46
Std Dev of Monthly Profits:	\$101,272	Annualized Sharpe Ratio:	1.61
		Calmar Ratio:	1.18

Winning Trades		Losing Trades	
Total Winners:	4,417	Total Losers:	2,557
Gross Profit:	\$11,428,577	Gross Loss:	-\$7,658,498
Average Win:	\$2,587	Average Loss:	-\$2,995
Largest Win:	\$36,971	Largest Loss:	-\$76,471
Largest Drawdown in Win:	-\$42,857	Largest Peak in Loss:	\$11,538
Avg Drawdown in Win:	-\$1,595	Avg Peak in Loss:	\$1,293
Avg Run Up in Win:	\$3,490	Avg Run Up in Loss:	\$1,293
Avg Run Down in Win:	-\$1,595	Avg Run Down in Loss:	-\$5,684
Most Consec Wins:	43	Most Consec Losses:	26
Avg # of Consec Wins:	3.21	Avg # of Consec Losses:	1.86
Avg # of Bars in Wins:	2.55	Avg # of Bars in Losses:	4.85

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

_CM_RSI_2_Strategy [Performance Reports] - Run 06/10/2014 5:54:39 AM
Print Fields Equity Filter Cancel

Analysis | Money Mgt

- Summary - All Trades
- Summary - Long Trades
- Summary - Short Trades
- Trades
- Monthly History
- Weekly History
- By Year
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- By Week
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- 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).

Take the next trade: No equity filter applied

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

Total Winners:	3,740
Gross Profit:	\$323,618
Average Win:	\$87
Largest Win:	\$1,021
Largest Drawdown in Win:	-\$1,660
Avg Drawdown in Win:	-\$59
Avg Run Up in Win:	\$125
Avg Run Down in Win:	-\$59
Most Consec Wins:	29
Avg # of Consec Wins:	3.12
Avg # of Bars in Wins:	2.23

Losing Trades

Total Losers:	2,669
Gross Loss:	-\$291,066
Average Loss:	-\$109
Largest Loss:	-\$2,372
Largest Peak in Loss:	\$843
Avg Peak in Loss:	\$50
Avg Run Up in Loss:	\$50
Avg Run Down in Loss:	-\$203
Most Consec Losses:	18
Avg # of Consec Losses:	2.23
Avg # of Bars in Losses:	4.47