

Trade Angle Strategies - BondDaily

Fixed Capital Return Analysis

Arithmetic Compounding Performance Statistics

Cummulative P/L	36.79%		
Avg Annual Return	12.26%	Std Dev of Annual Returns	N/A
Avg Monthly Return	3.34%	Std Dev of Monthly Returns	9.42%
Avg Weekly Return	2.04%	Std Dev of Weekly Returns	9.35%
Avg Daily Return	1.31%	Std Dev of Daily Returns	7.30%
Best 12-Month Period	0.00%	Skewness	(0.13)
Worst 12-Month Period	0.00%	Kurtosis	(1.64)
% Years Profitable	66.67%	Sharpe Ratio	1.17
% Months Profitable	63.64%	Sortino Ratio	2.55
% Weeks Profitable	44.44%	CMGR	2.95%
% Days Profitable	28.57%	CAGR	41.75%

Performance shown is net of \$30 broker fees per round turn. Leasing fees are not calculated. Based on \$10,000 starting account size. All trades are real.

Largest Drawdowns

06/07/07	(22.14%)	Maximum Drawdown %	(22.14%)
06/17/09	(18.23%)	Months in Max Drawdown	0.46
		Max Drawdown Date	06/07/07
		Average Months to Recovery	0.26
		Longest Period Between Equity Peaks	0.72
		Average Months to New Equity Peak	0.72

Annual Return Statistics

	2007	2008	2009
Cummulative Return	25.44%	41.74%	36.79%
Annual Return	25.44%	16.30%	(4.95%)

Monthly Return

	Jan	Feb	Mar	Apr	May	June	Jul	Aug	Sept	Oct	Nov	Dec
2007	(NT)	(NT)	(NT)	(NT)	(8.41%)	(5.59%)	(NT)	(NT)	9.09%	(NT)	14.09%	16.26%
2008	10.33%	(NT)	5.64%	(NT)	9.86%	(9.52%)	(NT)	(NT)	(NT)	(NT)	(NT)	(NT)
2009	(NT)	(NT)	(NT)	(NT)	(5.91%)	0.96%						

(NT) = No Trades

THERE IS A SUBSTANTIAL RISK OF LOSS IN TRADING COMMODITY FUTURES, OPTIONS, AND FOREIGN EXCHANGE PRODUCTS. PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN.