

## Trade Angle Strategies - DowDaily

### Fixed Capital Return Analysis

#### Arithmetic Compounding Performance Statistics

Cumulative P/L	43.55%		
Avg Annual Return	14.52%	Std Dev of Annual Returns	N/A
Avg Monthly Return	1.56%	Std Dev of Monthly Returns	13.60%
Avg Weekly Return	0.60%	Std Dev of Weekly Returns	8.42%
Avg Daily Return	0.38%	Std Dev of Daily Returns	6.54%
Best 12-Month Period	68.25%	Skewness	0.90
Worst 12-Month Period	(32.10%)	Kurtosis	0.12
% Years Profitable	66.67%	Sharpe Ratio	0.35
% Months Profitable	42.86%	Sortino Ratio	0.78
% Weeks Profitable	41.67%	CMGR	0.73%
% Days Profitable	31.30%	CAGR	9.11%

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

06/10/09	(57.05%)	Maximum Drawdown %	(57.05%)
07/23/08	(29.00%)	Months in Max Drawdown	0.99
03/14/08	(25.20%)	Max Drawdown Date	06/10/09
06/06/07	(15.90%)	Average Months to Recovery	0.16
05/27/08	(7.70%)	Longest Period Between Equity Peaks	1.32
		Average Months to New Equity Peak	0.44

#### Annual Return Statistics

	2007	2008	2009
Cumulative Return	70.25%	74.15%	43.55%
Annual Return	70.25%	3.90%	(30.60%)

#### Monthly Return

	Jan	Feb	Mar	Apr	May	June	Jul	Aug	Sept	Oct	Nov	Dec
2007		26.40%	(NT)	(9.20%)	(1.90%)	9.80%	17.50%	35.90%	0.00%	(10.65%)	(7.75%)	10.15%
2008	(3.85%)	(1.25%)	0.10%	3.60%	14.70%	(7.90%)	(10.50%)	29.50%	(11.20%)	(11.90%)	3.90%	(1.30%)
2009	(5.15%)	(13.05%)	4.40%	9.50%	(6.55%)	(19.75%)	(NT)					

(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.