Trade Angle Strategies - NAS Daily

Fixed Capital Return Analysis

Arithmetic Compounding

Performance Statistics

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.

Cummulative P/L	75.50%		
Avg Annual Return	25.17%	Std Dev of Annual Returns	N/A
Avg Monthly Return	3.60%	Std Dev of Monthly Returns	9.76%
Avg Weekly Return	1.42%	Std Dev of Weekly Returns	5.90%
Avg Daily Return	0.99%	Std Dev of Daily Returns	5.01%
Best 12-Month Period	78.10%	Skewness	1.18
Worst 12-Month Period	10.70%	Kurtosis	0.44
% Years Profitable	100.00%	Sharpe Ratio	1.22
% Months Profitable	52.38%	Sortino Ratio	4.23
% Weeks Profitable	45.28%	CMGR	3.19%
% Days Profitable	35.53%	CAGR	45.68%

Largest Drawdowns			
		Maximum Drawdown %	(25.15%)
11/12/08	(25.15%)	Months in Max Drawdown	0.56
01/21/08	(25.15%)	Max Drawdown Date	11/12/08
11/08/07	(13.05%)	Average Months to Recovery	0.11
04/10/08	(8.90%)	Longest Period Between Equity Peaks	0.36
05/14/08	(5.00%)	Average Months to New Equity Peak	0.23

Annual Return Statistics

	2007	***2008***	***2009***
Cummulative Return	48.10%	62.95%	75.50%
Annual Return	48.10%	14.85%	12.55%

Monthly Return

	Jan	Feb	Mar	Apr	May	June	Jul	Aug	Sept	Oct	Nov	Dec
2007			0.00%	3.75%	3.75%	15.15%	(0.25%)	24.10%	(NT)	6.60%	(1.65%)	(3.35%)
2008	(5.50%)	28.20%	2.55%	(6.80%)	15.30%	(3.85%)	(5.80%)	(5.10%)	(NT)	(NT)	(4.15%)	(NT)
2009	0.85%	(NT)	(NT)	(NT)	7.50%	4.20%	(NT)					

(NT) = No Trades