Trade Angle Strategies - SPDaily

Fixed Capital Return Analysis

Arithmetic Compounding

Performance Statistics

Cummulative P/L	195.83%
Avg Annual Return	65.28%
Avg Monthly Return	6.75%
Avg Weekly Return	2.33%
Avg Daily Return	1.39%
Best 12-Month Period	118.23%
Worst 12-Month Period	16.33%
% Years Profitable	100.00%
% Months Profitable	75.86%
% Weeks Profitable	54.76%
% Days Profitable	42.55%

Std Dev of Annual Returns	N/A
Std Dev of Monthly Returns	14.92%
Std Dev of Weekly Returns	7.73%
Std Dev of Daily Returns	6.14%
Skewness	0.34
Kurtosis	(0.15)
Sharpe Ratio	1.53
Sortino Ratio	3.65
CMGR	5.75%
CAGR	95.70%
Maximum Drawdown %	(30.80%)
Months in Max Drawdown	1.12
Max Drawdown Date	09/29/08
Average Months to Recovery	0.16
Longest Period Between Equity Peaks	1.38
Average Months to New Equity Peak	0.37

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.

Annual Return Statistics

	2007	2008	2009
Cummulative Return	50.98%	120.10%	195.83%
Annual Return	50.98%	69.13%	75.73%

Monthly Return

	Jan	Feb	Mar	Apr	May	June	Jul	Aug	Sept	Oct	Nov	Dec
2007		3.40%	(NT)	1.58%	6.08%	(6.35%)	16.90%	40.85%	(NT)	(17.45%)	(13.35%)	19.33%
2008	36.95%	7.10%	3.93%	(8.03%)	18.70%	5.23%	8.08%	0.80%	(21.88%)	15.40%	(NT)	2.85%
2009	(8.25%)	(7.60%)	30.60%	16.30%	19.68%	14.78%	0.05%	7.35%	2.83%			

(NT) = No Trade