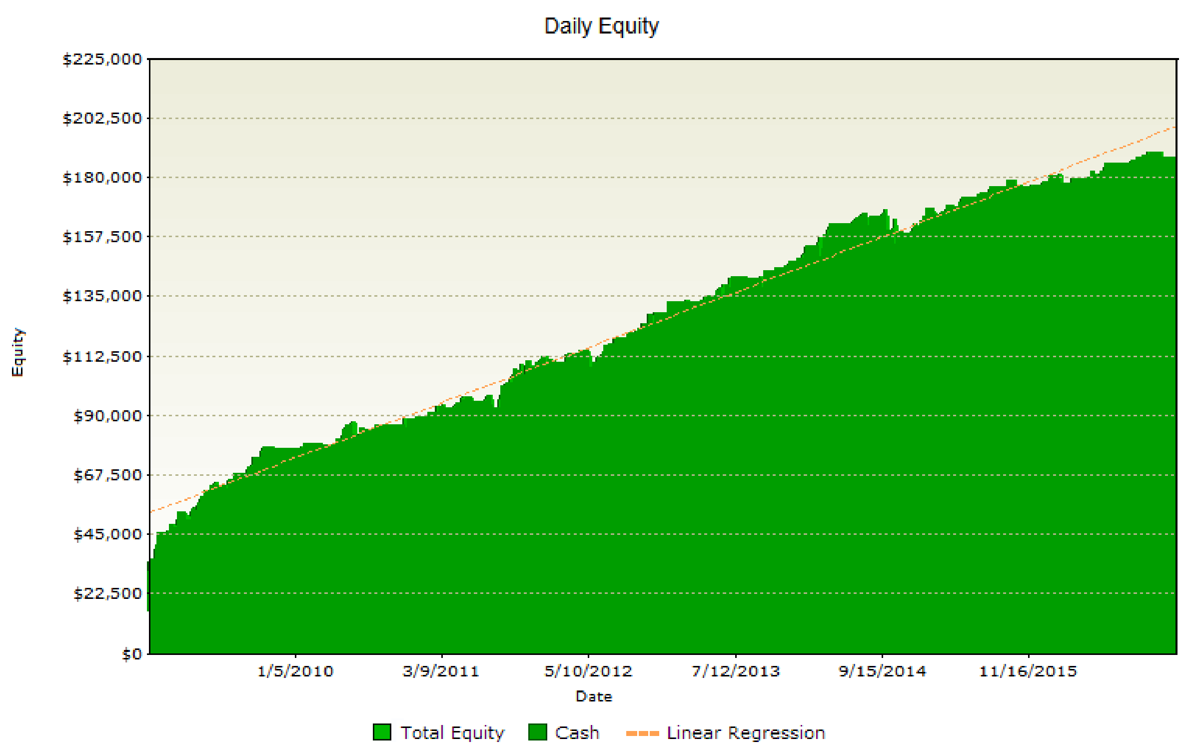
Current Index Swing 2

FedSwing II ES, MeanSwing II EMD

Performance Summary

Total Net Profit:	$156,752.50	Max Drawdown:	($9,117.50)
Gross Profit:	$222,460.00	As % of Initial Equity:	30.39%
Gross Loss:	($65,707.50)	As % of Total Equity:	8.48%
Profit Factor:	3.386	Max Drawdown Date:	12/5/2014
Pessimistic RR:	2.700	Longest Drawdown:	147 (103) days
		Recovery Factor:	17.19
Total Trades:	192		
Winning Trades:	148	Max Runup:	$161,242.50
Losing Trades:	44	As % of Initial Equity:	537.48%
Even Trades:	0	As % of Total Equity:	588.80%
% Profitable:	77.08%	Max Runup Date:	10/31/2016
		Longest Runup:	2,999 (2,068) days
Avg. Trade Net Profit:	$816.42		
Avg. Winning Trade:	$1,503.11	Return on Initial Capital:	522.51%
Avg. Losing Trade:	($1,493.35)	Annual Rate of Return:	63.26%
Payoff Ratio:	1.007	Avg. Monthly Return:	$1,581.42, 5.27%
		Monthly Std. Deviation:	$2,608.76
Largest Win:	$5,500.00, 2.47%	% Profitable Months:	69.00%
Largest Loss:	($5,030.00), 7.66%		
Max Cons. Winners:	17	Sharpe Ratio:	2.10
Max Cons. Losers:	4	Sortino Ratio:	3.94
		Sterling Ratio:	1.87
Trading Period:	8 years, 3 months, 3 days	MAR Ratio:	2.08
	10/17/2008 - 1/20/2017	Efficiency Factor:	0.70
Total Trading Days:	2,071		
Longest Flat Period:	76 (53) days	Total Commission:	$3,840.00
Max Shares/Contracts:	2	Total Slippage:	$7,660.00

Equity Graphs



Daily Equity

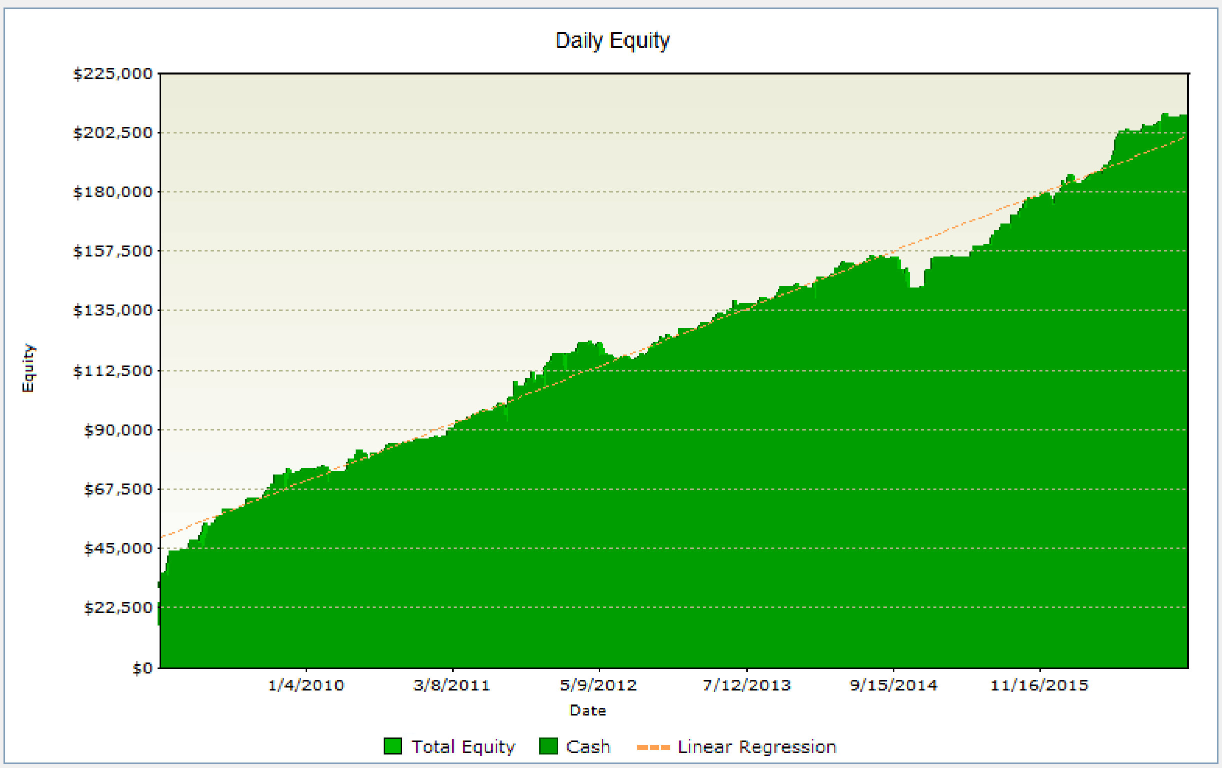
New Index Swing 2

MeanSwing II EMD, SentimentSwing ES

Performance Summary

Total Net Profit:	$178,127.50	Max Drawdown:	($13,335.00)
Gross Profit:	$266,335.00	As % of Initial Equity:	44.45%
Gross Loss:	($88,207.50)	As % of Total Equity:	8.40%
Profit Factor:	3.019	Max Drawdown Date:	12/16/2014
Pessimistic RR:	2.515	Longest Drawdown:	258 (177) days
		Recovery Factor:	13.36
Total Trades:	265		
Winning Trades:	186	Max Runup:	$178,890.00
Losing Trades:	79	As % of Initial Equity:	596.30%
Even Trades:	0	As % of Total Equity:	596.30%
% Profitable:	70.19%	Max Runup Date:	11/16/2016
		Longest Runup:	3,006 (2,073) days
Avg. Trade Net Profit:	$672.18		
Avg. Winning Trade:	$1,431.91	Return on Initial Capital:	593.76%
Avg. Losing Trade:	($1,116.55)	Annual Rate of Return:	71.95%
Payoff Ratio:	1.282	Avg. Monthly Return:	$1,798.86, 6.00%
		Monthly Std. Deviation:	$2,835.67
Largest Win:	$5,500.00, 2.07%	% Profitable Months:	76.00%
Largest Loss:	($5,030.00), 5.70%		
Max Cons. Winners:	11	Sharpe Ratio:	2.20
Max Cons. Losers:	4	Sortino Ratio:	3.74
		Sterling Ratio:	1.88
Trading Period:	8 years, 3 months	MAR Ratio:	1.62
	10/20/2008 - 1/20/2017	Efficiency Factor:	0.67
Total Trading Days:	2,073		
Longest Flat Period:	51 (36) days	Total Commission:	$5,300.00
Max Shares/Contracts:	2	Total Slippage:	$9,850.00

Equity Graphs



Daily Equity

Current Index Swing 3

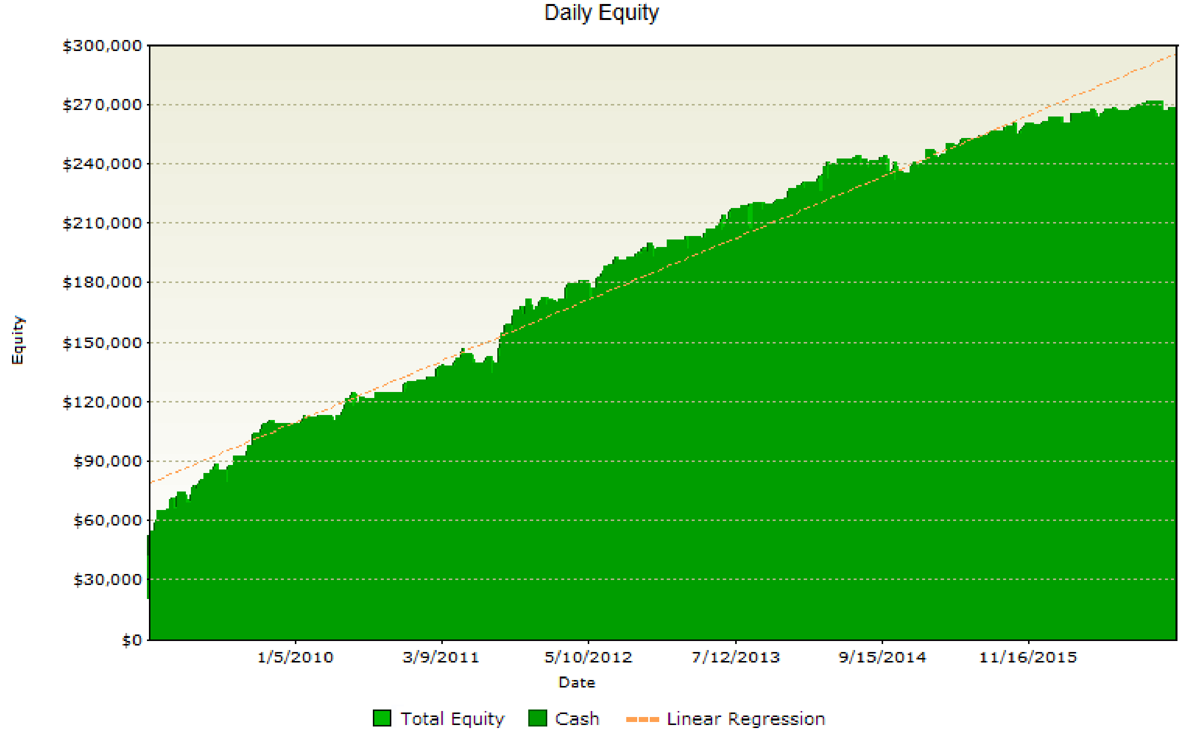
FedSwing II ES, FedSwing II TF, MeanSwing II EMD

Performance Summary

Total Net Profit:	$222,022.50	Max Drawdown:	($13,157.50)
Gross Profit:	$348,770.00	As % of Initial Equity:	29.24%
Gross Loss:	($126,747.50)	As % of Total Equity:	10.40%
Profit Factor:	2.752	Max Drawdown Date:	8/3/2011
Pessimistic RR:	2.358	Longest Drawdown:	125 (85) days
		Recovery Factor:	16.87
Total Trades:	388		
Winning Trades:	280	Max Runup:	$228,652.50
Losing Trades:	106	As % of Initial Equity:	508.12%
Even Trades:	2	As % of Total Equity:	548.79%
% Profitable:	72.16%	Max Runup Date:	10/31/2016
		Longest Runup:	2,999 (2,068) days
Avg. Trade Net Profit:	$572.22		
Avg. Winning Trade:	$1,245.61	Return on Initial Capital:	493.38%
Avg. Losing Trade:	($1,195.73)	Annual Rate of Return:	59.81%
Payoff Ratio:	1.042	Avg. Monthly Return:	$2,242.88, 4.98%
		Monthly Std. Deviation:	$3,781.91
Largest Win:	$5,500.00, 1.58%	% Profitable Months:	74.00%
Largest Loss:	($5,030.00), 3.97%		
Max Cons. Winners:	21	Sharpe Ratio:	2.05
Max Cons. Losers:	4	Sortino Ratio:	4.02
		Sterling Ratio:	1.79
Trading Period:	8 years, 2 months, 30 days	MAR Ratio:	2.05
	10/21/2008 - 1/20/2017	Efficiency Factor:	0.64
Total Trading Days:	2,071		
Longest Flat Period:	76 (53) days	Total Commission:	$6,780.00
Max Shares/Contracts:	4	Total Slippage:	$12,560.00

Equity Graphs

Daily Equity



Daily Equity

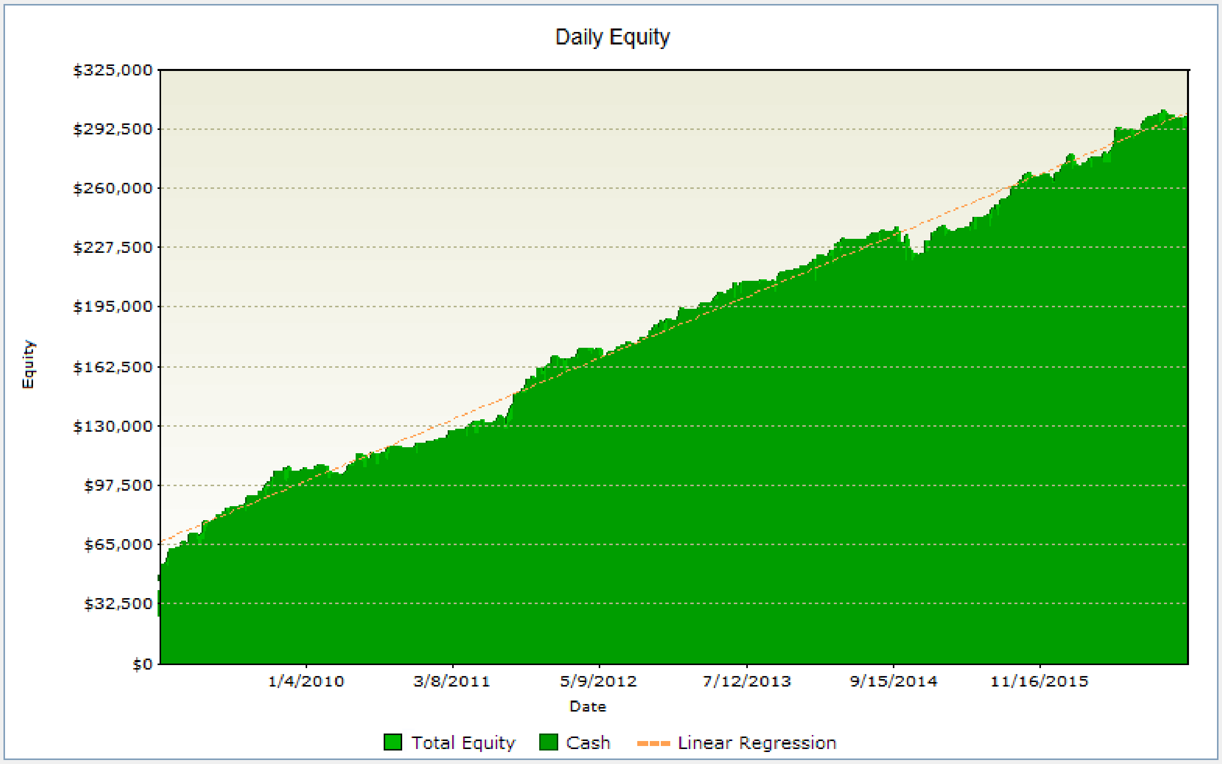
New Index Swing 3

FedSwing ES, MeanSwing II EMD, SentimentSwing ES

Performance Summary

Total Net Profit:	$252,852.50	Max Drawdown:	($15,497.50)
Gross Profit:	$394,135.00	As % of Initial Equity:	34.44%
Gross Loss:	($141,282.50)	As % of Total Equity:	6.29%
Profit Factor:	2.790	Max Drawdown Date:	12/16/2014
Pessimistic RR:	2.401	Longest Drawdown:	125 (85) days
		Recovery Factor:	16.32
Total Trades:	398		
Winning Trades:	281	Max Runup:	$257,002.50
Losing Trades:	117	As % of Initial Equity:	571.12%
Even Trades:	0	As % of Total Equity:	571.12%
% Profitable:	70.6%	Max Runup Date:	11/8/2016
		Longest Runup:	3,006 (2,073) days
Avg. Trade Net Profit:	$635.31		
Avg. Winning Trade:	$1,402.62	Return on Initial Capital:	561.89%
Avg. Losing Trade:	($1,207.54)	Annual Rate of Return:	68.16%
Payoff Ratio:	1.162	Avg. Monthly Return:	$2,556.03, 5.68%
		Monthly Std. Deviation:	$3,489.87
Largest Win:	$5,500.00, 1.40%	% Profitable Months:	80.00%
Largest Loss:	($5,030.00), 3.56%		
Max Cons. Winners:	16	Sharpe Ratio:	2.54
Max Cons. Losers:	5	Sortino Ratio:	4.17
		Sterling Ratio:	2.12
Trading Period:	8 years, 2 months, 28 days	MAR Ratio:	1.98
	10/23/2008 - 1/20/2017	Efficiency Factor:	0.64
Total Trading Days:	2,073		
Longest Flat Period:	40 (28) days	Total Commission:	$7,960.00
Max Shares/Contracts:	3	Total Slippage:	$13,840.00

Equity Graphs



Daily Equity

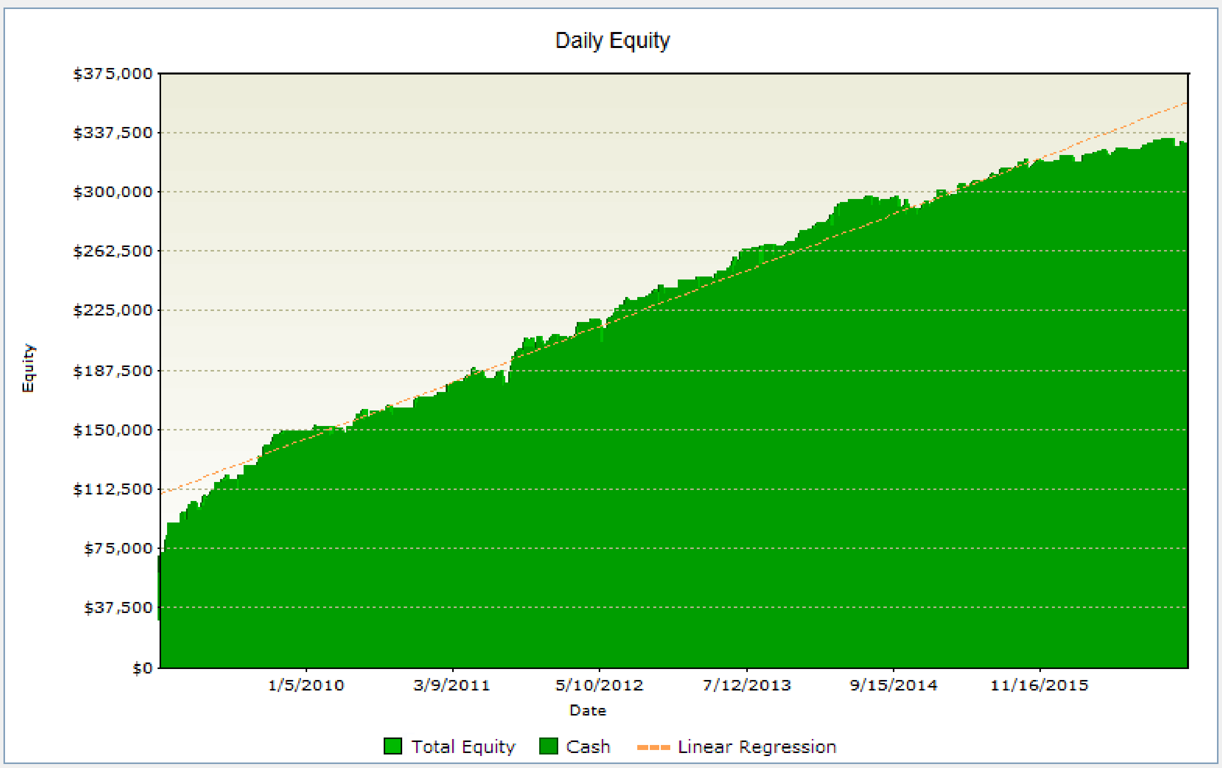
Current Index Swing 4

FedSwing II ES, FedSwing II TF, MeanSwing II EMD, MeanSwing II ES

Performance Summary

Total Net Profit:	$269,397.50	Max Drawdown:	($17,082.50)
Gross Profit:	$418,657.50	As % of Initial Equity:	28.47%
Gross Loss:	($149,260.00)	As % of Total Equity:	8.64%
Profit Factor:	2.805	Max Drawdown Date:	8/4/2011
Pessimistic RR:	2.437	Longest Drawdown:	124 (84) days
		Recovery Factor:	15.77
Total Trades:	480	Max Runup:	$275,265.00
Winning Trades:	354	As % of Initial Equity:	458.77%
Losing Trades:	124	As % of Total Equity:	485.78%
Even Trades:	2	Max Runup Date:	11/7/2016
% Profitable:	73.75%	Longest Runup:	2,999 (2,068) days
Avg. Trade Net Profit:	$561.24		
Avg. Winning Trade:	$1,182.65	Return on Initial Capital:	449.0%
Avg. Losing Trade:	($1,203.71)	Annual Rate of Return:	54.45%
Payoff Ratio:	0.983	Avg. Monthly Return:	$2,722.37, 4.54%
		Monthly Std. Deviation:	$4,636.89
Largest Win:	$5,500.00, 1.31%	% Profitable Months:	76.00%
Largest Loss:	($5,030.00), 3.37%		
Max Cons. Winners:	25	Sharpe Ratio:	2.03
Max Cons. Losers:	5	Sortino Ratio:	4.20
		Sterling Ratio:	1.70
Trading Period:	8 years, 2 months, 29 days	MAR Ratio:	1.91
	10/22/2008 - 1/20/2017	Efficiency Factor:	0.64
Total Trading Days:	2,071		
Longest Flat Period:	78 (52) days	Total Commission:	$8,620.00
Max Shares/Contracts:	5	Total Slippage:	$15,320.00

Equity Graphs



Daily Equity

New Index Swing 4

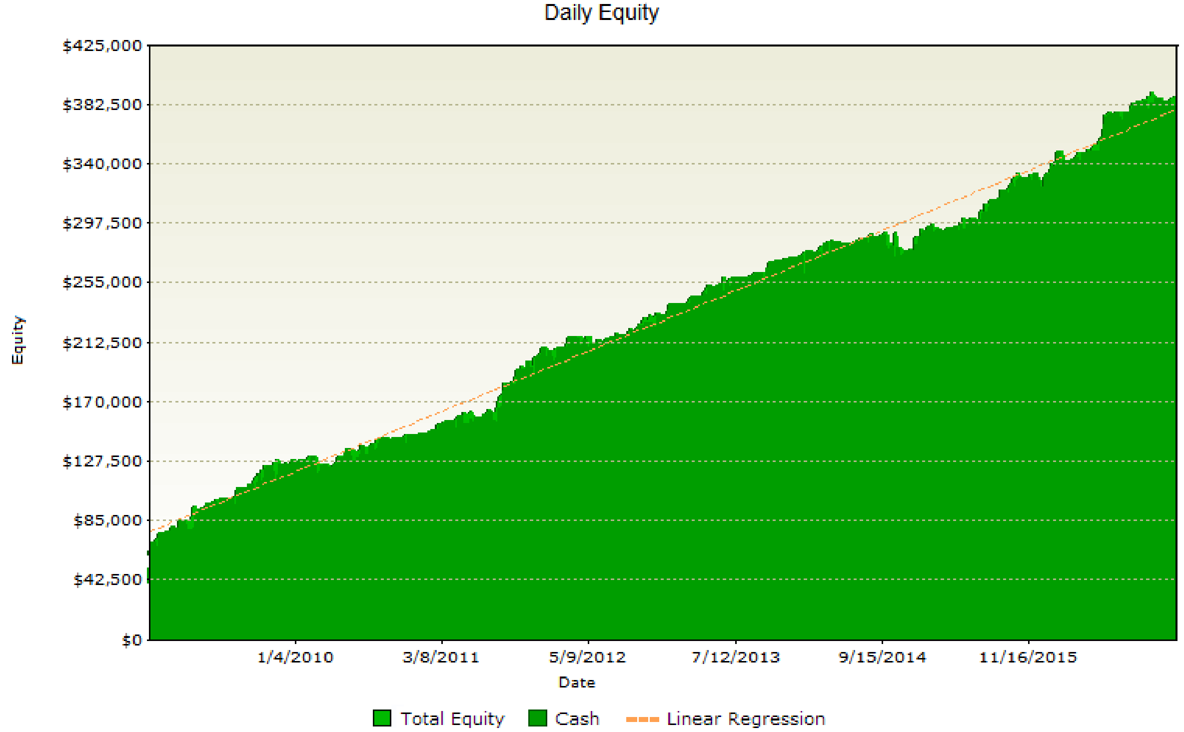
FedSwing ES, MeanSwing II EMD, SentimentSwing ES, SentimentSwing NQ

Performance Summary

Total Net Profit:	$326,442.50	Max Drawdown:	($15,147.50)
Gross Profit:	$518,285.00	As % of Initial Equity:	25.25%
Gross Loss:	($191,842.50)	As % of Total Equity:	7.05%
Profit Factor:	2.702	Max Drawdown Date:	12/16/2014
Pessimistic RR:	2.387	Longest Drawdown:	105 (72) days
		Recovery Factor:	21.55
Total Trades:	568	Max Runup:	$329,447.50
Winning Trades:	388	As % of Initial Equity:	549.08%
Losing Trades:	180	As % of Total Equity:	549.08%
Even Trades:	0	Max Runup Date:	11/8/2016
% Profitable:	68.31%	Longest Runup:	3,006 (2,073) days
Avg. Trade Net Profit:	$574.72	Return on Initial Capital:	544.07%
Avg. Winning Trade:	$1,335.79	Annual Rate of Return:	66.00%
Avg. Losing Trade:	($1,065.79)	Avg. Monthly Return:	$3,299.93, 5.50%
Payoff Ratio:	1.253	Monthly Std. Deviation:	$4,445.94
		% Profitable Months:	83.00%
Largest Win:	$6,230.00, 1.20%	Sharpe Ratio:	2.57
Largest Loss:	($5,245.00), 2.73%	Sortino Ratio:	4.66
Max Cons. Winners:	22	Sterling Ratio:	2.26
Max Cons. Losers:	6	MAR Ratio:	2.61
Trading Period:	8 years, 2 months, 28 days 10/23/2008 - 1/20/2017	Efficiency Factor:	0.63
Total Trading Days:	2,073		
Longest Flat Period:	40 (28) days	Total Commission:	$11,360.00
Max Shares/Contracts:	4	Total Slippage:	$17,240.00

Equity Graphs

Daily Equity



Daily Equity

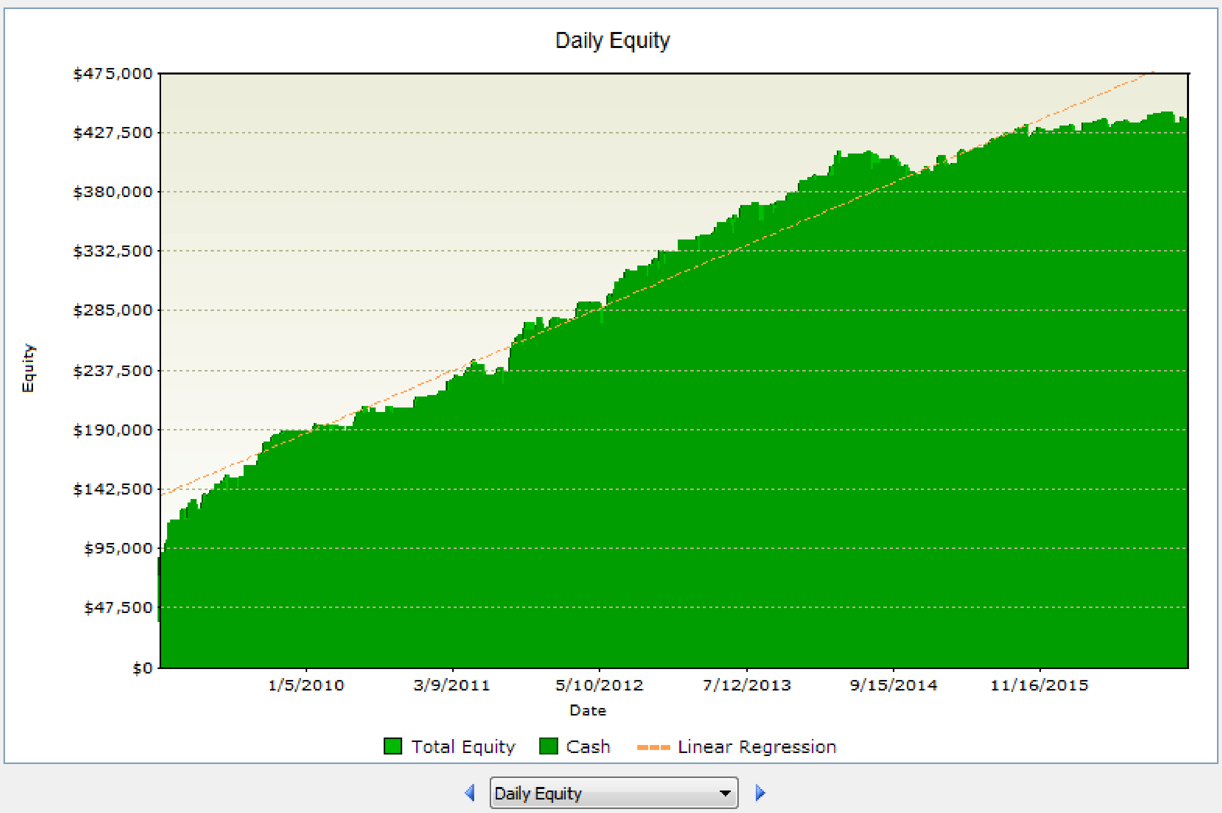
Current Index Swing 5

FedSwing II EMD, FedSwing II ES, FedSwing II TF, MeanSwing II EMD, MeanSwing II ES

Performance Summary

Total Net Profit:	$362,357.50	Max Drawdown:	($23,592.50)
Gross Profit:	$585,347.50	As % of Initial Equity:	31.46%
Gross Loss:	($222,990.00)	As % of Total Equity:	9.06%
Profit Factor:	2.625	Max Drawdown Date:	8/4/2011
Pessimistic RR:	2.312	Longest Drawdown:	362 (248) days
		Recovery Factor:	15.36
Total Trades:	579		
Winning Trades:	422	Max Runup:	$370,885.00
Losing Trades:	155	As % of Initial Equity:	494.51%
Even Trades:	2	As % of Total Equity:	525.15%
% Profitable:	72.88%	Max Runup Date:	11/7/2016
		Longest Runup:	2,999 (2,068) days
Avg. Trade Net Profit:	$625.83		
Avg. Winning Trade:	$1,387.08	Return on Initial Capital:	483.14%
Avg. Losing Trade:	($1,438.65)	Annual Rate of Return:	58.59%
Payoff Ratio:	0.964	Avg. Monthly Return:	$3,661.77, 4.88%
		Monthly Std. Deviation:	$6,513.64
Largest Win:	$8,270.00, 1.41%	% Profitable Months:	76.00%
Largest Loss:	($5,030.00), 2.26%		
Max Cons. Winners:	30	Sharpe Ratio:	1.95
Max Cons. Losers:	6	Sortino Ratio:	3.78
		Sterling Ratio:	1.61
Trading Period:	8 years, 2 months, 29 days	MAR Ratio:	1.86
	10/22/2008 - 1/20/2017	Efficiency Factor:	0.62
Total Trading Days:	2,071		
Longest Flat Period:	78 (52) days	Total Commission:	$10,600.00
Max Shares/Contracts:	6	Total Slippage:	$20,270.00

Equity Graphs



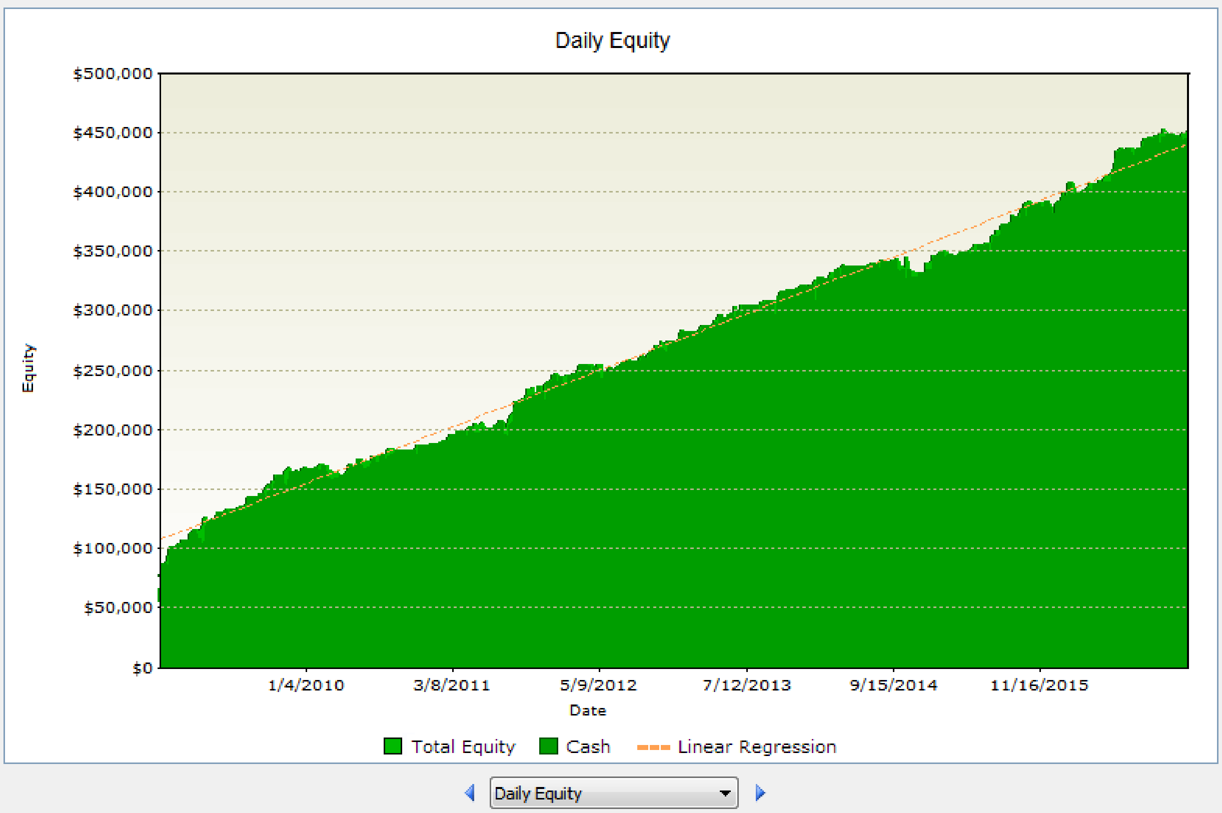
New Index Swing 5

FedSwing ES, MeanSwing II EMD, MeanSwing II ES, SentimentSwing ES, SentimentSwing NQ

Performance Summary

Total Net Profit:	$373,817.50	Max Drawdown:	($18,437.50)
Gross Profit:	$588,172.50	As % of Initial Equity:	24.58%
Gross Loss:	($214,355.00)	As % of Total Equity:	7.00%
Profit Factor:	2.744	Max Drawdown Date:	12/16/2014
Pessimistic RR:	2.443	Longest Drawdown:	94 (67) days
		Recovery Factor:	20.27
Total Trades:	660	Max Runup:	$376,110.00
Winning Trades:	462	As % of Initial Equity:	501.48%
Losing Trades:	198	As % of Total Equity:	501.48%
Even Trades:	0	Max Runup Date:	11/8/2016
% Profitable:	70.0%	Longest Runup:	3,006 (2,073) days
Avg. Trade Net Profit:	$566.39		
Avg. Winning Trade:	$1,273.10	Return on Initial Capital:	498.42%
Avg. Losing Trade:	($1,082.60)	Annual Rate of Return:	60.46%
Payoff Ratio:	1.176	Avg. Monthly Return:	$3,778.83, 5.04%
		Monthly Std. Deviation:	$4,944.69
Largest Win:	$6,230.00, 1.06%	% Profitable Months:	82.00%
Largest Loss:	($5,245.00), 2.45%		
Max Cons. Winners:	27	Sharpe Ratio:	2.65
Max Cons. Losers:	6	Sortino Ratio:	4.73
		Sterling Ratio:	2.08
Trading Period:	8 years, 2 months, 28 days	MAR Ratio:	2.46
	10/23/2008 - 1/20/2017	Efficiency Factor:	0.64
Total Trading Days:	2,073		
Longest Flat Period:	40 (28) days	Total Commission:	$13,200.00
Max Shares/Contracts:	5	Total Slippage:	$20,000.00

Equity Graphs



Current Index Swing 6

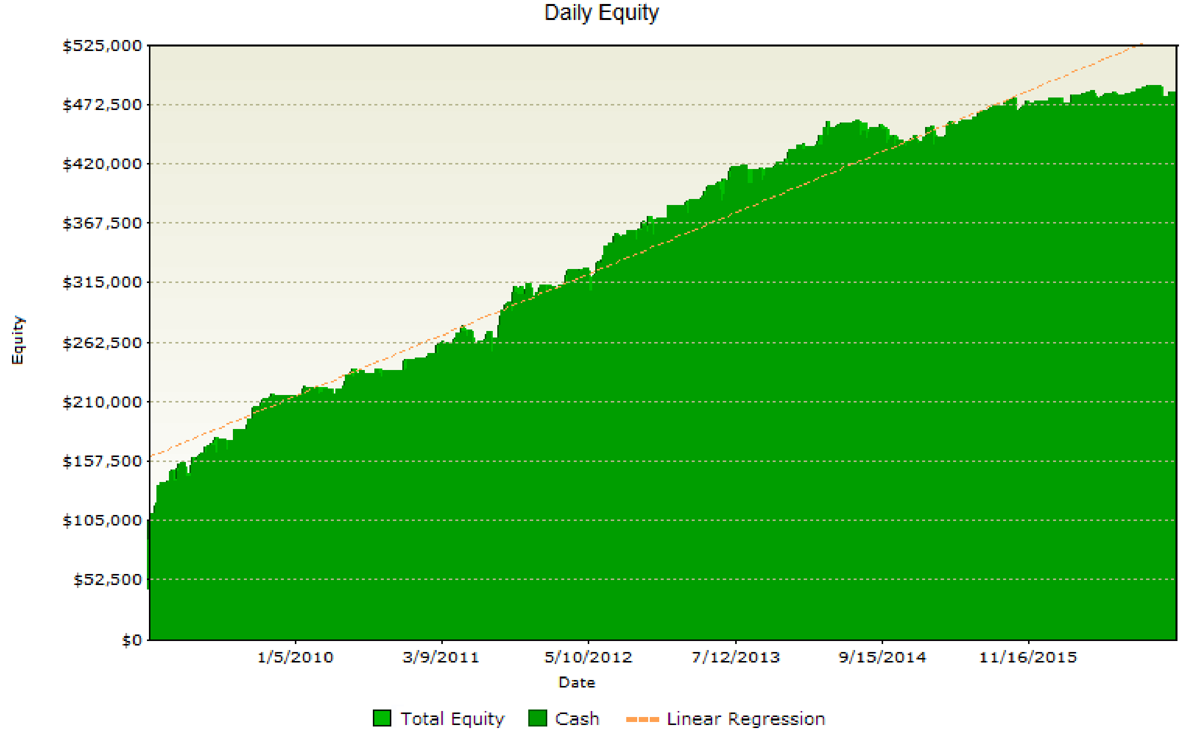
FedSwing II EMD, FedSwing II ES, FedSwing II TF, FedSwing II YM, MeanSwing II EMD, MeanSwing II ES

Performance Summary

Total Net Profit:	$391,272.50	Max Drawdown:	($25,982.50)
Gross Profit:	$652,282.50	As % of Initial Equity:	28.87%
Gross Loss:	($261,010.00)	As % of Total Equity:	9.74%
Profit Factor:	2.499	Max Drawdown Date:	1/6/2015
Pessimistic RR:	2.223	Longest Drawdown:	335 (231) days
		Recovery Factor:	15.06
Total Trades:	673		
Winning Trades:	485	Max Runup:	$402,990.00
Losing Trades:	186	As % of Initial Equity:	447.77%
Even Trades:	2	As % of Total Equity:	477.36%
% Profitable:	72.07%	Max Runup Date:	11/7/2016
		Longest Runup:	2,999 (2,068) days
Avg. Trade Net Profit:	$581.39		
Avg. Winning Trade:	$1,344.91	Return on Initial Capital:	434.75%
Avg. Losing Trade:	($1,403.28)	Annual Rate of Return:	52.72%
Payoff Ratio:	0.958	Avg. Monthly Return:	$3,953.97, 4.39%
		Monthly Std. Deviation:	$7,430.95
Largest Win:	$8,270.00, 1.27%	% Profitable Months:	74.00%
Largest Loss:	($5,030.00), 1.93%		
Max Cons. Winners:	34	Sharpe Ratio:	1.84
Max Cons. Losers:	7	Sortino Ratio:	3.52
		Sterling Ratio:	1.53
Trading Period:	8 years, 2 months, 29 days	MAR Ratio:	1.83
	10/22/2008 - 1/20/2017	Efficiency Factor:	0.60
Total Trading Days:	2,071		
Longest Flat Period:	54 (38) days	Total Commission:	$12,480.00
Max Shares/Contracts:	7	Total Slippage:	$22,150.00

Equity Graphs

Daily Equity



Daily Equity

New Index Swing 6

FedSwing ES, FedSwing TF, MeanSwing II EMD, MeanSwing II ES, SentimentSwing ES, SentimentSwing NQ

Performance Summary

Total Net Profit:	$441,667.50	Max Drawdown:	($19,222.50)
Gross Profit:	$756,692.50	As % of Initial Equity:	21.36%
Gross Loss:	($315,025.00)	As % of Total Equity:	7.92%
Profit Factor:	2.402	Max Drawdown Date:	11/24/2014
Pessimistic RR:	2.180	Longest Drawdown:	133 (91) days
		Recovery Factor:	22.98
Total Trades:	930	Max Runup:	$448,460.00
Winning Trades:	630	As % of Initial Equity:	498.29%
Losing Trades:	298	As % of Total Equity:	498.29%
Even Trades:	2	Max Runup Date:	11/8/2016
% Profitable:	67.74%	Longest Runup:	3,006 (2,073) days
Avg. Trade Net Profit:	$474.91	Return on Initial Capital:	490.74%
Avg. Winning Trade:	$1,201.10	Annual Rate of Return:	59.53%
Avg. Losing Trade:	($1,057.13)	Avg. Monthly Return:	$4,464.71, 4.96%
Payoff Ratio:	1.136	Monthly Std. Deviation:	$6,115.81
		% Profitable Months:	81.00%
Largest Win:	$6,230.00, 0.82%	Sharpe Ratio:	2.53
Largest Loss:	($5,245.00), 1.66%	Sortino Ratio:	4.38
Max Cons. Winners:	28	Sterling Ratio:	2.08
Max Cons. Losers:	8	MAR Ratio:	2.79
Trading Period:	8 years, 2 months, 28 days 10/23/2008 - 1/20/2017	Efficiency Factor:	0.58
Total Trading Days:	2,073		
Longest Flat Period:	29 (20) days	Total Commission:	$17,250.00
Max Shares/Contracts:	7	Total Slippage:	$26,750.00

Equity Graphs