Current Index Trader I

FedSwing II TF

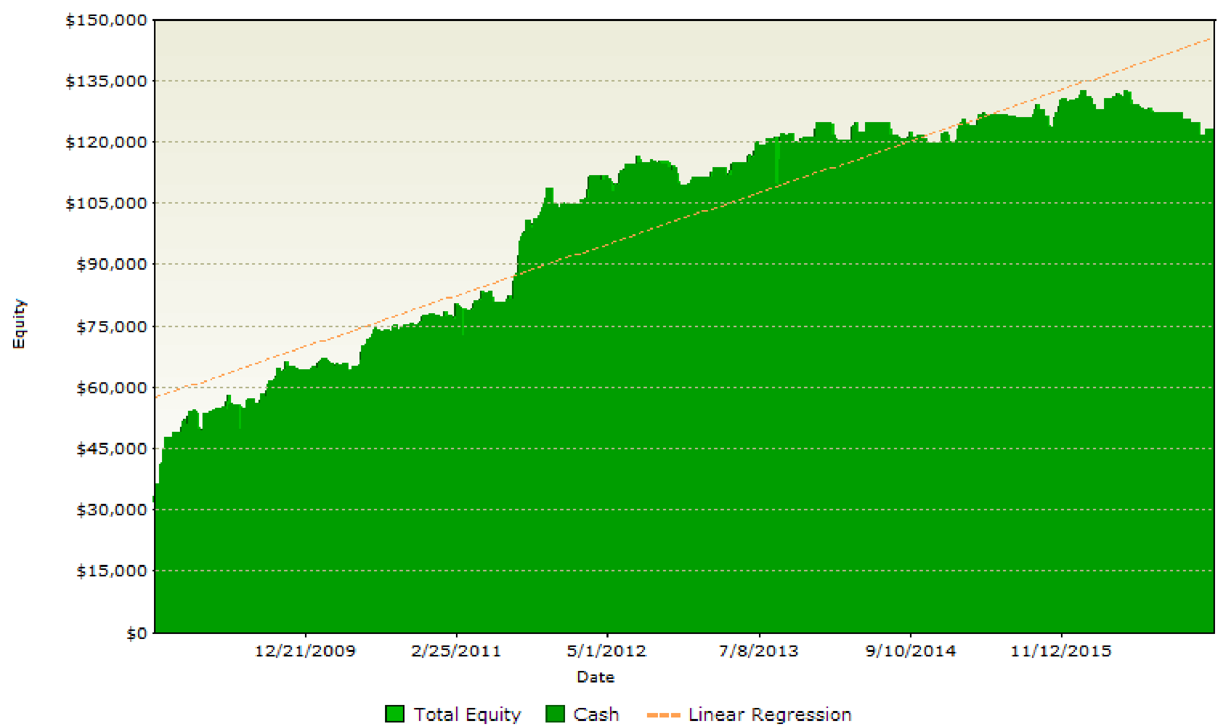
Lion II Vol

Performance Summary

Total Net Profit:	$92,770.00	Max Drawdown:	($10,950.00)
Gross Profit:	$257,370.00	As % of Initial Equity:	36.50%
Gross Loss:	($164,600.00)	As % of Total Equity:	9.74%
Profit Factor:	1.564	Max Drawdown Date:	12/8/2016
Pessimistic RR:	1.408	Longest Drawdown:	314 (216) days
		Recovery Factor:	8.47
Total Trades:	730		
Winning Trades:	372	Max Runup:	$102,060.00
Losing Trades:	352	As % of Initial Equity:	340.20%
Even Trades:	6	As % of Total Equity:	340.20%
% Profitable:	50.96%	Max Runup Date:	5/17/2016
		Longest Runup:	3,018 (2,081) days
Avg. Trade Net Profit:	$127.08		
Avg. Winning Trade:	$691.85	Return on Initial Capital:	309.23%
Avg. Losing Trade:	($467.61)	Annual Rate of Return:	37.42%
Payoff Ratio:	1.48	Avg. Monthly Return:	$935.62, 3.12%
		Monthly Std. Deviation:	$2,799.24
Largest Win:	$3,600.00, 1.40%	% Profitable Months:	58.00%
Largest Loss:	($1,595.00), 0.97%		
Max Cons. Winners:	12	Sharpe Ratio:	1.16
Max Cons. Losers:	9	Sortino Ratio:	2.37
		Sterling Ratio:	1.01
Trading Period:	8 years, 3 months, 4 days	MAR Ratio:	1.03
	10/16/2008 - 1/20/2017	Efficiency Factor:	0.36
Total Trading Days:	2,082		
Longest Flat Period:	130 (90) days	Total Commission:	$18,960.00
Max Shares/Contracts:	4	Total Slippage:	$31,600.00

Equity Graphs

Daily Equity



Daily Equity

New Index Trader I

SentimentSwing ES

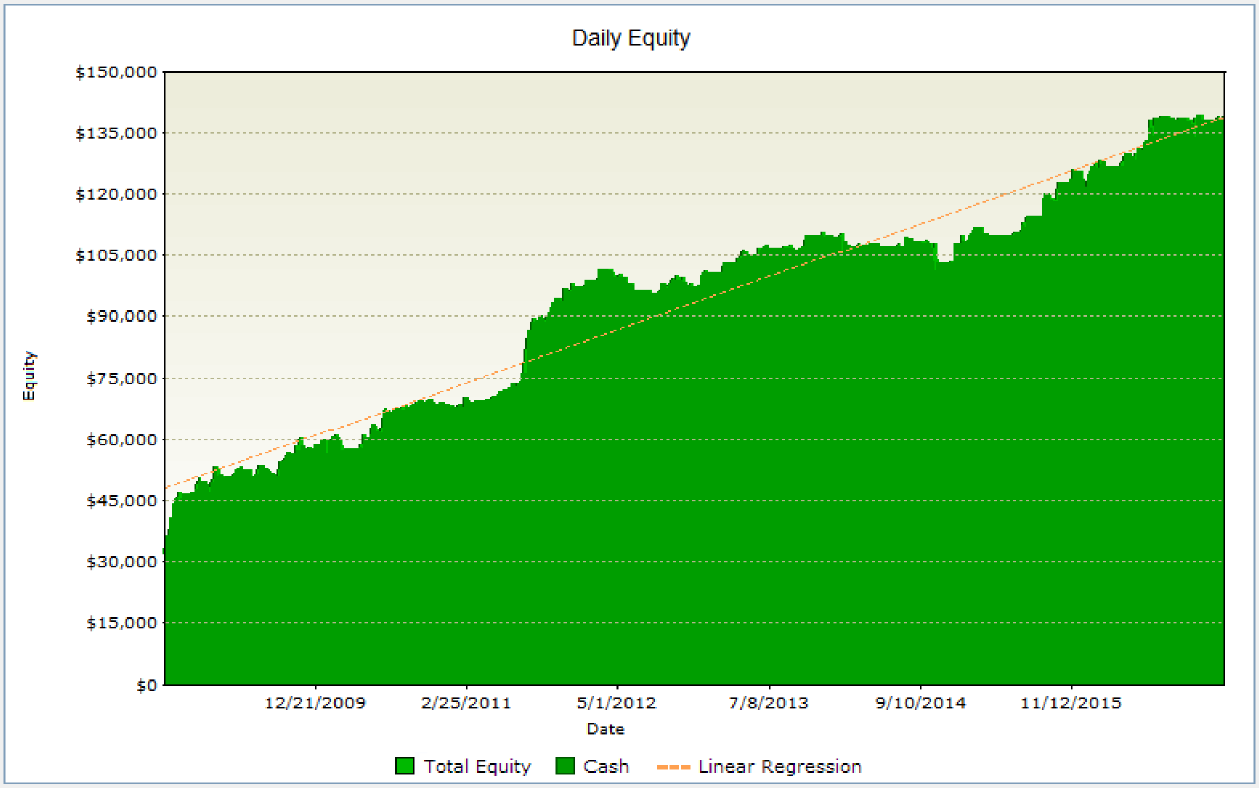
Lion II Vol

Performance Summary

Total Net Profit:	$108,187.50
Gross Profit:	$267,135.00
Gross Loss:	($158,947.50)
Profit Factor:	1.681
Pessimistic RR:	1.510
Total Trades:	704
Winning Trades:	348
Losing Trades:	352
Even Trades:	4
% Profitable:	49.43%
Avg. Trade Net Profit:	$153.68
Avg. Winning Trade:	$767.63
Avg. Losing Trade:	($451.56)
Payoff Ratio:	1.7
Largest Win:	$5,212.50, 1.95%
Largest Loss:	($2,550.00), 1.60%
Max Cons. Winners:	10
Max Cons. Losers:	12
Trading Period:	8 years, 3 months, 4 days 10/16/2008 - 1/20/2017
Total Trading Days:	2,082
Longest Flat Period:	88 (60) days
Max Shares/Contracts:	3

Max Drawdown:	($8,362.50)
As % of Initial Equity:	27.88%
As % of Total Equity:	7.50%
Max Drawdown Date:	12/16/2014
Longest Drawdown:	431 (295) days
Recovery Factor:	12.94
Max Runup:	$108,950.00
As % of Initial Equity:	363.17%
As % of Total Equity:	363.17%
Max Runup Date:	11/16/2016
Longest Runup:	3,018 (2,081) days
Return on Initial Capital:	360.62%
Annual Rate of Return:	43.64%
Avg. Monthly Return:	$1,091.11, 3.64%
Monthly Std. Deviation:	$2,444.88
% Profitable Months:	63.00%
Sharpe Ratio:	1.55
Sortino Ratio:	3.50
Sterling Ratio:	1.41
MAR Ratio:	1.57
Efficiency Factor:	0.40
Total Commission:	$19,420.00
Total Slippage:	$31,800.00

Equity Graphs



Daily Equity

Current Index Trader II

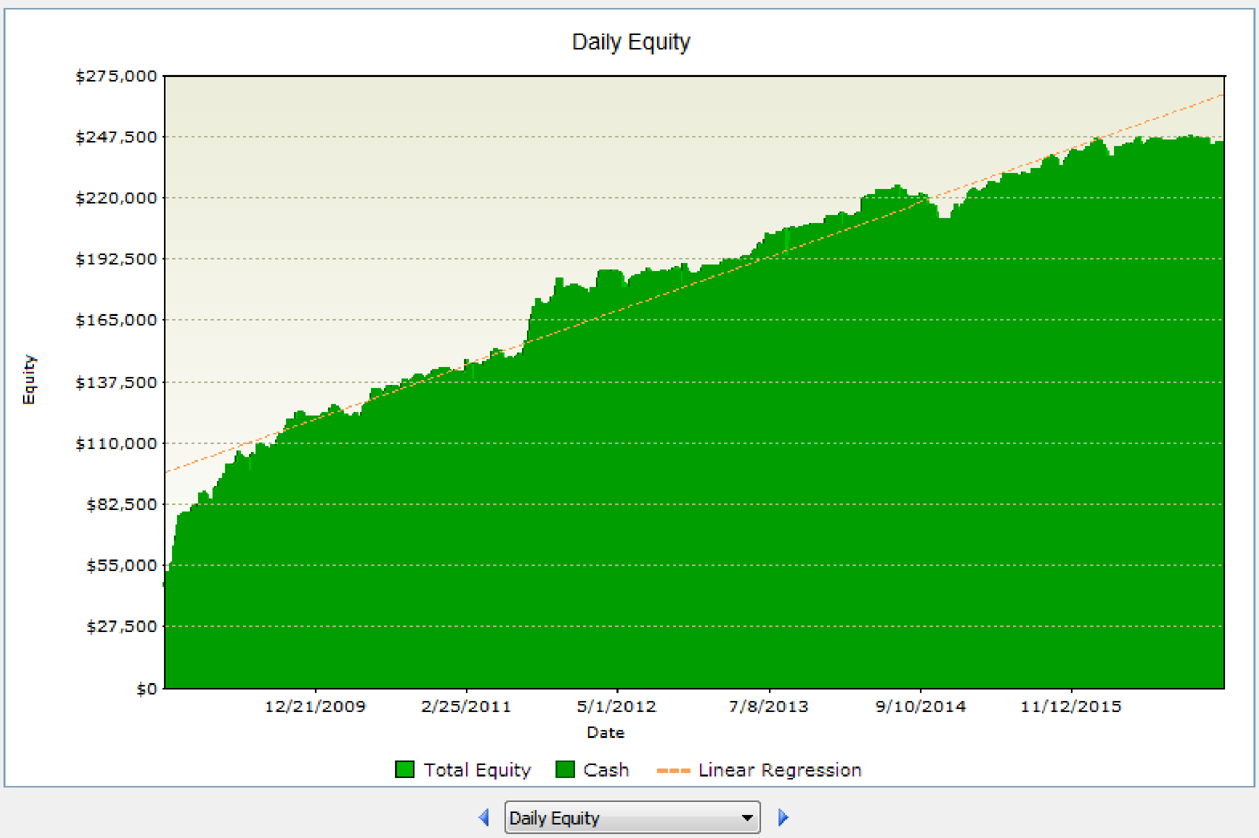
FedSwing II TF, MeanSwing II EMD

Leopard Vol, Lion II Vol

Performance Summary

Total Net Profit:	$199,280.00	Max Drawdown:	($16,330.00)
Gross Profit:	$482,200.00	As % of Initial Equity:	36.29%
Gross Loss:	($282,920.00)	As % of Total Equity:	9.16%
Profit Factor:	1.704	Max Drawdown Date:	11/12/2014
Pessimistic RR:	1.572	Longest Drawdown:	258 (178) days
		Recovery Factor:	12.20
Total Trades:	1229		
Winning Trades:	627	Max Runup:	$201,950.00
Losing Trades:	594	As % of Initial Equity:	448.78%
Even Trades:	8	As % of Total Equity:	448.78%
% Profitable:	51.02%	Max Runup Date:	10/18/2016
		Longest Runup:	3,018 (2,081) days
Avg. Trade Net Profit:	$162.15		
Avg. Winning Trade:	$769.06	Return on Initial Capital:	442.84%
Avg. Losing Trade:	($476.30)	Annual Rate of Return:	53.59%
Payoff Ratio:	1.615	Avg. Monthly Return:	$2,009.80, 4.47%
		Monthly Std. Deviation:	$4,130.91
Largest Win:	$5,500.00, 1.14%	% Profitable Months:	74.00%
Largest Loss:	($5,030.00), 1.78%		
Max Cons. Winners:	12	Sharpe Ratio:	1.69
Max Cons. Losers:	12	Sortino Ratio:	3.24
		Sterling Ratio:	1.54
Trading Period:	8 years, 3 months, 4 days	MAR Ratio:	1.48
	10/16/2008 - 1/20/2017	Efficiency Factor:	0.41
Total Trading Days:	2,082		
Longest Flat Period:	76 (53) days	Total Commission:	$32,980.00
Max Shares/Contracts:	7	Total Slippage:	$56,550.00

Equity Graphs



New Index Trader II

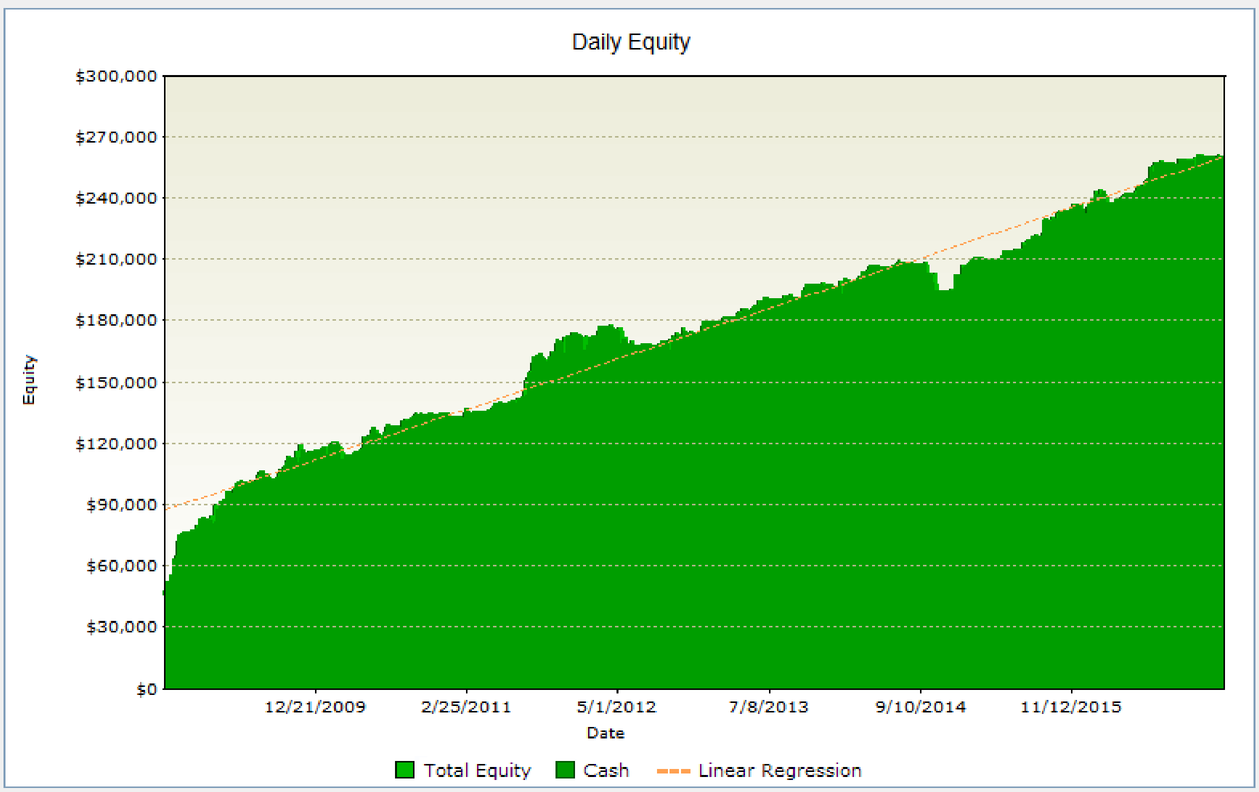
MeanSwing II EMD, SentimentSwing ES

Leopard Vol, Lion II Vol

Performance Summary

Total Net Profit:	$214,697.50	Max Drawdown:	($16,332.50)
Gross Profit:	$491,965.00	As % of Initial Equity:	36.29%
Gross Loss:	($277,267.50)	As % of Total Equity:	7.25%
Profit Factor:	1.774	Max Drawdown Date:	12/16/2014
Pessimistic RR:	1.635	Longest Drawdown:	260 (181) days
		Recovery Factor:	13.15
Total Trades:	1203		
Winning Trades:	603	Max Runup:	$215,460.00
Losing Trades:	594	As % of Initial Equity:	478.80%
Even Trades:	6	As % of Total Equity:	478.80%
% Profitable:	50.12%	Max Runup Date:	11/16/2016
		Longest Runup:	3,018 (2,081) days
Avg. Trade Net Profit:	$178.47		
Avg. Winning Trade:	$815.86	Return on Initial Capital:	477.11%
Avg. Losing Trade:	($466.78)	Annual Rate of Return:	57.74%
Payoff Ratio:	1.748	Avg. Monthly Return:	$2,165.29, 4.81%
		Monthly Std. Deviation:	$4,045.74
Largest Win:	$5,500.00, 1.12%	% Profitable Months:	72.00%
Largest Loss:	($5,030.00), 1.81%		
Max Cons. Winners:	9	Sharpe Ratio:	1.85
Max Cons. Losers:	12	Sortino Ratio:	3.45
		Sterling Ratio:	1.65
Trading Period:	8 years, 3 months, 4 days	MAR Ratio:	1.59
	10/16/2008 - 1/20/2017	Efficiency Factor:	0.44
Total Trading Days:	2,082		
Longest Flat Period:	51 (36) days	Total Commission:	$33,440.00
Max Shares/Contracts:	6	Total Slippage:	$56,750.00

Equity Graphs



Daily Equity

Current Index Trader III

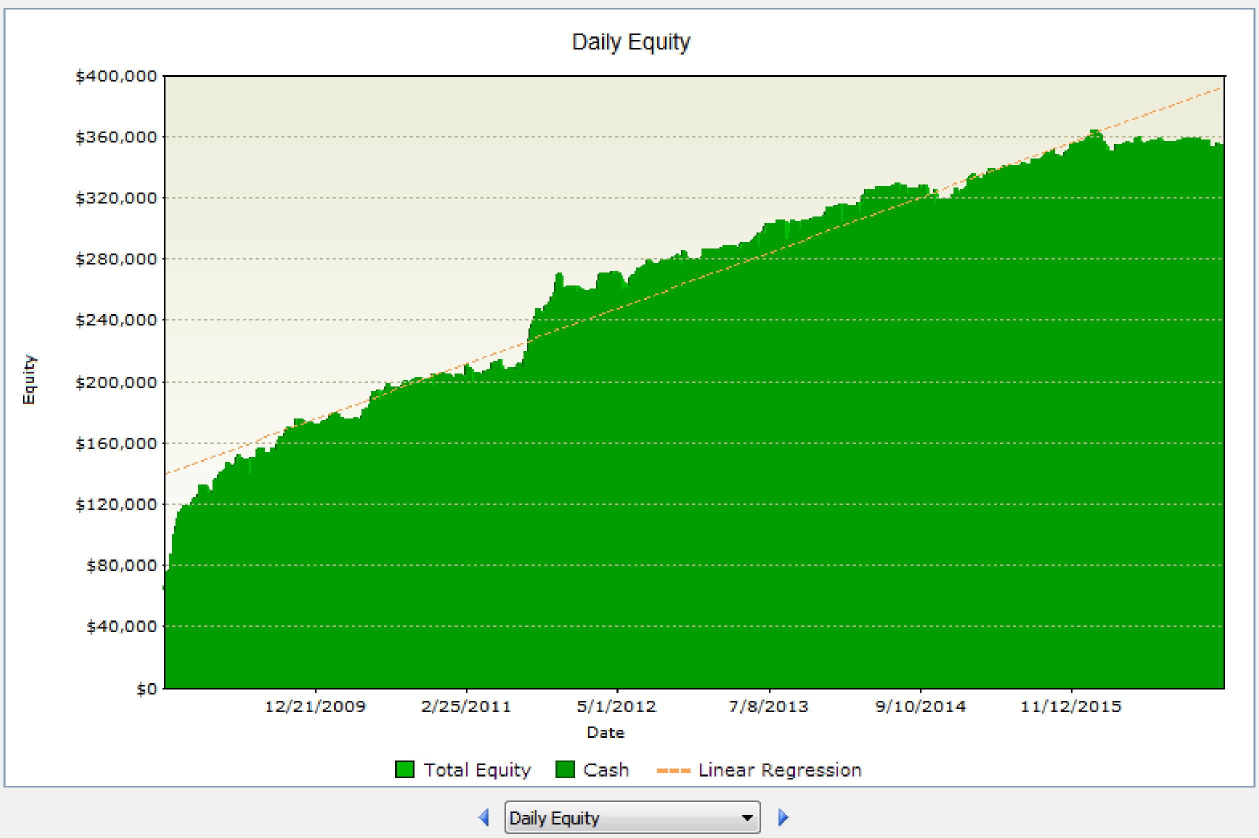
FedSwing II ES, FedSwing II TF, MeanSwing II EMD

Leopard Vol, Lion II Vol, Tiger Vol

Performance Summary

Total Net Profit:	$293,502.50	Max Drawdown:	($14,350.00)
Gross Profit:	$700,920.00	As % of Initial Equity:	23.92%
Gross Loss:	($407,417.50)	As % of Total Equity:	6.50%
Profit Factor:	1.720	Max Drawdown Date:	3/15/2016
Pessimistic RR:	1.610	Longest Drawdown:	371 (255) days
		Recovery Factor:	20.45
Total Trades:	1818		
Winning Trades:	913	Max Runup:	$302,935.00
Losing Trades:	890	As % of Initial Equity:	504.89%
Even Trades:	15	As % of Total Equity:	504.89%
% Profitable:	50.22%	Max Runup Date:	1/14/2016
		Longest Runup:	3,018 (2,081) days
Avg. Trade Net Profit:	$161.44		
Avg. Winning Trade:	$767.71	Return on Initial Capital:	489.17%
Avg. Losing Trade:	($457.77)	Annual Rate of Return:	59.20%
Payoff Ratio:	1.677	Avg. Monthly Return:	$2,960.07, 4.93%
		Monthly Std. Deviation:	$5,985.88
Largest Win:	$5,500.00, 0.78%	% Profitable Months:	74.00%
Largest Loss:	($5,030.00), 1.23%		
Max Cons. Winners:	19	Sharpe Ratio:	1.71
Max Cons. Losers:	17	Sortino Ratio:	3.65
		Sterling Ratio:	1.85
Trading Period:	8 years, 3 months, 4 days	MAR Ratio:	2.48
	10/16/2008 - 1/20/2017	Efficiency Factor:	0.42
Total Trading Days:	2,082		
Longest Flat Period:	76 (53) days	Total Commission:	$49,680.00
Max Shares/Contracts:	9	Total Slippage:	$84,060.00

Equity Graphs



New Index Trader III

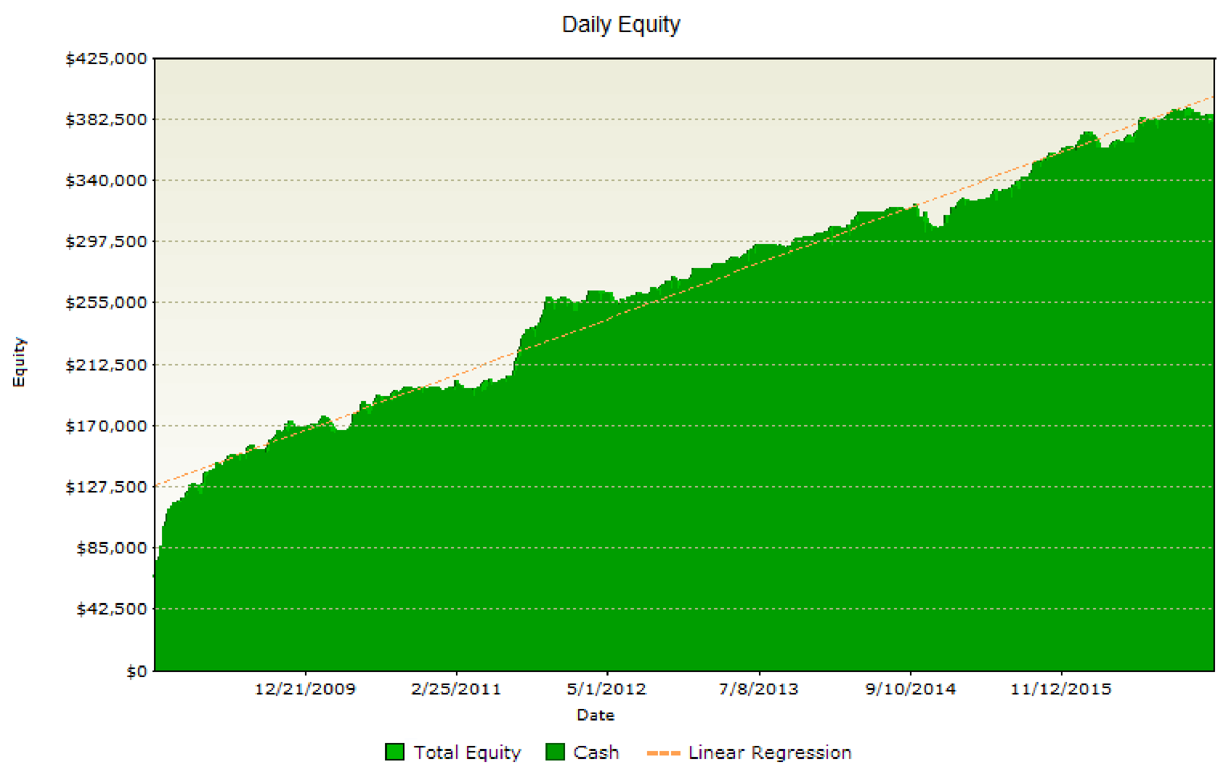
FedSwing ES, MeanSwing II EMD, SentimentSwing ES

Leopard Vol, Lion II Vol, Tiger Vol

Performance Summary

Total Net Profit:	$324,332.50	Max Drawdown:	($16,877.50)
Gross Profit:	$746,285.00	As % of Initial Equity:	28.13%
Gross Loss:	($421,952.50)	As % of Total Equity:	5.77%
Profit Factor:	1.769	Max Drawdown Date:	12/16/2014
Pessimistic RR:	1.655	Longest Drawdown:	146 (101) days
		Recovery Factor:	19.22
Total Trades:	1828		
Winning Trades:	914	Max Runup:	$329,162.50
Losing Trades:	901	As % of Initial Equity:	548.60%
Even Trades:	13	As % of Total Equity:	548.60%
% Profitable:	50.0%	Max Runup Date:	11/8/2016
		Longest Runup:	3,018 (2,081) days
Avg. Trade Net Profit:	$177.42		
Avg. Winning Trade:	$816.50	Return on Initial Capital:	540.55%
Avg. Losing Trade:	($468.32)	Annual Rate of Return:	65.42%
Payoff Ratio:	1.743	Avg. Monthly Return:	$3,271.00, 5.45%
		Monthly Std. Deviation:	$5,865.76
Largest Win:	$5,500.00, 0.74%	% Profitable Months:	74.00%
Largest Loss:	($5,030.00), 1.19%		
Max Cons. Winners:	16	Sharpe Ratio:	1.93
Max Cons. Losers:	17	Sortino Ratio:	4.12
		Sterling Ratio:	2.05
Trading Period:	8 years, 3 months, 4 days	MAR Ratio:	2.33
	10/16/2008 - 1/20/2017	Efficiency Factor:	0.43
Total Trading Days:	2,082		
Longest Flat Period:	40 (28) days	Total Commission:	$50,860.00
Max Shares/Contracts:	7	Total Slippage:	$85,340.00

Equity Graphs



Daily Equity

Current Index Trader IV

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

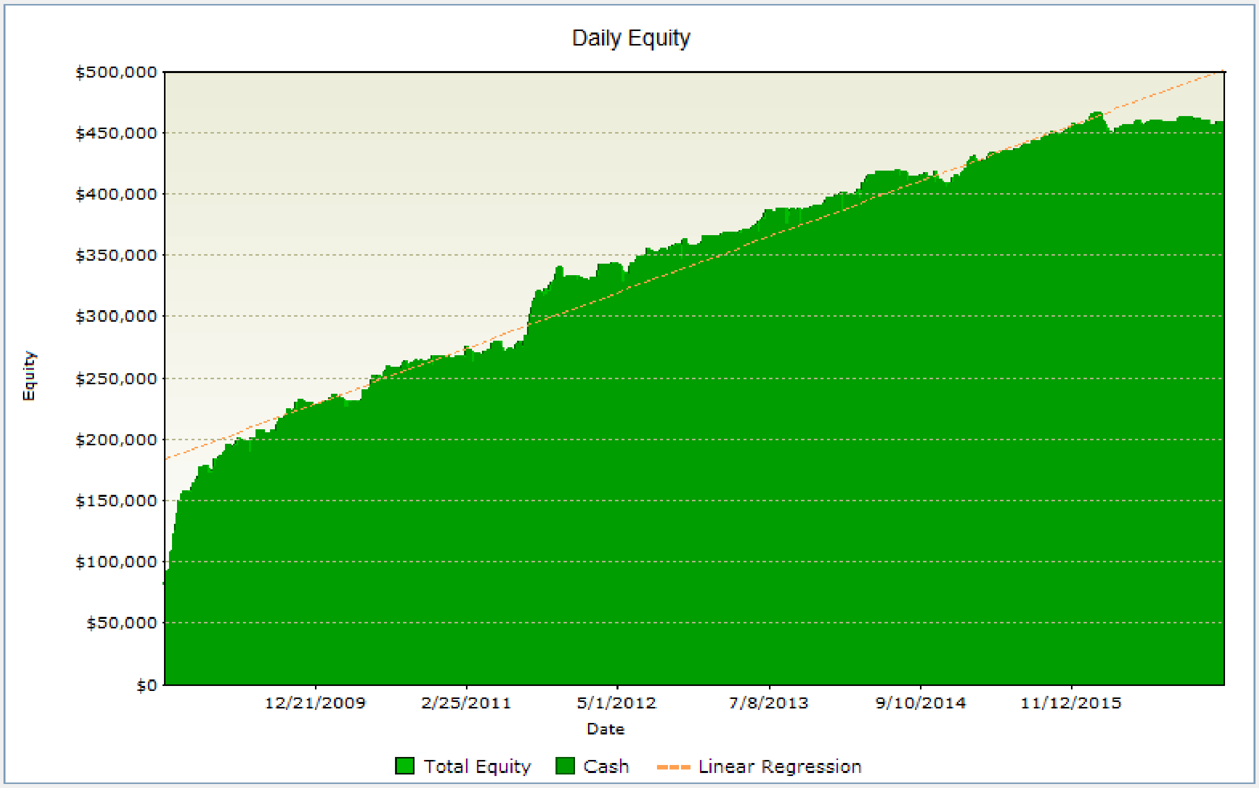
Leopard Vol, Lion II Vol, Lion III Vol, Tiger Vol

Performance Summary

Total Net Profit:	$382,087.50
Gross Profit:	$904,147.50
Gross Loss:	($522,060.00)
Profit Factor:	1.732
Pessimistic RR:	1.634
Total Trades:	2366
Winning Trades:	1208
Losing Trades:	1140
Even Trades:	18
% Profitable:	51.06%
Avg. Trade Net Profit:	$161.49
Avg. Winning Trade:	$748.47
Avg. Losing Trade:	($457.95)
Payoff Ratio:	1.634
Largest Win:	$5,500.00, 0.61%
Largest Loss:	($5,030.00), 0.96%
Max Cons. Winners:	16
Max Cons. Losers:	17
Trading Period:	8 years, 3 months, 4 days 10/16/2008 - 1/20/2017
Total Trading Days:	2,082
Longest Flat Period:	78 (52) days
Max Shares/Contracts:	9

Max Drawdown:	($18,357.50)
As % of Initial Equity:	24.48%
As % of Total Equity:	5.71%
Max Drawdown Date:	3/18/2016
Longest Drawdown:	352 (243) days
Recovery Factor:	20.81
Max Runup:	$390,635.00
As % of Initial Equity:	520.85%
As % of Total Equity:	520.85%
Max Runup Date:	2/3/2016
Longest Runup:	3,018 (2,081) days
Return on Initial Capital:	509.45%
Annual Rate of Return:	61.66%
Avg. Monthly Return:	$3,853.48, 5.14%
Monthly Std. Deviation:	$7,452.14
% Profitable Months:	73.00%
Sharpe Ratio:	1.79
Sortino Ratio:	3.97
Sterling Ratio:	2.05
MAR Ratio:	2.52
Efficiency Factor:	0.42
Total Commission:	$65,200.00
Total Slippage:	$109,620.00

Equity Graphs



Daily Equity

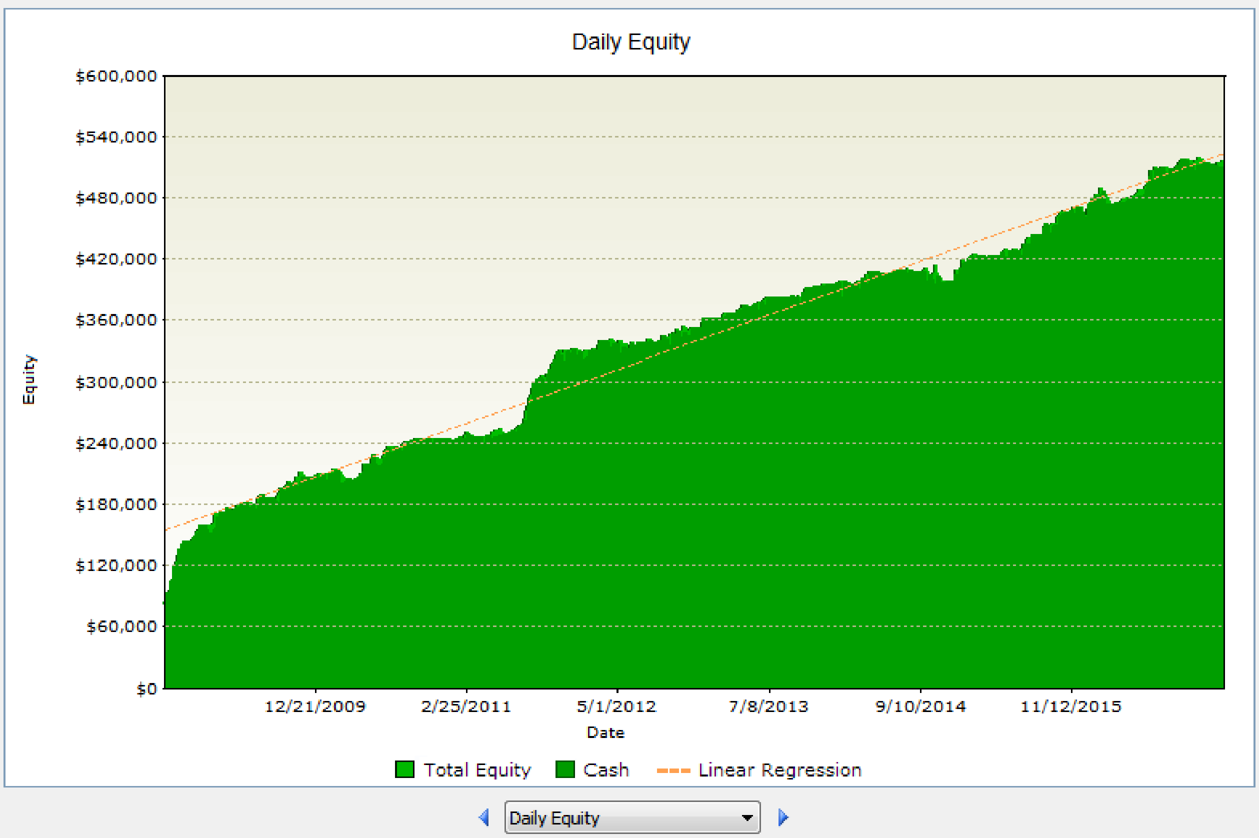
New Index Trader IV

FedSwing ES, MeanSwing II EMD, SentimentSwing ES, SentimentSwing NQ
Leopard Vol, Lion II Vol, Lion III Vol, Tiger Vol

Performance Summary

Total Net Profit:	$439,132.50	Max Drawdown:	($18,377.50)
Gross Profit:	$1,003,775.00	As % of Initial Equity:	24.50%
Gross Loss:	($564,642.50)	As % of Total Equity:	5.09%
Profit Factor:	1.778	Max Drawdown Date:	12/16/2014
Pessimistic RR:	1.679	Longest Drawdown:	123 (86) days
		Recovery Factor:	23.90
Total Trades:	2454		
Winning Trades:	1242	Max Runup:	$442,637.50
Losing Trades:	1196	As % of Initial Equity:	590.18%
Even Trades:	16	As % of Total Equity:	590.18%
% Profitable:	50.61%	Max Runup Date:	11/8/2016
		Longest Runup:	3,018 (2,081) days
Avg. Trade Net Profit:	$178.95	Return on Initial Capital:	585.51%
Avg. Winning Trade:	$808.19	Annual Rate of Return:	70.86%
Avg. Losing Trade:	($472.11)	Avg. Monthly Return:	$4,428.79, 5.91%
Payoff Ratio:	1.712	Monthly Std. Deviation:	$7,275.13
Largest Win:	$6,230.00, 0.62%	% Profitable Months:	73.00%
Largest Loss:	($5,245.00), 0.93%		
Max Cons. Winners:	13	Sharpe Ratio:	2.11
Max Cons. Losers:	17	Sortino Ratio:	4.91
		Sterling Ratio:	2.37
Trading Period:	8 years, 3 months, 4 days	MAR Ratio:	2.89
	10/16/2008 - 1/20/2017	Efficiency Factor:	0.44
Total Trading Days:	2,082		
Longest Flat Period:	40 (28) days	Total Commission:	$67,940.00
Max Shares/Contracts:	10	Total Slippage:	$111,540.00

Equity Graphs



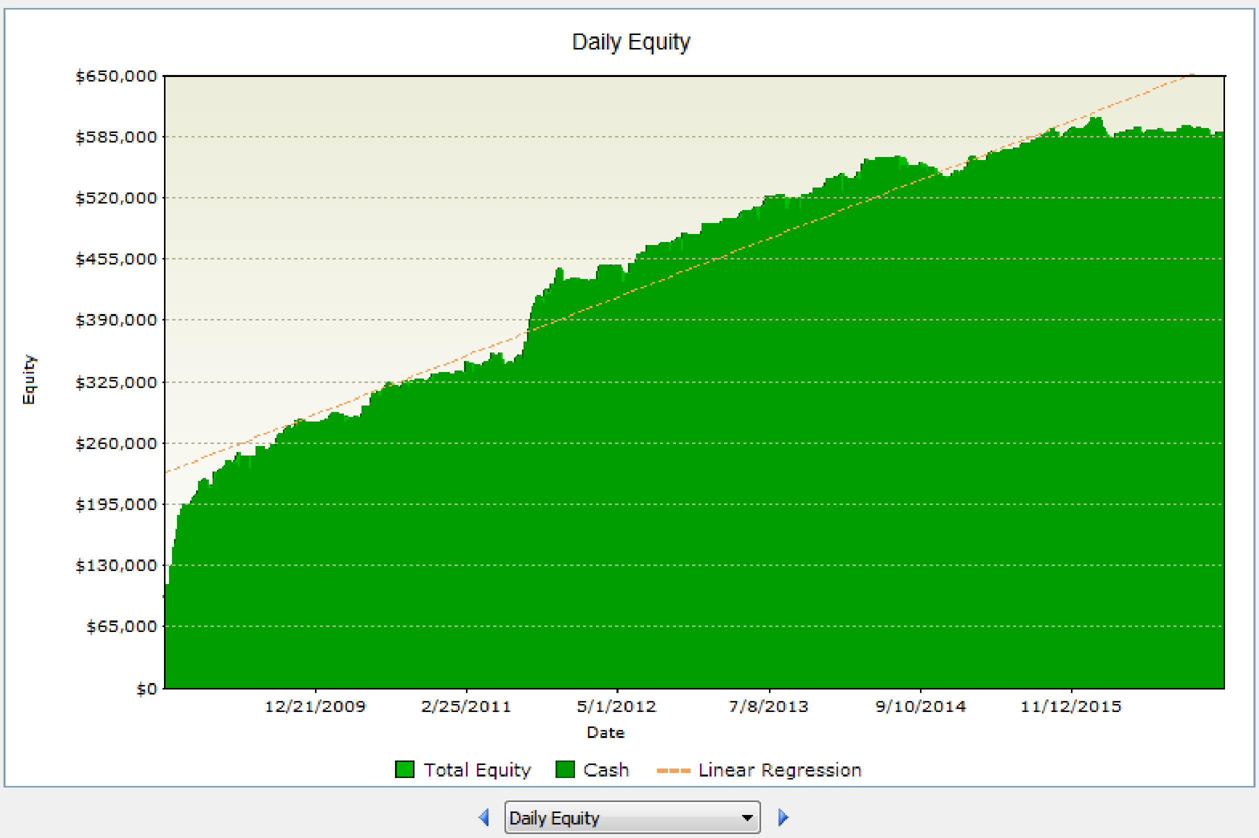
Current Index Trader V

FedSwing II EMD, FedSwing II ES, FedSwing II TF, MeanSwing II EMD, MeanSwing II ES
Jaguar Vol, Leopard Vol, Lion II Vol, Lion III Vol, Tiger Vol

Performance Summary

Total Net Profit:	$497,827.50	Max Drawdown:	($24,582.50)
Gross Profit:	$1,143,427.50	As % of Initial Equity:	27.31%
Gross Loss:	($645,600.00)	As % of Total Equity:	6.67%
Profit Factor:	1.771	Max Drawdown Date:	1/6/2015
Pessimistic RR:	1.677	Longest Drawdown:	352 (243) days
		Recovery Factor:	20.25
Total Trades:	2676		
Winning Trades:	1376	Max Runup:	$512,535.00
Losing Trades:	1281	As % of Initial Equity:	569.48%
Even Trades:	19	As % of Total Equity:	569.48%
% Profitable:	51.42%	Max Runup Date:	2/3/2016
		Longest Runup:	3,018 (2,081) days
Avg. Trade Net Profit:	$186.03	Return on Initial Capital:	553.14%
Avg. Winning Trade:	$830.98	Annual Rate of Return:	66.94%
Avg. Losing Trade:	($503.98)	Avg. Monthly Return:	$5,020.75, 5.58%
Payoff Ratio:	1.649	Monthly Std. Deviation:	$9,945.12
Largest Win:	$8,270.00, 0.72%	% Profitable Months:	70.00%
Largest Loss:	($5,030.00), 0.78%		
Max Cons. Winners:	16	Sharpe Ratio:	1.75
Max Cons. Losers:	19	Sortino Ratio:	3.88
		Sterling Ratio:	1.99
Trading Period:	8 years, 3 months, 4 days	MAR Ratio:	2.45
	10/16/2008 - 1/20/2017	Efficiency Factor:	0.44
Total Trading Days:	2,082		
Longest Flat Period:	78 (52) days	Total Commission:	$73,510.00
Max Shares/Contracts:	12	Total Slippage:	$125,120.00

Equity Graphs



New Index Trader V

FedSwing ES, MeanSwing II EMD, MeanSwing II ES, SentimentSwing ES, SentimentSwing NQ
Jaguar Vol, Leopard Vol, Lion II Vol, Lion III Vol, Tiger Vol

Performance Summary

Total Net Profit:	$509,287.50	Max Drawdown:	($21,765.00)
Gross Profit:	$1,146,252.50	As % of Initial Equity:	24.18%
Gross Loss:	($636,965.00)	As % of Total Equity:	4.92%
Profit Factor:	1.800	Max Drawdown Date:	12/16/2014
Pessimistic RR:	1.705	Longest Drawdown:	146 (101) days
		Recovery Factor:	23.40
Total Trades:	2757		
Winning Trades:	1416	Max Runup:	$512,080.00
Losing Trades:	1324	As % of Initial Equity:	568.98%
Even Trades:	17	As % of Total Equity:	568.98%
% Profitable:	51.36%	Max Runup Date:	11/8/2016
		Longest Runup:	3,018 (2,081) days
Avg. Trade Net Profit:	$184.73		
Avg. Winning Trade:	$809.50	Return on Initial Capital:	565.88%
Avg. Losing Trade:	($481.09)	Annual Rate of Return:	68.48%
Payoff Ratio:	1.683	Avg. Monthly Return:	$5,136.33, 5.71%
		Monthly Std. Deviation:	$8,709.65
Largest Win:	$6,230.00, 0.54%	% Profitable Months:	75.00%
Largest Loss:	($5,245.00), 0.82%		
Max Cons. Winners:	14	Sharpe Ratio:	2.04
Max Cons. Losers:	19	Sortino Ratio:	4.78
		Sterling Ratio:	2.26
Trading Period:	8 years, 3 months, 4 days	MAR Ratio:	2.83
	10/16/2008 - 1/20/2017	Efficiency Factor:	0.44
Total Trading Days:	2,082		
Longest Flat Period:	40 (28) days	Total Commission:	$76,110.00
Max Shares/Contracts:	11	Total Slippage:	$124,850.00

Equity Graphs