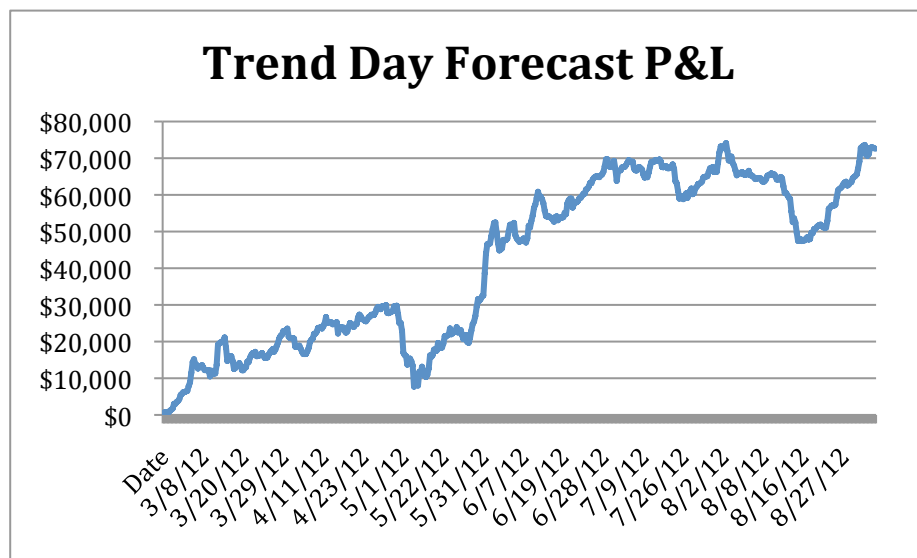


# TREND DAY FORECAST

## Forecast Performance, March – August 2012

The Trend Day Forecast is currently running a +14.5% unleveraged edge.



The trade set-ups in the Trend Day Forecast give professional traders an edge they can combine with their own expertise to create outsized edges and returns. (Edges add up.)

Example Returns and Drawdowns	Current Annual Return	Max Drawdown
\$1,000,000 balance, 1 contract per setup	14.5%	-2.2%
Max leverage (optimal f\$, \$24,669) \$250,00 balance, 1 contract per setup	58.1%	-8.8%

The Trend Day Forecast is quant-based trade set-ups for the Bund, Stoxx, SP, US 30 yr, Gold and Euro and is sent prior to the European open. Updates are sent throughout the day as conditions warrant.

# TREND DAY FORECAST

<b>Current Stats</b> (as of 8/31)	<b>Win percentage:</b> 62%
<b>Avg Trade:</b> \$136	<b>t Score:</b> 2.55

<b>P&amp;L</b> (unlevered)	<b>March</b>	<b>April</b>	<b>May</b>	<b>June</b>	<b>July</b>	<b>Aug</b>	<b>Total</b>
<b>2012</b>	\$20,839	\$11,246	\$19,058	\$20,933	\$2,253	\$5,303	\$72,574

<b>By Market</b>	<b>Bund</b>	<b>Stoxx</b>	<b>Bonds (US)</b>	<b>SP</b>	<b>Gold</b>	<b>Gold (automated)</b>	<b>Euro</b>
P&L	21%	3%	18%	-10%	43%	15%	10%

<b>By Duration</b>	<b>Intraday</b>	<b>Swing (3 days)</b>	<b>Multiday (5 days)</b>	<b>Other</b>
P&L	43%	32%	12%	13%

<b>By Long/Short</b>	<b>Long</b>	<b>Short</b>
P&L	43%	57%

The trade set-ups in The Trend Day Forecast cover six markets ,three timeframes, and long and short trades.

Intraday trades occur between the European open and the US equity close, Swing trades cover 3 days and Multiday trades cover 5 days. Other trades are typically overnight trades which occur between the US equity close and the European open.

No stops, slippage or commissions are used in these numbers which are the gross results of Trend Day Forecast set-ups taken as they occur. (Subtract 15% of P&L for a good estimate of slippage and commissions.)

# TREND DAY FORECAST



## Traders and Subscriptions

### Prop and Short Term Traders

We can train you to combine the quantitative edge in The Trend Day Forecast with your own trading expertise to generate more profits. We provide you with the Forecast and daily statistics to help you get the most out of your edge and ours. Available as a P&L royalty.

Contact Henry Carstens, 503-701-5741 or [carstens@verticalsolutions.com](mailto:carstens@verticalsolutions.com)

### Subscriptions

The Trend Day Forecast is available as a monthly subscription giving you and your traders a quant-based edge to combine w/ your own expertise to create even bigger advantages in the markets.

Contact Henry Carstens, 503-701-5741 or [carstens@verticalsolutions.com](mailto:carstens@verticalsolutions.com)

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