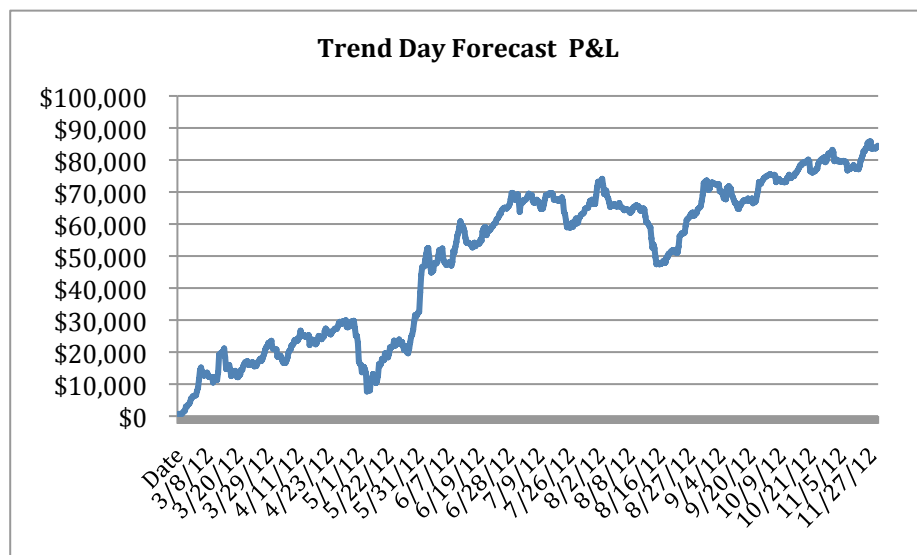


TREND DAY FORECAST

Forecast Performance, March – November 2012

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



The Forecast was up +12.6% unleveraged with a -2.6% max drawdown through November -

Example Returns and Drawdowns	Current Annual Return	Max Drawdown
\$1,000,000 balance, 1 contract per setup	+12.6%	-2.6%
Max leverage (optimal f\$, \$34,492) \$350,00 balance, 1 contract per setup	+36.0%	-7.4%

TREND DAY FORECAST

A t Score of 2.78 means the trade results for the set-ups sent in the Forecast are statistically significant.

Current Stats (as of 11/30)	Win percentage: 62%
Avg Trade: \$121	t Score: 2.78

The Forecast has had one losing month since March.

Monthly P&L	Mar	Apr	May	Jun	Jly	Aug	Sep
2012	\$20,839	\$8,958	\$16,796	\$21,020	\$1,378	\$6,338	\$1,825
P&L	Oct	Nov	Dec				Total
2012	\$8,771	\$1,303					\$84,472

TREND DAY FORECAST

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

By Market	Bund	Copper	Corn	Crude	ES
P&L (pct of Total)	25%	0%	1%	1%	-10%
	Gold	Stoxx	US	Other (Euro, VIX)	
P&L (pct of Total)	50%	6%	19%	9%	

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.

By Duration	Intraday	Swing (3 days)	Multiday (5 days)	Overnight/Other
P&L (pct of total)	41%	28%	17%	14%

Trade set-ups include both long and short trades.

By Long/Short	Long	Short
P&L (pct of total)	54%	46%

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



Disclaimer

Disclaimer:

The Trend Day Forecast is intended for professional traders who understand the risks inherent in trading. The Trend Day Forecast's trade set-ups are not intended as stand alone trade recommendations but are ideas to be combined w/ the edges, expertise, style and judgement of the professional trader. Trade set-ups based on historical patterns, like those in the Trend Day Forecast, have inherent limitations because market behavior is constantly changing and evolving.

Subscriptions

The Trend Day Forecast is available as a monthly subscription. See <http://www.verticalsolutions.com/homepage-2/trial-subscription/> or Contact Henry Carstens, 503-701-5741 or carstens@verticalsolutions.com

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