

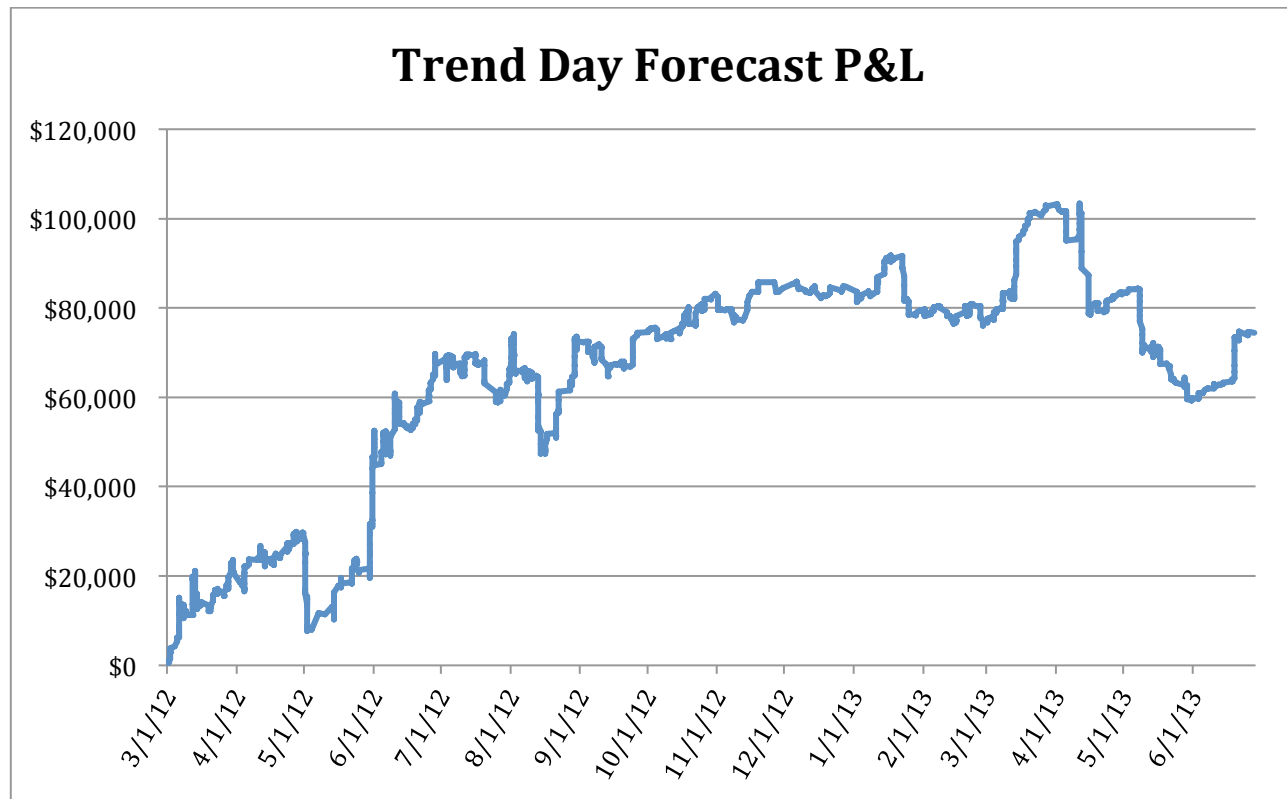
# TREND DAY FORECAST

## Forecast Performance, March 2012 – June 2013

The Trend Day Forecast is quant-based trade set-ups and ideas for the Bund, Stoxx, SP, US 30 yr, and Gold.

Set-ups are sent prior to the European open. Updates are sent throughout the day.

Below are some simple metrics ((unleveraged, 1 contract per set-up) that can be used to gauge the effectiveness of our forecasts -



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The Forecast is up +5.5% unleveraged annualized with a -4.3% max drawdown since March 2012 -

Example Returns and Drawdowns	Annual Return	Max Drawdown
\$1,000,000 balance, 1 contract per setup	+5.5%	-4.3%
Max leverage (optimal f\$, \$80,601) \$500,000 balance, 1 contract per setup	+11.0%	-8.6%

<b>Edge</b>	<b>Win percentage: 60%</b>
<b>Avg Trade: \$67.03</b>	<b>t Score: 2.04</b> <i>(A 't Score' above 1.6 means the trade results for the set-ups sent in the Forecast are statistically significant.)</i>

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The Forecast has been profitable 11 of 16 months. Fiscal year begins in 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
	Oct	Nov	Dec	Jan	Feb		Total
2012/2013	\$8,771	\$1,303	\$284	-5,382	-2,706		\$76,668
	Mar	Apr	May	Jun	Jly	Aug	Sep
2013	\$26,198	-19,461	-23,521	14,514			
	Oct	Nov	Dec	Jan	Feb	Total Year	Total All
2013/2014						\$2,269	\$74,399

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

By Market	Equities	Fixed	Gold	Other
P&L (pct of Total)	8%	62%	37%	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 (up to 3 days)	Multiday (up to 5 days)	Overnight	Other (1-5 days)
Percent of P&L	55%	37%	12%	7%	-10%

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.)

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## 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 judgment 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](mailto:carstens@verticalsolutions.com)

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