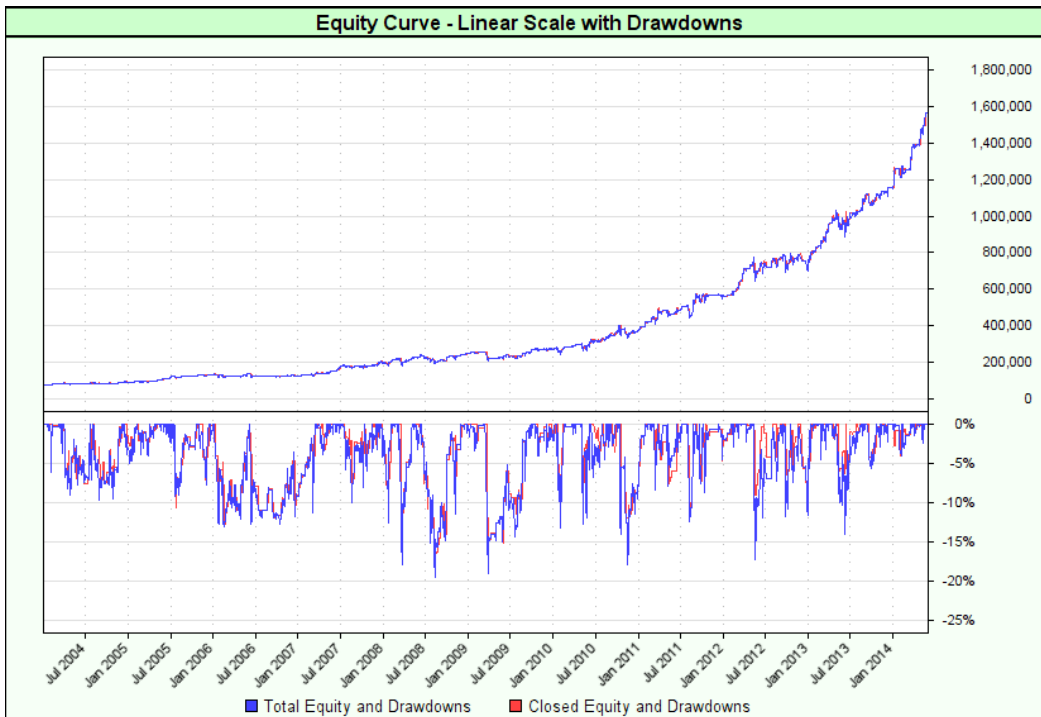
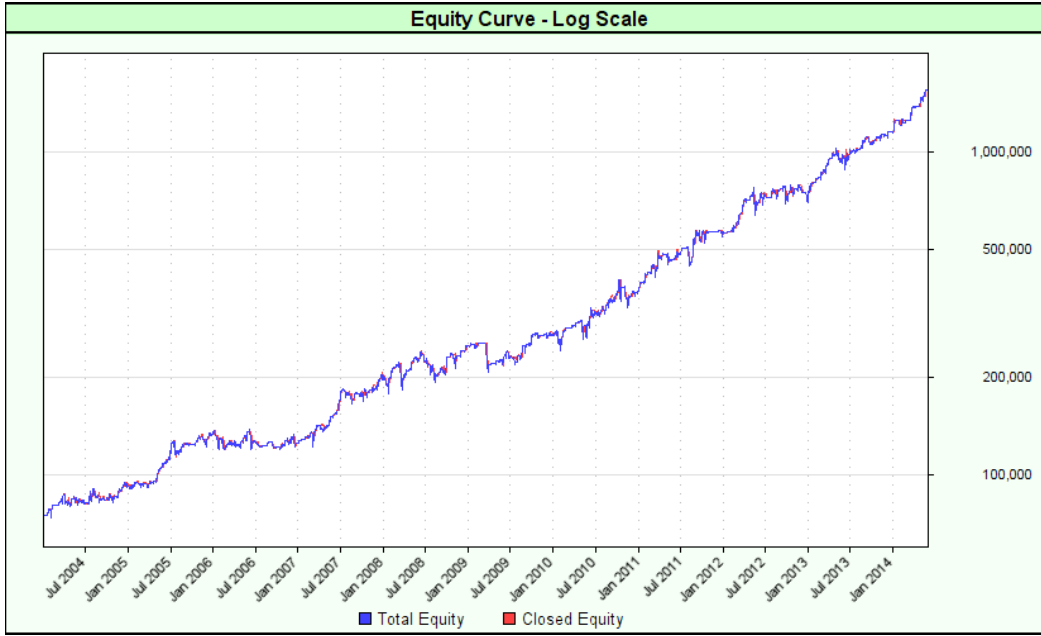


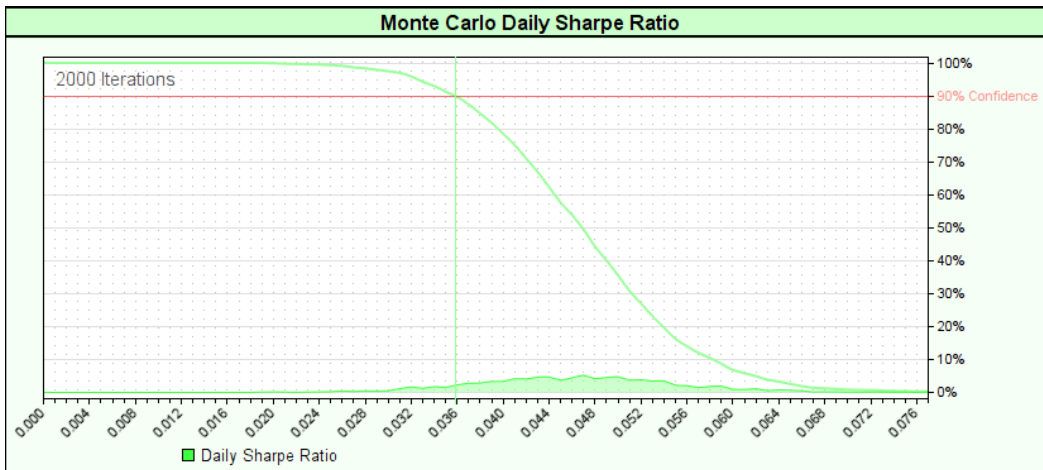
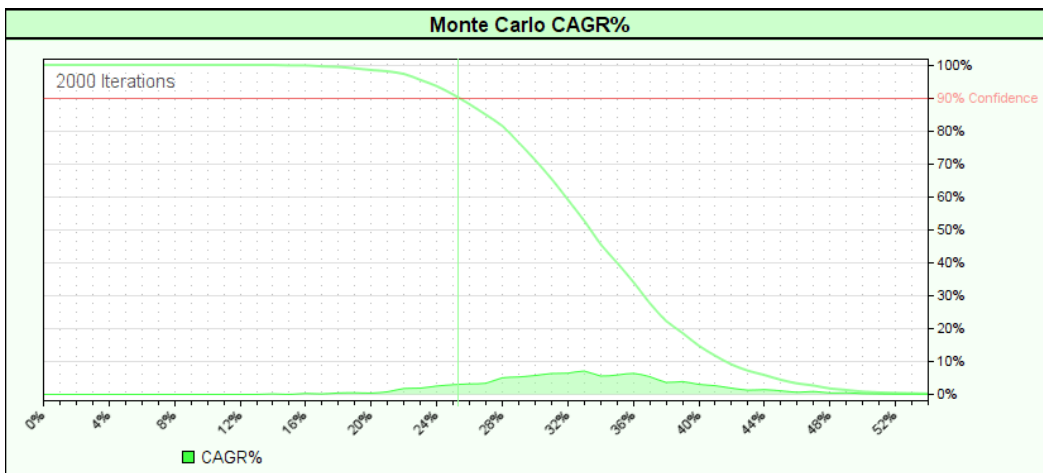
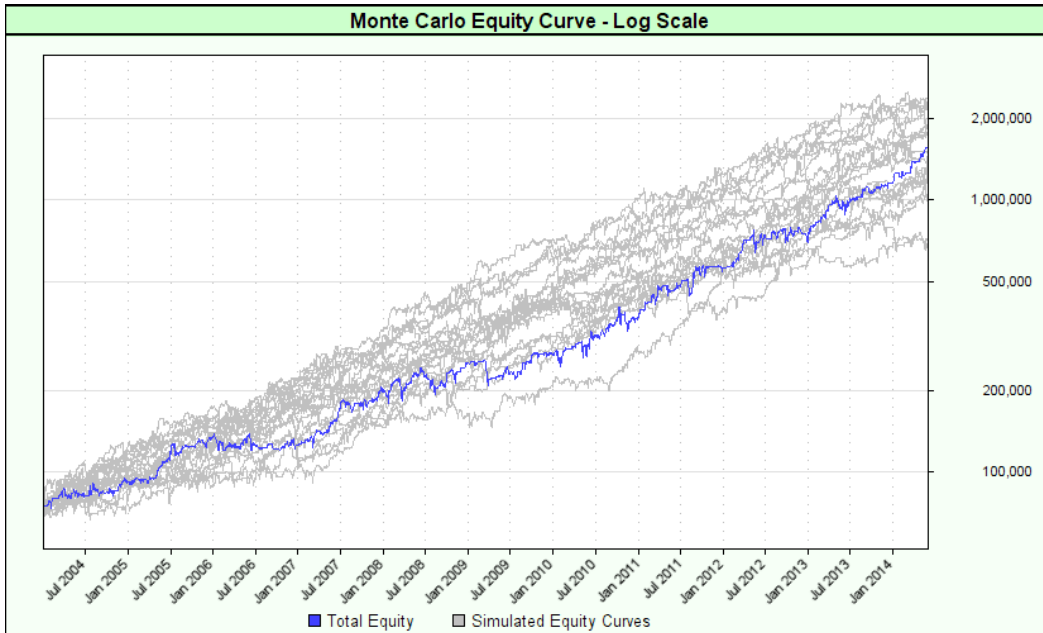


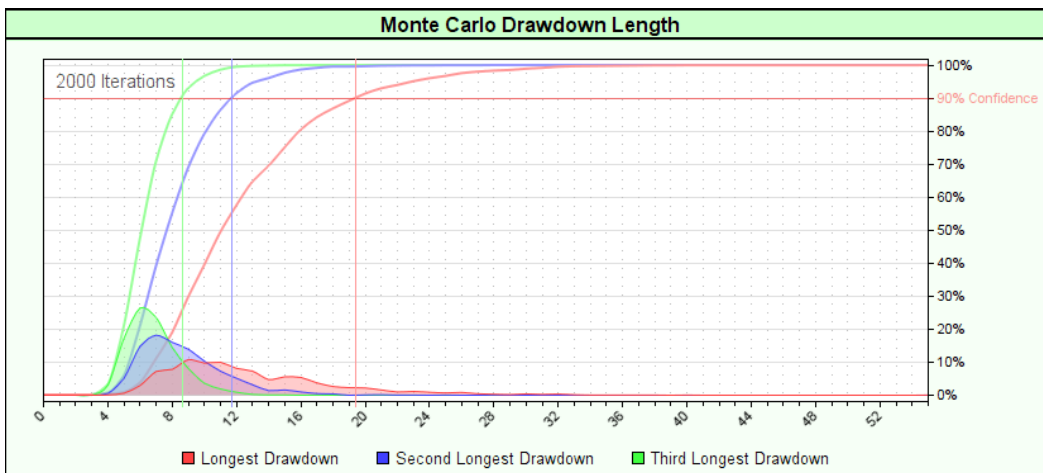
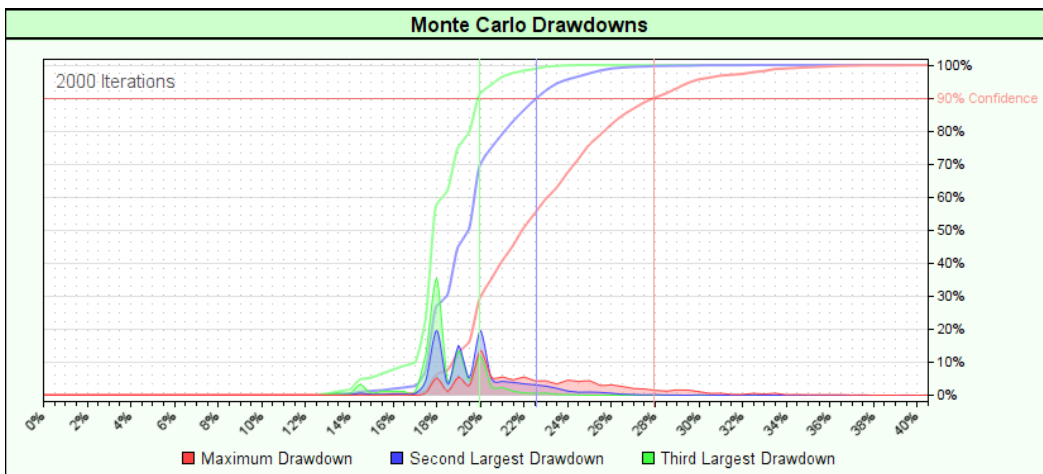
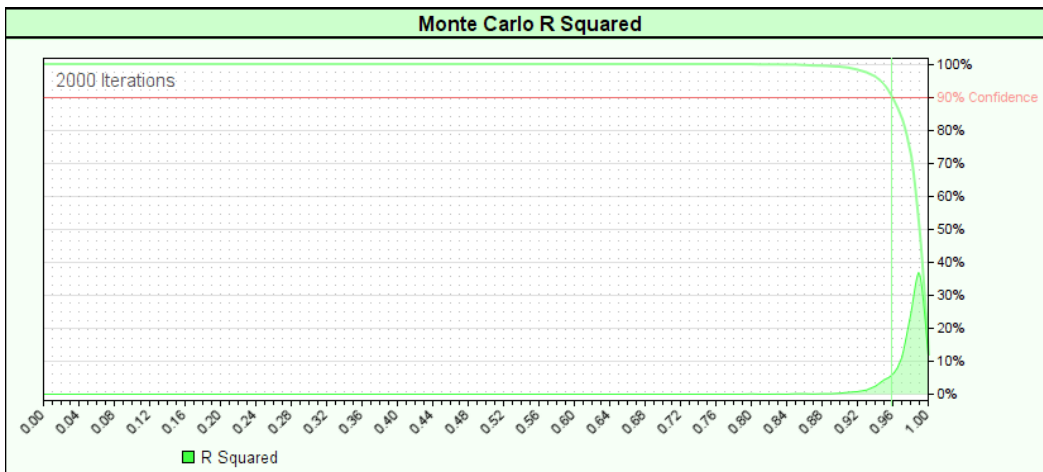
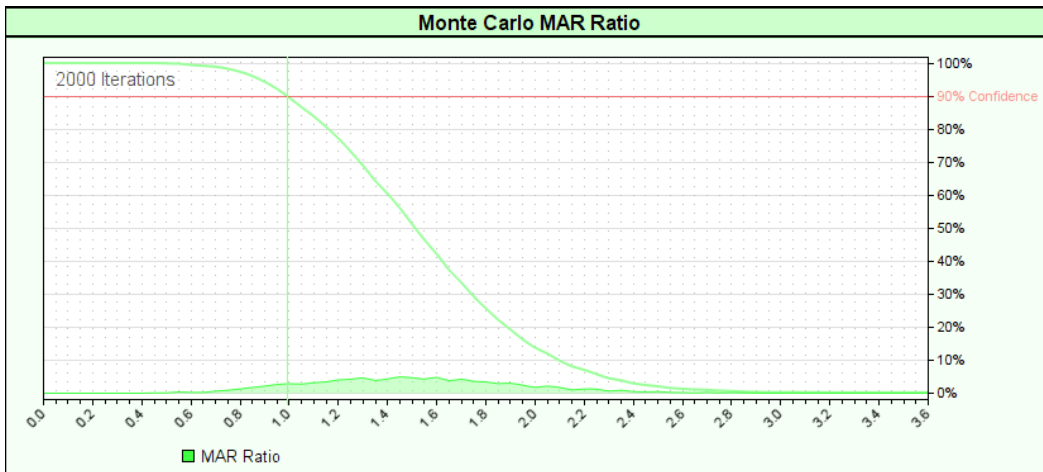
Summary Test Results

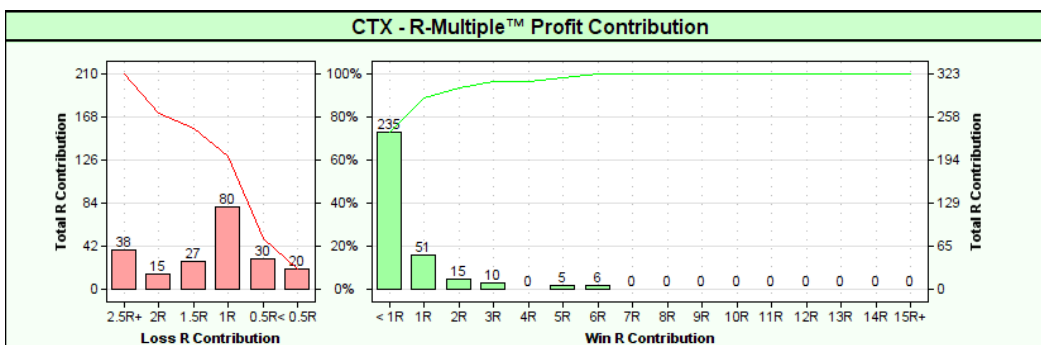
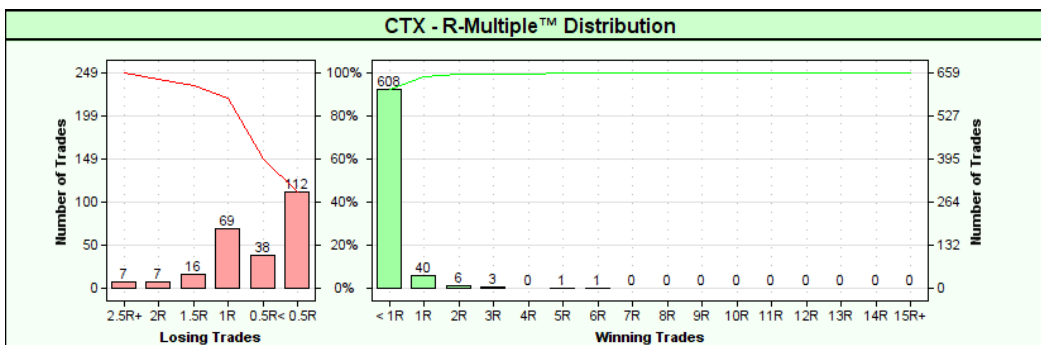
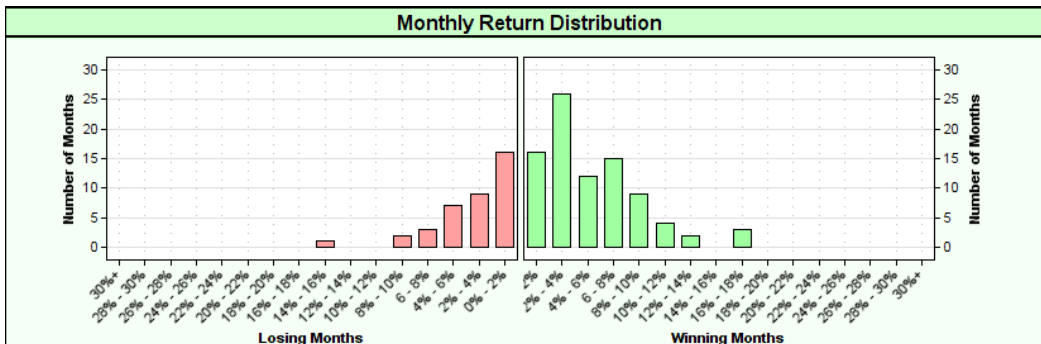
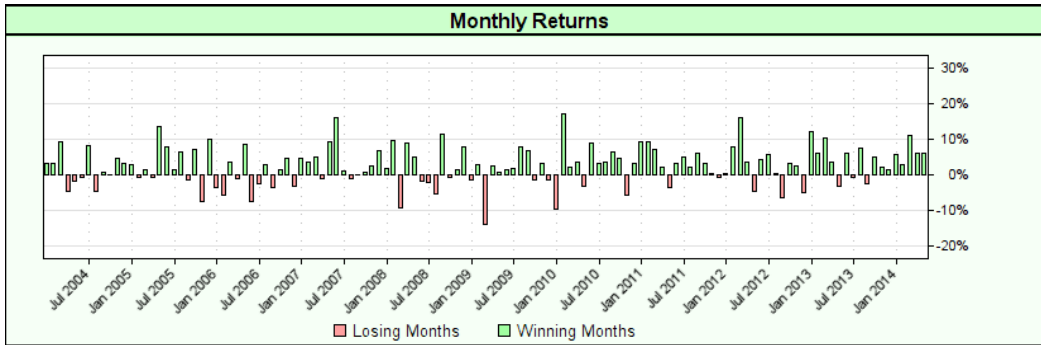
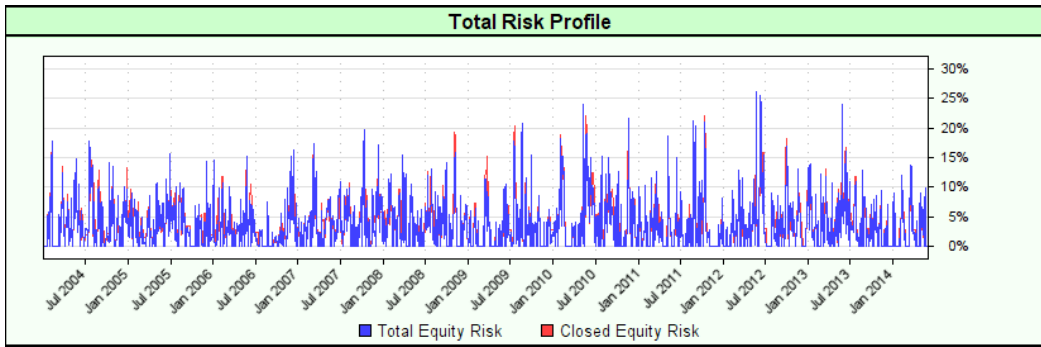
Stepped Parameter Summary Performance

Test	Ending Balance	CAGR%	MAR	Modified Sharpe	Annual Sharpe	Max Total Equity DD	Longest Drawdown	# Trades
1	1,565,066.78	33.89%	1.73	1.67	1.58	19.6%	9.3	908









Yearly Performance Summary

Year	Days	Closed Balance	End Total Equity	Total Equity Gain	Gain %	# Trades
2004	366	92,507.62	91,727.62	16,727.62	22.3%	101
2005	365	133,951.40	134,511.40	42,783.78	46.6%	84

2006	365	125,053.83	124,950.87	-9,560.54	-7.1%	72
2007	365	201,777.09	196,302.09	71,351.22	57.1%	94
2008	366	251,205.01	251,205.01	54,902.93	28.0%	102
2009	365	272,823.81	269,698.81	18,493.80	7.4%	69
2010	365	370,595.90	370,595.90	100,897.08	37.4%	115
2011	365	558,442.25	564,917.28	194,321.39	52.4%	80
2012	366	721,227.24	727,892.24	162,974.96	28.8%	82
2013	365	1,155,452.81	1,149,992.81	422,100.57	58.0%	85
2014	150	1,565,066.78	1,565,066.78	415,073.97	36.1%	24

Instrument Performance Summary

Symbol	Wins	%	Losses	%	Trades	Win Months	%	Loss Months	%	Avg. Win %	Avg. Loss %	Avg. Trade %	%	Profit Factor
BO2	28	68.3%	13	31.7%	41	109	87.2%	16	12.8%	1.05%	2.30%	-0.01%	0.98	
CD	25	67.6%	12	32.4%	37	110	88.0%	15	12.0%	1.17%	1.16%	0.41%	2.09	
CGB	44	77.2%	13	22.8%	57	109	87.2%	16	12.8%	1.03%	1.91%	0.36%	1.82	
CL2	28	77.8%	8	22.2%	36	113	90.4%	12	9.6%	0.99%	2.36%	0.25%	1.47	
DA2	34	61.8%	21	38.2%	55	107	85.6%	18	14.4%	3.00%	3.34%	0.58%	1.46	
DX	27	71.1%	11	28.9%	38	111	88.8%	14	11.2%	1.24%	1.68%	0.39%	1.80	
ES	41	82.0%	9	18.0%	50	115	92.0%	10	8.0%	1.20%	1.81%	0.66%	3.01	
FCH	34	79.1%	9	20.9%	43	117	93.6%	8	6.4%	1.13%	1.43%	0.59%	2.98	
FV	54	79.4%	14	20.6%	68	112	89.6%	13	10.4%	1.18%	1.79%	0.57%	2.54	
HG2	28	82.4%	6	17.6%	34	119	95.2%	6	4.8%	1.08%	1.43%	0.63%	3.50	
LC	29	74.4%	10	25.6%	39	113	90.4%	12	9.6%	1.14%	1.26%	0.53%	2.63	
MP	26	72.2%	10	27.8%	36	114	91.2%	11	8.8%	1.15%	2.09%	0.25%	1.43	
NQ	39	79.6%	10	20.4%	49	114	91.2%	11	8.8%	1.08%	1.49%	0.56%	2.84	
PA2	27	57.4%	20	42.6%	47	102	81.6%	23	18.4%	0.96%	2.41%	-0.48%	0.54	
PL	14	66.7%	7	33.3%	21	117	93.6%	8	6.4%	1.67%	2.39%	0.32%	1.40	
RB	11	57.9%	8	42.1%	19	116	92.8%	9	7.2%	1.96%	2.20%	0.21%	1.22	
S2	36	69.2%	16	30.8%	52	111	88.8%	14	11.2%	1.18%	1.86%	0.25%	1.43	
SM	44	72.1%	17	27.9%	61	107	85.6%	18	14.4%	1.22%	2.33%	0.23%	1.35	
SXE	30	69.8%	13	30.2%	43	113	90.4%	12	9.6%	1.04%	1.67%	0.22%	1.44	
TF	40	81.6%	9	18.4%	49	112	89.6%	13	10.4%	1.14%	0.60%	0.82%	8.44	
W2	20	60.6%	13	39.4%	33	111	88.8%	14	11.2%	0.86%	1.31%	0.01%	1.02	

Test Period for parameter run 1.

First Test Date	2004-01-01
Last Test Date	2014-05-30

Trading Performance

CAGR %	33.89%
MAR Ratio	1.73
RAR %	31.50%
R-Cubed	3.36
Robust Sharpe Ratio	1.69
Margin to Equity Ratio	0.00%
Daily Return %	0.1230%
Daily Geometric Return %	0.0799%
Daily Standard Deviation %	1.49%
Daily Downside Deviation %	1.70%
Daily Sharpe	0.077
Daily Geo Sharpe	0.048
Daily Sortino	0.068
Modified Sharpe Ratio	1.67
Annual Sharpe Ratio	1.58
Annual Sortino Ratio	+ ∞
Monthly Sharpe Ratio	0.44
Monthly Sortino Ratio	0.34
Calmar Ratio	2.41
R-Squared	0.974

Win/Loss Statistics

Wins	659	72.6%
Losses	249	27.4%
Total	908	100.0%
Winning Months	87	69.6%
Losing Months	38	30.4%
Total	125	100.0%
Average Risk Percent		2.66%
Average Win Percent		1.24%
Average Loss Percent		1.94%
Average Win Dollars		4,882.86
Average Loss Dollars		6,938.70
Average Trade Percent		0.36%
Average Trade Duration		6.36
Average Trade Dollars		1,641.04
Profit Factor		1.86
Percent Profit Factor		1.68
Expectation		0.14

Equity Management

Maximum Total Equity Drawdown %	19.59%	Test Starting Equity	75,000.00
Longest Total Equity Drawdown (months)	9.26	Order Generation Equity	0.00
Average Max TE Drawdown %	18.33%	Order Generation Equity High	0.00
Average Max TE Drawdown Length (months)	6.14	Leverage (fraction)	1.00
Maximum Monthly Total Equity Drawdown %	14.06%	Trading Equity Base	Total Equity
Maximum Monthly Closed Equity Drawdown %	14.25%	Drawdown Reduction Threshold (%)	100.00%
Maximum Closed Equity Drawdown %	16.85%	Drawdown Reduction Amount (%)	0.00%
Average Closed Equity Drawdown %	4.53%		

		Global Simulation Parameters	
Round Turns Per Million	1,821		
Round Turns	6,711	Earn Interest	FALSE
Total Trades	908	Earn Dividends	FALSE
Start Account Balance	75,000.00	Pay Margin on Stocks	TRUE
Total Win Dollars	3,217,802.24	Commission per Stock Trade	0.00
Total Loss Dollars	1,727,735.45	Commission per Stock Share	0.01
Total Profit	1,490,066.78	Commission per Contract	10.00
Earned Interest	0.00	Commission by Stock Value (%)	0.00%
Margin Interest	0.00	Slippage Percent	5.00%
End Account Balance	1,565,066.78	Minimum Slippage	15.00
End Open Equity	0.00	Forex Trade Size	1,000.00
End Total Equity	1,565,066.78	Account for Forex Carry	FALSE
Highest Total Equity	1,566,316.78	Use Pip Based Slippage	FALSE
Highest Closed Equity	1,565,066.78	Account for Contract Rolls	TRUE
Total Commissions	67,110.00	Roll Slippage in % of ATR	5.00%
Commission per Round Turn	10.00	Minimum Stock Volume	10,000
Total Slippage	367,695.07	Minimum Futures Volume	0
Slippage per Round Turn	54.79	Max Percent Volume Per Trade	100000.00%
Total Forex Carry	0.00	Entry Day Retracement	0.00%
Total Dividends	0.00	Max Margin Equity	100.00%
Total Other Expenses	0.00	Trade on Lock Days	FALSE

Monte Carlo Confidence Level Statistics

90% Return	24.41%	Convert Profit by Stock Split	TRUE
90% Sharpe	0.03	Trade Always on Tick	TRUE
90% MAR	0.94	Smart Fill Exit	FALSE
90% R Squared	0.949	Use Start Date Stepping	FALSE
90% Maximum Drawdown	27.95%	Use Broker Positions	FALSE
90% Second Largest Drawdown	22.60%		
90% Third Largest Drawdown	19.78%		
90% Longest Drawdown	19.3		
90% Second Longest Drawdown	11.6		
90% Third Longest Drawdown	8.5		

Preferences

Risk Free Rate	3.00%
Load Volume	TRUE
Load Unadjusted Close	TRUE
Raise Negative Data	TRUE
Process Weekly Bars	TRUE
Process Monthly Bars	TRUE
Process Daily Bars	TRUE
Process Weekends	TRUE
Additional Years of Data	5.00

System Parameter Settings

CTX Parameters

Allocation Percent	100.00%
Risk Per Trade (%)	3.00%
ATR (days)	10
ATR Stop (fraction)	2.00
Rsi Len	2
Rsi Buy Level	16
Rsi Sell Level	88
Avg Exit	8
DI Plus	14
Adx Level	30
Adx Fast	10
Avg Filter	280

Portfolio Futures:CTX-21
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