

ONE CONTRACT LONG Trading Systems - Settings & Statistics

(Updated as of: August 16, 2017)

S&P 500 eMini - Symbol @ES

Portfolio "1CL"

	CORAL ONE Long	DIAMOND ONE Long	EMERALD ONE Long	OPAL ONE Long	AMETHYST ONE Long	Five Long Systems together
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	CORAL ONE Long	DIAMOND ONE Long	EMERALD ONE Long	OPAL ONE Long	AMETHYST ONE Long	Five Long Systems together
Past 10 Years (or more)						
Years of data used for calculations	12.6	12.6	12.6	12.6	12.6	12.6
Time Frame of Bar Chart in minutes	5	13	26	55	137	(see to left)
Total Number of Trades	890	910	936	1,112	734	4,582
Average Trades per Year	70.6	72.3	74.3	88.3	58.3	364
Maximum # of contracts per trade	1	1	1	1	1	1
% of Trades in and out the same day	50%	56%	44%	49%	31%	47%
% of Trades in and out the next day	26%	22%	29%	28%	30%	27%
% of Trades in and out the 2nd day	8%	8%	10%	7%	15%	9%
% of Trades in and out the 3rd day	5%	5%	6%	5%	8%	6%
% of Trades in and out the 4th day	4%	3%	3%	3%	6%	4%
% of Trades in and out the 5th day	2%	2%	3%	3%	3%	3%
% of Trades in over 5 days	6%	3%	6%	4%	7%	5%
Average Days in Trade - from entry to exit	1.4	1.1	1.4	1.2	1.8	1.3
Most days in Trade - from entry to exit	18	25	25	25	22	25
% of Trades ending with a Profit	92%	93%	92%	90%	89%	91%
Average Profit	\$444	\$407	\$415	\$379	\$526	\$428
% of Trades ending in a Loss	8%	7%	8%	9%	11%	9%
Average Loss	(\$1,139)	(\$1,423)	(\$1,421)	(\$1,326)	(\$1,280)	(\$1,309)
% of Trades ending with Trailing-Stop	30%	17%	10%	14%	10%	16%
% of Trades ending with an End-of-Week Exit	5%	31%	5%	1%	5%	4%
% of Trades ending with Stop Loss	8%	7%	8%	9%	11%	9%
Largest number of days without trading	41	54	41	50	51	15
Average number of days without trading	3.7	3.9	3.4	2.9	4.4	0.5
Mean number of days without trading	2	1	2	1	3	0
Past 12 months						
# Trades in past 12 months	49	53	58	67	48	275
Average # of trades per month	4.1	4.4	4.8	5.6	4.0	22.9
Stop Loss Settings						
Largest Stop Loss Setting	1,800	1,700	1,600	1,600	1,625	\$1,800
Lowest Stop Loss Setting	\$750	\$900	\$600	\$725	\$600	\$600
Average Stop Loss Setting	\$1,270	\$1,339	\$1,261	\$1,214	\$1,210	\$1,259
Drawdowns						
Largest Single Trade Drawdown	(2,150.00)	(2,225.00)	(2,575.00)	(3,037.50)	(3,837.50)	(3,837.50)
Largest Drawdown (Trade Close to Trade Close)	(4,162.50)	(3,825.00)	(6,562.50)	(6,400.00)	(5,312.50)	(13,237.50)

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ONE CONTRACT SHORT Trading Systems - Settings & Statistics

(Updated as of: August 16, 2017)

S&P 500 eMini - Symbol @ES

Portfolio "1CS"

	CORAL ONE Short	DIAMOND ONE Short	EMERALD ONE Short	OPAL ONE Short	AMETHYST ONE Short	Five Short Systems together
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Past 10 Years <i>(or more)</i>						
Years of data used for calculations	12.6	12.6	12.6	12.6	12.6	12.6
Time Frame of Bar Chart in minutes	5	13	26	55	137	<i>(see to left)</i>
Total Number of Trades	552	497	559	774	327	2,709
Average Trades per Year	43.9	39.5	44.4	61.4	26.0	215
Maximum # of contracts per trade	1	1	1	1	1	1
% of Trades in and out the same day	62%	70%	51%	56%	32%	56%
% of Trades in and out the next day	16%	18%	23%	23%	27%	21%
% of Trades in and out the 2nd day	7%	5%	6%	5%	14%	7%
% of Trades in and out the 3rd day	4%	3%	6%	5%	9%	5%
% of Trades in and out the 4th day	3%	1%	4%	4%	7%	4%
% of Trades in and out the 5th day	1%	2%	3%	2%	4%	2%
% of Trades in over 5 days	6%	1%	6%	4%	7%	5%
Average Days in Trade - from entry to exit	1.1	0.6	1.5	1.1	1.9	1.2
Most days in Trade - from entry to exit	15	12	21	18	16	21
% of Trades ending with a Profit	94%	93%	93%	88%	95%	92%
Average Profit	\$458	\$409	\$418	\$464	\$603	\$458
% of Trades ending in a Loss	6%	6%	6%	11%	5%	7%
Average Loss	(\$1,331)	(\$1,381)	(\$1,305)	(\$1,097)	(\$1,014)	(\$1,162)
% of Trades ending with Trailing-Stop	22%	10%	8%	9%	7%	7%
% of Trades ending with an End-of-Week Exit	4%	1%	2%	3%	3%	3%
% of Trades ending with Stop Loss	5%	6%	6%	11%	5%	7%
Largest number of days without trading	111	146	49	18	99	33
Average number of days without trading	7.0	8.0	6.5	1.1	11.9	1.1
Mean number of days without trading	2	2	3	0	7	0
Past 12 months						
# Trades in past 12 months	23	27	37	41	20	148
Average # of trades per month	1.9	2.3	3.1	3.4	1.7	12.3
Stop Loss Settings						
Largest Stop Loss Setting	1,800	1,500	1,600	1,600	1,150	\$1,800
Lowest Stop Loss Setting	\$600	\$750	\$900	\$450	\$550	\$450
Average Stop Loss Setting	\$1,472	\$1,167	\$1,359	\$1,208	\$1,037	\$1,249
Drawdowns						
Largest Single Trade Drawdown	(1,987.50)	(2,012.50)	(1,862.50)	(2,962.50)	(1,762.50)	(2,962.50)
Largest Drawdown <i>(Trade Close to Trade Close)</i>	(3,587.50)	(2,337.50)	(3,037.50)	(3,187.50)	(2,425.00)	(6,775.00)

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TWO CONTRACT LONG Trading Systems - Settings & Statistics

(Updated as of: August 29, 2017)

S&P 500 eMini - Symbol @ES

Portfolio "2CL"

	CORAL TWO Long	DIAMOND TWO Long	EMERALD TWO Long	OPAL TWO Long	AMETHYST TWO Long	Five Long Systems together
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Past 10 Years (or more)						
Years of data used for calculations	12.6	12.6	12.6	12.6	12.6	12.6
Time Frame of Bar Chart in minutes	5	13	26	55	137	(see to left)
Total Number of Trades	935	1,039	978	1,192	747	4,891
Total Number of Contracts	1,196	1,180	1,254	1,614	1,000	6,244
Average Trades per Year	74.3	82.6	77.6	94.6	59.3	388
Average Number of Contracts per Year	95.1	93.8	99.5	128.1	79.4	496
Average # of Contracts Per Trade	1.3	1.1	1.3	1.4	1.3	1.3
Maximum # of contracts per trade	2	2	2	2	2	2
% of Contracts in and out the same day	55.8%	60.4%	45.7%	49.1%	32.6%	49%
% of Contracts in and out the next day	24.5%	21.6%	31.0%	29.9%	33.8%	28%
% of Contracts in and out the 2nd day	6.2%	7.1%	9.7%	7.4%	14.5%	9%
% of Contracts in and out the 3rd day	4.7%	4.1%	4.6%	5.6%	6.8%	5%
% of Contracts in and out the 4th day	3.2%	2.8%	3.0%	3.7%	6.5%	4%
% of Contracts in and out the 5th day	1.8%	1.1%	1.8%	2.3%	2.3%	2%
% of Contracts in over 5 days	3.6%	2.4%	3.6%	1.1%	3.4%	3%
Average Days in Trade - from entry to exit	1.0	0.9	1.1	1.0	1.4	1.1
Most days in Trade - from entry to exit	18	25	13	8	13	25
% of Contracts ending with a Profit	83%	86%	81%	80%	82%	82%
Average Profit	\$436	\$420	\$452	\$420	\$565	\$453
% of Contracts ending in a Loss	16%	13%	18%	18%	18%	17%
Average Loss	(\$505)	(\$707)	(\$642)	(\$657)	(\$662)	(\$635)
% of Contracts ending with Trailing-Stop	26%	18%	14%	17%	13%	18%
% of Contracts ending with an End-of-Week Exit	3%	3%	5%	2%	4%	3%
% of Contracts ending with Stop Loss	8%	7%	10%	12%	12%	10%
Largest number of days without trading	41	54	41	50	58	14
Average number of days without trading	2.9	3.1	2.7	2.1	3.4	0.4
Mean number of days without trading	1	1	1	1	1	0
Past 12 months						
# Trades in past 12 months	50	53	68	71	52	294
# of Contracts in past 12 months	66	63	86	89	71	375
Average # contracts per trade	1.3	1.2	1.3	1.3	1.4	1.3
Average # of trades per month	4.2	4.4	5.7	5.9	4.3	5.0
Average # of contracts per month	5.5	5.3	7.2	7.4	5.9	6.3
Stop Loss Settings						
Largest Stop Loss Setting	2,400	2,200	2,100	2,000	2,200	\$2,400
Lowest Stop Loss Setting	\$1,100	\$700	\$1,200	\$825	\$1,100	\$700
Average Stop Loss Setting	\$1,934	\$1,856	\$1,842	\$1,702	\$1,937	\$1,854
Scale-in Settings - in points						
Smallest scale-in setting	2.25	0.50	1.75	1.50	2.25	0.50
Largest scale-in setting	21.00	41.00	21.25	22.00	22.25	41.00
Average scale-in settings	11.41	10.86	10.87	8.00	9.27	10.08
Mean scale-in setting	12.50	8.25	9.50	4.75	8.25	8.65
Drawdowns						
Largest Single Contract Drawdown	(2,150.00)	(2,225.00)	(2,575.00)	(3,037.50)	(3,837.50)	(3,837.50)
Largest Drawdown (Trade Close to Trade Close)	(3,212.50)	(4,687.50)	(8,400.00)	(13,287.50)	(5,387.50)	(17,925.00)

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TWO CONTRACT SHORT Trading Systems - Settings & Statistics

(Updated as of: August 29, 2017)

S&P 500 eMini - Symbol @ES

Portfolio "2CS"

	CORAL TWO Short	DIAMOND TWO Short	EMERALD TWO Short	OPAL TWO Short	AMETHYST TWO Short	Five Short Systems together
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Past 10 Years (or more)						
Years of data used for calculations	12.6	12.6	12.6	12.6	12.6	12.6
Time Frame of Bar Chart in minutes	5	13	26	55	137	(see to left)
Total Number of Trades	568	512	573	792	329	2,774
Total Number of Contracts	740	653	672	993	433	3,491
Average Trades per Year	45.2	40.7	45.5	62.9	26.1	220
Average Number of Contracts per Year	58.8	51.9	53.3	78.8	34.4	277
Average # of Contracts Per Trade	1.3	1.3	1.2	1.3	1.3	1.3
Maximum # of contracts per trade	2	2	2	2	2	2
% of Contracts in and out the same day	63.0%	70.3%	49.3%	55.2%	31.2%	56%
% of Contracts in and out the next day	19.1%	19.6%	24.6%	25.0%	29.6%	23%
% of Contracts in and out the 2nd day	6.8%	4.1%	6.8%	5.9%	12.2%	7%
% of Contracts in and out the 3rd day	3.1%	2.9%	6.5%	4.9%	10.9%	5%
% of Contracts in and out the 4th day	3.0%	1.5%	4.0%	3.7%	6.5%	4%
% of Contracts in and out the 5th day	0.9%	1.2%	3.0%	2.1%	3.5%	2%
% of Contracts in over 5 days	4.2%	0.3%	5.8%	2.7%	6.2%	4%
Average Days in Trade - from entry to exit	0.9	0.5	1.4	1.0	1.7	1.0
Most days in Trade - from entry to exit	14	12	13	14	13	14
% of Contracts ending with a Profit	86%	85%	86%	81%	90%	85%
Average Profit	\$478	\$422	\$453	\$492	\$633	\$487
% of Contracts ending in a Loss	14%	14%	13%	18%	9%	14%
Average Loss	(\$502)	(\$412)	(\$560)	(\$642)	(\$469)	(\$542)
% of Contracts ending with Trailing-Stop	26%	12%	12%	12%	11%	15%
% of Contracts ending with an End-of-Week Exit	4%	1%	1%	2%	2%	2%
% of Contracts ending with Stop Loss	6%	7%	7%	13%	5%	8%
Largest number of days without trading	111	146	49	63	99	33
Average number of days without trading	5.3	6.2	5.5	3.8	9.1	0.8
Mean number of days without trading	1	1	2	1	4	0
Past 12 months						
# Trades in past 12 months	27	27	41	40	20	155
# of Contracts in past 12 months	34	37	49	50	29	199
Average # contracts per trade	1.3	1.4	1.2	1.3	1.5	1.3
Average # of trades per month	2.3	2.3	3.4	3.3	1.7	2.7
Average # of contracts per month	2.8	3.1	4.1	4.2	2.4	3.4
Stop Loss Settings						
Largest Stop Loss Setting	2,300	2,200	2,100	2,000	2,200	\$2,300
Lowest Stop Loss Setting	\$1,100	\$1,150	\$1,200	\$775	\$625	\$625
Average Stop Loss Setting	\$1,996	\$1,946	\$1,916	\$1,734	\$2,056	\$1,930
Scale-in Settings - in points						
Smallest scale-in setting	0.00	1.25	2.00	1.75	2.50	0.00
Largest scale-in setting	19.00	18.50	35.50	38.00	24.50	38.00
Average scale-in settings	9.13	9.48	12.77	12.14	8.13	10.33
Mean scale-in setting	6.25	8.50	9.75	9.00	6.50	8.00
Drawdowns						
Largest Single Contract Drawdown	(1,800.00)	(2,012.50)	(1,862.50)	(2,962.50)	(1,887.50)	(2,962.50)
Largest Drawdown (Trade Close to Trade Close)	(4,862.50)	(3,300.00)	(2,712.50)	(6,000.00)	(2,262.50)	(8,700.00)

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3+ CONTRACT LONG Trading Systems - Settings & Statistics

(Updated as of: August 31, 2017)

S&P 500 eMini - Symbol @ES

Portfolio "3+CL"

		DIAMOND FIVE Long	EMERALD THREE Long	AMETHYST FIVE Long	Three Long Systems together
Past 10 Years (or more)					
Years of data used for calculations		12.6	12.6	12.6	12.6
Time Frame of Bar Chart in minutes		15	15	144	(see to left)
Total Number of Trades		1,233	748	322	2,303
Total Number of Contracts		1,901	1,126	610	3,637
Average Trades per Year		98.0	59.4	25.6	183
Average Number of Contracts per Year		151.1	89.4	48.4	289
Average # of Contracts Per Trade		1.5	1.5	1.9	1.6
Maximum # of contracts per trade		5	3	5	5
% of Contracts in and out the same day		55.8%	41.6%	18.5%	45%
% of Contracts in and out the next day		26.7%	25.1%	33.6%	27%
% of Contracts in and out the 2nd day		6.2%	9.5%	20.3%	10%
% of Contracts in and out the 3rd day		4.3%	5.4%	9.2%	5%
% of Contracts in and out the 4th day		2.4%	4.9%	5.7%	4%
% of Contracts in and out the 5th day		1.2%	3.7%	5.2%	3%
% of Contracts in over 5 days		3.3%	9.8%	7.4%	6%
Average Days in Trade - from entry to exit		0.9	1.9	2.1	1.4
Most days in Trade - from entry to exit		19	29	33	33
% of Contracts ending with a Profit		77%	81%	86%	80%
Average Profit		\$432	\$638	\$903	\$582
% of Contracts ending in a Loss		23%	19%	14%	20%
Average Loss		(\$493)	(\$672)	(\$465)	(\$541)
% of Contracts ending with Trailing-Stop		10%	11%	3%	9%
% of Contracts ending with an End-of-Week Exit		3%	8%	16%	7%
% of Contracts ending with Stop Loss		13%	14%	8%	13%
Largest number of days without trading		26	35	69	23
Average number of days without trading		1.6	2.5	5.9	0.7
Mean number of days without trading		0	1	0	0
Past 12 months					
# Trades in past 12 months		82	45	26	153
# of Contracts in past 12 months		115	64	45	224
Average # contracts per trade		1.4	1.4	1.7	1.5
Average # of trades per month		6.8	3.8	2.2	5.1
Average # of contracts per month		9.6	5.3	3.8	7.3
Stop Loss Settings					
Largest Stop Loss Setting		3,000	3,000	3,000	\$3,000
Lowest Stop Loss Setting		\$1,800	\$1,900	\$1,600	\$1,600
Average Stop Loss Setting		\$2,467	\$2,320	\$2,629	\$2,472
Scale-in Settings - in points					
Smallest initial scale-in setting		0.00	0.75	0.00	0.00
Largest initial scale-in setting		44.00	48.00	37.00	48.00
Average initial scale-in settings		17.48	17.16	8.30	14.31
Mean initial scale-in setting		12.00	9.25	2.00	7.75
Smallest subsequent scale-in settings		0.00	0.00	0.00	0.00
Largest subsequent scale-in setting		23.00	19.75	21.00	23.00
Average subsequent scale-in settings		5.66	6.93	4.18	5.59
Mean subsequent scale-in settings		2.50	7.00	2.50	4.00
Drawdowns					
Largest Single Contract Drawdown		(2,487.50)	(2,825.00)	(2,325.00)	(2,825.00)
Largest Drawdown (Trade Close to Trade Close)		(9,017.50)	(6,777.50)	(3,975.00)	(12,347.50)

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3+ CONTRACT SHORT Trading Systems - Settings & Statistics

(Updated as of: August 31, 2017)

S&P 500 eMini - Symbol @ES

Portfolio "3+CS"

	DIAMOND FIVE Short	EMERALD THREE Short			Two Short Systems together
Past 10 Years (or more)					
Years of data used for calculations	12.6	12.6			12.6
Time Frame of Bar Chart in minutes	15	15			(see to left)
Total Number of Trades	601	611			1,212
Total Number of Contracts	1,013	927			1,940
Average Trades per Year	47.8	48.5			96
Average Number of Contracts per Year	80.5	73.6			154
Average # of Contracts Per Trade	1.7	1.5			1.6
Maximum # of contracts per trade	5	3			5
% of Contracts in and out the same day	50.6%	39.5%			45%
% of Contracts in and out the next day	26.4%	23.9%			25%
% of Contracts in and out the 2nd day	6.3%	10.4%			8%
% of Contracts in and out the 3rd day	6.4%	6.7%			7%
% of Contracts in and out the 4th day	4.1%	6.9%			5%
% of Contracts in and out the 5th day	1.8%	3.2%			2%
% of Contracts in over 5 days	4.3%	9.4%			7%
Average Days in Trade - from entry to exit	1.2	1.9			1.5
Most days in Trade - from entry to exit	21	25			25
% of Contracts ending with a Profit	82%	81%			81%
Average Profit	\$580	\$674			\$625
% of Contracts ending in a Loss	18%	19%			19%
Average Loss	(\$527)	(\$751)			(\$636)
% of Contracts ending with Trailing-Stop	10%	9%			9%
% of Contracts ending with an End-of-Week Exit	3%	4%			4%
% of Contracts ending with Stop Loss	12%	13%			12%
Largest number of days without trading	88	90			56
Average number of days without trading	3.7	3.7			1.6
Mean number of days without trading	0	1			0
Past 12 months					
# Trades in past 12 months	31	33			64
# of Contracts in past 12 months	52	56			108
Average # contracts per trade	1.7	1.7			1.7
Average # of trades per month	2.6	2.8			2.7
Average # of contracts per month	4.3	4.7			4.5
Stop Loss Settings					
Largest Stop Loss Setting	3,000	3,000			\$3,000
Lowest Stop Loss Setting	\$1,800	\$2,000			\$1,800
Average Stop Loss Setting	\$2,546	\$2,690			\$2,618
Scale-in Settings - in points					
Smallest initial scale-in setting	0.00	1.50			0.00
Largest initial scale-in setting	46.00	38.00			46.00
Average initial scale-in settings	16.53	15.37			15.95
Mean initial scale-in setting	11.00	12.75			11.88
Smallest subsequent scale-in settings	0.00	0.00			0.00
Largest subsequent scale-in setting	20.00	18.00			20.00
Average subsequent scale-in settings	6.01	7.32			6.67
Mean subsequent scale-in setting	5.25	3.50			4.38
Drawdowns					
Largest Single Contract Drawdown	(2,412.50)	(2,550.00)			(2,550.00)
Largest Drawdown (Trade Close to Trade Close)	(5,822.50)	(6,715.00)			(6,715.00)

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PFM	Based on 32 different Criteria		Criteria # 1		Criteria # 2		Criteria # 3		Criteria # 4	
	Based on past 10+ Years		Total Profit		Largest Drawdown		Largest Drawdown Single Contract		Number of Trades	
Trading Systems	OVERALL RANKING	OVERALL SCORE	Value	Score	Value	Score	Value	Score	Value	Score
OPAL TWO LONG	1	231.49	340,526	7.99	(13,288)	1.70	(3,038)	5.80	1,192	9.67
EMERALD TWO LONG	2	229.40	307,301	7.21	(8,400)	2.69	(2,575)	6.84	978	7.93
DIAMOND 5 LONG	3	226.78	407,014	9.55	(9,018)	2.51	(2,488)	7.09	1,233	10.00
EMERALD ONE LONG	4	224.03	243,889	5.72	(6,563)	3.45	(2,575)	6.84	936	7.59
DIAMOND TWO LONG	5	221.91	320,201	7.51	(4,688)	4.83	(2,225)	7.92	1,039	8.43
OPAL ONE SHORT	6	221.73	218,562	5.13	(3,188)	7.10	(2,963)	5.95	774	6.28
OPAL ONE LONG	7	220.91	243,626	5.71	(6,400)	3.54	(3,038)	5.80	1,112	9.02
DIAMOND ONE LONG	8	220.12	249,214	5.84	(3,825)	5.92	(2,225)	7.92	910	7.38
CORAL TWO LONG	9	214.81	334,539	7.85	(3,213)	7.04	(2,150)	8.20	935	7.58
AMETHYST TWO LONG	10	209.72	341,863	8.02	(5,388)	4.20	(3,838)	4.59	747	6.06
CORAL ONE LONG	11	207.31	266,450	6.25	(4,163)	5.44	(2,150)	8.20	890	7.22
AMETHYST ONE SHORT	12	203.87	166,988	3.92	(2,425)	9.33	(1,763)	10.00	327	2.65
DIAMOND ONE SHORT	13	203.87	145,700	3.42	(2,338)	9.68	(2,013)	8.76	497	4.03
AMETHYST ONE LONG	14	202.57	236,976	5.56	(5,313)	4.26	(3,838)	4.59	734	5.95
CORAL ONE SHORT	15	197.97	190,850	4.48	(3,588)	6.31	(1,988)	8.87	552	4.48
EMERALD ONE SHORT	16	196.13	168,726	3.96	(3,038)	7.45	(1,863)	9.46	559	4.53
OPAL TWO SHORT	17	193.66	281,813	6.61	(6,000)	3.77	(2,963)	5.95	792	6.42
AMETHYST TWO SHORT	18	190.80	224,813	5.27	(2,263)	10.00	(1,888)	9.34	329	2.67
EMERALD 3 LONG	19	190.75	418,402	9.81	(6,778)	3.34	(2,825)	6.24	748	6.07
EMERALD TWO SHORT	20	190.66	209,788	4.92	(2,713)	8.34	(1,863)	9.46	573	4.65
DIAMOND TWO SHORT	21	190.10	195,675	4.59	(3,300)	6.86	(2,013)	8.76	512	4.15
CORAL TWO SHORT	22	186.00	248,175	5.82	(4,863)	4.65	(1,800)	9.79	568	4.61
AMETHYST 5 LONG	23	184.24	426,385	10.00	(3,975)	5.69	(2,325)	7.58	322	2.61
EMERALD 3 SHORT	24	160.34	330,138	7.74	(6,715)	3.37	(2,550)	6.91	611	4.96
DIAMOND 5 SHORT	25	160.25	370,619	8.69	(5,823)	3.89	(2,413)	7.31	601	4.87

PFM	Based on 32 different Criteria		Criteria # 5		Criteria # 6		Criteria # 7		Criteria # 8	
	Based on past 10+ Years		Number of Contracts		Average Trades Per Year		Average Contracts Per year		Maximum Number of Contracts Per Trade	
Trading Systems	OVERALL RANKING	OVERALL SCORE	Value	Score	Value	Score	Value	Score	Value	Score
OPAL TWO LONG	1	231.49	1,614	8.49	95	9.65	128	8.48	2	5.00
EMERALD TWO LONG	2	229.40	1,254	6.60	78	7.92	100	6.59	2	5.00
DIAMOND 5 LONG	3	226.78	1,901	10.00	98	10.00	151	10.00	5	2.00
EMERALD ONE LONG	4	224.03	936	4.92	74	7.58	74	4.92	1	10.00
DIAMOND TWO LONG	5	221.91	1,180	6.21	83	8.43	94	6.21	2	5.00
OPAL ONE SHORT	6	221.73	774	4.07	61	6.27	61	4.07	1	10.00
OPAL ONE LONG	7	220.91	1,112	5.85	88	9.01	88	5.84	1	10.00
DIAMOND ONE LONG	8	220.12	910	4.79	72	7.38	72	4.79	1	10.00
CORAL TWO LONG	9	214.81	1,196	6.29	74	7.58	95	6.29	2	5.00
AMETHYST TWO LONG	10	209.72	1,000	5.26	59	6.05	79	5.25	2	5.00
CORAL ONE LONG	11	207.31	890	4.68	71	7.20	71	4.67	1	10.00
AMETHYST ONE SHORT	12	203.87	327	1.72	26	2.65	26	1.72	1	10.00
DIAMOND ONE SHORT	13	203.87	497	2.61	40	4.03	40	2.61	1	10.00
AMETHYST ONE LONG	14	202.57	734	3.86	58	5.94	58	3.86	1	10.00
CORAL ONE SHORT	15	197.97	552	2.90	44	4.48	44	2.90	1	10.00
EMERALD ONE SHORT	16	196.13	559	2.94	44	4.53	44	2.94	1	10.00
OPAL TWO SHORT	17	193.66	993	5.22	63	6.41	79	5.22	2	5.00
AMETHYST TWO SHORT	18	190.80	433	2.28	26	2.66	34	2.27	2	5.00
EMERALD 3 LONG	19	190.75	1,126	5.92	59	6.06	89	5.92	3	3.33
EMERALD TWO SHORT	20	190.66	672	3.53	45	4.64	53	3.53	2	5.00
DIAMOND TWO SHORT	21	190.10	653	3.44	41	4.15	52	3.44	2	5.00
CORAL TWO SHORT	22	186.00	740	3.89	45	4.61	59	3.89	2	5.00
AMETHYST 5 LONG	23	184.24	610	3.21	26	2.61	48	3.20	5	2.00
EMERALD 3 SHORT	24	160.34	927	4.88	49	4.95	74	4.87	3	3.33
DIAMOND 5 SHORT	25	160.25	1,013	5.33	48	4.88	81	5.33	5	2.00

PFM	Based on 32 different Criteria		Criteria # 9		Criteria # 10		Criteria # 11		Criteria # 12	
	Based on past 10+ Years		% of Contracts In and Out the same day		% of Contracts out by next day		% of Contracts out by 2nd day		% of Contracts out by 3rd day	
Trading Systems	OVERALL RANKING	OVERALL SCORE	Value	Score	Value	Score	Value	Score	Value	Score
OPAL TWO LONG	1	231.49	49%	7.03	79%	8.78	86%	9.19	92%	9.49
EMERALD TWO LONG	2	229.40	46%	6.55	77%	8.53	86%	9.19	91%	9.39
DIAMOND 5 LONG	3	226.78	56%	7.99	83%	9.18	89%	9.43	93%	9.59
EMERALD ONE LONG	4	224.03	44%	6.26	73%	8.10	82%	8.75	88%	9.07
DIAMOND TWO LONG	5	221.91	60%	8.66	82%	9.13	89%	9.48	93%	9.62
OPAL ONE SHORT	6	221.73	56%	7.99	79%	8.81	85%	9.00	90%	9.23
OPAL ONE LONG	7	220.91	49%	7.03	77%	8.58	84%	8.98	90%	9.26
DIAMOND ONE LONG	8	220.12	56%	7.99	78%	8.64	86%	9.12	91%	9.39
CORAL TWO LONG	9	214.81	56%	7.99	80%	8.93	86%	9.19	91%	9.40
AMETHYST TWO LONG	10	209.72	33%	4.67	66%	7.39	81%	8.60	88%	9.05
CORAL ONE LONG	11	207.31	50%	7.11	75%	8.38	83%	8.81	88%	9.04
AMETHYST ONE SHORT	12	203.87	32%	4.56	59%	6.53	73%	7.77	83%	8.51
DIAMOND ONE SHORT	13	203.87	70%	10.00	88%	9.78	93%	9.88	96%	9.85
AMETHYST ONE LONG	14	202.57	31%	4.43	61%	6.82	76%	8.11	84%	8.71
CORAL ONE SHORT	15	197.97	62%	8.88	78%	8.67	85%	9.08	89%	9.20
EMERALD ONE SHORT	16	196.13	51%	7.29	74%	8.19	80%	8.51	86%	8.90
OPAL TWO SHORT	17	193.66	55%	7.91	80%	8.92	86%	9.16	91%	9.39
AMETHYST TWO SHORT	18	190.80	31%	4.47	61%	6.76	73%	7.76	84%	8.65
EMERALD 3 LONG	19	190.75	42%	5.96	67%	7.42	76%	8.10	82%	8.42
EMERALD TWO SHORT	20	190.66	49%	7.06	74%	8.21	81%	8.58	87%	9.00
DIAMOND TWO SHORT	21	190.10	70%	10.07	90%	10.00	94%	10.00	97%	10.00
CORAL TWO SHORT	22	186.00	63%	9.02	82%	9.12	89%	9.44	92%	9.48
AMETHYST 5 LONG	23	184.24	19%	2.65	52%	5.80	72%	7.70	82%	8.42
EMERALD 3 SHORT	24	160.34	40%	5.66	63%	7.05	74%	7.85	81%	8.30
DIAMOND 5 SHORT	25	160.25	51%	7.25	77%	8.57	83%	8.86	90%	9.25

PFM	Based on 32 different Criteria		Criteria # 13		Criteria # 14		Criteria # 15		Criteria # 16	
	Based on past 10+ Years		% of Contracts out by 4th day		% of Contracts out by 5th day		% of Contracts in Over 5 Days		Average Days in Trade	
Trading Systems	OVERALL RANKING	OVERALL SCORE	Value	Score	Value	Score	Value	Score	Value	Score
OPAL TWO LONG	1	231.49	96%	9.72	98%	9.83	1%	8.07	1.0	5.36
EMERALD TWO LONG	2	229.40	94%	9.55	96%	9.61	4%	2.51	1.1	4.59
DIAMOND 5 LONG	3	226.78	95%	9.69	97%	9.69	3%	2.73	0.9	5.45
EMERALD ONE LONG	4	224.03	91%	9.23	94%	9.42	6%	1.50	1.4	3.63
DIAMOND TWO LONG	5	221.91	96%	9.75	97%	9.74	2%	3.79	0.9	6.07
OPAL ONE SHORT	6	221.73	94%	9.54	96%	9.62	4%	2.25	1.1	4.65
OPAL ONE LONG	7	220.91	93%	9.45	96%	9.64	4%	2.44	1.2	4.38
DIAMOND ONE LONG	8	220.12	94%	9.59	97%	9.69	3%	2.73	1.1	4.82
CORAL TWO LONG	9	214.81	94%	9.58	96%	9.64	4%	2.50	1.0	5.04
AMETHYST TWO LONG	10	209.72	94%	9.57	97%	9.68	3%	2.65	1.4	3.57
CORAL ONE LONG	11	207.31	92%	9.32	94%	9.42	6%	1.51	1.4	3.81
AMETHYST ONE SHORT	12	203.87	90%	9.09	93%	9.35	7%	1.34	1.9	2.77
DIAMOND ONE SHORT	13	203.87	97%	9.84	99%	9.92	1%	9.00	0.6	8.60
AMETHYST ONE LONG	14	202.57	90%	9.15	93%	9.36	7%	1.34	1.8	2.92
CORAL ONE SHORT	15	197.97	92%	9.36	93%	9.34	6%	1.50	1.1	4.55
EMERALD ONE SHORT	16	196.13	91%	9.21	94%	9.44	6%	1.58	1.5	3.51
OPAL TWO SHORT	17	193.66	95%	9.62	97%	9.72	3%	3.31	1.0	5.24
AMETHYST TWO SHORT	18	190.80	90%	9.17	94%	9.41	6%	1.44	1.7	2.96
EMERALD 3 LONG	19	190.75	87%	8.78	90%	9.05	10%	0.92	1.9	2.70
EMERALD TWO SHORT	20	190.66	91%	9.26	94%	9.45	6%	1.55	1.4	3.79
DIAMOND TWO SHORT	21	190.10	98%	10.00	100%	10.00	0%	10.00	0.5	10.00
CORAL TWO SHORT	22	186.00	95%	9.63	96%	9.61	4%	2.15	0.9	5.62
AMETHYST 5 LONG	23	184.24	87%	8.87	93%	9.28	7%	1.22	2.1	2.46
EMERALD 3 SHORT	24	160.34	87%	8.88	91%	9.09	9%	0.96	1.9	2.75
DIAMOND 5 SHORT	25	160.25	94%	9.53	96%	9.59	4%	2.09	1.2	4.23

PFM	Based on 32 different Criteria		Criteria # 17		Criteria # 18		Criteria # 19		Criteria # 20	
	Based on past 10+ Years		Most Days in Trade		% of Contracts with Profit		Average Profit		% of Contracts with Loss	
Trading Systems	OVERALL RANKING	OVERALL SCORE	Value	Score	Value	Score	Value	Score	Value	Score
OPAL TWO LONG	1	231.49	8	10.00	80%	8.49	420	4.66	18%	2.82
EMERALD TWO LONG	2	229.40	13	6.15	81%	8.54	452	5.01	18%	2.84
DIAMOND 5 LONG	3	226.78	19	4.21	77%	8.15	432	4.78	23%	2.26
EMERALD ONE LONG	4	224.03	25	3.20	92%	9.70	415	4.59	8%	6.34
DIAMOND TWO LONG	5	221.91	25	3.20	86%	9.12	420	4.66	13%	4.04
OPAL ONE SHORT	6	221.73	18	4.44	88%	9.31	464	5.14	11%	4.64
OPAL ONE LONG	7	220.91	25	3.20	90%	9.56	379	4.20	9%	5.78
DIAMOND ONE LONG	8	220.12	25	3.20	93%	9.83	407	4.51	7%	7.28
CORAL TWO LONG	9	214.81	18	4.44	83%	8.83	436	4.83	16%	3.34
AMETHYST TWO LONG	10	209.72	13	6.15	82%	8.68	565	6.26	18%	2.95
CORAL ONE LONG	11	207.31	18	4.44	92%	9.72	444	4.92	8%	6.19
AMETHYST ONE SHORT	12	203.87	16	5.00	95%	10.00	603	6.68	5%	10.00
DIAMOND ONE SHORT	13	203.87	12	6.67	93%	9.86	409	4.54	6%	8.13
AMETHYST ONE LONG	14	202.57	22	3.64	89%	9.39	526	5.83	11%	4.73
CORAL ONE SHORT	15	197.97	15	5.33	94%	9.95	458	5.07	6%	9.29
EMERALD ONE SHORT	16	196.13	21	3.81	93%	9.86	418	4.63	6%	8.13
OPAL TWO SHORT	17	193.66	14	5.71	81%	8.61	492	5.45	18%	2.93
AMETHYST TWO SHORT	18	190.80	13	6.15	90%	9.53	633	7.02	9%	5.63
EMERALD 3 LONG	19	190.75	29	2.76	81%	8.61	638	7.07	19%	2.77
EMERALD TWO SHORT	20	190.66	13	6.15	86%	9.15	453	5.02	13%	3.93
DIAMOND TWO SHORT	21	190.10	12	6.67	85%	8.99	422	4.68	14%	3.65
CORAL TWO SHORT	22	186.00	14	5.71	86%	9.08	478	5.30	14%	3.74
AMETHYST 5 LONG	23	184.24	33	2.42	86%	9.12	903	10.00	14%	3.78
EMERALD 3 SHORT	24	160.34	25	3.20	81%	8.55	674	7.47	19%	2.71
DIAMOND 5 SHORT	25	160.25	21	3.81	82%	8.63	580	6.42	18%	2.82

PFM	Based on 32 different Criteria		Criteria # 21		Criteria # 22		Criteria # 23		Criteria # 24	
	Based on past 10+ Years		Average Loss		% of Contracts hitting Stop Loss		Largest # of Days Not Trading		Average # of Days Not Trading	
Trading Systems	OVERALL RANKING	OVERALL SCORE	Value	Score	Value	Score	Value	Score	Value	Score
OPAL TWO LONG	1	231.49	(657)	6.26	12%	4.59	50	3.60	2.1	5.26
EMERALD TWO LONG	2	229.40	(642)	6.41	10%	5.25	41	4.39	2.7	4.11
DIAMOND 5 LONG	3	226.78	(493)	8.36	13%	4.01	26	6.92	1.6	6.74
EMERALD ONE LONG	4	224.03	(1,421)	2.90	8%	6.75	41	4.39	3.4	3.25
DIAMOND TWO LONG	5	221.91	(707)	5.82	7%	7.41	54	3.33	3.1	3.59
OPAL ONE SHORT	6	221.73	(1,097)	3.75	11%	5.10	18	10.00	1.1	10.00
OPAL ONE LONG	7	220.91	(1,326)	3.10	9%	6.28	50	3.60	2.9	3.83
DIAMOND ONE LONG	8	220.12	(1,423)	2.89	7%	7.61	54	3.33	3.9	2.85
CORAL TWO LONG	9	214.81	(505)	8.16	8%	7.02	41	4.39	2.9	3.81
AMETHYST TWO LONG	10	209.72	(662)	6.21	12%	4.35	58	3.10	3.4	3.26
CORAL ONE LONG	11	207.31	(1,139)	3.61	8%	6.43	41	4.39	3.7	2.97
AMETHYST ONE SHORT	12	203.87	(1,014)	4.06	5%	10.80	99	1.82	11.9	0.93
DIAMOND ONE SHORT	13	203.87	(1,381)	2.98	6%	8.44	146	1.23	8.0	1.39
AMETHYST ONE LONG	14	202.57	(1,280)	3.22	11%	4.91	51	3.53	4.4	2.52
CORAL ONE SHORT	15	197.97	(1,331)	3.09	5%	10.00	111	1.62	7.0	1.58
EMERALD ONE SHORT	16	196.13	(1,305)	3.15	6%	8.44	49	3.67	6.5	1.70
OPAL TWO SHORT	17	193.66	(642)	6.41	13%	4.22	63	2.86	3.8	2.94
AMETHYST TWO SHORT	18	190.80	(469)	8.78	5%	11.69	99	1.82	9.1	1.22
EMERALD 3 LONG	19	190.75	(672)	6.12	14%	3.90	35	5.14	2.5	4.37
EMERALD TWO SHORT	20	190.66	(560)	7.35	7%	7.72	49	3.67	5.5	2.01
DIAMOND TWO SHORT	21	190.10	(412)	10.00	7%	8.20	146	1.23	6.2	1.80
CORAL TWO SHORT	22	186.00	(502)	8.19	6%	9.08	111	1.62	5.3	2.08
AMETHYST 5 LONG	23	184.24	(465)	8.85	8%	6.86	69	2.61	5.9	1.88
EMERALD 3 SHORT	24	160.34	(751)	5.48	13%	4.32	90	2.00	3.7	3.02
DIAMOND 5 SHORT	25	160.25	(527)	7.81	12%	4.68	88	2.05	3.7	3.02

PFM	Based on 32 different Criteria		Criteria # 25		Criteria # 26		Criteria # 27		Criteria # 28	
	Based on past 10+ Years		Largest Stop Loss Setting		Lowest Stop Loss Setting		Average Stop Loss Setting		Number of Trades Past 12 Months	
Trading Systems	OVERALL RANKING	OVERALL SCORE	Value	Score	Value	Score	Value	Score	Value	Score
OPAL TWO LONG	1	231.49	2,000	5.75	825	5.45	1,702	6.09	71	8.66
EMERALD TWO LONG	2	229.40	2,100	5.48	1,200	3.75	1,842	5.63	68	8.29
DIAMOND 5 LONG	3	226.78	3,000	3.83	1,800	2.50	2,467	4.20	82	10.00
EMERALD ONE LONG	4	224.03	1,600	7.19	600	7.50	1,261	8.22	58	7.07
DIAMOND TWO LONG	5	221.91	2,200	5.23	700	6.43	1,856	5.59	53	6.46
OPAL ONE SHORT	6	221.73	1,600	7.19	450	10.00	1,208	8.58	41	5.00
OPAL ONE LONG	7	220.91	1,600	7.19	725	6.21	1,214	8.54	67	8.17
DIAMOND ONE LONG	8	220.12	1,700	6.76	900	5.00	1,339	7.74	53	6.46
CORAL TWO LONG	9	214.81	2,400	4.79	1,100	4.09	1,934	5.36	50	6.10
AMETHYST TWO LONG	10	209.72	2,200	5.23	1,100	4.09	1,937	5.35	52	6.34
CORAL ONE LONG	11	207.31	1,800	6.39	750	6.00	1,270	8.17	49	5.98
AMETHYST ONE SHORT	12	203.87	1,150	10.00	550	8.18	1,037	10.00	20	2.44
DIAMOND ONE SHORT	13	203.87	1,500	7.67	750	6.00	1,167	8.89	27	3.29
AMETHYST ONE LONG	14	202.57	1,625	7.08	600	7.50	1,210	8.57	48	5.85
CORAL ONE SHORT	15	197.97	1,800	6.39	600	7.50	1,472	7.04	23	2.80
EMERALD ONE SHORT	16	196.13	1,600	7.19	900	5.00	1,359	7.63	37	4.51
OPAL TWO SHORT	17	193.66	2,000	5.75	775	5.81	1,734	5.98	40	4.88
AMETHYST TWO SHORT	18	190.80	2,200	5.23	625	7.20	2,056	5.04	20	2.44
EMERALD 3 LONG	19	190.75	3,000	3.83	1,900	2.37	2,320	4.47	45	5.49
EMERALD TWO SHORT	20	190.66	2,100	5.48	1,200	3.75	1,916	5.41	41	5.00
DIAMOND TWO SHORT	21	190.10	2,200	5.23	1,150	3.91	1,946	5.33	27	3.29
CORAL TWO SHORT	22	186.00	2,300	5.00	1,100	4.09	1,996	5.20	27	3.29
AMETHYST 5 LONG	23	184.24	3,000	3.83	1,600	2.81	2,629	3.94	26	3.17
EMERALD 3 SHORT	24	160.34	3,000	3.83	2,000	2.25	2,690	3.86	33	4.02
DIAMOND 5 SHORT	25	160.25	3,000	3.83	1,800	2.50	2,546	4.07	31	3.78

PFM	Based on 32 different Criteria		Criteria # 29		Criteria # 30		Criteria # 31		Criteria # 32	
	Based on past 10+ Years		Number of Contracts Past 12 Months		Net Profit Last 12 Months		Suggested Account Size		Monthly Lease Payment	
Trading Systems	OVERALL RANKING	OVERALL SCORE	Value	Score	Value	Score	Value	Score	Value	Score
OPAL TWO LONG	1	231.49	89	7.74	28,125	40.22	15,000	6.67	89	5.28
EMERALD TWO LONG	2	229.40	86	7.48	34,963	50.00	15,000	6.67	89	5.28
DIAMOND 5 LONG	3	226.78	115	10.00	28,364	40.56	30,000	3.33	99	4.75
EMERALD ONE LONG	4	224.03	58	5.04	25,464	36.42	10,000	10.00	79	5.95
DIAMOND TWO LONG	5	221.91	63	5.48	24,000	34.32	15,000	6.67	89	5.28
OPAL ONE SHORT	6	221.73	41	3.57	10,450	14.94	10,000	10.00	47	10.00
OPAL ONE LONG	7	220.91	67	5.83	20,314	29.05	10,000	10.00	79	5.95
DIAMOND ONE LONG	8	220.12	53	4.61	19,726	28.21	10,000	10.00	79	5.95
CORAL TWO LONG	9	214.81	66	5.74	19,838	28.37	15,000	6.67	89	5.28
AMETHYST TWO LONG	10	209.72	71	6.17	30,826	44.08	15,000	6.67	89	5.28
CORAL ONE LONG	11	207.31	49	4.26	12,063	17.25	10,000	10.00	79	5.95
AMETHYST ONE SHORT	12	203.87	20	1.74	10,575	15.12	10,000	10.00	47	10.00
DIAMOND ONE SHORT	13	203.87	27	2.35	3,075	4.40	10,000	10.00	47	10.00
AMETHYST ONE LONG	14	202.57	48	4.17	21,126	30.21	10,000	10.00	79	5.95
CORAL ONE SHORT	15	197.97	23	2.00	5,400	7.72	10,000	10.00	47	10.00
EMERALD ONE SHORT	16	196.13	37	3.22	7,339	10.50	10,000	10.00	47	10.00
OPAL TWO SHORT	17	193.66	50	4.35	12,488	17.86	15,000	6.67	57	8.25
AMETHYST TWO SHORT	18	190.80	29	2.52	12,413	17.75	15,000	6.67	57	8.25
EMERALD 3 LONG	19	190.75	64	5.57	23,002	32.89	20,000	5.00	99	4.75
EMERALD TWO SHORT	20	190.66	49	4.26	10,638	15.21	15,000	6.67	57	8.25
DIAMOND TWO SHORT	21	190.10	37	3.22	3,625	5.18	15,000	6.67	57	8.25
CORAL TWO SHORT	22	186.00	34	2.96	5,875	8.40	15,000	6.67	57	8.25
AMETHYST 5 LONG	23	184.24	45	3.91	26,578	38.01	30,000	3.33	99	4.75
EMERALD 3 SHORT	24	160.34	56	4.87	8,325	11.91	20,000	5.00	67	7.01
DIAMOND 5 SHORT	25	160.25	52	4.52	1,574	2.25	30,000	3.33	67	7.01