



Backtesting Report of the Trading Strategy

Chaos Barometer

Generic 1st S&P 500 E-mini

Time Frame: **1 Hour**

From **17 February, 2015 18:00:00**

to **13 May, 2015 08:00:00**

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May 13, 2015

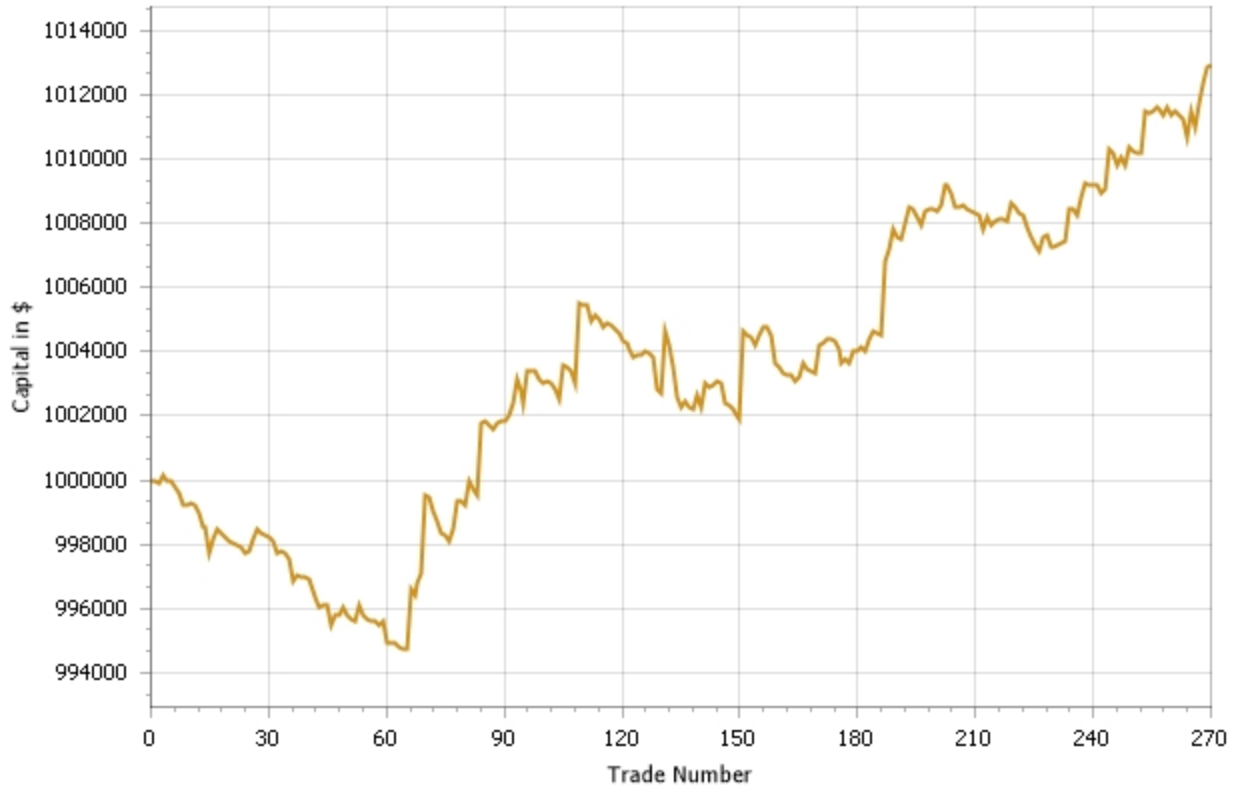
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Chaos Barometer

Settings, parameters, performance chart
Full list of trades with entry and exit price

Strategy Setting	Value
Calculation base period	6
Trade entry excess threshold	0.2
Show only prevailing trend	True
Show trading signals	True
Trading Parameter	Value
Entry Comission	0
Exit Comission	0
Trade Volume	100
Reinvest Capital	False

Trading Performance Chart



Maximum Drawdown:	-5250
Maximum Drawdown (Monte Carlo):	-10850
Standard deviation:	12910.66108337
Annualized standard deviation:	18554.22795484
Downside deviation (MAR = 10%):	213.36372796
Value Added Monthly Index (VAMI):	0
Sharpe ratio (RFR = 5%):	1.00110675
Annualized Sharpe ratio (RFR = 5%):	2.0898121
Sortino ratio (MAR = 5%):	0
Annualized Sortino ratio (MAR = 5%):	0
Sterling ratio (MAR = 5%):	0
Calmar ratio:	0

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **1** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



Performance Measure	Long Trades	Short Trades	All Trades
Total Trades	130	140	270
Winning Trades	53	46	99
Losing Trades	75	85	160
Breakeven Trades	2	9	11
Winning Trades %	40.77 %	32.86 %	36.67 %
Losing Trades %	57.69 %	60.71 %	59.26 %
Breakeven Trades %	1.54 %	6.43 %	4.07 %
Gross Profit	22675.00	22750.00	45425.00
Gross Loss	-14550.00	-17950.00	-32500.00
Net Profit	22675.00	22750.00	45425.00
Net Loss	-14550.00	-17950.00	-32500.00
Total Net Profit or Loss	8125.00	4800.00	12925.00
Profit Factor	1.56	1.27	1.40
Average Trade Net Profit / Loss	62.50	34.29	47.87
Average Winning Trade	427.83	494.57	458.84
Largest Winning Trade	2750.00	2500.00	2750.00
Most Consecutive Winning Trades	4	2	5
Average Bars in Winning Trades	5.87	5.54	5.72
Average Win / Average Loss	2.21	2.34	2.26
Average Losing Trade	-194.00	-211.18	-203.13
Largest Losing Trade	-1025.00	-950.00	-1025.00
Most Consecutive Losing Trades	4	4	8
Average Bars in Losing Trades	2.35	2.15	2.24
Maximum Shares/Contracts Held	100	100	100
% of Time in the Market	34.00 %	30.00 %	64.00 %

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H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



Profitability of Individual Trades

N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
1	2/18/2015 12:00:00 AM	2/18/2015 1:00:00 AM	100	2096.75	209675	2096.25	209625	Long
2	2/18/2015 2:00:00 AM	2/18/2015 3:00:00 AM	100	2097.25	209725	2096.75	209675	Long
3	2/18/2015 6:00:00 AM	2/18/2015 2:00:00 PM	100	2096	209600	2093.5	209850	Short
4	2/18/2015 4:00:00 PM	2/18/2015 7:00:00 PM	100	2095.5	209550	2094	209400	Long
5	2/18/2015 9:00:00 PM	2/19/2015 12:00:00 AM	100	2094.25	209425	2094.25	209425	Short
6	2/19/2015 3:00:00 AM	2/19/2015 4:00:00 AM	100	2090.25	209025	2092.25	208825	Short
7	2/19/2015 5:00:00 AM	2/19/2015 6:00:00 AM	100	2093	209300	2095.25	209075	Short
8	2/19/2015 11:00:00 AM	2/19/2015 12:00:00 PM	100	2098	209800	2094.5	209450	Long
9	2/19/2015 1:00:00 PM	2/19/2015 2:00:00 PM	100	2095.75	209575	2096	209600	Long
10	2/19/2015 5:00:00 PM	2/19/2015 6:00:00 PM	100	2095.25	209525	2095	209550	Short
11	2/19/2015 9:00:00 PM	2/20/2015 1:00:00 AM	100	2094.5	209450	2095	209400	Short
12	2/20/2015 2:00:00 AM	2/20/2015 5:00:00 AM	100	2093.5	209350	2096	209100	Short
13	2/20/2015 6:00:00 AM	2/20/2015 7:00:00 AM	100	2095.5	209550	2091.25	209125	Long
14	2/20/2015 7:00:00 AM	2/20/2015 8:00:00 AM	100	2091.25	209125	2091.5	209100	Short
15	2/20/2015 9:00:00 AM	2/20/2015 10:00:00 AM	100	2083.5	208350	2091.75	207525	Short
16	2/20/2015 1:00:00 PM	2/22/2015 7:00:00 PM	100	2102.5	210250	2107	210700	Long
17	2/22/2015 9:00:00 PM	2/23/2015 8:00:00 AM	100	2106.5	210650	2103.25	210975	Short
18	2/23/2015 9:00:00 AM	2/23/2015 10:00:00 AM	100	2102.5	210250	2104	210100	Short
19	2/23/2015 10:00:00 AM	2/23/2015 12:00:00 PM	100	2104	210400	2103	210300	Long
20	2/23/2015 1:00:00 PM	2/23/2015 2:00:00 PM	100	2104.25	210425	2102.75	210275	Long
21	2/23/2015 3:00:00 PM	2/23/2015 4:00:00 PM	100	2107.25	210725	2106.75	210675	Long
22	2/23/2015 5:00:00 PM	2/23/2015 7:00:00 PM	100	2106.75	210675	2106	210600	Long
23	2/23/2015 9:00:00 PM	2/23/2015 10:00:00 PM	100	2106	210600	2106.5	210550	Short
24	2/24/2015 12:00:00 AM	2/24/2015 3:00:00 AM	100	2107.5	210750	2105.75	210575	Long
25	2/24/2015 6:00:00 AM	2/24/2015 7:00:00 AM	100	2107.25	210725	2106.5	210800	Short
26	2/24/2015 9:00:00 AM	2/24/2015 11:00:00 AM	100	2106.75	210675	2110.5	211050	Long
27	2/24/2015 12:00:00 PM	2/24/2015 8:00:00 PM	100	2110.25	211025	2113.25	211325	Long
28	2/24/2015 9:00:00 PM	2/25/2015 1:00:00 AM	100	2112.25	211225	2113.5	211100	Short
29	2/25/2015 2:00:00 AM	2/25/2015 3:00:00 AM	100	2112	211200	2112.5	211150	Short
30	2/25/2015 4:00:00 AM	2/25/2015 8:00:00 AM	100	2111.25	211125	2111.75	211075	Short
31	2/25/2015 9:00:00 AM	2/25/2015 10:00:00 AM	100	2110	211000	2111.75	210825	Short
32	2/25/2015 12:00:00 PM	2/25/2015 2:00:00 PM	100	2114	211400	2110.5	211050	Long
33	2/25/2015 4:00:00 PM	2/25/2015 8:00:00 PM	100	2111	211100	2110.5	211150	Short
34	2/25/2015 10:00:00 PM	2/26/2015 2:00:00 AM	100	2111.75	211175	2111	211100	Long
35	2/26/2015 6:00:00 AM	2/26/2015 7:00:00 AM	100	2114.25	211425	2112.5	211250	Long
36	2/26/2015 9:00:00 AM	2/26/2015 12:00:00 PM	100	2104.25	210425	2111	209750	Short

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Set: **1** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
37	2/26/2015 6:00:00 PM	2/26/2015 7:00:00 PM	100	2108	210800	2106.25	210975	Short
38	2/26/2015 9:00:00 PM	2/27/2015 12:00:00 AM	100	2106.75	210675	2107.25	210625	Short
39	2/27/2015 1:00:00 AM	2/27/2015 2:00:00 AM	100	2107	210700	2107.25	210725	Long
40	2/27/2015 4:00:00 AM	2/27/2015 6:00:00 AM	100	2106.5	210650	2107.5	210550	Short
41	2/27/2015 10:00:00 AM	2/27/2015 11:00:00 AM	100	2110.5	211050	2109	210900	Long
42	2/27/2015 1:00:00 PM	2/27/2015 2:00:00 PM	100	2108	210800	2104	210400	Long
43	2/27/2015 2:00:00 PM	3/1/2015 6:00:00 PM	100	2104	210400	2107	210100	Short
44	3/1/2015 8:00:00 PM	3/1/2015 10:00:00 PM	100	2104.75	210475	2105.5	210550	Long
45	3/2/2015 3:00:00 AM	3/2/2015 4:00:00 AM	100	2106.25	210625	2106	210600	Long
46	3/2/2015 8:00:00 AM	3/2/2015 9:00:00 AM	100	2101.25	210125	2107.5	209500	Short
47	3/2/2015 11:00:00 AM	3/2/2015 7:00:00 PM	100	2110.75	211075	2113.75	211375	Long
48	3/2/2015 9:00:00 PM	3/3/2015 3:00:00 AM	100	2112	211200	2111.75	211225	Short
49	3/3/2015 8:00:00 AM	3/3/2015 3:00:00 PM	100	2108.75	210875	2106.25	211125	Short
50	3/3/2015 3:00:00 PM	3/3/2015 6:00:00 PM	100	2106.25	210625	2103.75	210375	Long
51	3/3/2015 8:00:00 PM	3/3/2015 11:00:00 PM	100	2102.25	210225	2103.5	210100	Short
52	3/4/2015 12:00:00 AM	3/4/2015 2:00:00 AM	100	2103.75	210375	2103.25	210325	Long
53	3/4/2015 4:00:00 AM	3/4/2015 11:00:00 AM	100	2099.5	209950	2094.75	210425	Short
54	3/4/2015 1:00:00 PM	3/4/2015 2:00:00 PM	100	2094	209400	2097.25	209075	Short
55	3/4/2015 2:00:00 PM	3/4/2015 5:00:00 PM	100	2097.25	209725	2096.5	209650	Long
56	3/4/2015 6:00:00 PM	3/4/2015 7:00:00 PM	100	2095.75	209575	2096.5	209500	Short
57	3/4/2015 8:00:00 PM	3/4/2015 9:00:00 PM	100	2096.5	209650	2096.75	209625	Short
58	3/4/2015 10:00:00 PM	3/5/2015 4:00:00 AM	100	2097.75	209775	2096.5	209650	Long
59	3/5/2015 6:00:00 AM	3/5/2015 7:00:00 AM	100	2098.75	209875	2100.25	210025	Long
60	3/5/2015 8:00:00 AM	3/5/2015 12:00:00 PM	100	2101	210100	2093.75	209375	Long
61	3/5/2015 2:00:00 PM	3/5/2015 4:00:00 PM	100	2100.25	210025	2099.75	210075	Short
62	3/5/2015 6:00:00 PM	3/5/2015 7:00:00 PM	100	2100	210000	2099.5	209950	Long
63	3/6/2015 12:00:00 AM	3/6/2015 1:00:00 AM	100	2098.5	209850	2099.25	209775	Short
64	3/6/2015 2:00:00 AM	3/6/2015 3:00:00 AM	100	2098.75	209875	2099.5	209800	Short
65	3/6/2015 4:00:00 AM	3/6/2015 5:00:00 AM	100	2099	209900	2099	209900	Short
66	3/6/2015 10:00:00 AM	3/9/2015 2:00:00 AM	100	2088.25	208825	2069.5	210700	Short
67	3/9/2015 3:00:00 AM	3/9/2015 4:00:00 AM	100	2068.75	206875	2066.75	206675	Long
68	3/9/2015 9:00:00 AM	3/9/2015 5:00:00 PM	100	2074	207400	2077.75	207775	Long
69	3/9/2015 6:00:00 PM	3/10/2015 3:00:00 AM	100	2076.5	207650	2073.5	207950	Short
70	3/10/2015 4:00:00 AM	3/10/2015 6:00:00 PM	100	2068.75	206875	2044.25	209325	Short
71	3/10/2015 9:00:00 PM	3/11/2015 1:00:00 AM	100	2048	204800	2047	204700	Long
72	3/11/2015 3:00:00 AM	3/11/2015 4:00:00 AM	100	2045.75	204575	2050	204150	Short
73	3/11/2015 6:00:00 AM	3/11/2015 7:00:00 AM	100	2051.25	205125	2048.5	204850	Long
74	3/11/2015 10:00:00 AM	3/11/2015 2:00:00 PM	100	2042.25	204225	2046.5	203800	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **1** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
75	3/11/2015 3:00:00 PM	3/11/2015 7:00:00 PM	100	2039.5	203950	2040	203900	Short
76	3/11/2015 8:00:00 PM	3/11/2015 9:00:00 PM	100	2039.75	203975	2041.75	203775	Short
77	3/11/2015 9:00:00 PM	3/12/2015 6:00:00 AM	100	2041.75	204175	2045.5	204550	Long
78	3/12/2015 9:00:00 AM	3/12/2015 10:00:00 PM	100	2056.5	205650	2065.5	206550	Long
79	3/12/2015 11:00:00 PM	3/13/2015 12:00:00 AM	100	2066.75	206675	2066.5	206650	Long
80	3/13/2015 5:00:00 AM	3/13/2015 6:00:00 AM	100	2065.75	206575	2066.5	206500	Short
81	3/13/2015 7:00:00 AM	3/13/2015 4:00:00 PM	100	2059.5	205950	2052	206700	Short
82	3/13/2015 5:00:00 PM	3/15/2015 6:00:00 PM	100	2050.75	205075	2048	204800	Long
83	3/15/2015 9:00:00 PM	3/15/2015 10:00:00 PM	100	2048.75	204875	2050.5	204700	Short
84	3/16/2015 12:00:00 AM	3/16/2015 6:00:00 PM	100	2051.25	205125	2073.75	207375	Long
85	3/16/2015 7:00:00 PM	3/17/2015 12:00:00 AM	100	2075	207500	2074.5	207550	Short
86	3/17/2015 1:00:00 AM	3/17/2015 2:00:00 AM	100	2072.75	207275	2074	207150	Short
87	3/17/2015 6:00:00 AM	3/17/2015 10:00:00 AM	100	2069.75	206975	2070.75	206875	Short
88	3/17/2015 12:00:00 PM	3/17/2015 2:00:00 PM	100	2073.25	207325	2074.75	207475	Long
89	3/17/2015 3:00:00 PM	3/17/2015 5:00:00 PM	100	2074	207400	2074.5	207450	Long
90	3/17/2015 9:00:00 PM	3/18/2015 5:00:00 AM	100	2075	207500	2075	207500	Long
91	3/18/2015 7:00:00 AM	3/18/2015 12:00:00 PM	100	2066.25	206625	2064.5	206800	Short
92	3/18/2015 3:00:00 PM	3/19/2015 3:00:00 AM	100	2099.25	209925	2103.25	210325	Long
93	3/19/2015 5:00:00 AM	3/19/2015 4:00:00 PM	100	2097	209700	2089.25	210475	Short
94	3/19/2015 5:00:00 PM	3/19/2015 6:00:00 PM	100	2090.5	209050	2086.75	208675	Long
95	3/19/2015 8:00:00 PM	3/19/2015 9:00:00 PM	100	2088.75	208875	2092.5	208500	Short
96	3/19/2015 11:00:00 PM	3/22/2015 9:00:00 PM	100	2092.5	209250	2102	210200	Long
97	3/22/2015 10:00:00 PM	3/22/2015 11:00:00 PM	100	2103	210300	2102.75	210325	Short
98	3/22/2015 11:00:00 PM	3/23/2015 12:00:00 AM	100	2102.75	210275	2102.75	210275	Long
99	3/23/2015 3:00:00 AM	3/23/2015 9:00:00 AM	100	2101	210100	2103.75	209825	Short
100	3/23/2015 9:00:00 AM	3/23/2015 1:00:00 PM	100	2103.75	210375	2102.75	210275	Long
101	3/23/2015 3:00:00 PM	3/23/2015 8:00:00 PM	100	2096.5	209650	2095.75	209725	Short
102	3/23/2015 11:00:00 PM	3/24/2015 12:00:00 AM	100	2097.25	209725	2096.75	209675	Long
103	3/24/2015 3:00:00 AM	3/24/2015 4:00:00 AM	100	2094.75	209475	2096.75	209275	Short
104	3/24/2015 6:00:00 AM	3/24/2015 9:00:00 AM	100	2099.25	209925	2095.75	209575	Long
105	3/24/2015 10:00:00 AM	3/24/2015 7:00:00 PM	100	2096.25	209625	2085.5	210700	Short
106	3/24/2015 9:00:00 PM	3/24/2015 10:00:00 PM	100	2085.25	208525	2084.75	208475	Long
107	3/24/2015 11:00:00 PM	3/25/2015 3:00:00 AM	100	2083.75	208375	2084.75	208275	Short
108	3/25/2015 5:00:00 AM	3/25/2015 7:00:00 AM	100	2087.5	208750	2083.25	208325	Long
109	3/25/2015 9:00:00 AM	3/25/2015 7:00:00 PM	100	2081	208100	2056	210600	Short
110	3/25/2015 8:00:00 PM	3/25/2015 9:00:00 PM	100	2053	205300	2053.25	205275	Short
111	3/25/2015 11:00:00 PM	3/26/2015 12:00:00 AM	100	2053.75	205375	2053.75	205375	Short
112	3/26/2015 4:00:00 AM	3/26/2015 8:00:00 AM	100	2038.5	203850	2043.5	203350	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **1** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
113	3/26/2015 10:00:00 AM	3/26/2015 2:00:00 PM	100	2047.25	204725	2049	204900	Long
114	3/26/2015 5:00:00 PM	3/26/2015 6:00:00 PM	100	2048.5	204850	2049.5	204750	Short
115	3/26/2015 9:00:00 PM	3/27/2015 2:00:00 AM	100	2055.75	205575	2053	205300	Long
116	3/27/2015 3:00:00 AM	3/27/2015 9:00:00 AM	100	2051.25	205125	2050.25	205225	Short
117	3/27/2015 11:00:00 AM	3/27/2015 1:00:00 PM	100	2051	205100	2050.75	205075	Long
118	3/27/2015 5:00:00 PM	3/29/2015 6:00:00 PM	100	2052.25	205225	2051	205100	Long
119	3/29/2015 7:00:00 PM	3/29/2015 8:00:00 PM	100	2051.5	205150	2050	205000	Long
120	3/29/2015 8:00:00 PM	3/29/2015 9:00:00 PM	100	2050	205000	2052.25	204775	Short
121	3/29/2015 10:00:00 PM	3/30/2015 2:00:00 AM	100	2058.5	205850	2057.5	205750	Long
122	3/30/2015 3:00:00 AM	3/30/2015 4:00:00 AM	100	2067.75	206775	2066	206600	Long
123	3/30/2015 5:00:00 AM	3/30/2015 7:00:00 AM	100	2065.25	206525	2062.75	206275	Long
124	3/30/2015 11:00:00 AM	3/30/2015 5:00:00 PM	100	2074.75	207475	2075.5	207550	Long
125	3/30/2015 6:00:00 PM	3/30/2015 7:00:00 PM	100	2075.75	207575	2075.75	207575	Short
126	3/30/2015 9:00:00 PM	3/30/2015 10:00:00 PM	100	2073.75	207375	2072.25	207525	Short
127	3/30/2015 11:00:00 PM	3/31/2015 3:00:00 AM	100	2072.5	207250	2073.5	207150	Short
128	3/31/2015 7:00:00 AM	3/31/2015 8:00:00 AM	100	2065.25	206525	2066.25	206425	Short
129	3/31/2015 12:00:00 PM	3/31/2015 3:00:00 PM	100	2069.75	206975	2059.5	205950	Long
130	3/31/2015 3:00:00 PM	3/31/2015 5:00:00 PM	100	2059.5	205950	2060.75	205825	Short
131	3/31/2015 6:00:00 PM	3/31/2015 8:00:00 PM	100	2058.25	205825	2038.75	207775	Short
132	3/31/2015 9:00:00 PM	4/1/2015 12:00:00 AM	100	2043.75	204375	2048.25	203925	Short
133	4/1/2015 2:00:00 AM	4/1/2015 9:00:00 AM	100	2049.25	204925	2042.5	204250	Long
134	4/1/2015 9:00:00 AM	4/1/2015 10:00:00 AM	100	2042.5	204250	2052	203300	Short
135	4/1/2015 11:00:00 AM	4/1/2015 1:00:00 PM	100	2049.5	204950	2052.5	204650	Short
136	4/1/2015 3:00:00 PM	4/1/2015 4:00:00 PM	100	2052.25	205225	2054.25	205425	Long
137	4/1/2015 6:00:00 PM	4/1/2015 7:00:00 PM	100	2054.5	205450	2052.5	205250	Long
138	4/1/2015 8:00:00 PM	4/1/2015 9:00:00 PM	100	2051.25	205125	2051.75	205075	Short
139	4/1/2015 10:00:00 PM	4/2/2015 2:00:00 AM	100	2051.25	205125	2047	205550	Short
140	4/2/2015 3:00:00 AM	4/2/2015 7:00:00 AM	100	2045.75	204575	2049.5	204200	Short
141	4/2/2015 8:00:00 AM	4/2/2015 2:00:00 PM	100	2050.5	205050	2058.25	205825	Long
142	4/2/2015 4:00:00 PM	4/2/2015 7:00:00 PM	100	2060.5	206050	2058.75	205875	Long
143	4/2/2015 9:00:00 PM	4/2/2015 10:00:00 PM	100	2060	206000	2060.75	206075	Long
144	4/3/2015 12:00:00 AM	4/3/2015 2:00:00 AM	100	2059.75	205975	2061	206100	Long
145	4/3/2015 3:00:00 AM	4/3/2015 7:00:00 AM	100	2061.25	206125	2060.75	206075	Long
146	4/3/2015 9:00:00 AM	4/5/2015 8:00:00 PM	100	2039.75	203975	2046	203350	Short
147	4/5/2015 10:00:00 PM	4/5/2015 11:00:00 PM	100	2045.5	204550	2046.25	204475	Short
148	4/5/2015 11:00:00 PM	4/6/2015 1:00:00 AM	100	2046.25	204625	2045.25	204525	Long
149	4/6/2015 3:00:00 AM	4/6/2015 4:00:00 AM	100	2043.5	204350	2044.75	204225	Short
150	4/6/2015 5:00:00 AM	4/6/2015 6:00:00 AM	100	2044	204400	2045.75	204225	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **1** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
151	4/6/2015 8:00:00 AM	4/6/2015 3:00:00 PM	100	2045.75	204575	2073.25	207325	Long
152	4/6/2015 6:00:00 PM	4/6/2015 11:00:00 PM	100	2071.25	207125	2072.5	207000	Short
153	4/6/2015 11:00:00 PM	4/7/2015 5:00:00 AM	100	2072.5	207250	2071.75	207175	Long
154	4/7/2015 5:00:00 AM	4/7/2015 6:00:00 AM	100	2071.75	207175	2074.25	206925	Short
155	4/7/2015 6:00:00 AM	4/7/2015 2:00:00 PM	100	2074.25	207425	2077.5	207750	Long
156	4/7/2015 4:00:00 PM	4/7/2015 9:00:00 PM	100	2068	206800	2065.75	207025	Short
157	4/7/2015 11:00:00 PM	4/8/2015 1:00:00 AM	100	2068.25	206825	2068.5	206800	Short
158	4/8/2015 2:00:00 AM	4/8/2015 6:00:00 AM	100	2070.75	207075	2068.75	206875	Long
159	4/8/2015 8:00:00 AM	4/8/2015 9:00:00 AM	100	2070	207000	2079	206100	Short
160	4/8/2015 11:00:00 AM	4/8/2015 3:00:00 PM	100	2075.75	207575	2074.75	207475	Long
161	4/8/2015 3:00:00 PM	4/8/2015 4:00:00 PM	100	2074.75	207475	2076.75	207275	Short
162	4/8/2015 4:00:00 PM	4/8/2015 5:00:00 PM	100	2076.75	207675	2076	207600	Long
163	4/8/2015 6:00:00 PM	4/8/2015 8:00:00 PM	100	2077	207700	2076.75	207675	Long
164	4/8/2015 11:00:00 PM	4/9/2015 7:00:00 AM	100	2075	207500	2076.5	207350	Short
165	4/9/2015 9:00:00 AM	4/9/2015 1:00:00 PM	100	2075	207500	2076.25	207625	Long
166	4/9/2015 2:00:00 PM	4/9/2015 8:00:00 PM	100	2079.75	207975	2084.25	208425	Long
167	4/9/2015 11:00:00 PM	4/10/2015 1:00:00 AM	100	2083.75	208375	2085.75	208175	Short
168	4/10/2015 2:00:00 AM	4/10/2015 4:00:00 AM	100	2085.25	208525	2084.25	208425	Long
169	4/10/2015 6:00:00 AM	4/10/2015 8:00:00 AM	100	2087.5	208750	2087.25	208725	Long
170	4/10/2015 9:00:00 AM	4/12/2015 9:00:00 PM	100	2087	208700	2095.75	209575	Long
171	4/12/2015 10:00:00 PM	4/13/2015 5:00:00 AM	100	2094	209400	2093.75	209425	Short
172	4/13/2015 6:00:00 AM	4/13/2015 7:00:00 AM	100	2092.5	209250	2091.25	209375	Short
173	4/13/2015 8:00:00 AM	4/13/2015 1:00:00 PM	100	2091.5	209150	2092	209200	Long
174	4/13/2015 3:00:00 PM	4/13/2015 8:00:00 PM	100	2086	208600	2087	208500	Short
175	4/13/2015 9:00:00 PM	4/14/2015 4:00:00 AM	100	2089.25	208925	2087	208700	Long
176	4/14/2015 6:00:00 AM	4/14/2015 11:00:00 AM	100	2082.75	208275	2087	207850	Short
177	4/14/2015 1:00:00 PM	4/14/2015 8:00:00 PM	100	2088.75	208875	2090	209000	Long
178	4/15/2015 2:00:00 AM	4/15/2015 3:00:00 AM	100	2088	208800	2089.5	208650	Short
179	4/15/2015 6:00:00 AM	4/15/2015 3:00:00 PM	100	2095.5	209550	2099.5	209950	Long
180	4/15/2015 8:00:00 PM	4/15/2015 9:00:00 PM	100	2100.75	210075	2100.75	210075	Short
181	4/15/2015 9:00:00 PM	4/15/2015 11:00:00 PM	100	2100.75	210075	2102	210200	Long
182	4/16/2015 12:00:00 AM	4/16/2015 2:00:00 AM	100	2102.25	210225	2100.5	210050	Long
183	4/16/2015 4:00:00 AM	4/16/2015 9:00:00 AM	100	2099	209900	2094.75	210325	Short
184	4/16/2015 12:00:00 PM	4/16/2015 5:00:00 PM	100	2098.5	209850	2100.75	210075	Long
185	4/16/2015 8:00:00 PM	4/16/2015 9:00:00 PM	100	2099.25	209925	2100	209850	Short
186	4/16/2015 9:00:00 PM	4/16/2015 10:00:00 PM	100	2100	210000	2099.25	209925	Long
187	4/16/2015 10:00:00 PM	4/17/2015 4:00:00 PM	100	2099.25	209925	2076	212250	Short
188	4/19/2015 6:00:00 PM	4/20/2015 7:00:00 AM	100	2080.5	208050	2084.5	208450	Long

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **1** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
189	4/20/2015 8:00:00 AM	4/20/2015 9:00:00 AM	100	2087.25	208725	2093.25	209325	Long
190	4/20/2015 10:00:00 AM	4/20/2015 3:00:00 PM	100	2095.5	209550	2093	209300	Long
191	4/20/2015 3:00:00 PM	4/20/2015 8:00:00 PM	100	2093	209300	2093.75	209225	Short
192	4/20/2015 10:00:00 PM	4/21/2015 7:00:00 AM	100	2094.75	209475	2100	210000	Long
193	4/21/2015 9:00:00 AM	4/21/2015 5:00:00 PM	100	2095.75	209575	2091	210050	Short
194	4/21/2015 7:00:00 PM	4/21/2015 11:00:00 PM	100	2093	209300	2092.75	209275	Long
195	4/22/2015 1:00:00 AM	4/22/2015 2:00:00 AM	100	2092.75	209275	2095.5	209000	Short
196	4/22/2015 6:00:00 AM	4/22/2015 7:00:00 AM	100	2084.5	208450	2087	208200	Short
197	4/22/2015 10:00:00 AM	4/22/2015 6:00:00 PM	100	2095.75	209575	2100.25	210025	Long
198	4/22/2015 7:00:00 PM	4/22/2015 8:00:00 PM	100	2100	210000	2099.5	210050	Short
199	4/22/2015 9:00:00 PM	4/22/2015 11:00:00 PM	100	2098.75	209875	2098.75	209875	Short
200	4/23/2015 12:00:00 AM	4/23/2015 1:00:00 AM	100	2098.75	209875	2099.25	209825	Short
201	4/23/2015 2:00:00 AM	4/23/2015 6:00:00 AM	100	2096.25	209625	2094.5	209800	Short
202	4/23/2015 9:00:00 AM	4/23/2015 3:00:00 PM	100	2100.75	210075	2107	210700	Long
203	4/23/2015 4:00:00 PM	4/23/2015 5:00:00 PM	100	2107.25	210725	2107	210700	Long
204	4/23/2015 6:00:00 PM	4/23/2015 9:00:00 PM	100	2105.5	210550	2107.5	210350	Short
205	4/23/2015 10:00:00 PM	4/24/2015 1:00:00 AM	100	2108.25	210825	2103.75	210375	Long
206	4/24/2015 2:00:00 AM	4/24/2015 3:00:00 AM	100	2106.5	210650	2106.75	210625	Short
207	4/24/2015 6:00:00 AM	4/24/2015 10:00:00 AM	100	2109.25	210925	2110	211000	Long
208	4/24/2015 11:00:00 AM	4/24/2015 2:00:00 PM	100	2111	211100	2109.5	210950	Long
209	4/26/2015 6:00:00 PM	4/26/2015 7:00:00 PM	100	2112.75	211275	2112.25	211225	Long
210	4/26/2015 9:00:00 PM	4/26/2015 10:00:00 PM	100	2112.5	211250	2112.25	211225	Long
211	4/26/2015 11:00:00 PM	4/27/2015 12:00:00 AM	100	2112.25	211225	2113	211150	Short
212	4/27/2015 2:00:00 AM	4/27/2015 3:00:00 AM	100	2114.5	211450	2110.25	211025	Long
213	4/27/2015 4:00:00 AM	4/27/2015 6:00:00 AM	100	2113.25	211325	2117	211700	Long
214	4/27/2015 7:00:00 AM	4/27/2015 10:00:00 AM	100	2116.5	211650	2113.75	211375	Long
215	4/27/2015 12:00:00 PM	4/27/2015 7:00:00 PM	100	2106.5	210650	2105	210800	Short
216	4/27/2015 8:00:00 PM	4/27/2015 9:00:00 PM	100	2102.75	210275	2102.25	210325	Short
217	4/27/2015 10:00:00 PM	4/28/2015 12:00:00 AM	100	2103	210300	2103.25	210275	Short
218	4/28/2015 5:00:00 AM	4/28/2015 9:00:00 AM	100	2099.75	209975	2100.25	209925	Short
219	4/28/2015 11:00:00 AM	4/28/2015 9:00:00 PM	100	2106	210600	2111.5	211150	Long
220	4/28/2015 10:00:00 PM	4/28/2015 11:00:00 PM	100	2109	210900	2110	210800	Short
221	4/29/2015 12:00:00 AM	4/29/2015 4:00:00 AM	100	2109.25	210925	2111	210750	Short
222	4/29/2015 4:00:00 AM	4/29/2015 5:00:00 AM	100	2111	211100	2110	211000	Long
223	4/29/2015 8:00:00 AM	4/29/2015 2:00:00 PM	100	2099.25	209925	2103	209550	Short
224	4/29/2015 2:00:00 PM	4/29/2015 3:00:00 PM	100	2103	210300	2100.25	210025	Long
225	4/29/2015 6:00:00 PM	4/29/2015 8:00:00 PM	100	2097.5	209750	2100.25	209475	Short
226	4/29/2015 11:00:00 PM	4/30/2015 12:00:00 AM	100	2098.75	209875	2096.75	209675	Long

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **1** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
227	4/30/2015 5:00:00 AM	4/30/2015 11:00:00 AM	100	2093	209300	2088.75	209725	Short
228	4/30/2015 12:00:00 PM	4/30/2015 1:00:00 PM	100	2087.5	208750	2086.75	208825	Short
229	4/30/2015 2:00:00 PM	4/30/2015 3:00:00 PM	100	2075.75	207575	2079.5	207200	Short
230	4/30/2015 4:00:00 PM	4/30/2015 6:00:00 PM	100	2082.25	208225	2082	208250	Short
231	4/30/2015 9:00:00 PM	5/1/2015 12:00:00 AM	100	2082.5	208250	2083	208300	Long
232	5/1/2015 1:00:00 AM	5/1/2015 5:00:00 AM	100	2084.25	208425	2085	208500	Long
233	5/1/2015 7:00:00 AM	5/1/2015 8:00:00 AM	100	2086.25	208625	2086.5	208650	Long
234	5/1/2015 9:00:00 AM	5/3/2015 7:00:00 PM	100	2089.75	208975	2100	210000	Long
235	5/3/2015 9:00:00 PM	5/4/2015 12:00:00 AM	100	2100.25	210025	2100.25	210025	Short
236	5/4/2015 2:00:00 AM	5/4/2015 3:00:00 AM	100	2099	209900	2100.75	209725	Short
237	5/4/2015 3:00:00 AM	5/4/2015 4:00:00 AM	100	2100.75	210075	2106	210600	Long
238	5/4/2015 5:00:00 AM	5/4/2015 1:00:00 PM	100	2105.5	210550	2110	211000	Long
239	5/4/2015 3:00:00 PM	5/4/2015 6:00:00 PM	100	2108.25	210825	2109	210750	Short
240	5/4/2015 8:00:00 PM	5/4/2015 9:00:00 PM	100	2109	210900	2109	210900	Short
241	5/4/2015 10:00:00 PM	5/5/2015 5:00:00 AM	100	2108	210800	2108	210800	Short
242	5/5/2015 6:00:00 AM	5/5/2015 7:00:00 AM	100	2105.75	210575	2108	210350	Short
243	5/5/2015 8:00:00 AM	5/5/2015 9:00:00 AM	100	2102	210200	2101	210300	Short
244	5/5/2015 10:00:00 AM	5/5/2015 6:00:00 PM	100	2099.25	209925	2086.75	211175	Short
245	5/5/2015 8:00:00 PM	5/6/2015 2:00:00 AM	100	2086.75	208675	2085.5	208550	Long
246	5/6/2015 3:00:00 AM	5/6/2015 4:00:00 AM	100	2086.5	208650	2090.25	208275	Short
247	5/6/2015 5:00:00 AM	5/6/2015 6:00:00 AM	100	2089.75	208975	2087.25	209225	Short
248	5/6/2015 7:00:00 AM	5/6/2015 8:00:00 AM	100	2091	209100	2088.75	208875	Long
249	5/6/2015 11:00:00 AM	5/6/2015 3:00:00 PM	100	2080	208000	2074.5	208550	Short
250	5/6/2015 6:00:00 PM	5/6/2015 7:00:00 PM	100	2074.25	207425	2073	207300	Long
251	5/6/2015 8:00:00 PM	5/7/2015 1:00:00 AM	100	2075.75	207575	2075	207500	Long
252	5/7/2015 2:00:00 AM	5/7/2015 7:00:00 AM	100	2071.25	207125	2071	207150	Short
253	5/7/2015 9:00:00 AM	5/7/2015 4:00:00 PM	100	2070.75	207075	2083.75	208375	Long
254	5/7/2015 6:00:00 PM	5/7/2015 7:00:00 PM	100	2084.25	208425	2085	208350	Short
255	5/7/2015 7:00:00 PM	5/7/2015 8:00:00 PM	100	2085	208500	2085.75	208575	Long
256	5/7/2015 9:00:00 PM	5/8/2015 3:00:00 AM	100	2087	208700	2088.25	208825	Long
257	5/8/2015 4:00:00 AM	5/8/2015 5:00:00 AM	100	2086.75	208675	2086	208600	Long
258	5/8/2015 5:00:00 AM	5/8/2015 6:00:00 AM	100	2086	208600	2087.75	208425	Short
259	5/8/2015 9:00:00 AM	5/8/2015 3:00:00 PM	100	2108	210800	2110.25	211025	Long
260	5/8/2015 5:00:00 PM	5/10/2015 7:00:00 PM	100	2107.75	210775	2109.75	210575	Short
261	5/10/2015 8:00:00 PM	5/10/2015 10:00:00 PM	100	2108.75	210875	2107.5	211000	Short
262	5/10/2015 11:00:00 PM	5/11/2015 1:00:00 AM	100	2107.5	210750	2108.75	210625	Short
263	5/11/2015 5:00:00 AM	5/11/2015 6:00:00 AM	100	2105.75	210575	2107.25	210425	Short
264	5/11/2015 9:00:00 AM	5/11/2015 1:00:00 PM	100	2111.5	211150	2106	210600	Long

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **1** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
265	5/11/2015 1:00:00 PM	5/11/2015 8:00:00 PM	100	2106	210600	2098.25	211375	Short
266	5/12/2015 1:00:00 AM	5/12/2015 2:00:00 AM	100	2099.75	209975	2095	209500	Long
267	5/12/2015 2:00:00 AM	5/12/2015 8:00:00 AM	100	2095	209500	2087.5	210250	Short
268	5/12/2015 10:00:00 AM	5/12/2015 6:00:00 PM	100	2091.75	209175	2098	209800	Long
269	5/12/2015 7:00:00 PM	5/13/2015 5:00:00 AM	100	2098	209800	2102.75	210275	Long
270	5/13/2015 6:00:00 AM	5/13/2015 7:00:00 AM	100	2101	210100	2101.75	210175	Long

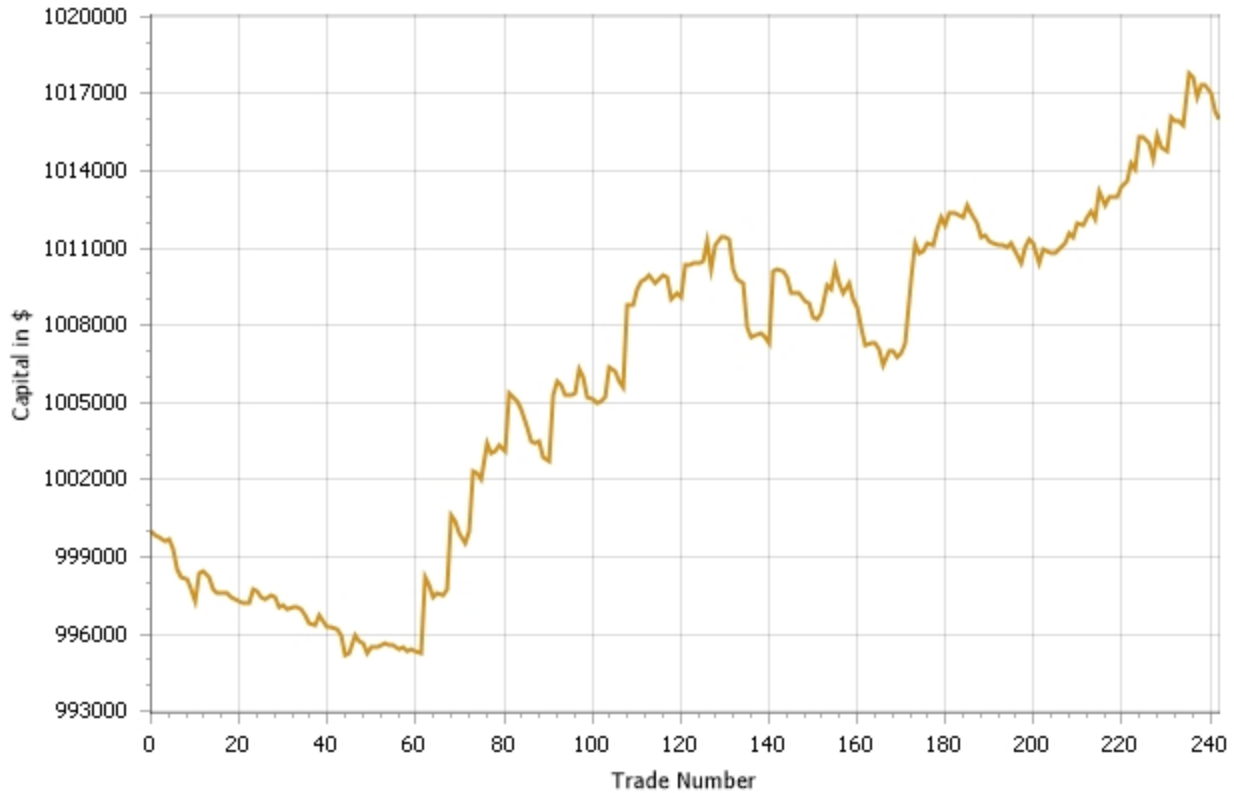
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Chaos Barometer

Settings, parameters, performance chart
Full list of trades with entry and exit price

Strategy Setting	Value
Calculation base period	7
Trade entry excess threshold	0
Show only prevailing trend	True
Show trading signals	True
Trading Parameter	Value
Entry Comission	0
Exit Comission	0
Trade Volume	100
Reinvest Capital	False

Trading Performance Chart



Maximum Drawdown:	-4800
Maximum Drawdown (Monte Carlo):	-17150
Standard deviation:	16030.59509978
Annualized standard deviation:	22753.11791821
Downside deviation (MAR = 10%):	296.07795391
Value Added Monthly Index (VAMI):	0
Sharpe ratio (RFR = 5%):	1.00120737
Annualized Sharpe ratio (RFR = 5%):	2.1161869
Sortino ratio (MAR = 5%):	0
Annualized Sortino ratio (MAR = 5%):	0
Sterling ratio (MAR = 5%):	0
Calmar ratio:	0

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **2** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



Performance Measure	Long Trades	Short Trades	All Trades
Total Trades	121	121	242
Winning Trades	50	46	96
Losing Trades	67	72	139
Breakeven Trades	4	3	7
Winning Trades %	41.32 %	38.02 %	39.67 %
Losing Trades %	55.37 %	59.50 %	57.44 %
Breakeven Trades %	3.31 %	2.48 %	2.89 %
Gross Profit	28250.00	27750.00	56000.00
Gross Loss	-20300.00	-19650.00	-39950.00
Net Profit	28250.00	27750.00	56000.00
Net Loss	-20300.00	-19650.00	-39950.00
Total Net Profit or Loss	7950.00	8100.00	16050.00
Profit Factor	1.39	1.41	1.40
Average Trade Net Profit / Loss	65.70	66.94	66.32
Average Winning Trade	565.00	603.26	583.33
Largest Winning Trade	2750.00	3175.00	3175.00
Most Consecutive Winning Trades	1	1	4
Average Bars in Winning Trades	8.10	8.41	8.25
Average Win / Average Loss	1.86	2.21	2.03
Average Losing Trade	-302.99	-272.92	-287.41
Largest Losing Trade	-1750.00	-1125.00	-1750.00
Most Consecutive Losing Trades	1	1	7
Average Bars in Losing Trades	4.33	4.36	4.35
Maximum Shares/Contracts Held	100	100	100
% of Time in the Market	49.00 %	49.00 %	98.00 %

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: 2 Strategy: Chaos Barometer

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



Profitability of Individual Trades

N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
1	2/18/2015 1:00:00 AM	2/18/2015 5:00:00 AM	100	2096.25	209625	2095	209500	Long
2	2/18/2015 5:00:00 AM	2/18/2015 3:00:00 PM	100	2095	209500	2095.75	209425	Short
3	2/18/2015 3:00:00 PM	2/18/2015 9:00:00 PM	100	2095.75	209575	2094.25	209425	Long
4	2/18/2015 9:00:00 PM	2/19/2015 1:00:00 AM	100	2094.25	209425	2094	209450	Short
5	2/19/2015 1:00:00 AM	2/19/2015 3:00:00 AM	100	2094	209400	2090.25	209025	Long
6	2/19/2015 3:00:00 AM	2/19/2015 11:00:00 AM	100	2090.25	209025	2098	208250	Short
7	2/19/2015 11:00:00 AM	2/19/2015 7:00:00 PM	100	2098	209800	2095	209500	Long
8	2/19/2015 7:00:00 PM	2/20/2015 6:00:00 AM	100	2095	209500	2095.5	209450	Short
9	2/20/2015 6:00:00 AM	2/20/2015 7:00:00 AM	100	2095.5	209550	2091.25	209125	Long
10	2/20/2015 7:00:00 AM	2/20/2015 12:00:00 PM	100	2091.25	209125	2095.75	208675	Short
11	2/20/2015 12:00:00 PM	2/22/2015 9:00:00 PM	100	2095.75	209575	2106.5	210650	Long
12	2/22/2015 9:00:00 PM	2/23/2015 11:00:00 AM	100	2106.5	210650	2105.5	210750	Short
13	2/23/2015 11:00:00 AM	2/23/2015 2:00:00 PM	100	2105.5	210550	2102.75	210275	Long
14	2/23/2015 2:00:00 PM	2/23/2015 3:00:00 PM	100	2102.75	210275	2107.25	209825	Short
15	2/23/2015 3:00:00 PM	2/23/2015 6:00:00 PM	100	2107.25	210725	2106	210600	Long
16	2/23/2015 6:00:00 PM	2/23/2015 7:00:00 PM	100	2106	210600	2106	210600	Short
17	2/23/2015 7:00:00 PM	2/23/2015 9:00:00 PM	100	2106	210600	2106	210600	Long
18	2/23/2015 9:00:00 PM	2/24/2015 12:00:00 AM	100	2106	210600	2107.5	210450	Short
19	2/24/2015 12:00:00 AM	2/24/2015 5:00:00 AM	100	2107.5	210750	2106.5	210650	Long
20	2/24/2015 5:00:00 AM	2/24/2015 6:00:00 AM	100	2106.5	210650	2107.25	210575	Short
21	2/24/2015 6:00:00 AM	2/24/2015 7:00:00 AM	100	2107.25	210725	2106.5	210650	Long
22	2/24/2015 7:00:00 AM	2/24/2015 9:00:00 AM	100	2106.5	210650	2106.75	210625	Short
23	2/24/2015 9:00:00 AM	2/24/2015 9:00:00 PM	100	2106.75	210675	2112.25	211225	Long
24	2/24/2015 9:00:00 PM	2/25/2015 11:00:00 AM	100	2112.25	211225	2113.25	211125	Short
25	2/25/2015 11:00:00 AM	2/25/2015 4:00:00 PM	100	2113.25	211325	2111	211100	Long
26	2/25/2015 4:00:00 PM	2/25/2015 11:00:00 PM	100	2111	211100	2111.75	211025	Short
27	2/25/2015 11:00:00 PM	2/26/2015 4:00:00 AM	100	2111.75	211175	2113.5	211350	Long
28	2/26/2015 4:00:00 AM	2/26/2015 5:00:00 AM	100	2113.5	211350	2114	211300	Short
29	2/26/2015 5:00:00 AM	2/26/2015 8:00:00 AM	100	2114	211400	2109.75	210975	Long
30	2/26/2015 8:00:00 AM	2/26/2015 3:00:00 PM	100	2109.75	210975	2109.25	211025	Short
31	2/26/2015 3:00:00 PM	2/26/2015 6:00:00 PM	100	2109.25	210925	2108	210800	Long
32	2/26/2015 6:00:00 PM	2/27/2015 1:00:00 AM	100	2108	210800	2107	210900	Short
33	2/27/2015 1:00:00 AM	2/27/2015 4:00:00 AM	100	2107	210700	2106.5	210650	Long
34	2/27/2015 4:00:00 AM	2/27/2015 7:00:00 AM	100	2106.5	210650	2107.25	210575	Short
35	2/27/2015 7:00:00 AM	2/27/2015 9:00:00 AM	100	2107.25	210725	2105.5	210550	Long
36	2/27/2015 9:00:00 AM	2/27/2015 11:00:00 AM	100	2105.5	210550	2109	210200	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **2** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
37	2/27/2015 11:00:00 AM	2/27/2015 1:00:00 PM	100	2109	210900	2108	210800	Long
38	2/27/2015 1:00:00 PM	2/27/2015 2:00:00 PM	100	2108	210800	2104	211200	Short
39	2/27/2015 2:00:00 PM	2/27/2015 3:00:00 PM	100	2104	210400	2102	210200	Long
40	2/27/2015 3:00:00 PM	3/1/2015 8:00:00 PM	100	2102	210200	2104.75	209925	Short
41	3/1/2015 8:00:00 PM	3/2/2015 12:00:00 AM	100	2104.75	210475	2105.25	210525	Long
42	3/2/2015 12:00:00 AM	3/2/2015 3:00:00 AM	100	2105.25	210525	2106.25	210425	Short
43	3/2/2015 3:00:00 AM	3/2/2015 6:00:00 AM	100	2106.25	210625	2103.75	210375	Long
44	3/2/2015 6:00:00 AM	3/2/2015 10:00:00 AM	100	2103.75	210375	2111.25	209625	Short
45	3/2/2015 10:00:00 AM	3/2/2015 9:00:00 PM	100	2111.25	211125	2112	211200	Long
46	3/2/2015 9:00:00 PM	3/3/2015 4:00:00 PM	100	2112	211200	2104.75	211925	Short
47	3/3/2015 4:00:00 PM	3/3/2015 8:00:00 PM	100	2104.75	210475	2102.25	210225	Long
48	3/3/2015 8:00:00 PM	3/4/2015 1:00:00 AM	100	2102.25	210225	2103.5	210100	Short
49	3/4/2015 1:00:00 AM	3/4/2015 3:00:00 AM	100	2103.5	210350	2099.75	209975	Long
50	3/4/2015 3:00:00 AM	3/4/2015 3:00:00 PM	100	2099.75	209975	2097	210250	Short
51	3/4/2015 3:00:00 PM	3/4/2015 5:00:00 PM	100	2097	209700	2096.5	209650	Long
52	3/4/2015 5:00:00 PM	3/4/2015 6:00:00 PM	100	2096.5	209650	2095.75	209725	Short
53	3/4/2015 6:00:00 PM	3/4/2015 8:00:00 PM	100	2095.75	209575	2096.5	209650	Long
54	3/4/2015 8:00:00 PM	3/4/2015 9:00:00 PM	100	2096.5	209650	2096.75	209625	Short
55	3/4/2015 9:00:00 PM	3/5/2015 4:00:00 AM	100	2096.75	209675	2096.5	209650	Long
56	3/5/2015 4:00:00 AM	3/5/2015 5:00:00 AM	100	2096.5	209650	2097.75	209525	Short
57	3/5/2015 5:00:00 AM	3/5/2015 1:00:00 PM	100	2097.75	209775	2098.25	209825	Long
58	3/5/2015 1:00:00 PM	3/5/2015 3:00:00 PM	100	2098.25	209825	2099.5	209700	Short
59	3/5/2015 3:00:00 PM	3/5/2015 4:00:00 PM	100	2099.5	209950	2099.75	209975	Long
60	3/5/2015 4:00:00 PM	3/5/2015 6:00:00 PM	100	2099.75	209975	2100	209950	Short
61	3/5/2015 6:00:00 PM	3/5/2015 11:00:00 PM	100	2100	210000	2099	209900	Long
62	3/5/2015 11:00:00 PM	3/9/2015 2:00:00 AM	100	2099	209900	2069.5	212850	Short
63	3/9/2015 2:00:00 AM	3/9/2015 4:00:00 AM	100	2069.5	206950	2066.75	206675	Long
64	3/9/2015 4:00:00 AM	3/9/2015 7:00:00 AM	100	2066.75	206675	2072	206150	Short
65	3/9/2015 7:00:00 AM	3/9/2015 8:00:00 AM	100	2072	207200	2073.5	207350	Long
66	3/9/2015 8:00:00 AM	3/9/2015 9:00:00 AM	100	2073.5	207350	2074	207300	Short
67	3/9/2015 9:00:00 AM	3/9/2015 7:00:00 PM	100	2074	207400	2076.5	207650	Long
68	3/9/2015 7:00:00 PM	3/10/2015 9:00:00 PM	100	2076.5	207650	2048	210500	Short
69	3/10/2015 9:00:00 PM	3/11/2015 3:00:00 AM	100	2048	204800	2045.75	204575	Long
70	3/11/2015 3:00:00 AM	3/11/2015 5:00:00 AM	100	2045.75	204575	2050.75	204075	Short
71	3/11/2015 5:00:00 AM	3/11/2015 9:00:00 AM	100	2050.75	205075	2047	204700	Long
72	3/11/2015 9:00:00 AM	3/11/2015 10:00:00 PM	100	2047	204700	2042.5	205150	Short
73	3/11/2015 10:00:00 PM	3/13/2015 12:00:00 AM	100	2042.5	204250	2066.5	206650	Long
74	3/13/2015 12:00:00 AM	3/13/2015 1:00:00 AM	100	2066.5	206650	2067.75	206525	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **2** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
75	3/13/2015 1:00:00 AM	3/13/2015 5:00:00 AM	100	2067.75	206775	2065.75	206575	Long
76	3/13/2015 5:00:00 AM	3/13/2015 4:00:00 PM	100	2065.75	206575	2052	207950	Short
77	3/13/2015 4:00:00 PM	3/15/2015 6:00:00 PM	100	2052	205200	2048	204800	Long
78	3/15/2015 6:00:00 PM	3/15/2015 7:00:00 PM	100	2048	204800	2046.75	204925	Short
79	3/15/2015 7:00:00 PM	3/15/2015 9:00:00 PM	100	2046.75	204675	2048.75	204875	Long
80	3/15/2015 9:00:00 PM	3/16/2015 12:00:00 AM	100	2048.75	204875	2051.25	204625	Short
81	3/16/2015 12:00:00 AM	3/16/2015 6:00:00 PM	100	2051.25	205125	2073.75	207375	Long
82	3/16/2015 6:00:00 PM	3/16/2015 7:00:00 PM	100	2073.75	207375	2075	207250	Short
83	3/16/2015 7:00:00 PM	3/16/2015 8:00:00 PM	100	2075	207500	2073.5	207350	Long
84	3/16/2015 8:00:00 PM	3/17/2015 3:00:00 AM	100	2073.5	207350	2076.75	207025	Short
85	3/17/2015 3:00:00 AM	3/17/2015 6:00:00 AM	100	2076.75	207675	2069.75	206975	Long
86	3/17/2015 6:00:00 AM	3/17/2015 1:00:00 PM	100	2069.75	206975	2075.5	206400	Short
87	3/17/2015 1:00:00 PM	3/17/2015 7:00:00 PM	100	2075.5	207550	2075	207500	Long
88	3/17/2015 7:00:00 PM	3/17/2015 8:00:00 PM	100	2075	207500	2074.5	207550	Short
89	3/17/2015 8:00:00 PM	3/18/2015 6:00:00 AM	100	2074.5	207450	2068.25	206825	Long
90	3/18/2015 6:00:00 AM	3/18/2015 1:00:00 PM	100	2068.25	206825	2069.5	206700	Short
91	3/18/2015 1:00:00 PM	3/19/2015 4:00:00 AM	100	2069.5	206950	2095.5	209550	Long
92	3/19/2015 4:00:00 AM	3/19/2015 5:00:00 PM	100	2095.5	209550	2090.5	210050	Short
93	3/19/2015 5:00:00 PM	3/19/2015 8:00:00 PM	100	2090.5	209050	2088.75	208875	Long
94	3/19/2015 8:00:00 PM	3/19/2015 9:00:00 PM	100	2088.75	208875	2092.5	208500	Short
95	3/19/2015 9:00:00 PM	3/19/2015 10:00:00 PM	100	2092.5	209250	2093	209300	Long
96	3/19/2015 10:00:00 PM	3/19/2015 11:00:00 PM	100	2093	209300	2092.5	209350	Short
97	3/19/2015 11:00:00 PM	3/23/2015 1:00:00 AM	100	2092.5	209250	2101.5	210150	Long
98	3/23/2015 1:00:00 AM	3/23/2015 10:00:00 AM	100	2101.5	210150	2104.25	209875	Short
99	3/23/2015 10:00:00 AM	3/23/2015 3:00:00 PM	100	2104.25	210425	2096.5	209650	Long
100	3/23/2015 3:00:00 PM	3/23/2015 11:00:00 PM	100	2096.5	209650	2097.25	209575	Short
101	3/23/2015 11:00:00 PM	3/24/2015 2:00:00 AM	100	2097.25	209725	2095.75	209575	Long
102	3/24/2015 2:00:00 AM	3/24/2015 3:00:00 AM	100	2095.75	209575	2094.75	209675	Short
103	3/24/2015 3:00:00 AM	3/24/2015 10:00:00 AM	100	2094.75	209475	2096.25	209625	Long
104	3/24/2015 10:00:00 AM	3/24/2015 9:00:00 PM	100	2096.25	209625	2085.25	210725	Short
105	3/24/2015 9:00:00 PM	3/24/2015 11:00:00 PM	100	2085.25	208525	2083.75	208375	Long
106	3/24/2015 11:00:00 PM	3/25/2015 5:00:00 AM	100	2083.75	208375	2087.5	208000	Short
107	3/25/2015 5:00:00 AM	3/25/2015 8:00:00 AM	100	2087.5	208750	2085.5	208550	Long
108	3/25/2015 8:00:00 AM	3/25/2015 11:00:00 PM	100	2085.5	208550	2053.75	211725	Short
109	3/25/2015 11:00:00 PM	3/26/2015 12:00:00 AM	100	2053.75	205375	2053.75	205375	Long
110	3/26/2015 12:00:00 AM	3/26/2015 10:00:00 AM	100	2053.75	205375	2047.25	206025	Short
111	3/26/2015 10:00:00 AM	3/26/2015 4:00:00 PM	100	2047.25	204725	2049.75	204975	Long
112	3/26/2015 4:00:00 PM	3/26/2015 5:00:00 PM	100	2049.75	204975	2048.5	205100	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **2** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
113	3/26/2015 5:00:00 PM	3/26/2015 6:00:00 PM	100	2048.5	204850	2049.5	204950	Long
114	3/26/2015 6:00:00 PM	3/26/2015 8:00:00 PM	100	2049.5	204950	2052	204700	Short
115	3/26/2015 8:00:00 PM	3/27/2015 2:00:00 AM	100	2052	205200	2053	205300	Long
116	3/27/2015 2:00:00 AM	3/27/2015 11:00:00 AM	100	2053	205300	2051	205500	Short
117	3/27/2015 11:00:00 AM	3/29/2015 8:00:00 PM	100	2051	205100	2050	205000	Long
118	3/29/2015 8:00:00 PM	3/29/2015 11:00:00 PM	100	2050	205000	2058.75	204125	Short
119	3/29/2015 11:00:00 PM	3/30/2015 6:00:00 AM	100	2058.75	205875	2061.25	206125	Long
120	3/30/2015 6:00:00 AM	3/30/2015 7:00:00 AM	100	2061.25	206125	2062.75	205975	Short
121	3/30/2015 7:00:00 AM	3/30/2015 9:00:00 AM	100	2062.75	206275	2075	207500	Long
122	3/30/2015 9:00:00 AM	3/30/2015 11:00:00 AM	100	2075	207500	2074.75	207525	Short
123	3/30/2015 11:00:00 AM	3/30/2015 5:00:00 PM	100	2074.75	207475	2075.5	207550	Long
124	3/30/2015 5:00:00 PM	3/30/2015 7:00:00 PM	100	2075.5	207550	2075.75	207525	Short
125	3/30/2015 7:00:00 PM	3/30/2015 8:00:00 PM	100	2075.75	207575	2076.5	207650	Long
126	3/30/2015 8:00:00 PM	3/31/2015 11:00:00 AM	100	2076.5	207650	2068.75	208425	Short
127	3/31/2015 11:00:00 AM	3/31/2015 4:00:00 PM	100	2068.75	206875	2058.5	205850	Long
128	3/31/2015 4:00:00 PM	4/1/2015 2:00:00 AM	100	2058.5	205850	2049.25	206775	Short
129	4/1/2015 2:00:00 AM	4/1/2015 10:00:00 AM	100	2049.25	204925	2052	205200	Long
130	4/1/2015 10:00:00 AM	4/1/2015 3:00:00 PM	100	2052	205200	2052.25	205175	Short
131	4/1/2015 3:00:00 PM	4/1/2015 9:00:00 PM	100	2052.25	205225	2051.75	205175	Long
132	4/1/2015 9:00:00 PM	4/2/2015 9:00:00 AM	100	2051.75	205175	2063	204050	Short
133	4/2/2015 9:00:00 AM	4/2/2015 3:00:00 PM	100	2063	206300	2058.5	205850	Long
134	4/2/2015 3:00:00 PM	4/2/2015 5:00:00 PM	100	2058.5	205850	2059.5	205750	Short
135	4/2/2015 5:00:00 PM	4/3/2015 8:00:00 AM	100	2059.5	205950	2042	204200	Long
136	4/3/2015 8:00:00 AM	4/5/2015 10:00:00 PM	100	2042	204200	2045.5	203850	Short
137	4/5/2015 10:00:00 PM	4/5/2015 11:00:00 PM	100	2045.5	204550	2046.25	204625	Long
138	4/5/2015 11:00:00 PM	4/6/2015 12:00:00 AM	100	2046.25	204625	2045.75	204675	Short
139	4/6/2015 12:00:00 AM	4/6/2015 2:00:00 AM	100	2045.75	204575	2044	204400	Long
140	4/6/2015 2:00:00 AM	4/6/2015 8:00:00 AM	100	2044	204400	2045.75	204225	Short
141	4/6/2015 8:00:00 AM	4/6/2015 5:00:00 PM	100	2045.75	204575	2073.25	207325	Long
142	4/6/2015 5:00:00 PM	4/6/2015 11:00:00 PM	100	2073.25	207325	2072.5	207400	Short
143	4/6/2015 11:00:00 PM	4/7/2015 5:00:00 AM	100	2072.5	207250	2071.75	207175	Long
144	4/7/2015 5:00:00 AM	4/7/2015 6:00:00 AM	100	2071.75	207175	2074.25	206925	Short
145	4/7/2015 6:00:00 AM	4/7/2015 4:00:00 PM	100	2074.25	207425	2068	206800	Long
146	4/7/2015 4:00:00 PM	4/8/2015 12:00:00 AM	100	2068	206800	2068	206800	Short
147	4/8/2015 12:00:00 AM	4/8/2015 1:00:00 AM	100	2068	206800	2068.5	206850	Long
148	4/8/2015 1:00:00 AM	4/8/2015 3:00:00 AM	100	2068.5	206850	2071.75	206525	Short
149	4/8/2015 3:00:00 AM	4/8/2015 10:00:00 AM	100	2071.75	207175	2070.75	207075	Long
150	4/8/2015 10:00:00 AM	4/8/2015 11:00:00 AM	100	2070.75	207075	2075.75	206575	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **2** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
151	4/8/2015 11:00:00 AM	4/8/2015 11:00:00 PM	100	2075.75	207575	2075	207500	Long
152	4/8/2015 11:00:00 PM	4/9/2015 8:00:00 AM	100	2075	207500	2072.75	207725	Short
153	4/9/2015 8:00:00 AM	4/9/2015 10:00:00 PM	100	2072.75	207275	2083.75	208375	Long
154	4/9/2015 10:00:00 PM	4/10/2015 2:00:00 AM	100	2083.75	208375	2085.25	208225	Short
155	4/10/2015 2:00:00 AM	4/12/2015 11:00:00 PM	100	2085.25	208525	2093.25	209325	Long
156	4/12/2015 11:00:00 PM	4/13/2015 9:00:00 AM	100	2093.25	209325	2099.5	208700	Short
157	4/13/2015 9:00:00 AM	4/13/2015 12:00:00 PM	100	2099.5	209950	2095.75	209575	Long
158	4/13/2015 12:00:00 PM	4/13/2015 1:00:00 PM	100	2095.75	209575	2092	209950	Short
159	4/13/2015 1:00:00 PM	4/13/2015 3:00:00 PM	100	2092	209200	2086	208600	Long
160	4/13/2015 3:00:00 PM	4/13/2015 9:00:00 PM	100	2086	208600	2089.25	208275	Short
161	4/13/2015 9:00:00 PM	4/14/2015 5:00:00 AM	100	2089.25	208925	2081.75	208175	Long
162	4/14/2015 5:00:00 AM	4/14/2015 12:00:00 PM	100	2081.75	208175	2089.25	207425	Short
163	4/14/2015 12:00:00 PM	4/14/2015 11:00:00 PM	100	2089.25	208925	2090.25	209025	Long
164	4/14/2015 11:00:00 PM	4/15/2015 12:00:00 AM	100	2090.25	209025	2090.25	209025	Short
165	4/15/2015 12:00:00 AM	4/15/2015 2:00:00 AM	100	2090.25	209025	2088	208800	Long
166	4/15/2015 2:00:00 AM	4/15/2015 4:00:00 AM	100	2088	208800	2094.5	208150	Short
167	4/15/2015 4:00:00 AM	4/15/2015 7:00:00 PM	100	2094.5	209450	2100.5	210050	Long
168	4/15/2015 7:00:00 PM	4/15/2015 8:00:00 PM	100	2100.5	210050	2100.75	210025	Short
169	4/15/2015 8:00:00 PM	4/16/2015 3:00:00 AM	100	2100.75	210075	2098.5	209850	Long
170	4/16/2015 3:00:00 AM	4/16/2015 11:00:00 AM	100	2098.5	209850	2097	210000	Short
171	4/16/2015 11:00:00 AM	4/16/2015 7:00:00 PM	100	2097	209700	2101	210100	Long
172	4/16/2015 7:00:00 PM	4/17/2015 5:00:00 PM	100	2101	210100	2076.25	212575	Short
173	4/17/2015 5:00:00 PM	4/20/2015 4:00:00 PM	100	2076.25	207625	2090.5	209050	Long
174	4/20/2015 4:00:00 PM	4/20/2015 10:00:00 PM	100	2090.5	209050	2094.75	208625	Short
175	4/20/2015 10:00:00 PM	4/21/2015 9:00:00 AM	100	2094.75	209475	2095.75	209575	Long
176	4/21/2015 9:00:00 AM	4/21/2015 6:00:00 PM	100	2095.75	209575	2093	209850	Short
177	4/21/2015 6:00:00 PM	4/22/2015 1:00:00 AM	100	2093	209300	2092.75	209275	Long
178	4/22/2015 1:00:00 AM	4/22/2015 7:00:00 AM	100	2092.75	209275	2087	209850	Short
179	4/22/2015 7:00:00 AM	4/22/2015 8:00:00 AM	100	2087	208700	2092.25	209225	Long
180	4/22/2015 8:00:00 AM	4/22/2015 10:00:00 AM	100	2092.25	209225	2095.75	208875	Short
181	4/22/2015 10:00:00 AM	4/22/2015 6:00:00 PM	100	2095.75	209575	2100.25	210025	Long
182	4/22/2015 6:00:00 PM	4/22/2015 7:00:00 PM	100	2100.25	210025	2100	210050	Short
183	4/22/2015 7:00:00 PM	4/22/2015 8:00:00 PM	100	2100	210000	2099.5	209950	Long
184	4/22/2015 8:00:00 PM	4/23/2015 9:00:00 AM	100	2099.5	209950	2100.75	209825	Short
185	4/23/2015 9:00:00 AM	4/23/2015 6:00:00 PM	100	2100.75	210075	2105.5	210550	Long
186	4/23/2015 6:00:00 PM	4/23/2015 10:00:00 PM	100	2105.5	210550	2108.25	210275	Short
187	4/23/2015 10:00:00 PM	4/24/2015 1:00:00 AM	100	2108.25	210825	2103.75	210375	Long
188	4/24/2015 1:00:00 AM	4/24/2015 6:00:00 AM	100	2103.75	210375	2109.25	209825	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **2** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
189	4/24/2015 6:00:00 AM	4/24/2015 10:00:00 AM	100	2109.25	210925	2110	211000	Long
190	4/24/2015 10:00:00 AM	4/24/2015 12:00:00 PM	100	2110	211000	2112.25	210775	Short
191	4/24/2015 12:00:00 PM	4/24/2015 3:00:00 PM	100	2112.25	211225	2111.75	211175	Long
192	4/24/2015 3:00:00 PM	4/24/2015 4:00:00 PM	100	2111.75	211175	2112.5	211100	Short
193	4/24/2015 4:00:00 PM	4/26/2015 11:00:00 PM	100	2112.5	211250	2112.25	211225	Long
194	4/26/2015 11:00:00 PM	4/27/2015 1:00:00 AM	100	2112.25	211225	2112.5	211200	Short
195	4/27/2015 1:00:00 AM	4/27/2015 5:00:00 AM	100	2112.5	211250	2113.75	211375	Long
196	4/27/2015 5:00:00 AM	4/27/2015 6:00:00 AM	100	2113.75	211375	2117	211050	Short
197	4/27/2015 6:00:00 AM	4/27/2015 11:00:00 AM	100	2117	211700	2112.5	211250	Long
198	4/27/2015 11:00:00 AM	4/28/2015 11:00:00 AM	100	2112.5	211250	2106	211900	Short
199	4/28/2015 11:00:00 AM	4/28/2015 10:00:00 PM	100	2106	210600	2109	210900	Long
200	4/28/2015 10:00:00 PM	4/29/2015 4:00:00 AM	100	2109	210900	2111	210700	Short
201	4/29/2015 4:00:00 AM	4/29/2015 9:00:00 AM	100	2111	211100	2103.25	210325	Long
202	4/29/2015 9:00:00 AM	4/29/2015 6:00:00 PM	100	2103.25	210325	2097.5	210900	Short
203	4/29/2015 6:00:00 PM	4/29/2015 7:00:00 PM	100	2097.5	209750	2096.75	209675	Long
204	4/29/2015 7:00:00 PM	4/29/2015 10:00:00 PM	100	2096.75	209675	2098	209550	Short
205	4/29/2015 10:00:00 PM	4/29/2015 11:00:00 PM	100	2098	209800	2098.75	209875	Long
206	4/29/2015 11:00:00 PM	4/30/2015 12:00:00 AM	100	2098.75	209875	2096.75	210075	Short
207	4/30/2015 12:00:00 AM	4/30/2015 1:00:00 AM	100	2096.75	209675	2098.5	209850	Long
208	4/30/2015 1:00:00 AM	4/30/2015 3:00:00 AM	100	2098.5	209850	2094.75	210225	Short
209	4/30/2015 3:00:00 AM	4/30/2015 5:00:00 AM	100	2094.75	209475	2093	209300	Long
210	4/30/2015 5:00:00 AM	4/30/2015 12:00:00 PM	100	2093	209300	2087.5	209850	Short
211	4/30/2015 12:00:00 PM	4/30/2015 1:00:00 PM	100	2087.5	208750	2086.75	208675	Long
212	4/30/2015 1:00:00 PM	4/30/2015 8:00:00 PM	100	2086.75	208675	2083.75	208975	Short
213	4/30/2015 8:00:00 PM	5/1/2015 8:00:00 AM	100	2083.75	208375	2086.5	208650	Long
214	5/1/2015 8:00:00 AM	5/1/2015 9:00:00 AM	100	2086.5	208650	2089.75	208325	Short
215	5/1/2015 9:00:00 AM	5/3/2015 8:00:00 PM	100	2089.75	208975	2100.5	210050	Long
216	5/3/2015 8:00:00 PM	5/4/2015 4:00:00 AM	100	2100.5	210050	2106	209500	Short
217	5/4/2015 4:00:00 AM	5/4/2015 4:00:00 PM	100	2106	210600	2109.25	210925	Long
218	5/4/2015 4:00:00 PM	5/4/2015 6:00:00 PM	100	2109.25	210925	2109	210950	Short
219	5/4/2015 6:00:00 PM	5/4/2015 7:00:00 PM	100	2109	210900	2109	210900	Long
220	5/4/2015 7:00:00 PM	5/5/2015 6:00:00 AM	100	2109	210900	2105.75	211225	Short
221	5/5/2015 6:00:00 AM	5/5/2015 7:00:00 AM	100	2105.75	210575	2108	210800	Long
222	5/5/2015 7:00:00 AM	5/5/2015 9:00:00 AM	100	2108	210800	2101	211500	Short
223	5/5/2015 9:00:00 AM	5/5/2015 10:00:00 AM	100	2101	210100	2099.25	209925	Long
224	5/5/2015 10:00:00 AM	5/5/2015 8:00:00 PM	100	2099.25	209925	2086.75	211175	Short
225	5/5/2015 8:00:00 PM	5/6/2015 3:00:00 AM	100	2086.75	208675	2086.5	208650	Long
226	5/6/2015 3:00:00 AM	5/6/2015 8:00:00 AM	100	2086.5	208650	2088.75	208425	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **2** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
227	5/6/2015 8:00:00 AM	5/6/2015 10:00:00 AM	100	2088.75	208875	2082.25	208225	Long
228	5/6/2015 10:00:00 AM	5/6/2015 7:00:00 PM	100	2082.25	208225	2073	209150	Short
229	5/6/2015 7:00:00 PM	5/7/2015 3:00:00 AM	100	2073	207300	2068.75	206875	Long
230	5/7/2015 3:00:00 AM	5/7/2015 9:00:00 AM	100	2068.75	206875	2070.75	206675	Short
231	5/7/2015 9:00:00 AM	5/7/2015 6:00:00 PM	100	2070.75	207075	2084.25	208425	Long
232	5/7/2015 6:00:00 PM	5/7/2015 8:00:00 PM	100	2084.25	208425	2085.75	208275	Short
233	5/7/2015 8:00:00 PM	5/8/2015 5:00:00 AM	100	2085.75	208575	2086	208600	Long
234	5/8/2015 5:00:00 AM	5/8/2015 6:00:00 AM	100	2086	208600	2087.75	208425	Short
235	5/8/2015 6:00:00 AM	5/8/2015 5:00:00 PM	100	2087.75	208775	2107.75	210775	Long
236	5/8/2015 5:00:00 PM	5/11/2015 8:00:00 AM	100	2107.75	210775	2109.25	210625	Short
237	5/11/2015 8:00:00 AM	5/11/2015 2:00:00 PM	100	2109.25	210925	2101.5	210150	Long
238	5/11/2015 2:00:00 PM	5/11/2015 10:00:00 PM	100	2101.5	210150	2096.75	210625	Short
239	5/11/2015 10:00:00 PM	5/11/2015 11:00:00 PM	100	2096.75	209675	2096.75	209675	Long
240	5/11/2015 11:00:00 PM	5/12/2015 1:00:00 AM	100	2096.75	209675	2099.75	209375	Short
241	5/12/2015 1:00:00 AM	5/12/2015 3:00:00 AM	100	2099.75	209975	2092.25	209225	Long
242	5/12/2015 3:00:00 AM	5/12/2015 11:00:00 AM	100	2092.25	209225	2094.75	208975	Short

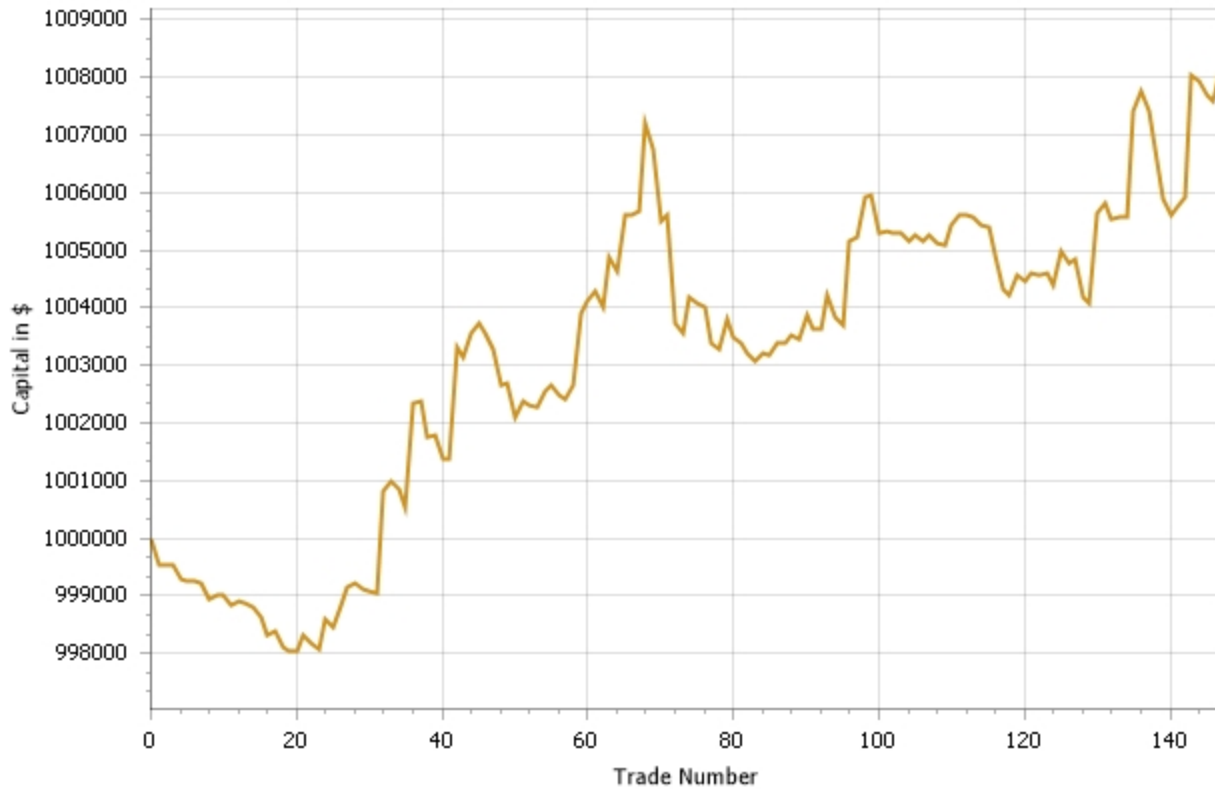
3

Chaos Barometer

Settings, parameters, performance chart
 Full list of trades with entry and exit price

Strategy Setting	Value
Calculation base period	17
Trade entry excess threshold	0.2
Show only prevailing trend	True
Show trading signals	True
Trading Parameter	Value
Entry Comission	0
Exit Comission	0
Trade Volume	100
Reinvest Capital	False

Trading Performance Chart



Maximum Drawdown:	-1950
Maximum Drawdown (Monte Carlo):	-9150
Standard deviation:	8165.52223833
Annualized standard deviation:	11878.2890182
Downside deviation (MAR = 10%):	283.25093884
Value Added Monthly Index (VAMI):	0
Sharpe ratio (RFR = 5%):	1.00115458
Annualized Sharpe ratio (RFR = 5%):	2.06467867
Sortino ratio (MAR = 5%):	0
Annualized Sortino ratio (MAR = 5%):	0
Sterling ratio (MAR = 5%):	0
Calmar ratio:	0

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **3** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



Performance Measure	Long Trades	Short Trades	All Trades
Total Trades	75	72	147
Winning Trades	29	31	60
Losing Trades	43	36	79
Breakeven Trades	3	5	8
Winning Trades %	38.67 %	43.06 %	40.82 %
Losing Trades %	57.33 %	50.00 %	53.74 %
Breakeven Trades %	4.00 %	6.94 %	5.44 %
Gross Profit	12650.00	15375.00	28025.00
Gross Loss	-10650.00	-9200.00	-19850.00
Net Profit	12650.00	15375.00	28025.00
Net Loss	-10650.00	-9200.00	-19850.00
Total Net Profit or Loss	2000.00	6175.00	8175.00
Profit Factor	1.19	1.67	1.41
Average Trade Net Profit / Loss	26.67	85.76	55.61
Average Winning Trade	436.21	495.97	467.08
Largest Winning Trade	2125.00	1850.00	2125.00
Most Consecutive Winning Trades	2	3	4
Average Bars in Winning Trades	7.14	6.16	6.63
Average Win / Average Loss	1.76	1.94	1.86
Average Losing Trade	-247.67	-255.56	-251.27
Largest Losing Trade	-1900.00	-1250.00	-1900.00
Most Consecutive Losing Trades	5	2	6
Average Bars in Losing Trades	2.98	2.81	2.90
Maximum Shares/Contracts Held	100	100	100
% of Time in the Market	23.00 %	20.00 %	44.00 %

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: 3 Strategy: Chaos Barometer

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



Profitability of Individual Trades

N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
9	2/23/2015 7:00:00 AM	2/23/2015 2:00:00 PM	100	2103.5	210350	2102.75	210425	Short
10	2/23/2015 8:00:00 PM	2/23/2015 9:00:00 PM	100	2106.25	210625	2106	210600	Long
11	2/24/2015 12:00:00 AM	2/24/2015 4:00:00 AM	100	2107.5	210750	2106	210600	Long
12	2/24/2015 5:00:00 AM	2/24/2015 6:00:00 AM	100	2106.5	210650	2107.25	210725	Long
13	2/24/2015 10:00:00 AM	2/24/2015 12:00:00 PM	100	2110.75	211075	2110.25	211025	Long
14	2/24/2015 3:00:00 PM	2/24/2015 10:00:00 PM	100	2113.5	211350	2112.75	211275	Long
15	2/25/2015 1:00:00 AM	2/25/2015 2:00:00 AM	100	2113.5	211350	2112	211200	Long
16	2/25/2015 6:00:00 AM	2/25/2015 12:00:00 PM	100	2110.75	211075	2114	210750	Short
17	2/25/2015 7:00:00 PM	2/25/2015 8:00:00 PM	100	2111	211100	2110.5	211150	Short
18	2/26/2015 7:00:00 AM	2/26/2015 8:00:00 AM	100	2112.5	211250	2109.75	210975	Long
19	2/26/2015 8:00:00 PM	2/26/2015 9:00:00 PM	100	2106.25	210625	2106.75	210575	Short
20	2/26/2015 11:00:00 PM	2/27/2015 12:00:00 AM	100	2107.25	210725	2107.25	210725	Short
21	3/2/2015 1:00:00 PM	3/2/2015 5:00:00 PM	100	2111.25	211125	2114	211400	Long
22	3/2/2015 6:00:00 PM	3/2/2015 11:00:00 PM	100	2114.25	211425	2112.75	211275	Long
23	3/3/2015 12:00:00 AM	3/3/2015 2:00:00 AM	100	2112.5	211250	2111.5	211150	Long
24	3/3/2015 7:00:00 AM	3/3/2015 5:00:00 PM	100	2110	211000	2104.75	211525	Short
25	3/3/2015 8:00:00 PM	3/3/2015 11:00:00 PM	100	2102.25	210225	2103.5	210100	Short
26	3/4/2015 6:00:00 AM	3/4/2015 11:00:00 AM	100	2098.5	209850	2094.75	210225	Short
27	3/4/2015 12:00:00 PM	3/4/2015 1:00:00 PM	100	2097	209700	2094	210000	Short
28	3/4/2015 2:00:00 PM	3/4/2015 5:00:00 PM	100	2097.25	209725	2096.5	209800	Short
29	3/4/2015 6:00:00 PM	3/4/2015 9:00:00 PM	100	2095.75	209575	2096.75	209475	Short
30	3/5/2015 1:00:00 AM	3/5/2015 3:00:00 AM	100	2098.25	209825	2098	209800	Long
31	3/5/2015 6:00:00 AM	3/5/2015 1:00:00 PM	100	2098.75	209875	2098.25	209825	Long
32	3/6/2015 9:00:00 AM	3/6/2015 12:00:00 PM	100	2093.25	209325	2075.5	211100	Short
33	3/6/2015 1:00:00 PM	3/9/2015 7:00:00 AM	100	2073.75	207375	2072	207550	Short
34	3/9/2015 12:00:00 PM	3/9/2015 9:00:00 PM	100	2077.25	207725	2075.75	207575	Long
35	3/9/2015 10:00:00 PM	3/10/2015 12:00:00 AM	100	2076.25	207625	2073.25	207325	Long
36	3/10/2015 5:00:00 AM	3/10/2015 11:00:00 PM	100	2066.75	206675	2048.75	208475	Short
37	3/11/2015 1:00:00 AM	3/11/2015 2:00:00 AM	100	2047	204700	2046.5	204750	Short
38	3/11/2015 7:00:00 AM	3/11/2015 10:00:00 AM	100	2048.5	204850	2042.25	204225	Long
39	3/11/2015 6:00:00 PM	3/11/2015 7:00:00 PM	100	2040.25	204025	2040	204050	Short
40	3/11/2015 8:00:00 PM	3/11/2015 11:00:00 PM	100	2039.75	203975	2044	203550	Short
41	3/12/2015 12:00:00 AM	3/12/2015 1:00:00 AM	100	2044	204400	2044	204400	Short
42	3/12/2015 7:00:00 AM	3/13/2015 5:00:00 AM	100	2046.25	204625	2065.75	206575	Long
43	3/13/2015 1:00:00 PM	3/15/2015 7:00:00 PM	100	2045	204500	2046.75	204325	Short
44	3/16/2015 2:00:00 AM	3/16/2015 7:00:00 AM	100	2053.75	205375	2057.75	205775	Long

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **3** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
45	3/16/2015 9:00:00 AM	3/16/2015 9:00:00 PM	100	2071	207100	2072.75	207275	Long
46	3/17/2015 12:00:00 AM	3/17/2015 1:00:00 AM	100	2074.5	207450	2072.75	207275	Long
47	3/17/2015 6:00:00 AM	3/17/2015 8:00:00 AM	100	2069.75	206975	2072.25	206725	Short
48	3/17/2015 11:00:00 AM	3/17/2015 1:00:00 PM	100	2069.25	206925	2075.5	206300	Short
49	3/17/2015 10:00:00 PM	3/18/2015 5:00:00 AM	100	2074.75	207475	2075	207500	Long
50	3/18/2015 7:00:00 PM	3/19/2015 5:00:00 AM	100	2103	210300	2097	209700	Long
51	3/19/2015 9:00:00 AM	3/19/2015 10:00:00 AM	100	2094.75	209475	2092	209750	Short
52	3/19/2015 1:00:00 PM	3/19/2015 8:00:00 PM	100	2088.25	208825	2088.75	208775	Short
53	3/19/2015 9:00:00 PM	3/19/2015 10:00:00 PM	100	2092.5	209250	2093	209200	Short
54	3/20/2015 2:00:00 AM	3/23/2015 4:00:00 AM	100	2093.75	209375	2096.5	209650	Long
55	3/24/2015 2:00:00 AM	3/24/2015 3:00:00 AM	100	2095.75	209575	2094.75	209675	Short
56	3/24/2015 8:00:00 AM	3/24/2015 10:00:00 AM	100	2098	209800	2096.25	209625	Long
57	3/24/2015 7:00:00 PM	3/25/2015 4:00:00 AM	100	2085.5	208550	2086	208500	Short
58	3/25/2015 7:00:00 AM	3/25/2015 8:00:00 AM	100	2083.25	208325	2085.5	208550	Long
59	3/25/2015 12:00:00 PM	3/25/2015 3:00:00 PM	100	2065.5	206550	2052.75	207825	Short
60	3/25/2015 4:00:00 PM	3/26/2015 11:00:00 AM	100	2055.25	205525	2053.25	205725	Short
61	3/26/2015 8:00:00 PM	3/27/2015 1:00:00 AM	100	2052	205200	2053.75	205375	Long
62	3/27/2015 5:00:00 AM	3/27/2015 6:00:00 AM	100	2042.25	204225	2045	203950	Short
63	3/29/2015 8:00:00 PM	3/29/2015 11:00:00 PM	100	2050	205000	2058.75	205875	Long
64	3/30/2015 12:00:00 AM	3/30/2015 2:00:00 AM	100	2060	206000	2057.5	205750	Long
65	3/30/2015 4:00:00 AM	3/30/2015 5:00:00 PM	100	2066	206600	2075.5	207550	Long
66	3/30/2015 6:00:00 PM	3/30/2015 7:00:00 PM	100	2075.75	207575	2075.75	207575	Long
67	3/31/2015 2:00:00 AM	3/31/2015 1:00:00 PM	100	2070.5	207050	2069.75	207125	Short
68	3/31/2015 4:00:00 PM	3/31/2015 11:00:00 PM	100	2058.5	205850	2043.25	207375	Short
69	4/1/2015 12:00:00 AM	4/1/2015 3:00:00 AM	100	2048.25	204825	2052.75	204375	Short
70	4/2/2015 5:00:00 AM	4/2/2015 10:00:00 AM	100	2046.25	204625	2058.75	203375	Short
71	4/2/2015 6:00:00 PM	4/3/2015 12:00:00 AM	100	2058.5	205850	2059.75	205975	Long
72	4/3/2015 2:00:00 AM	4/3/2015 8:00:00 AM	100	2061	206100	2042	204200	Long
73	4/6/2015 5:00:00 AM	4/6/2015 6:00:00 AM	100	2044	204400	2045.75	204225	Short
74	4/6/2015 10:00:00 AM	4/6/2015 12:00:00 PM	100	2071.5	207150	2077.75	207775	Long
75	4/6/2015 3:00:00 PM	4/6/2015 4:00:00 PM	100	2073.25	207325	2072.25	207225	Long
76	4/6/2015 7:00:00 PM	4/6/2015 8:00:00 PM	100	2071.25	207125	2070.75	207075	Long
77	4/7/2015 8:00:00 AM	4/7/2015 3:00:00 PM	100	2074.5	207450	2068	206800	Long
78	4/7/2015 6:00:00 PM	4/7/2015 7:00:00 PM	100	2067	206700	2068	206600	Short
79	4/8/2015 10:00:00 AM	4/8/2015 5:00:00 PM	100	2070.75	207075	2076	207600	Long
80	4/8/2015 8:00:00 PM	4/9/2015 12:00:00 AM	100	2076.75	207675	2073.75	207375	Long
81	4/9/2015 10:00:00 AM	4/9/2015 11:00:00 AM	100	2072.5	207250	2073.5	207150	Short
82	4/9/2015 5:00:00 PM	4/9/2015 11:00:00 PM	100	2085.75	208575	2083.75	208375	Long

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **3** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
83	4/10/2015 2:00:00 AM	4/10/2015 3:00:00 AM	100	2085.25	208525	2084	208400	Long
84	4/10/2015 11:00:00 AM	4/13/2015 12:00:00 AM	100	2092.75	209275	2094	209400	Long
85	4/13/2015 7:00:00 AM	4/13/2015 8:00:00 AM	100	2091.25	209125	2091.5	209100	Short
86	4/13/2015 9:00:00 AM	4/13/2015 10:00:00 AM	100	2099.5	209950	2097.25	210175	Short
87	4/13/2015 5:00:00 PM	4/13/2015 6:00:00 PM	100	2086.5	208650	2086.75	208625	Short
88	4/14/2015 9:00:00 PM	4/14/2015 11:00:00 PM	100	2088.75	208875	2090.25	209025	Long
1	2/18/2015 1:00:00 PM	2/18/2015 4:00:00 PM	100	2091	209100	2095.5	208650	Short
2	2/18/2015 10:00:00 PM	2/18/2015 11:00:00 PM	100	2094	209400	2094	209400	Short
3	2/19/2015 8:00:00 AM	2/19/2015 9:00:00 AM	100	2091.25	209125	2091.25	209125	Short
4	2/20/2015 3:00:00 AM	2/20/2015 5:00:00 AM	100	2093.5	209350	2096	209100	Short
5	2/20/2015 8:00:00 AM	2/20/2015 10:00:00 AM	100	2091.5	209150	2091.75	209125	Short
6	2/20/2015 3:00:00 PM	2/20/2015 4:00:00 PM	100	2108	210800	2107.75	210775	Long
7	2/22/2015 8:00:00 PM	2/22/2015 9:00:00 PM	100	2106.75	210675	2106.5	210650	Long
8	2/23/2015 12:00:00 AM	2/23/2015 3:00:00 AM	100	2106.25	210625	2103.5	210350	Long
89	4/15/2015 1:00:00 AM	4/15/2015 2:00:00 AM	100	2088.5	208850	2088	208800	Long
90	4/15/2015 7:00:00 AM	4/15/2015 12:00:00 PM	100	2096.25	209625	2100.25	210025	Long
91	4/15/2015 1:00:00 PM	4/15/2015 8:00:00 PM	100	2103.25	210325	2100.75	210075	Long
92	4/15/2015 10:00:00 PM	4/16/2015 1:00:00 AM	100	2101.5	210150	2101.75	210175	Long
93	4/16/2015 5:00:00 AM	4/16/2015 7:00:00 AM	100	2097	209700	2091.25	210275	Short
94	4/16/2015 8:00:00 AM	4/16/2015 9:00:00 AM	100	2090.75	209075	2094.75	208675	Short
95	4/16/2015 10:00:00 PM	4/17/2015 12:00:00 AM	100	2099.25	209925	2098	209800	Long
96	4/17/2015 5:00:00 AM	4/19/2015 6:00:00 PM	100	2095	209500	2080.5	210950	Short
97	4/19/2015 7:00:00 PM	4/19/2015 8:00:00 PM	100	2081.5	208150	2080.75	208225	Short
98	4/20/2015 2:00:00 AM	4/20/2015 5:00:00 PM	100	2084	208400	2091	209100	Long
99	4/20/2015 11:00:00 PM	4/21/2015 1:00:00 AM	100	2096	209600	2096.25	209625	Long
100	4/21/2015 7:00:00 AM	4/21/2015 10:00:00 AM	100	2100	210000	2093.5	209350	Long
101	4/21/2015 4:00:00 PM	4/21/2015 5:00:00 PM	100	2091.5	209150	2091	209200	Short
102	4/21/2015 6:00:00 PM	4/21/2015 9:00:00 PM	100	2093	209300	2093.5	209250	Short
103	4/22/2015 12:00:00 AM	4/22/2015 1:00:00 AM	100	2092.75	209275	2092.75	209275	Short
104	4/22/2015 10:00:00 AM	4/22/2015 11:00:00 AM	100	2095.75	209575	2097	209450	Short
105	4/22/2015 4:00:00 PM	4/22/2015 5:00:00 PM	100	2099.5	209950	2100.25	210025	Long
106	4/22/2015 8:00:00 PM	4/22/2015 9:00:00 PM	100	2099.5	209950	2098.75	209875	Long
107	4/22/2015 10:00:00 PM	4/23/2015 1:00:00 AM	100	2098.25	209825	2099.25	209925	Long
108	4/23/2015 5:00:00 AM	4/23/2015 10:00:00 AM	100	2096.5	209650	2098	209500	Short
109	4/23/2015 10:00:00 PM	4/23/2015 11:00:00 PM	100	2108.25	210825	2107.75	210775	Long
110	4/24/2015 4:00:00 AM	4/24/2015 5:00:00 AM	100	2112.5	211250	2108.75	211625	Short
111	4/24/2015 9:00:00 AM	4/24/2015 12:00:00 PM	100	2110.75	211075	2112.25	211225	Long
112	4/24/2015 1:00:00 PM	4/26/2015 8:00:00 PM	100	2112.25	211225	2112.25	211225	Long

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **3** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
113	4/26/2015 9:00:00 PM	4/26/2015 11:00:00 PM	100	2112.5	211250	2112.25	211225	Long
114	4/27/2015 2:00:00 AM	4/27/2015 4:00:00 AM	100	2114.5	211450	2113.25	211325	Long
115	4/27/2015 6:00:00 AM	4/27/2015 8:00:00 AM	100	2117	211700	2116.5	211650	Long
116	4/27/2015 9:00:00 AM	4/27/2015 10:00:00 AM	100	2118.5	211850	2113.75	211375	Long
117	4/27/2015 11:00:00 AM	4/27/2015 12:00:00 PM	100	2112.5	211250	2106.5	210650	Long
118	4/27/2015 4:00:00 PM	4/27/2015 6:00:00 PM	100	2103.25	210325	2104.25	210225	Short
119	4/27/2015 8:00:00 PM	4/28/2015 10:00:00 AM	100	2102.75	210275	2099.25	210625	Short
120	4/28/2015 6:00:00 PM	4/29/2015 12:00:00 AM	100	2110.5	211050	2109.25	210925	Long
121	4/29/2015 1:00:00 AM	4/29/2015 3:00:00 AM	100	2109	210900	2110.5	211050	Long
122	4/29/2015 5:00:00 AM	4/29/2015 6:00:00 AM	100	2110	211000	2109.75	210975	Long
123	4/29/2015 9:00:00 AM	4/29/2015 2:00:00 PM	100	2103.25	210325	2103	210350	Short
124	4/29/2015 7:00:00 PM	4/29/2015 11:00:00 PM	100	2096.75	209675	2098.75	209475	Short
125	4/30/2015 5:00:00 AM	4/30/2015 9:00:00 AM	100	2093	209300	2087.25	209875	Short
126	4/30/2015 10:00:00 AM	4/30/2015 11:00:00 AM	100	2086.75	208675	2088.75	208475	Short
127	4/30/2015 12:00:00 PM	4/30/2015 1:00:00 PM	100	2087.5	208750	2086.75	208825	Short
128	4/30/2015 2:00:00 PM	4/30/2015 9:00:00 PM	100	2075.75	207575	2082.5	206900	Short
129	4/30/2015 11:00:00 PM	5/1/2015 1:00:00 AM	100	2083.25	208325	2084.25	208225	Short
130	5/1/2015 6:00:00 AM	5/4/2015 3:00:00 AM	100	2085	208500	2100.75	210075	Long
131	5/4/2015 4:00:00 AM	5/4/2015 7:00:00 AM	100	2106	210600	2107.75	210775	Long
132	5/4/2015 9:00:00 AM	5/4/2015 11:00:00 AM	100	2114.25	211425	2111.5	211150	Long
133	5/4/2015 12:00:00 PM	5/4/2015 5:00:00 PM	100	2109	210900	2109.25	210925	Long
134	5/4/2015 6:00:00 PM	5/4/2015 9:00:00 PM	100	2109	210900	2109	210900	Long
135	5/5/2015 1:00:00 AM	5/5/2015 10:00:00 PM	100	2107	210700	2088.5	212550	Short
136	5/5/2015 11:00:00 PM	5/6/2015 1:00:00 AM	100	2091.75	209175	2088.25	209525	Short
137	5/6/2015 3:00:00 AM	5/6/2015 4:00:00 AM	100	2086.5	208650	2090.25	208275	Short
138	5/6/2015 8:00:00 AM	5/6/2015 10:00:00 AM	100	2088.75	208875	2082.25	208225	Long
139	5/6/2015 2:00:00 PM	5/6/2015 5:00:00 PM	100	2065.75	206575	2074.25	205725	Short
140	5/6/2015 7:00:00 PM	5/6/2015 8:00:00 PM	100	2073	207300	2075.75	207025	Short
141	5/6/2015 11:00:00 PM	5/7/2015 1:00:00 AM	100	2076.25	207625	2075	207750	Short
142	5/7/2015 5:00:00 PM	5/8/2015 5:00:00 AM	100	2084.25	208425	2086	208600	Long
143	5/8/2015 7:00:00 AM	5/10/2015 6:00:00 PM	100	2088.25	208825	2109.5	210950	Long
144	5/10/2015 8:00:00 PM	5/10/2015 10:00:00 PM	100	2108.75	210875	2107.5	210750	Long
145	5/11/2015 3:00:00 AM	5/11/2015 8:00:00 AM	100	2107	210700	2109.25	210475	Short
146	5/11/2015 5:00:00 PM	5/11/2015 6:00:00 PM	100	2096.75	209675	2098	209550	Short
147	5/11/2015 9:00:00 PM	5/12/2015 10:00:00 AM	100	2097.75	209775	2091.75	210375	Short

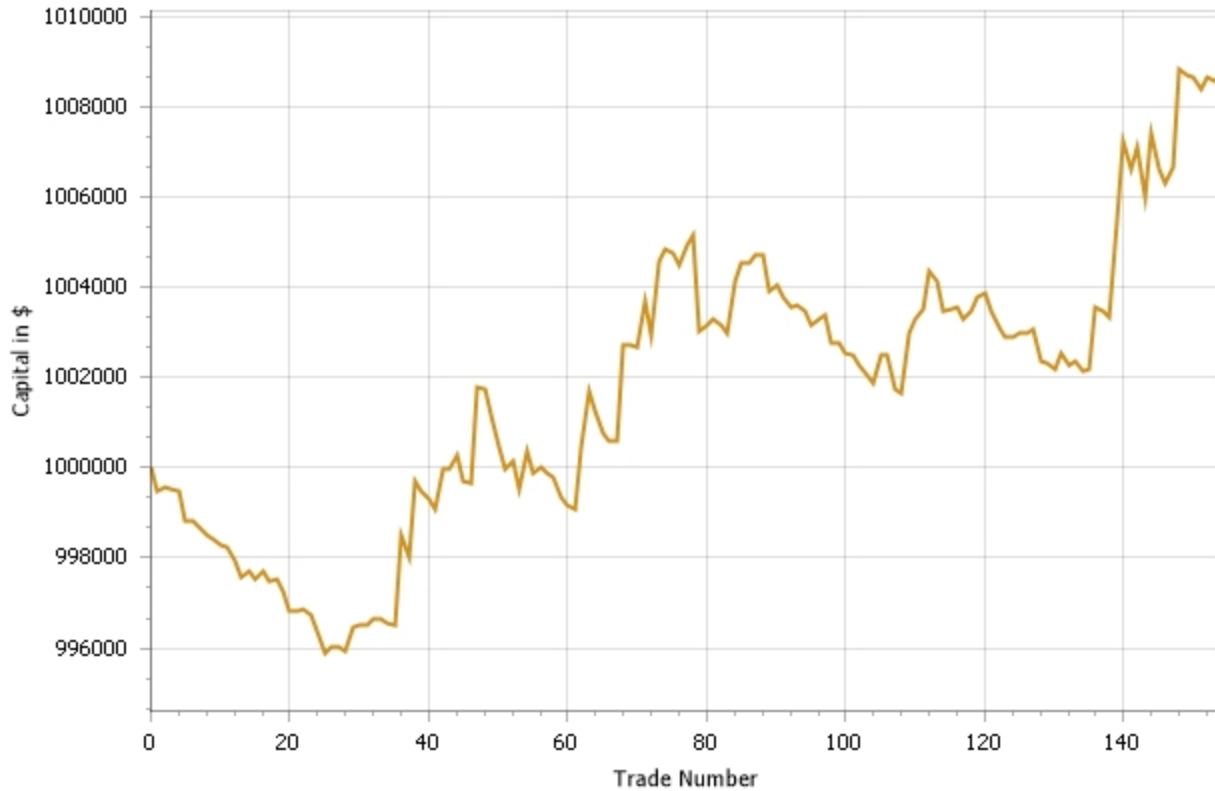
4

Chaos Barometer

Settings, parameters, performance chart
 Full list of trades with entry and exit price

Strategy Setting	Value
Calculation base period	18
Trade entry excess threshold	0.15
Show only prevailing trend	True
Show trading signals	True
Trading Parameter	Value
Entry Comission	0
Exit Comission	0
Trade Volume	100
Reinvest Capital	False

Trading Performance Chart



Maximum Drawdown:	-4100
Maximum Drawdown (Monte Carlo):	-13150
Standard deviation:	8695.15397301
Annualized standard deviation:	13881.55250683
Downside deviation (MAR = 10%):	324.25840415
Value Added Monthly Index (VAMI):	0
Sharpe ratio (RFR = 5%):	1.00055157
Annualized Sharpe ratio (RFR = 5%):	1.88018235
Sortino ratio (MAR = 5%):	0
Annualized Sortino ratio (MAR = 5%):	0
Sterling ratio (MAR = 5%):	0
Calmar ratio:	0

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **4** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



Performance Measure	Long Trades	Short Trades	All Trades
Total Trades	72	82	154
Winning Trades	30	29	59
Losing Trades	36	48	84
Breakeven Trades	6	5	11
Winning Trades %	41.67 %	35.37 %	38.31 %
Losing Trades %	50.00 %	58.54 %	54.55 %
Breakeven Trades %	8.33 %	6.10 %	7.14 %
Gross Profit	15925.00	18900.00	34825.00
Gross Loss	-12075.00	-14050.00	-26125.00
Net Profit	15925.00	18900.00	34825.00
Net Loss	-12075.00	-14050.00	-26125.00
Total Net Profit or Loss	3850.00	4850.00	8700.00
Profit Factor	1.32	1.35	1.33
Average Trade Net Profit / Loss	53.47	59.15	56.49
Average Winning Trade	530.83	651.72	590.25
Largest Winning Trade	2175.00	1975.00	2175.00
Most Consecutive Winning Trades	3	2	4
Average Bars in Winning Trades	9.87	8.10	9.00
Average Win / Average Loss	1.58	2.23	1.90
Average Losing Trade	-335.42	-292.71	-311.01
Largest Losing Trade	-2150.00	-1100.00	-2150.00
Most Consecutive Losing Trades	3	4	7
Average Bars in Losing Trades	4.03	3.54	3.75
Maximum Shares/Contracts Held	100	100	100
% of Time in the Market	31.00 %	28.00 %	60.00 %

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **4** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



Profitability of Individual Trades

N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
1	2/18/2015 12:00:00 PM	2/18/2015 4:00:00 PM	100	2090.25	209025	2095.5	208500	Short
2	2/18/2015 7:00:00 PM	2/18/2015 8:00:00 PM	100	2094	209400	2093.25	209475	Short
3	2/18/2015 11:00:00 PM	2/19/2015 12:00:00 AM	100	2094	209400	2094.25	209375	Short
4	2/19/2015 2:00:00 AM	2/19/2015 3:00:00 AM	100	2090.75	209075	2090.25	209025	Long
5	2/19/2015 8:00:00 AM	2/19/2015 11:00:00 AM	100	2091.25	209125	2098	208450	Short
6	2/19/2015 3:00:00 PM	2/19/2015 5:00:00 PM	100	2095	209500	2095.25	209525	Long
7	2/19/2015 8:00:00 PM	2/19/2015 10:00:00 PM	100	2095.5	209550	2094.25	209425	Long
8	2/20/2015 4:00:00 AM	2/20/2015 6:00:00 AM	100	2093.5	209350	2095.5	209150	Short
9	2/20/2015 8:00:00 AM	2/20/2015 11:00:00 AM	100	2091.5	209150	2092.5	209050	Short
10	2/20/2015 3:00:00 PM	2/22/2015 6:00:00 PM	100	2108	210800	2107	210700	Long
11	2/22/2015 8:00:00 PM	2/22/2015 11:00:00 PM	100	2106.75	210675	2106.25	210625	Long
12	2/23/2015 1:00:00 AM	2/23/2015 4:00:00 AM	100	2106.25	210625	2103	210300	Long
13	2/23/2015 8:00:00 AM	2/23/2015 4:00:00 PM	100	2103.25	210325	2106.75	209975	Short
14	2/23/2015 9:00:00 PM	2/23/2015 11:00:00 PM	100	2106	210600	2107.25	210725	Long
15	2/24/2015 1:00:00 AM	2/24/2015 4:00:00 AM	100	2107.5	210750	2106	210600	Long
16	2/24/2015 10:00:00 AM	2/25/2015 3:00:00 AM	100	2110.75	211075	2112.5	211250	Long
17	2/25/2015 7:00:00 AM	2/25/2015 12:00:00 PM	100	2111.75	211175	2114	210950	Short
18	2/25/2015 7:00:00 PM	2/25/2015 8:00:00 PM	100	2111	211100	2110.5	211150	Short
19	2/26/2015 7:00:00 AM	2/26/2015 8:00:00 AM	100	2112.5	211250	2109.75	210975	Long
20	2/26/2015 2:00:00 PM	2/26/2015 3:00:00 PM	100	2104.75	210475	2109.25	210025	Short
21	2/26/2015 7:00:00 PM	2/26/2015 8:00:00 PM	100	2106.25	210625	2106.25	210625	Short
22	2/26/2015 11:00:00 PM	2/27/2015 1:00:00 AM	100	2107.25	210725	2107	210750	Short
23	2/27/2015 5:00:00 AM	2/27/2015 7:00:00 AM	100	2106	210600	2107.25	210475	Short
24	2/27/2015 9:00:00 AM	2/27/2015 11:00:00 AM	100	2105.5	210550	2109	210200	Short
25	2/27/2015 12:00:00 PM	2/27/2015 2:00:00 PM	100	2108.75	210875	2104	210400	Long
26	3/1/2015 7:00:00 PM	3/1/2015 8:00:00 PM	100	2106	210600	2104.75	210725	Short
27	3/2/2015 2:00:00 PM	3/3/2015 3:00:00 AM	100	2111.75	211175	2111.75	211175	Long
28	3/3/2015 5:00:00 AM	3/3/2015 6:00:00 AM	100	2112.5	211250	2111.75	211175	Long
29	3/3/2015 8:00:00 AM	3/4/2015 12:00:00 AM	100	2108.75	210875	2103.75	211375	Short
30	3/4/2015 6:00:00 AM	3/4/2015 10:00:00 PM	100	2098.5	209850	2097.75	209925	Short
31	3/5/2015 2:00:00 AM	3/5/2015 5:00:00 AM	100	2098	209800	2097.75	209775	Long
32	3/5/2015 6:00:00 AM	3/5/2015 2:00:00 PM	100	2098.75	209875	2100.25	210025	Long
33	3/5/2015 4:00:00 PM	3/5/2015 5:00:00 PM	100	2099.75	209975	2099.75	209975	Long
34	3/5/2015 8:00:00 PM	3/5/2015 10:00:00 PM	100	2100.5	210050	2099.5	209950	Long
35	3/6/2015 2:00:00 AM	3/6/2015 4:00:00 AM	100	2098.75	209875	2099	209850	Short
36	3/6/2015 9:00:00 AM	3/9/2015 8:00:00 AM	100	2093.25	209325	2073.5	211300	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **4** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
37	3/9/2015 12:00:00 PM	3/10/2015 1:00:00 AM	100	2077.25	207725	2072.5	207250	Long
38	3/10/2015 5:00:00 AM	3/11/2015 4:00:00 AM	100	2066.75	206675	2050	208350	Short
39	3/11/2015 7:00:00 AM	3/11/2015 11:00:00 AM	100	2048.5	204850	2046.5	204650	Long
40	3/11/2015 4:00:00 PM	3/11/2015 11:00:00 PM	100	2042	204200	2044	204000	Short
41	3/12/2015 1:00:00 AM	3/12/2015 2:00:00 AM	100	2044	204400	2046.25	204175	Short
42	3/12/2015 8:00:00 AM	3/13/2015 7:00:00 AM	100	2050.5	205050	2059.5	205950	Long
43	3/13/2015 10:00:00 AM	3/13/2015 11:00:00 AM	100	2045.25	204525	2045.25	204525	Short
44	3/13/2015 12:00:00 PM	3/13/2015 1:00:00 PM	100	2048	204800	2045	205100	Short
45	3/13/2015 2:00:00 PM	3/15/2015 10:00:00 PM	100	2045	204500	2050.5	203950	Short
46	3/15/2015 11:00:00 PM	3/16/2015 1:00:00 AM	100	2052	205200	2052.5	205150	Short
47	3/16/2015 3:00:00 AM	3/16/2015 10:00:00 PM	100	2052.75	205275	2073.75	207375	Long
48	3/17/2015 12:00:00 AM	3/17/2015 2:00:00 AM	100	2074.5	207450	2074	207400	Long
49	3/17/2015 6:00:00 AM	3/17/2015 1:00:00 PM	100	2069.75	206975	2075.5	206400	Short
50	3/17/2015 11:00:00 PM	3/18/2015 6:00:00 AM	100	2075.25	207525	2068.25	206825	Long
51	3/18/2015 12:00:00 PM	3/18/2015 1:00:00 PM	100	2064.5	206450	2069.5	205950	Short
52	3/18/2015 3:00:00 PM	3/18/2015 6:00:00 PM	100	2099.25	209925	2101	210100	Long
53	3/18/2015 7:00:00 PM	3/19/2015 5:00:00 AM	100	2103	210300	2097	209700	Long
54	3/19/2015 9:00:00 AM	3/19/2015 12:00:00 PM	100	2094.75	209475	2086.5	210300	Short
55	3/19/2015 1:00:00 PM	3/20/2015 12:00:00 AM	100	2088.25	208825	2092.75	208375	Short
56	3/20/2015 2:00:00 AM	3/23/2015 5:00:00 AM	100	2093.75	209375	2094.75	209475	Long
57	3/23/2015 5:00:00 PM	3/23/2015 7:00:00 PM	100	2094.75	209475	2095.75	209375	Short
58	3/24/2015 2:00:00 AM	3/24/2015 4:00:00 AM	100	2095.75	209575	2096.75	209475	Short
59	3/24/2015 9:00:00 AM	3/24/2015 12:00:00 PM	100	2095.75	209575	2091.25	209125	Long
60	3/24/2015 3:00:00 PM	3/24/2015 4:00:00 PM	100	2083.25	208325	2085	208150	Short
61	3/24/2015 6:00:00 PM	3/25/2015 6:00:00 AM	100	2085.25	208525	2086.25	208425	Short
62	3/25/2015 10:00:00 AM	3/25/2015 11:00:00 AM	100	2083	208300	2069	209700	Short
63	3/25/2015 12:00:00 PM	3/26/2015 11:00:00 AM	100	2065.5	206550	2053.25	207775	Short
64	3/26/2015 8:00:00 PM	3/27/2015 4:00:00 AM	100	2052	205200	2047.75	204775	Long
65	3/27/2015 5:00:00 AM	3/27/2015 7:00:00 AM	100	2042.25	204225	2047.25	203725	Short
66	3/27/2015 2:00:00 PM	3/27/2015 3:00:00 PM	100	2050.25	205025	2052	204850	Short
67	3/27/2015 4:00:00 PM	3/27/2015 5:00:00 PM	100	2052	205200	2052.25	205175	Short
68	3/29/2015 9:00:00 PM	3/30/2015 9:00:00 PM	100	2052.25	205225	2073.75	207375	Long
69	3/31/2015 12:00:00 AM	3/31/2015 1:00:00 AM	100	2071.75	207175	2071.75	207175	Long
70	3/31/2015 2:00:00 AM	3/31/2015 2:00:00 PM	100	2070.5	207050	2071	207000	Short
71	3/31/2015 4:00:00 PM	4/1/2015 12:00:00 AM	100	2058.5	205850	2048.25	206875	Short
72	4/1/2015 1:00:00 AM	4/1/2015 4:00:00 AM	100	2046	204600	2053.5	203850	Short
73	4/1/2015 6:00:00 AM	4/1/2015 9:00:00 AM	100	2058.75	205875	2042.5	207500	Short
74	4/1/2015 10:00:00 AM	4/1/2015 11:00:00 AM	100	2052	205200	2049.5	205450	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **4** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
75	4/1/2015 5:00:00 PM	4/1/2015 7:00:00 PM	100	2053	205300	2052.5	205250	Long
76	4/2/2015 6:00:00 AM	4/2/2015 7:00:00 AM	100	2046.75	204675	2049.5	204400	Short
77	4/2/2015 9:00:00 AM	4/2/2015 10:00:00 AM	100	2063	206300	2058.75	206725	Short
78	4/2/2015 6:00:00 PM	4/3/2015 2:00:00 AM	100	2058.5	205850	2061	206100	Long
79	4/3/2015 3:00:00 AM	4/3/2015 9:00:00 AM	100	2061.25	206125	2039.75	203975	Long
80	4/5/2015 9:00:00 PM	4/5/2015 10:00:00 PM	100	2047	204700	2045.5	204850	Short
81	4/6/2015 1:00:00 AM	4/6/2015 2:00:00 AM	100	2045.25	204525	2044	204650	Short
82	4/6/2015 3:00:00 AM	4/6/2015 4:00:00 AM	100	2043.5	204350	2044.75	204225	Short
83	4/6/2015 5:00:00 AM	4/6/2015 6:00:00 AM	100	2044	204400	2045.75	204225	Short
84	4/6/2015 9:00:00 AM	4/6/2015 10:00:00 AM	100	2060.25	206025	2071.5	207150	Long
85	4/6/2015 11:00:00 AM	4/6/2015 2:00:00 PM	100	2074.5	207450	2078.75	207875	Long
86	4/6/2015 3:00:00 PM	4/6/2015 5:00:00 PM	100	2073.25	207325	2073.25	207325	Long
87	4/6/2015 6:00:00 PM	4/7/2015 1:00:00 AM	100	2071.25	207125	2073	207300	Long
88	4/7/2015 2:00:00 AM	4/7/2015 3:00:00 AM	100	2074	207400	2074	207400	Long
89	4/7/2015 9:00:00 AM	4/7/2015 3:00:00 PM	100	2076.25	207625	2068	206800	Long
90	4/7/2015 6:00:00 PM	4/7/2015 9:00:00 PM	100	2067	206700	2065.75	206825	Short
91	4/7/2015 10:00:00 PM	4/8/2015 1:00:00 AM	100	2066.25	206625	2068.5	206400	Short
92	4/8/2015 9:00:00 AM	4/8/2015 8:00:00 PM	100	2079	207900	2076.75	207675	Long
93	4/8/2015 9:00:00 PM	4/8/2015 10:00:00 PM	100	2075.25	207525	2075.5	207550	Long
94	4/8/2015 11:00:00 PM	4/9/2015 12:00:00 AM	100	2075	207500	2073.75	207375	Long
95	4/9/2015 9:00:00 AM	4/9/2015 12:00:00 PM	100	2075	207500	2078	207200	Short
96	4/9/2015 5:00:00 PM	4/10/2015 9:00:00 AM	100	2085.75	208575	2087	208700	Long
97	4/10/2015 11:00:00 AM	4/13/2015 1:00:00 AM	100	2092.75	209275	2093.5	209350	Long
98	4/13/2015 7:00:00 AM	4/13/2015 10:00:00 AM	100	2091.25	209125	2097.25	208525	Short
99	4/13/2015 5:00:00 PM	4/13/2015 7:00:00 PM	100	2086.5	208650	2086.5	208650	Short
100	4/13/2015 8:00:00 PM	4/13/2015 9:00:00 PM	100	2087	208700	2089.25	208475	Short
101	4/14/2015 2:00:00 AM	4/14/2015 3:00:00 AM	100	2091.75	209175	2092.5	209100	Short
102	4/14/2015 5:00:00 AM	4/14/2015 7:00:00 AM	100	2081.75	208175	2083.75	207975	Short
103	4/14/2015 11:00:00 AM	4/14/2015 12:00:00 PM	100	2087	208700	2089.25	208475	Short
104	4/14/2015 10:00:00 PM	4/15/2015 2:00:00 AM	100	2089.75	208975	2088	208800	Long
105	4/15/2015 4:00:00 AM	4/16/2015 2:00:00 AM	100	2094.5	209450	2100.5	210050	Long
106	4/16/2015 5:00:00 AM	4/16/2015 10:00:00 AM	100	2097	209700	2097	209700	Short
107	4/16/2015 11:00:00 AM	4/16/2015 1:00:00 PM	100	2097	209700	2104.5	208950	Short
108	4/16/2015 11:00:00 PM	4/17/2015 1:00:00 AM	100	2099	209900	2098.25	209825	Long
109	4/17/2015 5:00:00 AM	4/19/2015 9:00:00 PM	100	2095	209500	2081.75	210825	Short
110	4/20/2015 3:00:00 AM	4/20/2015 6:00:00 PM	100	2088	208800	2091	209100	Long
111	4/20/2015 7:00:00 PM	4/20/2015 10:00:00 PM	100	2092.25	209225	2094.75	209475	Long
112	4/20/2015 11:00:00 PM	4/21/2015 3:00:00 AM	100	2096	209600	2104.25	210425	Long

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **4** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
113	4/21/2015 4:00:00 AM	4/21/2015 5:00:00 AM	100	2101.5	210150	2099.25	209925	Long
114	4/21/2015 6:00:00 AM	4/21/2015 11:00:00 AM	100	2098.25	209825	2091.5	209150	Long
115	4/21/2015 4:00:00 PM	4/21/2015 5:00:00 PM	100	2091.5	209150	2091	209200	Short
116	4/21/2015 8:00:00 PM	4/21/2015 10:00:00 PM	100	2093.75	209375	2093.25	209425	Short
117	4/22/2015 1:00:00 AM	4/22/2015 2:00:00 AM	100	2092.75	209275	2095.5	209000	Short
118	4/22/2015 4:00:00 AM	4/22/2015 5:00:00 AM	100	2082.75	208275	2084.75	208475	Long
119	4/22/2015 12:00:00 PM	4/22/2015 2:00:00 PM	100	2097.75	209775	2100.75	210075	Long
120	4/22/2015 4:00:00 PM	4/22/2015 6:00:00 PM	100	2099.5	209950	2100.25	210025	Long
121	4/22/2015 7:00:00 PM	4/23/2015 2:00:00 AM	100	2100	210000	2096.25	209625	Long
122	4/23/2015 6:00:00 AM	4/23/2015 10:00:00 AM	100	2094.5	209450	2098	209100	Short
123	4/23/2015 7:00:00 PM	4/24/2015 1:00:00 AM	100	2106.25	210625	2103.75	210375	Long
124	4/24/2015 6:00:00 AM	4/24/2015 7:00:00 AM	100	2109.25	210925	2109.25	210925	Short
125	4/24/2015 9:00:00 AM	4/24/2015 3:00:00 PM	100	2110.75	211075	2111.75	211175	Long
126	4/24/2015 4:00:00 PM	4/26/2015 9:00:00 PM	100	2112.5	211250	2112.5	211250	Long
127	4/26/2015 10:00:00 PM	4/27/2015 4:00:00 AM	100	2112.25	211225	2113.25	211325	Long
128	4/27/2015 5:00:00 AM	4/27/2015 12:00:00 PM	100	2113.75	211375	2106.5	210650	Long
129	4/27/2015 3:00:00 PM	4/27/2015 4:00:00 PM	100	2103	210300	2103.25	210275	Short
130	4/27/2015 5:00:00 PM	4/28/2015 11:00:00 AM	100	2104.75	210475	2106	210350	Short
131	4/28/2015 2:00:00 PM	4/28/2015 3:00:00 PM	100	2106.5	210650	2109.75	210975	Long
132	4/28/2015 4:00:00 PM	4/29/2015 12:00:00 AM	100	2111.75	211175	2109.25	210925	Long
133	4/29/2015 2:00:00 AM	4/29/2015 5:00:00 AM	100	2109.25	210925	2110	211000	Long
134	4/29/2015 6:00:00 AM	4/29/2015 7:00:00 AM	100	2109.75	210975	2107.5	210750	Long
135	4/29/2015 8:00:00 AM	4/30/2015 1:00:00 AM	100	2099.25	209925	2098.5	210000	Short
136	4/30/2015 4:00:00 AM	4/30/2015 10:00:00 PM	100	2095.75	209575	2082.25	210925	Short
137	4/30/2015 11:00:00 PM	5/1/2015 3:00:00 AM	100	2083.25	208325	2084.25	208225	Short
138	5/1/2015 4:00:00 AM	5/1/2015 5:00:00 AM	100	2084	208400	2085	208300	Short
139	5/1/2015 7:00:00 AM	5/4/2015 10:00:00 PM	100	2086.25	208625	2108	210800	Long
140	5/5/2015 1:00:00 AM	5/6/2015 5:00:00 AM	100	2107	210700	2089.75	212425	Short
141	5/6/2015 8:00:00 AM	5/6/2015 10:00:00 AM	100	2088.75	208875	2082.25	208225	Long
142	5/6/2015 12:00:00 PM	5/6/2015 1:00:00 PM	100	2074	207400	2069	207900	Short
143	5/6/2015 2:00:00 PM	5/6/2015 9:00:00 PM	100	2065.75	206575	2076.75	205475	Short
144	5/6/2015 10:00:00 PM	5/7/2015 6:00:00 AM	100	2077	207700	2062.75	209125	Short
145	5/7/2015 9:00:00 AM	5/7/2015 10:00:00 AM	100	2070.75	207075	2079	206250	Short
146	5/7/2015 12:00:00 PM	5/7/2015 1:00:00 PM	100	2086.75	208675	2084	208400	Long
147	5/7/2015 5:00:00 PM	5/8/2015 6:00:00 AM	100	2084.25	208425	2087.75	208775	Long
148	5/8/2015 7:00:00 AM	5/10/2015 7:00:00 PM	100	2088.25	208825	2109.75	210975	Long
149	5/10/2015 8:00:00 PM	5/10/2015 11:00:00 PM	100	2108.75	210875	2107.5	210750	Long
150	5/11/2015 1:00:00 AM	5/11/2015 2:00:00 AM	100	2108.75	210875	2108.5	210850	Long

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **4** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
151	5/11/2015 4:00:00 AM	5/11/2015 8:00:00 AM	100	2106.25	210625	2109.25	210325	Short
152	5/11/2015 3:00:00 PM	5/11/2015 4:00:00 PM	100	2099.75	209975	2096.75	210275	Short
153	5/11/2015 5:00:00 PM	5/11/2015 9:00:00 PM	100	2096.75	209675	2097.75	209575	Short
154	5/11/2015 10:00:00 PM	5/12/2015 12:00:00 PM	100	2096.75	209675	2095.5	209800	Short

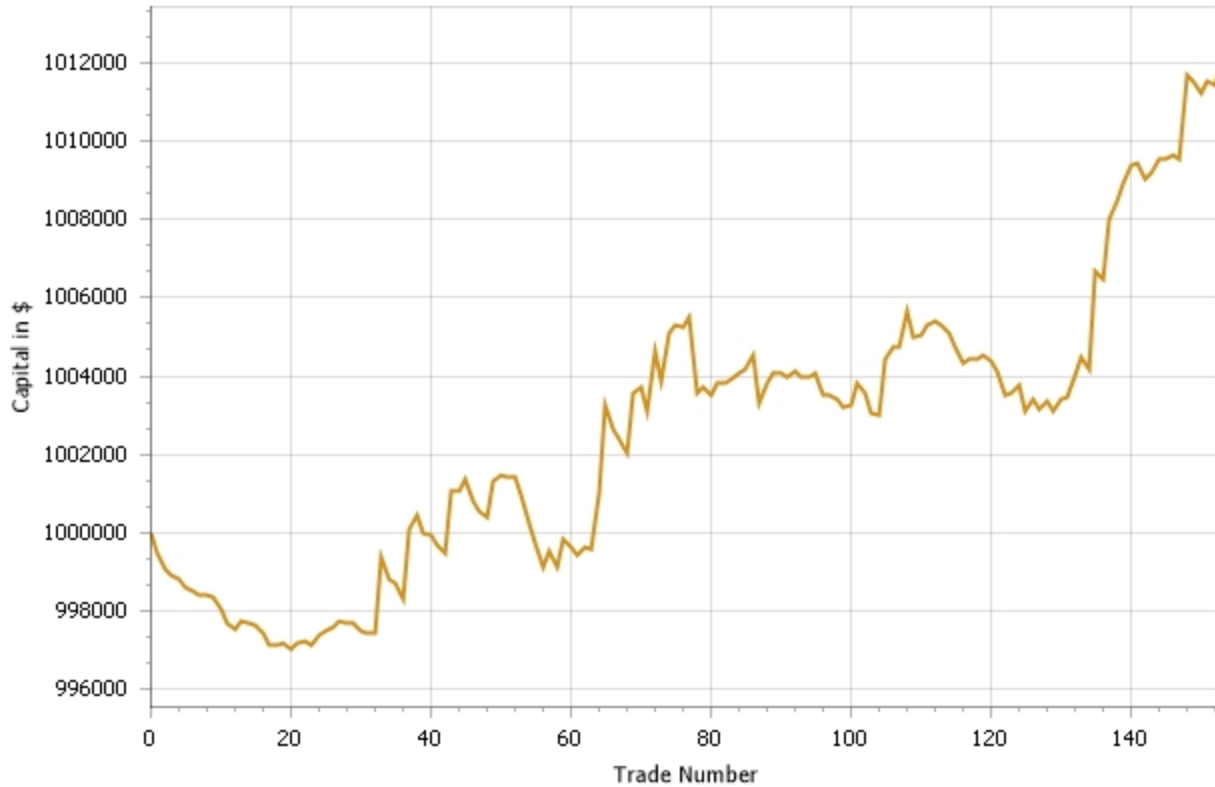
5

Chaos Barometer

Settings, parameters, performance chart
Full list of trades with entry and exit price

Strategy Setting	Value
Calculation base period	18
Trade entry excess threshold	0.2
Show only prevailing trend	True
Show trading signals	True
Trading Parameter	Value
Entry Comission	0
Exit Comission	0
Trade Volume	100
Reinvest Capital	False

Trading Performance Chart



Maximum Drawdown:	-2950
Maximum Drawdown (Monte Carlo):	-11225
Standard deviation:	11901.68193554
Annualized standard deviation:	18880.2476149
Downside deviation (MAR = 10%):	297.50763004
Value Added Monthly Index (VAMI):	0
Sharpe ratio (RFR = 5%):	1.00195502
Annualized Sharpe ratio (RFR = 5%):	1.89482949
Sortino ratio (MAR = 5%):	0
Annualized Sortino ratio (MAR = 5%):	0
Sterling ratio (MAR = 5%):	0
Calmar ratio:	0

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **5** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



Performance Measure	Long Trades	Short Trades	All Trades
Total Trades	79	74	153
Winning Trades	32	35	67
Losing Trades	43	36	79
Breakeven Trades	4	3	7
Winning Trades %	40.51 %	47.30 %	43.79 %
Losing Trades %	54.43 %	48.65 %	51.63 %
Breakeven Trades %	5.06 %	4.05 %	4.58 %
Gross Profit	15675.00	19500.00	35175.00
Gross Loss	-11900.00	-11350.00	-23250.00
Net Profit	15675.00	19500.00	35175.00
Net Loss	-11900.00	-11350.00	-23250.00
Total Net Profit or Loss	3775.00	8150.00	11925.00
Profit Factor	1.32	1.72	1.51
Average Trade Net Profit / Loss	47.78	110.14	77.94
Average Winning Trade	489.84	557.14	525.00
Largest Winning Trade	2525.00	2275.00	2525.00
Most Consecutive Winning Trades	4	4	5
Average Bars in Winning Trades	6.59	5.83	6.19
Average Win / Average Loss	1.77	1.77	1.78
Average Losing Trade	-276.74	-315.28	-294.30
Largest Losing Trade	-1925.00	-750.00	-1925.00
Most Consecutive Losing Trades	4	3	12
Average Bars in Losing Trades	3.77	2.89	3.37
Maximum Shares/Contracts Held	100	100	100
% of Time in the Market	26.00 %	21.00 %	48.00 %

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **5** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



Profitability of Individual Trades

N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
28	3/4/2015 7:00:00 PM	3/4/2015 9:00:00 PM	100	2096.5	209650	2096.75	209625	Short
29	3/5/2015 2:00:00 AM	3/5/2015 5:00:00 AM	100	2098	209800	2097.75	209775	Long
30	3/5/2015 7:00:00 AM	3/5/2015 1:00:00 PM	100	2100.25	210025	2098.25	209825	Long
31	3/5/2015 9:00:00 PM	3/5/2015 10:00:00 PM	100	2100	210000	2099.5	209950	Long
32	3/6/2015 2:00:00 AM	3/6/2015 4:00:00 AM	100	2098.75	209875	2099	209850	Short
33	3/6/2015 10:00:00 AM	3/9/2015 3:00:00 AM	100	2088.25	208825	2068.75	210775	Short
34	3/9/2015 4:00:00 AM	3/9/2015 7:00:00 AM	100	2066.75	206675	2072	206150	Short
35	3/9/2015 12:00:00 PM	3/9/2015 9:00:00 PM	100	2077.25	207725	2075.75	207575	Long
36	3/9/2015 10:00:00 PM	3/10/2015 1:00:00 AM	100	2076.25	207625	2072.5	207250	Long
37	3/10/2015 5:00:00 AM	3/10/2015 11:00:00 PM	100	2066.75	206675	2048.75	208475	Short
38	3/11/2015 12:00:00 AM	3/11/2015 3:00:00 AM	100	2049	204900	2045.75	205225	Short
39	3/11/2015 9:00:00 AM	3/11/2015 10:00:00 AM	100	2047	204700	2042.25	204225	Long
40	3/11/2015 5:00:00 PM	3/11/2015 7:00:00 PM	100	2039.5	203950	2040	203900	Short
41	3/11/2015 9:00:00 PM	3/11/2015 11:00:00 PM	100	2041.75	204175	2044	203950	Short
42	3/12/2015 1:00:00 AM	3/12/2015 2:00:00 AM	100	2044	204400	2046.25	204175	Short
43	3/12/2015 8:00:00 AM	3/13/2015 6:00:00 AM	100	2050.5	205050	2066.5	206650	Long
44	3/13/2015 10:00:00 AM	3/13/2015 11:00:00 AM	100	2045.25	204525	2045.25	204525	Short
45	3/13/2015 12:00:00 PM	3/13/2015 1:00:00 PM	100	2048	204800	2045	205100	Short
46	3/13/2015 2:00:00 PM	3/13/2015 5:00:00 PM	100	2045	204500	2050.75	203925	Short
47	3/15/2015 6:00:00 PM	3/15/2015 10:00:00 PM	100	2048	204800	2050.5	204550	Short
48	3/16/2015 12:00:00 AM	3/16/2015 1:00:00 AM	100	2051.25	205125	2052.5	205000	Short
49	3/16/2015 3:00:00 AM	3/16/2015 8:00:00 AM	100	2052.75	205275	2061.75	206175	Long
50	3/16/2015 9:00:00 AM	3/16/2015 9:00:00 PM	100	2071	207100	2072.75	207275	Long
51	3/17/2015 12:00:00 AM	3/17/2015 2:00:00 AM	100	2074.5	207450	2074	207400	Long
52	3/17/2015 7:00:00 AM	3/17/2015 9:00:00 AM	100	2070.25	207025	2070.5	207000	Short
53	3/17/2015 10:00:00 AM	3/17/2015 1:00:00 PM	100	2070.75	207075	2075.5	206600	Short
54	3/17/2015 11:00:00 PM	3/18/2015 6:00:00 AM	100	2075.25	207525	2068.25	206825	Long
55	3/18/2015 12:00:00 PM	3/18/2015 1:00:00 PM	100	2064.5	206450	2069.5	205950	Short
56	3/18/2015 7:00:00 PM	3/19/2015 5:00:00 AM	100	2103	210300	2097	209700	Long
57	3/19/2015 10:00:00 AM	3/19/2015 11:00:00 AM	100	2092	209200	2088	209600	Short
58	3/19/2015 1:00:00 PM	3/19/2015 9:00:00 PM	100	2088.25	208825	2092.5	208400	Short
59	3/20/2015 3:00:00 AM	3/23/2015 3:00:00 AM	100	2094	209400	2101	210100	Long
60	3/23/2015 4:00:00 AM	3/23/2015 5:00:00 AM	100	2096.5	209650	2094.75	209475	Long
61	3/24/2015 3:00:00 AM	3/24/2015 4:00:00 AM	100	2094.75	209475	2096.75	209275	Short
62	3/24/2015 9:00:00 AM	3/24/2015 11:00:00 AM	100	2095.75	209575	2097.75	209775	Long
63	3/24/2015 7:00:00 PM	3/25/2015 4:00:00 AM	100	2085.5	208550	2086	208500	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **5** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
64	3/25/2015 10:00:00 AM	3/25/2015 11:00:00 AM	100	2083	208300	2069	209700	Short
65	3/25/2015 12:00:00 PM	3/26/2015 9:00:00 AM	100	2065.5	206550	2042.75	208825	Short
66	3/26/2015 10:00:00 AM	3/26/2015 11:00:00 AM	100	2047.25	204725	2053.25	204125	Short
67	3/26/2015 9:00:00 PM	3/27/2015 2:00:00 AM	100	2055.75	205575	2053	205300	Long
108	4/21/2015 12:00:00 AM	4/21/2015 3:00:00 AM	100	2094.75	209475	2104.25	210425	Long
109	4/21/2015 6:00:00 AM	4/21/2015 11:00:00 AM	100	2098.25	209825	2091.5	209150	Long
110	4/21/2015 8:00:00 PM	4/21/2015 9:00:00 PM	100	2093.75	209375	2093.5	209400	Short
111	4/22/2015 12:00:00 PM	4/22/2015 2:00:00 PM	100	2097.75	209775	2100.75	210075	Long
112	4/22/2015 4:00:00 PM	4/22/2015 6:00:00 PM	100	2099.5	209950	2100.25	210025	Long
113	4/22/2015 8:00:00 PM	4/22/2015 9:00:00 PM	100	2099.5	209950	2098.75	209875	Long
114	4/22/2015 11:00:00 PM	4/23/2015 2:00:00 AM	100	2098.75	209875	2096.25	209625	Long
115	4/23/2015 6:00:00 AM	4/23/2015 10:00:00 AM	100	2094.5	209450	2098	209100	Short
116	4/23/2015 9:00:00 PM	4/24/2015 1:00:00 AM	100	2107.5	210750	2103.75	210375	Long
117	4/24/2015 9:00:00 AM	4/24/2015 3:00:00 PM	100	2110.75	211075	2111.75	211175	Long
118	4/24/2015 4:00:00 PM	4/26/2015 9:00:00 PM	100	2112.5	211250	2112.5	211250	Long
119	4/26/2015 10:00:00 PM	4/27/2015 12:00:00 AM	100	2112.25	211225	2113	211300	Long
120	4/27/2015 2:00:00 AM	4/27/2015 4:00:00 AM	100	2114.5	211450	2113.25	211325	Long
121	4/27/2015 7:00:00 AM	4/27/2015 10:00:00 AM	100	2116.5	211650	2113.75	211375	Long
122	4/27/2015 11:00:00 AM	4/27/2015 12:00:00 PM	100	2112.5	211250	2106.5	210650	Long
123	4/27/2015 5:00:00 PM	4/27/2015 6:00:00 PM	100	2104.75	210475	2104.25	210525	Short
124	4/27/2015 9:00:00 PM	4/28/2015 9:00:00 AM	100	2102.25	210225	2100.25	210425	Short
125	4/28/2015 10:00:00 AM	4/28/2015 11:00:00 AM	100	2099.25	209925	2106	209250	Short
126	4/28/2015 2:00:00 PM	4/28/2015 3:00:00 PM	100	2106.5	210650	2109.75	210975	Long
127	4/28/2015 4:00:00 PM	4/29/2015 12:00:00 AM	100	2111.75	211175	2109.25	210925	Long
128	4/29/2015 2:00:00 AM	4/29/2015 4:00:00 AM	100	2109.25	210925	2111	211100	Long
129	4/29/2015 6:00:00 AM	4/29/2015 7:00:00 AM	100	2109.75	210975	2107.5	210750	Long
130	4/29/2015 9:00:00 AM	4/29/2015 3:00:00 PM	100	2103.25	210325	2100.25	210625	Short
131	4/29/2015 5:00:00 PM	4/30/2015 1:00:00 AM	100	2099	209900	2098.5	209950	Short
132	4/30/2015 6:00:00 AM	4/30/2015 11:00:00 AM	100	2094.5	209450	2088.75	210025	Short
133	4/30/2015 1:00:00 PM	4/30/2015 10:00:00 PM	100	2086.75	208675	2082.25	209125	Short
134	5/1/2015 12:00:00 AM	5/1/2015 2:00:00 AM	100	2083	208300	2086.25	207975	Short
135	5/1/2015 7:00:00 AM	5/4/2015 11:00:00 AM	100	2086.25	208625	2111.5	211150	Long
136	5/4/2015 1:00:00 PM	5/4/2015 10:00:00 PM	100	2110	211000	2108	210800	Long
137	5/5/2015 2:00:00 AM	5/5/2015 11:00:00 PM	100	2106.75	210675	2091.75	212175	Short
138	5/6/2015 12:00:00 AM	5/6/2015 3:00:00 AM	100	2091	209100	2086.5	209550	Short
139	5/6/2015 9:00:00 AM	5/6/2015 10:00:00 AM	100	2077.75	207775	2082.25	208225	Long
140	5/6/2015 12:00:00 PM	5/6/2015 1:00:00 PM	100	2074	207400	2069	207900	Short
141	5/6/2015 3:00:00 PM	5/6/2015 6:00:00 PM	100	2074.5	207450	2074.25	207475	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **5** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
142	5/6/2015 7:00:00 PM	5/6/2015 9:00:00 PM	100	2073	207300	2076.75	206925	Short
143	5/6/2015 11:00:00 PM	5/7/2015 1:00:00 AM	100	2076.25	207625	2075	207750	Short
144	5/7/2015 4:00:00 AM	5/7/2015 6:00:00 AM	100	2066.5	206650	2062.75	207025	Short
145	5/7/2015 5:00:00 PM	5/7/2015 6:00:00 PM	100	2084.25	208425	2084.25	208425	Long
146	5/7/2015 7:00:00 PM	5/7/2015 8:00:00 PM	100	2085	208500	2085.75	208575	Long
147	5/7/2015 9:00:00 PM	5/8/2015 5:00:00 AM	100	2087	208700	2086	208600	Long
1	2/18/2015 12:00:00 PM	2/18/2015 4:00:00 PM	100	2090.25	209025	2095.5	208500	Short
2	2/19/2015 9:00:00 AM	2/19/2015 10:00:00 AM	100	2091.25	209125	2095.25	208725	Short
3	2/19/2015 4:00:00 PM	2/19/2015 5:00:00 PM	100	2096.5	209650	2095.25	209525	Long
4	2/19/2015 8:00:00 PM	2/19/2015 9:00:00 PM	100	2095.5	209550	2094.5	209450	Long
5	2/20/2015 4:00:00 AM	2/20/2015 5:00:00 AM	100	2093.5	209350	2096	209100	Short
6	2/20/2015 8:00:00 AM	2/20/2015 11:00:00 AM	100	2091.5	209150	2092.5	209050	Short
7	2/20/2015 3:00:00 PM	2/20/2015 5:00:00 PM	100	2108	210800	2107.25	210725	Long
8	2/22/2015 8:00:00 PM	2/22/2015 9:00:00 PM	100	2106.75	210675	2106.5	210650	Long
9	2/22/2015 10:00:00 PM	2/22/2015 11:00:00 PM	100	2106.5	210650	2106.25	210625	Long
10	2/23/2015 1:00:00 AM	2/23/2015 4:00:00 AM	100	2106.25	210625	2103	210300	Long
11	2/23/2015 8:00:00 AM	2/23/2015 4:00:00 PM	100	2103.25	210325	2106.75	209975	Short
12	2/24/2015 1:00:00 AM	2/24/2015 4:00:00 AM	100	2107.5	210750	2106	210600	Long
13	2/24/2015 11:00:00 AM	2/24/2015 2:00:00 PM	100	2110.5	211050	2112.75	211275	Long
14	2/24/2015 3:00:00 PM	2/24/2015 11:00:00 PM	100	2113.5	211350	2113	211300	Long
15	2/25/2015 12:00:00 AM	2/25/2015 3:00:00 AM	100	2113.25	211325	2112.5	211250	Long
16	2/25/2015 7:00:00 AM	2/25/2015 12:00:00 PM	100	2111.75	211175	2114	210950	Short
17	2/26/2015 7:00:00 AM	2/26/2015 8:00:00 AM	100	2112.5	211250	2109.75	210975	Long
18	2/26/2015 7:00:00 PM	2/26/2015 8:00:00 PM	100	2106.25	210625	2106.25	210625	Short
19	2/26/2015 11:00:00 PM	2/27/2015 1:00:00 AM	100	2107.25	210725	2107	210750	Short
20	2/27/2015 5:00:00 AM	2/27/2015 7:00:00 AM	100	2106	210600	2107.25	210475	Short
21	2/27/2015 10:00:00 AM	2/27/2015 11:00:00 AM	100	2110.5	211050	2109	211200	Short
22	3/2/2015 2:00:00 PM	3/2/2015 10:00:00 PM	100	2111.75	211175	2112.25	211225	Long
23	3/2/2015 11:00:00 PM	3/3/2015 2:00:00 AM	100	2112.75	211275	2111.5	211150	Long
24	3/3/2015 8:00:00 AM	3/3/2015 3:00:00 PM	100	2108.75	210875	2106.25	211125	Short
25	3/3/2015 4:00:00 PM	3/4/2015 12:00:00 AM	100	2104.75	210475	2103.75	210575	Short
26	3/4/2015 6:00:00 AM	3/4/2015 12:00:00 PM	100	2098.5	209850	2097	210000	Short
27	3/4/2015 3:00:00 PM	3/4/2015 6:00:00 PM	100	2097	209700	2095.75	209825	Short
68	3/27/2015 3:00:00 AM	3/27/2015 4:00:00 AM	100	2051.25	205125	2047.75	204775	Long
69	3/29/2015 10:00:00 PM	3/30/2015 9:00:00 PM	100	2058.5	205850	2073.75	207375	Long
70	3/31/2015 3:00:00 AM	3/31/2015 4:00:00 AM	100	2073.5	207350	2072	207500	Short
71	3/31/2015 6:00:00 AM	3/31/2015 1:00:00 PM	100	2063.5	206350	2069.75	205725	Short
72	3/31/2015 4:00:00 PM	3/31/2015 11:00:00 PM	100	2058.5	205850	2043.25	207375	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **5** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
73	4/1/2015 1:00:00 AM	4/1/2015 4:00:00 AM	100	2046	204600	2053.5	203850	Short
74	4/1/2015 8:00:00 AM	4/1/2015 9:00:00 AM	100	2054.5	205450	2042.5	206650	Short
75	4/1/2015 10:00:00 AM	4/1/2015 11:00:00 AM	100	2052	205200	2049.5	205450	Short
76	4/1/2015 5:00:00 PM	4/1/2015 7:00:00 PM	100	2053	205300	2052.5	205250	Long
77	4/2/2015 7:00:00 PM	4/3/2015 2:00:00 AM	100	2058.75	205875	2061	206100	Long
78	4/3/2015 3:00:00 AM	4/3/2015 8:00:00 AM	100	2061.25	206125	2042	204200	Long
79	4/6/2015 1:00:00 AM	4/6/2015 2:00:00 AM	100	2045.25	204525	2044	204650	Short
80	4/6/2015 5:00:00 AM	4/6/2015 6:00:00 AM	100	2044	204400	2045.75	204225	Short
81	4/6/2015 11:00:00 AM	4/6/2015 12:00:00 PM	100	2074.5	207450	2077.75	207775	Long
82	4/6/2015 6:00:00 PM	4/6/2015 7:00:00 PM	100	2071.25	207125	2071.25	207125	Long
83	4/6/2015 8:00:00 PM	4/6/2015 9:00:00 PM	100	2070.75	207075	2071.75	207175	Long
84	4/6/2015 10:00:00 PM	4/6/2015 11:00:00 PM	100	2071.25	207125	2072.5	207250	Long
85	4/7/2015 12:00:00 AM	4/7/2015 1:00:00 AM	100	2072	207200	2073	207300	Long
86	4/7/2015 9:00:00 AM	4/7/2015 10:00:00 AM	100	2076.25	207625	2080	208000	Long
87	4/7/2015 11:00:00 AM	4/7/2015 3:00:00 PM	100	2080.5	208050	2068	206800	Long
88	4/8/2015 10:00:00 AM	4/8/2015 11:00:00 AM	100	2070.75	207075	2075.75	207575	Long
89	4/8/2015 12:00:00 PM	4/8/2015 8:00:00 PM	100	2074	207400	2076.75	207675	Long
90	4/8/2015 9:00:00 PM	4/8/2015 10:00:00 PM	100	2075.25	207525	2075.5	207550	Long
91	4/8/2015 11:00:00 PM	4/9/2015 12:00:00 AM	100	2075	207500	2073.75	207375	Long
92	4/9/2015 9:00:00 AM	4/9/2015 11:00:00 AM	100	2075	207500	2073.5	207650	Short
93	4/9/2015 6:00:00 PM	4/10/2015 4:00:00 AM	100	2085.5	208550	2084.25	208425	Long
94	4/10/2015 6:00:00 AM	4/10/2015 8:00:00 AM	100	2087.5	208750	2087.25	208725	Long
95	4/10/2015 11:00:00 AM	4/13/2015 12:00:00 AM	100	2092.75	209275	2094	209400	Long
96	4/13/2015 8:00:00 AM	4/13/2015 10:00:00 AM	100	2091.5	209150	2097.25	208575	Short
97	4/13/2015 5:00:00 PM	4/13/2015 7:00:00 PM	100	2086.5	208650	2086.5	208650	Short
98	4/14/2015 6:00:00 AM	4/14/2015 7:00:00 AM	100	2082.75	208275	2083.75	208175	Short
99	4/14/2015 11:00:00 AM	4/14/2015 12:00:00 PM	100	2087	208700	2089.25	208475	Short
100	4/14/2015 10:00:00 PM	4/15/2015 12:00:00 AM	100	2089.75	208975	2090.25	209025	Long
101	4/15/2015 4:00:00 AM	4/15/2015 12:00:00 PM	100	2094.5	209450	2100.25	210025	Long
102	4/15/2015 1:00:00 PM	4/16/2015 2:00:00 AM	100	2103.25	210325	2100.5	210050	Long
103	4/16/2015 6:00:00 AM	4/16/2015 10:00:00 AM	100	2092.25	209225	2097	208750	Short
104	4/16/2015 11:00:00 PM	4/17/2015 1:00:00 AM	100	2099	209900	2098.25	209825	Long
105	4/17/2015 5:00:00 AM	4/19/2015 8:00:00 PM	100	2095	209500	2080.75	210925	Short
106	4/20/2015 3:00:00 AM	4/20/2015 6:00:00 PM	100	2088	208800	2091	209100	Long
107	4/20/2015 9:00:00 PM	4/20/2015 10:00:00 PM	100	2094.75	209475	2094.75	209475	Long
148	5/8/2015 7:00:00 AM	5/10/2015 7:00:00 PM	100	2088.25	208825	2109.75	210975	Long
149	5/10/2015 8:00:00 PM	5/10/2015 10:00:00 PM	100	2108.75	210875	2107.5	210750	Long
150	5/11/2015 4:00:00 AM	5/11/2015 7:00:00 AM	100	2106.25	210625	2109.5	210300	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **5** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



N	Entry date/time	Exit date/time	Quantity	Entry price	Entry cap.	Exit price	Exit cap.	Trade
151	5/11/2015 3:00:00 PM	5/11/2015 4:00:00 PM	100	2099.75	209975	2096.75	210275	Short
152	5/11/2015 5:00:00 PM	5/11/2015 9:00:00 PM	100	2096.75	209675	2097.75	209575	Short
153	5/11/2015 10:00:00 PM	5/12/2015 10:00:00 AM	100	2096.75	209675	2091.75	210175	Short

Backtest Report for Historical Performance of the Trading Strategy

ES1

Set: **5** Strategy: **Chaos Barometer**

H1 2/17/2015 6:00:00 PM to 5/13/2015 8:00:00 AM



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