

Weekly Performance Report for 5/20/13 – 5/24/13

Daily Range vs. Gross Performance

| RTH Session | Monday | Tuesday | Wednesday | Thursday | Friday | Total |
|----------------|--------|---------|-----------|----------|--------|-------|
| Day High | 97.35 | 96.97 | 96.05 | 94.35 | 94.29 | |
| Day Low | 95.47 | 95.72 | 94.05 | 92.21 | 93.04 | |
| Day Range | 188 | 125 | 200 | 214 | 125 | 852 |
| | | | | | | |
| Ticks Captured | 83 | 147 | -22 | 169 | 142 | 519 |

| | |
|-------------------------------|--------|
| Weekly Ticks Percent Captured | 60.92% |
|-------------------------------|--------|

| | |
|------------------------|-------|
| Average Ticks Captured | 103.8 |
|------------------------|-------|

| | |
|--------------------|-------|
| Standard Deviation | 37.97 |
|--------------------|-------|