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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

APPLE 2469 Trading days from 070103 to 161020

Running .DAT file AAPL01T.DAT

Last trading day was 161020 Closing price was 117.0600

**Current V value is 3.449997 (345 ticks) K1 value is 0.65
V*K1 for tomorrow is 2.242498 (224 ticks)**

BuyStop for tomorrow is 119.1400 SellStop is 114.6500

**Protective stop price is 119.0500
Profit objective price is 111.4500**

**V is equal to or greater than high filter value of 175
V is greater than low filter value of 0**

High filter does not permit trading for tomorrow

**Currently short 1 contract(s) at 116.8500
Open trade equity is -210.00**

**From 070103 total profit is 179305.56
current drawdown is -4154.99
maximum drawdown was -11248.50**

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

APPLE 2469 Trading days from 070103 to 161020

Running .DAT file AAPL02T.DAT

Last trading day was 161020 Closing price was 117.0600

**Current V value is 3.449997 (345 ticks) K1 value is 0.71
V*K1 for tomorrow is 2.449498 (245 ticks)**

BuyStop for tomorrow is 119.4300 SellStop is 114.5300

**Protective stop price is 118.6200
Profit objective price is 111.3200**

**V is equal to or greater than high filter value of 175
V is greater than low filter value of 0**

High filter does not permit trading for tomorrow

**Currently short 1 contract(s) at 116.6200
Open trade equity is -440.00**

**From 070103 total profit is 199215.55
current drawdown is -3385.00
maximum drawdown was -11394.50**
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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
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APPLE 2469 Trading days from 070103 to 161020

Running .DAT file AAPL03T.DAT

Last trading day was 161020 Closing price was 117.0600

**Current V value is 4.379997 (438 ticks) K1 value is 0.58
V*K1 for tomorrow is 2.540398 (254 ticks)**

BuyStop for tomorrow is 119.4400 SellStop is 114.3600

**V is equal to or greater than high filter value of 275
V is greater than low filter value of 0**

High filter does not permit trading for tomorrow

Currently flat

**From 070103 total profit is 132090.83
current drawdown is 0.00
maximum drawdown was -8591.60**

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
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APPLE 2469 Trading days from 070103 to 161020

Running .DAT file AAPL01R.DAT

Last trading day was 161020 Closing price was 117.0600

Current V value is 3.829994 (383 ticks) K1 value is 0.31

**RIVA trading is in effect
V*K1 for tomorrow is 1.187298 (119 ticks)**

**SellStop (limit order) for tomorrow is 118.1100
BuyStop (limit order) for tomorrow is 115.7400
V is less than high filter value of 9100
V is equal to or less than low filter value of 450**

Low filter does not permit trading for tomorrow

Currently flat

**From 070103 total profit is 123211.51
current drawdown is 0.00
maximum drawdown was -12060.00**

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
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APPLE 2469 Trading days from 070103 to 161020

Running .DAT file AAPL02R.DAT

Last trading day was 161020 Closing price was 117.0600

Current V value is 4.409996 (441 ticks) K1 value is 0.37

RIVA trading is in effect

V*K1 for tomorrow is 1.631699 (163 ticks)

SellStop (limit order) for tomorrow is 118.4900

BuyStop (limit order) for tomorrow is 115.2200

V is less than high filter value of 9100

V is equal to or less than low filter value of 460

Low filter does not permit trading for tomorrow

Currently flat

From 070103 total profit is 135258.60

current drawdown is -110.00

maximum drawdown was -16530.00

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APPLE 2469 Trading days from 070103 to 161020

Running .DAT file AAPL03R.DAT

Last trading day was 161020 Closing price was 117.0600

Current V value is 3.959999 (396 ticks) K1 value is 0.50

RIVA trading is in effect

V*K1 for tomorrow is 1.980000 (198 ticks)

SellStop (limit order) for tomorrow is 118.9000

BuyStop (limit order) for tomorrow is 114.9400

V is less than high filter value of 9100

V is greater than low filter value of 340

High/Low filters permit trading for tomorrow

Currently flat

From 070103 total profit is 116647.03

current drawdown is -120.00

maximum drawdown was -11761.69

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT

Version 1.18

JPMORGAN 2469 Trading days from 070103 to 161020

Running .DAT file JPM001T.DAT

Last trading day was 161020 Closing price was 68.2600

Current V value is 0.739998 (74 ticks) K1 value is 0.90
V*K1 for tomorrow is 0.665998 (67 ticks)

BuyStop for tomorrow is 68.9300 SellStop is 67.5900

Protective stop price is 64.4000
Profit objective price is 71.4000

V is less than high filter value of 9999
V is equal to or less than low filter value of 90

Low filter does not permit trading for tomorrow

Currently long 1 contract(s) at 68.8000
Open trade equity is -540.00

From 070103 total profit is 84759.99
current drawdown is -1640.01
maximum drawdown was -12300.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
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JPMORGAN 2469 Trading days from 070103 to 161020

Running .DAT file JPM002T.DAT

Last trading day was 161020 Closing price was 68.2600

Current V value is 1.340004 (134 ticks) K1 value is 0.87
V*K1 for tomorrow is 1.165803 (117 ticks)

BuyStop for tomorrow is 69.4700 SellStop is 67.1300

Protective stop price is 64.3900
Profit objective price is 70.9900

V is less than high filter value of 300
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 68.8900
Open trade equity is -630.00

From 070103 total profit is 84820.00
current drawdown is -5230.00
maximum drawdown was -10510.00

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JPMORGAN 2469 Trading days from 070103 to 161020

Running .DAT file JPM003T.DAT

Last trading day was 161020 Closing price was 68.2600

Current V value is 2.060005 (206 ticks) K1 value is 0.39
V*K1 for tomorrow is 0.803402 (80 ticks)

BuyStop for tomorrow is 69.0800 SellStop is 67.4800

Protective stop price is 64.9000
Profit objective price is 74.3000

V is less than high filter value of 425
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 68.8000
Open trade equity is -540.00

From 070103 total profit is 96550.01
current drawdown is -8940.00
maximum drawdown was -12350.00

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JPMORGAN 2469 Trading days from 070103 to 161020

Running .DAT file JPM001R.DAT

Last trading day was 161020 Closing price was 68.2600

Current V value is 1.139999 (114 ticks) K1 value is 0.41

RIVA trading is in effect
V*K1 for tomorrow is 0.467400 (47 ticks)

SellStop (limit order) for tomorrow is 68.7800
BuyStop (limit order) for tomorrow is 67.8400
Protective stop price is 70.8000
Profit objective price is 58.2000

V is less than high filter value of 1100
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 68.2000
Open trade equity is -60.00

From 070103 total profit is 118940.02
current drawdown is -10289.98
maximum drawdown was -20170.00

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JPMORGAN 2469 Trading days from 070103 to 161020

Running .DAT file JPM002R.DAT

Last trading day was 161020 Closing price was 68.2600

Current V value is 1.610001 (161 ticks) K1 value is 0.55

RIVA trading is in effect
V*K1 for tomorrow is 0.885500 (89 ticks)

SellStop (limit order) for tomorrow is 69.1800
BuyStop (limit order) for tomorrow is 67.4100
Protective stop price is 64.9500
Profit objective price is 76.8600

V is less than high filter value of 9100
V is greater than low filter value of 140

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 66.8600
Open trade equity is 1400.00

From 070103 total profit is 103870.01
current drawdown is 0.00
maximum drawdown was -15120.00

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JPMORGAN 2469 Trading days from 070103 to 161020

Running .DAT file JPM003R.DAT

Last trading day was 161020 Closing price was 68.2600

Current V value is 2.060005 (206 ticks) K1 value is 0.31

RIVA trading is in effect
V*K1 for tomorrow is 0.638602 (64 ticks)

SellStop (limit order) for tomorrow is 68.9400
BuyStop (limit order) for tomorrow is 67.6600
V is less than high filter value of 9999
V is equal to or less than low filter value of 290

Low filter does not permit trading for tomorrow

Currently flat

From 070103 total profit is 147355.01
current drawdown is 0.00
maximum drawdown was -16060.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
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GOOGLE ALPHABET CLASS A 2469 Trading days from 070103 to 161020

Running .DAT file GOOG01T.DAT

Last trading day was 161020 Closing price was 821.6300

Current V value is 7.010010 (701 ticks) K1 value is 0.97
V*K1 for tomorrow is 6.799709 (680 ticks)

BuyStop for tomorrow is 829.5800 SellStop is 815.9800

Protective stop price is 856.6300
Profit objective price is 801.7300

V is less than high filter value of 9999
V is greater than low filter value of 270

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 821.7300
Open trade equity is 10.00

From 070103 total profit is 142333.99
current drawdown is -6058.00
maximum drawdown was -8846.00

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GOOGLE ALPHABET CLASS A 2469 Trading days from 070103 to 161020

Running .DAT file GOOG02T.DAT

Last trading day was 161020 Closing price was 821.6300

Current V value is 9.260010 (926 ticks) K1 value is 0.56
V*K1 for tomorrow is 5.185605 (519 ticks)

BuyStop for tomorrow is 828.7400 SellStop is 818.3600

Protective stop price is 813.0900
Profit objective price is 864.0900

V is less than high filter value of 1575
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 812.0900
Open trade equity is 954.00

From 070103 total profit is 107155.97
current drawdown is -5180.00
maximum drawdown was -9585.02

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GOOGLE ALPHABET CLASS A 2469 Trading days from 070103 to 161020

Running .DAT file GOOG03T.DAT

Last trading day was 161020 Closing price was 821.6300

Current V value is 8.179993 (818 ticks) K1 value is 0.69
V*K1 for tomorrow is 5.644195 (564 ticks)

BuyStop for tomorrow is 829.1900 SellStop is 817.9100

Protective stop price is 812.0900
Profit objective price is 864.7600

V is less than high filter value of 1200
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 811.7600
Open trade equity is 987.00

From 070103 total profit is 119517.97
current drawdown is -4231.00
maximum drawdown was -8061.01

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GOOGLE ALPHABET CLASS A 2469 Trading days from 070103 to 161020

Running .DAT file GOOG01R.DAT

Last trading day was 161020 Closing price was 821.6300

Current V value is 15.599976 (1560 ticks) K1 value is 0.99

RIVA trading is in effect
V*K1 for tomorrow is 15.443976 (1544 ticks)

SellStop (limit order) for tomorrow is 838.9900
BuyStop (limit order) for tomorrow is 808.1100
V is less than high filter value of 9100
V is greater than low filter value of 1510

High/Low filters permit trading for tomorrow

Currently flat

From 070103 total profit is 60476.00
current drawdown is -5467.00
maximum drawdown was -5467.00

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GOOGLE ALPHABET CLASS A 2469 Trading days from 070103 to 161020

Running .DAT file GOOG02R.DAT

Last trading day was 161020 Closing price was 821.6300

Current V value is 31.190002 (3119 ticks) K1 value is 0.60

RIVA trading is in effect

V*K1 for tomorrow is 18.714001 (1871 ticks)

SellStop (limit order) for tomorrow is 842.2600

BuyStop (limit order) for tomorrow is 804.8400

Protective stop price is 838.8000

Profit objective price is 720.8000

V is less than high filter value of 9100

V is greater than low filter value of 2000

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 820.8000

Open trade equity is -83.00

From 070103 total profit is 62246.01

current drawdown is 0.00

maximum drawdown was -6087.00

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GOOGLE ALPHABET CLASS A 2469 Trading days from 070103 to 161020

Running .DAT file GOOG03R.DAT

Last trading day was 161020 Closing price was 821.6300

Current V value is 28.940002 (2894 ticks) K1 value is 0.63

RIVA trading is in effect

V*K1 for tomorrow is 18.232202 (1823 ticks)

SellStop (limit order) for tomorrow is 841.7800

BuyStop (limit order) for tomorrow is 805.3200

V is less than high filter value of 9100

V is greater than low filter value of 1750

High/Low filters permit trading for tomorrow

Currently flat

From 070103 total profit is 51976.00

current drawdown is -790.00

maximum drawdown was -8005.00

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SWISS FRANC SPOT 2558 Trading days from 070101 to 161020

Running .DAT file CHF01T.DAT

Last trading day was 161020 Closing price was 0.9926

Current V value is 0.005059 (51 ticks) K1 value is 1.47
V*K1 for tomorrow is 0.007437 (74 ticks)

BuyStop for tomorrow is 0.9825 SellStop is 0.9970

Protective stop price is 1.0467
Profit objective price is 0.8420

V is less than high filter value of 9975
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 0.9730
Open trade equity is -1265.93

From 070101 total profit is 66302.82
current drawdown is 0.00
maximum drawdown was -12273.93

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SWISS FRANC SPOT 2558 Trading days from 070101 to 161020

Running .DAT file CHF02T.DAT

Last trading day was 161020 Closing price was 0.9926

Current V value is 0.008072 (81 ticks) K1 value is 1.08
V*K1 for tomorrow is 0.008718 (87 ticks)

BuyStop for tomorrow is 0.9817 SellStop is 0.9988

V is less than high filter value of 9975
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently flat

From 070101 total profit is 61843.75
current drawdown is -1493.75
maximum drawdown was -12116.83

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SWISS FRANC SPOT 2558 Trading days from 070101 to 161020

Running .DAT file CHF03T.DAT

Last trading day was 161020 Closing price was 0.9926

Current V value is 0.007382 (74 ticks) K1 value is 0.58
Adjusted Buy V*K1 for tomorrow is 0.005798 (58 ticks)
Adjusted Sell V*K1 for tomorrow is 0.002766 (28 ticks)

BuyStop for tomorrow is 0.9873 SellStop is 0.9957

Protective stop price is 0.9614
Profit objective price is 1.0274

V is less than high filter value of 230
V is greater than low filter value of 0

Current slope value is -0.00136
Slope is above slope filter value of -0.00400 (-40 ticks)
Slope filter permits both long and short trades

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 0.9916
Open trade equity is 65.93

From 070101 total profit is 44624.96
current drawdown is -2070.50
maximum drawdown was -9124.42

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SWISS FRANC SPOT 2558 Trading days from 070101 to 161020

Running .DAT file CHF01R.DAT

Last trading day was 161020 Closing price was 0.9926

Current V value is 0.008731 (87 ticks) K1 value is 0.93

RIVA trading is in effect
V*K1 for tomorrow is 0.008120 (81 ticks)

SellStop (limit order) for tomorrow is 0.9846
BuyStop (limit order) for tomorrow is 1.0007
V is less than high filter value of 9100
V is equal to or less than low filter value of 100

Low filter does not permit trading for tomorrow

Currently flat

From 070101 total profit is 34650.00
current drawdown is -3322.66
maximum drawdown was -8016.91

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SWISS FRANC SPOT 2558 Trading days from 070101 to 161020

Running .DAT file CHF02R.DAT

Last trading day was 161020 Closing price was 0.9926

Current V value is 0.008072 (81 ticks) K1 value is 0.75

RIVA trading is in effect
V*K1 for tomorrow is 0.006054 (61 ticks)

SellStop (limit order) for tomorrow is 0.9852
BuyStop (limit order) for tomorrow is 0.9971
V is less than high filter value of 9100
V is greater than low filter value of 60

High/Low filters permit trading for tomorrow

Currently flat

From 070101 total profit is 43406.25
current drawdown is -7765.47
maximum drawdown was -8987.61

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SWISS FRANC SPOT 2558 Trading days from 070101 to 161020

Running .DAT file CHF03R.DAT

Last trading day was 161020 Closing price was 0.9926

Current V value is 0.011135 (111 ticks) K1 value is 0.74

RIVA trading is in effect
V*K1 for tomorrow is 0.008240 (82 ticks)

SellStop (limit order) for tomorrow is 0.9828
BuyStop (limit order) for tomorrow is 0.9989
V is less than high filter value of 9999
V is equal to or less than low filter value of 136

Low filter does not permit trading for tomorrow

Currently flat

From 070101 total profit is 49489.42
current drawdown is -1819.76
maximum drawdown was -7276.63

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
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EURO CURRENCY UNIT 2558 Trading days from 070101 to 161020

Running .DAT file EUR01T.DAT

Last trading day was 161020 Closing price was 1.0928

Current V value is 0.011400 (114 ticks) K1 value is 1.38

V*K1 for tomorrow is 0.015732 (157 ticks)

BuyStop for tomorrow is 1.1086 SellStop is 1.0771

Protective stop price is 1.1728

Profit objective price is 0.9591

V is less than high filter value of 9975

V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 1.1191

Open trade equity is 1642.50

From 070101 total profit is 78123.75

current drawdown is -1219.38

maximum drawdown was -8468.75

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT

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EURO CURRENCY UNIT 2558 Trading days from 070101 to 161020

Running .DAT file EUR02T.DAT

Last trading day was 161020 Closing price was 1.0928

Current V value is 0.010150 (101 ticks) K1 value is 0.88

Adjusted Buy V*K1 for tomorrow is 0.009848 (98 ticks)

Adjusted Sell V*K1 for tomorrow is 0.008016 (80 ticks)

BuyStop for tomorrow is 1.1020 SellStop is 1.0842

Protective stop price is 1.0615

Profit objective price is 1.1391

V is less than high filter value of 240

V is greater than low filter value of 0

Current slope value is -0.00093

Slope is above slope filter value of -0.00190 (-19 ticks)

Slope filter permits both long and short trades

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 1.1015

Open trade equity is -542.50

From 070101 total profit is 55313.75

current drawdown is -1653.75

maximum drawdown was -8800.00

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EURO CURRENCY UNIT 2558 Trading days from 070101 to 161020

Running .DAT file EUR03T.DAT

Last trading day was 161020 Closing price was 1.0928

Current V value is 0.012960 (130 ticks) K1 value is 0.69
V*K1 for tomorrow is 0.008942 (89 ticks)

BuyStop for tomorrow is 1.1047 SellStop is 1.0868

V is less than high filter value of 9100
V is equal to or less than low filter value of 180

Low filter does not permit trading for tomorrow

Currently flat

From 070101 total profit is 69143.75
current drawdown is -2775.00
maximum drawdown was -8587.50

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EURO CURRENCY UNIT 2558 Trading days from 070101 to 161020

Running .DAT file EUR01R.DAT

Last trading day was 161020 Closing price was 1.0928

Current V value is 0.011400 (114 ticks) K1 value is 0.44

RIVA trading is in effect
V*K1 for tomorrow is 0.005016 (50 ticks)

SellStop (limit order) for tomorrow is 1.0978
BuyStop (limit order) for tomorrow is 1.0878
V is less than high filter value of 9999
V is equal to or less than low filter value of 174

Low filter does not permit trading for tomorrow

Currently flat

From 070101 total profit is 31600.00
current drawdown is 0.00
maximum drawdown was -8993.75

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EURO CURRENCY UNIT 2558 Trading days from 070101 to 161020

Running .DAT file EUR02R.DAT

Last trading day was 161020 Closing price was 1.0928

Current V value is 0.011400 (114 ticks) K1 value is 0.79

RIVA trading is in effect
V*K1 for tomorrow is 0.009006 (90 ticks)

SellStop (limit order) for tomorrow is 1.1048
BuyStop (limit order) for tomorrow is 1.0868
V is less than high filter value of 9999
V is greater than low filter value of 60

High/Low filters permit trading for tomorrow

Currently flat

From 070101 total profit is 23425.00
current drawdown is -1136.25
maximum drawdown was -13487.50

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EURO CURRENCY UNIT 2558 Trading days from 070101 to 161020

Running .DAT file EUR03R.DAT

Last trading day was 161020 Closing price was 1.0928

Current V value is 0.011400 (114 ticks) K1 value is 0.38

RIVA trading is in effect
V*K1 for tomorrow is 0.004332 (43 ticks)

SellStop (limit order) for tomorrow is 1.0994
BuyStop (limit order) for tomorrow is 1.0907
V is less than high filter value of 9999
V is equal to or less than low filter value of 234

Low filter does not permit trading for tomorrow

Currently flat

From 070101 total profit is 31008.75
current drawdown is 0.00
maximum drawdown was -8442.50

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
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JAPANESE YEN SPOT 2558 Trading days from 070101 to 161020

Running .DAT file JPY01T.DAT

Last trading day was 161020 Closing price was 103.9430

Current V value is 0.000071 (706 ticks) K1 value is 0.84
V*K1 for tomorrow is 0.000059 (593 ticks)

BuyStop for tomorrow is 103.1311 SellStop is 104.4081

Protective stop price is 106.6257

Profit objective price is 99.9740

V is less than high filter value of 350

V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 103.2780

Open trade equity is -387.14

From 070101 total profit is 64753.48

current drawdown is -356.38

maximum drawdown was -5596.32

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JAPANESE YEN SPOT 2558 Trading days from 070101 to 161020

Running .DAT file JPY02T.DAT

Last trading day was 161020 Closing price was 103.9430

Current V value is 0.000072 (722 ticks) K1 value is 0.97

V*K1 for tomorrow is 0.000070 (700 ticks)

BuyStop for tomorrow is 103.1045 SellStop is 104.6145

Protective stop price is 100.0370

Profit objective price is 105.1061

V is less than high filter value of 375

V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 101.3561

Open trade equity is 1534.64

From 070101 total profit is 65845.89

current drawdown is -2023.55

maximum drawdown was -6696.46

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JAPANESE YEN SPOT 2558 Trading days from 070101 to 161020

Running .DAT file JPY03T.DAT

Last trading day was 161020 Closing price was 103.9430

Current V value is 0.000105 (1054 ticks) K1 value is 0.74

V*K1 for tomorrow is 0.000078 (780 ticks)

BuyStop for tomorrow is 102.9612 SellStop is 104.6419

V is less than high filter value of 9100

V is greater than low filter value of 90

High/Low filters permit trading for tomorrow

Currently flat

From 070101 total profit is 69163.75
current drawdown is 0.00
maximum drawdown was -6578.75

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JAPANESE YEN SPOT 2558 Trading days from 070101 to 161020

Running .DAT file JPY01R.DAT

Last trading day was 161020 Closing price was 103.9430

Current V value is 0.001155 (11550 ticks) K1 value is 0.48

RIVA trading is in effect
V*K1 for tomorrow is 0.000554 (5544 ticks)

SellStop (limit order) for tomorrow is 98.1807
BuyStop (limit order) for tomorrow is 110.1746
Protective stop price is 100.8441
Profit objective price is 103.2247

V is less than high filter value of 9999
V has a floor value of 156

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 102.3793
Open trade equity is 918.39

From 070101 total profit is 52132.14
current drawdown is -3156.90
maximum drawdown was -9987.79

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

JAPANESE YEN SPOT 2558 Trading days from 070101 to 161020

Running .DAT file JPY02R.DAT

Last trading day was 161020 Closing price was 103.9430

Current V value is 0.001157 (11570 ticks) K1 value is 0.49

RIVA trading is in effect
V*K1 for tomorrow is 0.000567 (5669 ticks)

SellStop (limit order) for tomorrow is 98.0594
BuyStop (limit order) for tomorrow is 110.3266
Protective stop price is 100.7628

Profit objective price is 116.6888

V is less than high filter value of 9999

V has a floor value of 158

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 102.3562

Open trade equity is 932.14

From 070101 total profit is 47984.02

current drawdown is -2859.40

maximum drawdown was -8387.16

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT

Version 1.18

JAPANESE YEN SPOT 2558 Trading days from 070101 to 161020

Running .DAT file JPY03R.DAT

Last trading day was 161020 Closing price was 103.9430

Current V value is 0.001189 (11890 ticks) K1 value is 0.36

RIVA trading is in effect

V*K1 for tomorrow is 0.000428 (4280 ticks)

SellStop (limit order) for tomorrow is 99.4135

BuyStop (limit order) for tomorrow is 108.6614

V is less than high filter value of 9999

V has a floor value of 190

High/Low filters permit trading for tomorrow

Currently flat

From 070101 total profit is 36696.25

current drawdown is -4816.83

maximum drawdown was -9212.70

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT

Version 1.18

100 OZ GOLD 2459 Trading days from 070103 to 161020

Running .DAT file GC01T.DAT

Last trading day was 161020 Closing price was 1267.5000

Current V value is 5.300049 (530 ticks) K1 value is 1.48

V*K1 for tomorrow is 7.844072 (784 ticks)

BuyStop for tomorrow is 1277.4800 SellStop is 1261.7900

Protective stop price is 1239.9000

Profit objective price is 1363.1400

V is less than high filter value of 950
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 1263.1400
Open trade equity is 436.00

From 070103 total profit is 142418.99
current drawdown is -1194.00
maximum drawdown was -16313.02

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

100 OZ GOLD 2459 Trading days from 070103 to 161020

Running .DAT file GC02T.DAT

Last trading day was 161020 Closing price was 1267.5000

Current V value is 20.000000 (2000 ticks) K1 value is 0.55
V*K1 for tomorrow is 11.000000 (1100 ticks)

BuyStop for tomorrow is 1281.7000 SellStop is 1259.7000

Protective stop price is 1223.9000
Profit objective price is 1300.0000

V is less than high filter value of 4300
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 1264.0000
Open trade equity is 350.00

From 070103 total profit is 142183.97
current drawdown is -6355.00
maximum drawdown was -20316.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

100 OZ GOLD 2459 Trading days from 070103 to 161020

Running .DAT file GC03T.DAT

Last trading day was 161020 Closing price was 1267.5000

Current V value is 23.699951 (2370 ticks) K1 value is 0.30
V*K1 for tomorrow is 7.109985 (711 ticks)

BuyStop for tomorrow is 1276.7400 SellStop is 1262.5200

Protective stop price is 1228.9200
Profit objective price is 1371.9200

V is less than high filter value of 9800
V is greater than low filter value of 1860

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 1274.9200
Open trade equity is -742.00

From 070103 total profit is 179177.98
current drawdown is -14421.00
maximum drawdown was -22105.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

100 OZ GOLD 2459 Trading days from 070103 to 161020

Running .DAT file GC01R.DAT

Last trading day was 161020 Closing price was 1267.5000

Current V value is 13.300049 (1330 ticks) K1 value is 0.50

RIVA trading is in effect
V*K1 for tomorrow is 6.650024 (665 ticks)

SellStop (limit order) for tomorrow is 1274.1500
BuyStop (limit order) for tomorrow is 1260.8500
V is less than high filter value of 9999
V is equal to or less than low filter value of 3020

Low filter does not permit trading for tomorrow

Currently flat

From 070103 total profit is 128969.98
current drawdown is -1710.00
maximum drawdown was -19830.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

100 OZ GOLD 2459 Trading days from 070103 to 161020

Running .DAT file GC02R.DAT

Last trading day was 161020 Closing price was 1267.5000

Current V value is 14.800049 (1480 ticks) K1 value is 0.60

RIVA trading is in effect
V*K1 for tomorrow is 8.880029 (888 ticks)

SellStop (limit order) for tomorrow is 1279.5800
BuyStop (limit order) for tomorrow is 1261.8200
V is less than high filter value of 9100
V is equal to or less than low filter value of 3460

Low filter does not permit trading for tomorrow

Currently flat

From 070103 total profit is 94255.00
current drawdown is -670.00
maximum drawdown was -16939.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

100 OZ GOLD 2459 Trading days from 070103 to 161020

Running .DAT file GC03R.DAT

Last trading day was 161020 Closing price was 1267.5000

Current V value is 14.800049 (1480 ticks) K1 value is 0.71

RIVA trading is in effect
V*K1 for tomorrow is 10.508035 (1051 ticks)

SellStop (limit order) for tomorrow is 1280.1400
BuyStop (limit order) for tomorrow is 1259.1300
V is less than high filter value of 9100
V is equal to or less than low filter value of 2030

Low filter does not permit trading for tomorrow

Currently flat

From 070103 total profit is 101302.01
current drawdown is 0.00
maximum drawdown was -22198.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

CRUDE OIL 2476 Trading days from 070102 to 161020

Running .DAT file CL01T.DAT

Last trading day was 161020 Closing price was 50.6300

Current V value is 1.390003 (139 ticks) K1 value is 0.68
V*K1 for tomorrow is 0.945202 (95 ticks)

BuyStop for tomorrow is 51.5800 SellStop is 49.6800

Protective stop price is 55.2300
Profit objective price is 44.3000

V is less than high filter value of 250
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 51.0000

Open trade equity is 370.00

From 070102 total profit is 119409.98
current drawdown is -8670.00
maximum drawdown was -21190.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

CRUDE OIL 2476 Trading days from 070102 to 161020

Running .DAT file CL02T.DAT

Last trading day was 161020 Closing price was 50.6300

Current V value is 1.919998 (192 ticks) K1 value is 0.39
V*K1 for tomorrow is 0.748799 (75 ticks)

BuyStop for tomorrow is 51.5800 SellStop is 50.0800

Protective stop price is 55.3300
Profit objective price is 42.6900

V is less than high filter value of 700
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 50.9900
Open trade equity is 360.00

From 070102 total profit is 154349.99
current drawdown is -5250.00
maximum drawdown was -26530.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

CRUDE OIL 2476 Trading days from 070102 to 161020

Running .DAT file CL03T.DAT

Last trading day was 161020 Closing price was 50.6300

Current V value is 1.390003 (139 ticks) K1 value is 0.48
V*K1 for tomorrow is 0.667202 (67 ticks)

BuyStop for tomorrow is 51.6300 SellStop is 50.3000

Protective stop price is 52.9300
Profit objective price is 42.4000

V is less than high filter value of 250
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 51.1000

Open trade equity is 470.00

From 070102 total profit is 116939.98
current drawdown is -7329.99
maximum drawdown was -23670.02

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

CRUDE OIL 2476 Trading days from 070102 to 161020

Running .DAT file CL01R.DAT

Last trading day was 161020 Closing price was 50.6300

Current V value is 1.780003 (178 ticks) K1 value is 0.77

RIVA trading is in effect
V*K1 for tomorrow is 1.370602 (137 ticks)

SellStop (limit order) for tomorrow is 52.5100
BuyStop (limit order) for tomorrow is 49.7600
V is less than high filter value of 9999
V is equal to or less than low filter value of 210

Low filter does not permit trading for tomorrow

Currently flat

From 070102 total profit is 176319.99
current drawdown is -3250.00
maximum drawdown was -26070.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

CRUDE OIL 2476 Trading days from 070102 to 161020

Running .DAT file CL02R.DAT

Last trading day was 161020 Closing price was 50.6300

Current V value is 1.770000 (177 ticks) K1 value is 0.73

RIVA trading is in effect
V*K1 for tomorrow is 1.292100 (129 ticks)

SellStop (limit order) for tomorrow is 52.2600
BuyStop (limit order) for tomorrow is 49.6700
V is less than high filter value of 9999
V is equal to or less than low filter value of 180

Low filter does not permit trading for tomorrow

Currently flat

From 070102 total profit is 138569.99
current drawdown is -7100.00

maximum drawdown was -26660.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

CRUDE OIL 2476 Trading days from 070102 to 161020

Running .DAT file CL03R.DAT

Last trading day was 161020 Closing price was 50.6300

Current V value is 2.510002 (251 ticks) K1 value is 0.41

RIVA trading is in effect

V*K1 for tomorrow is 1.029101 (103 ticks)

SellStop (limit order) for tomorrow is 52.0000

BuyStop (limit order) for tomorrow is 49.9400

V is less than high filter value of 9100

V is equal to or less than low filter value of 510

Low filter does not permit trading for tomorrow

Currently flat

From 070102 total profit is 156419.99

current drawdown is -5600.00

maximum drawdown was -21200.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

SP 500 MINI 2513 Trading days from 070102 to 161020

Running .DAT file ESY01T.DAT

Last trading day was 161020 Closing price was 2137.0000

Current V value is 17.750000 (71 ticks) K1 value is 0.74

V*K1 for tomorrow is 13.135000 (53 ticks)

BuyStop for tomorrow is 2150.2500 SellStop is 2123.7500

Protective stop price is 2048.5000

Profit objective price is 2220.5000

V is less than high filter value of 9999

V is greater than low filter value of 70

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 2138.5000

Open trade equity is -75.00

From 070102 total profit is 73012.50

current drawdown is -2275.00

maximum drawdown was -14750.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

SP 500 MINI 2513 Trading days from 070102 to 161020

Running .DAT file ESY02T.DAT

Last trading day was 161020 Closing price was 2137.0000

Current V value is 30.250000 (121 ticks) K1 value is 0.38
V*K1 for tomorrow is 11.495000 (46 ticks)

BuyStop for tomorrow is 2147.5000 SellStop is 2124.5000

Protective stop price is 2053.7500
Profit objective price is 2169.7500

V is less than high filter value of 9999
V is equal to or less than low filter value of 150

Low filter does not permit trading for tomorrow

Currently long 1 contract(s) at 2141.7500
Open trade equity is -237.50

From 070102 total profit is 60562.50
current drawdown is -15287.50
maximum drawdown was -16650.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

SP 500 MINI 2513 Trading days from 070102 to 161020

Running .DAT file ESY03T.DAT

Last trading day was 161020 Closing price was 2137.0000

Current V value is 51.750000 (207 ticks) K1 value is 0.30
V*K1 for tomorrow is 15.525000 (62 ticks)

BuyStop for tomorrow is 2151.5000 SellStop is 2120.5000

V is less than high filter value of 9100
V is equal to or less than low filter value of 260

Low filter does not permit trading for tomorrow

Currently flat

From 070102 total profit is 54912.50
current drawdown is -4050.00
maximum drawdown was -7575.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

SP 500 MINI 2513 Trading days from 070102 to 161020

Running .DAT file ESY01R.DAT

Last trading day was 161020 Closing price was 2137.0000

Current V value is 36.750000 (147 ticks) K1 value is 0.43

RIVA trading is in effect

V*K1 for tomorrow is 15.802500 (63 ticks)

SellStop (limit order) for tomorrow is 2151.5000

BuyStop (limit order) for tomorrow is 2119.7500

Protective stop price is 2096.0000

Profit objective price is 2135.5000

V is less than high filter value of 425

V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 2115.5000

Open trade equity is 1075.00

From 070102 total profit is 72975.00

current drawdown is -1812.50

maximum drawdown was -15025.00

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

SP 500 MINI 2513 Trading days from 070102 to 161020

Running .DAT file ESY02R.DAT

Last trading day was 161020 Closing price was 2137.0000

Current V value is 39.000000 (156 ticks) K1 value is 0.61

RIVA trading is in effect

V*K1 for tomorrow is 23.790000 (95 ticks)

SellStop (limit order) for tomorrow is 2160.7500

BuyStop (limit order) for tomorrow is 2113.2500

Protective stop price is 2099.7500

Profit objective price is 2159.7500

V is less than high filter value of 425

V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 2139.7500

Open trade equity is -137.50

From 070102 total profit is 88962.50

current drawdown is 0.00

maximum drawdown was -16387.50

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KNIGHT FAMILY OFFICE TRADING ENVIRONMENT
Version 1.18

SP 500 MINI 2513 Trading days from 070102 to 161020

Running .DAT file ESY03R.DAT

Last trading day was 161020 Closing price was 2137.0000

Current V value is 51.750000 (207 ticks) K1 value is 0.42

RIVA trading is in effect

V*K1 for tomorrow is 21.735000 (87 ticks)

SellStop (limit order) for tomorrow is 2158.0000

BuyStop (limit order) for tomorrow is 2114.5000

V is less than high filter value of 9100

V is equal to or less than low filter value of 240

Low filter does not permit trading for tomorrow

Currently flat

From 070102 total profit is 118862.50

current drawdown is -62.50

maximum drawdown was -9737.50

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