

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$124,920.00	\$32,290.00	\$92,630.00
Gross Profit	\$222,460.00	\$114,600.00	\$107,860.00
Gross Loss	(\$97,540.00)	(\$82,310.00)	(\$15,230.00)
Profit Factor	2.28	1.39	7.08
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$121,330.00	\$28,700.00	\$92,630.00
Select Gross Profit	\$207,010.00	\$99,150.00	\$107,860.00
Select Gross Loss	(\$85,680.00)	(\$70,450.00)	(\$15,230.00)
Select Profit Factor	2.42	1.41	7.08
Adjusted Total Net Profit	\$77,875.50	(\$8,178.55)	\$68,022.33
Adjusted Gross Profit	\$191,902.77	\$91,680.00	\$87,476.38
Adjusted Gross Loss	(\$114,027.27)	(\$99,858.55)	(\$19,454.04)
Adjusted Profit Factor	1.68	0.92	4.5
Total Number of Trades	88	47	41
Percent Profitable	60.23%	53.19%	68.29%
Winning Trades	53	25	28
Losing Trades	35	22	13
Even Trades	0	0	0
Avg. Trade Net Profit	\$1,419.55	\$687.02	\$2,259.27
Avg. Winning Trade	\$4,197.36	\$4,584.00	\$3,852.14
Avg. Losing Trade	(\$2,786.86)	(\$3,741.36)	(\$1,171.54)
Ratio Avg. Win:Avg. Loss	1.51	1.23	3.29
Largest Winning Trade	\$15,450.00	\$15,450.00	\$12,870.00
Largest Losing Trade	(\$11,860.00)	(\$11,860.00)	(\$2,740.00)
Largest Winner as % of G	6.95%	13.48%	11.93%
Largest Loser as % of Gr	12.16%	14.41%	17.99%
Net Profit as % of Largest	1053.29%	272.26%	3380.66%
Select Net Profit as % of l	1023.02%	241.99%	3380.66%
Adjusted Net Profit as % c	656.62%	-68.96%	2482.57%
Max. Consecutive Winnin	9	4	8
Max. Consecutive Losing	4	3	3
Avg. Bars in Total Trades	12.9	15.06	10.41
Avg. Bars in Winning Trac	12.3	15.24	9.68
Avg. Bars in Losing Trade	13.8	14.86	12
Avg. Bars in Even Trades	0	0	0
Max. Shares/Contracts H	1	1	1
Total Shares/Contracts H	88	47	41
Account Size Required	\$20,790.00	\$24,000.00	\$3,700.00
Total Slippage	\$0.00	\$0.00	\$0.00

Total Commission	\$0.00	\$0.00	\$0.00
Return on Initial Capital	124.92%		
Annual Rate of Return	16.90%		
Buy & Hold Return	-45.98%		
Return on Account	600.87%		
Avg. Monthly Return	\$1,417.50		
Std. Deviation of Monthly	\$5,588.20		
Return Retracement Ratio	0.35		
RINA Index	42.2		
Sharpe Ratio	0.4		
K-Ratio	2.62		
Trading Period	4 Yrs, 9 Mths, 17 Dys		
Percent of Time in the Market	86.30%		
Time in the Market	4 Yrs, 1 Mth, 20 Dys		
Longest Flat Period	70 Dys		
Max. Equity Run-up	\$145,090.00		
Date of Max. Equity Run-up	8/21/2013 14:15		
Max. Equity Run-up as % of Initial Capital	145.09%		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$28,700.00)	(\$26,910.00)	(\$10,130.00)
Date	11/1/2011 14:15		
as % of Initial Capital	28.70%	26.91%	10.13%
Net Profit as % of Drawdown	435.26%	119.99%	914.41%
Select Net Profit as % of Initial Capital	422.75%	106.65%	914.41%
Adjusted Net Profit as % of Initial Capital	271.34%	-30.39%	671.49%
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$20,790.00)	(\$24,000.00)	(\$3,700.00)
Date	9/23/2011 14:15		
as % of Initial Capital	20.79%	24.00%	3.70%
Net Profit as % of Drawdown	600.87%	134.54%	2503.51%
Select Net Profit as % of Initial Capital	583.60%	119.58%	2503.51%
Adjusted Net Profit as % of Initial Capital	374.58%	-34.08%	1838.44%
Max. Trade Drawdown	(\$12,320.00)	(\$12,320.00)	(\$7,840.00)
All Trades			
Total Net Profit	\$124,920.00	Profit Factor	2.28
Gross Profit	\$222,460.00	Gross Loss	(\$97,540.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		

Select Total Net Profit	\$121,330.00	Select Profit Factor	2.42
Select Gross Profit	\$207,010.00	Select Gross Loss	(\$85,680.00)
Adjusted Total Net Profit	\$77,875.50	Adjusted Profit Factor	1.68
Adjusted Gross Profit	\$191,902.77	Adjusted Gross Loss	(\$114,027.27)
Total Number of Trades	88	Percent Profitable	60.23%
Winning Trades	53	Losing Trades	35
Even Trades	0		
Avg. Trade Net Profit	\$1,419.55	Ratio Avg. Win:Avg. Los	1.51
Avg. Winning Trade	\$4,197.36	Avg. Losing Trade	(\$2,786.86)
Largest Winning Trade	\$15,450.00	Largest Losing Trade	(\$11,860.00)
Largest Winner as % of G	6.95%	Largest Loser as % of C	12.16%
Net Profit as % of Largest	1053.29%		
Slct. Net Profit as % of La	1023.02%	Adj. Net Profit as % of L	656.62%
Max. Consecutive Winnin	9	Max. Consecutive Losin	4
Avg. Bars in Winning Trac	12.3	Avg. Bars in Losing Tra	13.8
Avg. Bars in Total Trades	12.9		
Max. Shares/Contracts H	1	Account Size Required	\$20,790.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	124.92%	Annual Rate of Return	16.90%
Buy and Hold Return	-45.98%	Return on Account	600.87%
Avg. Monthly Return	\$1,417.50	Std. Deviation of Monthl	\$5,588.20
Return Retracement Ratic	0.35	RINA Index	42.2
Sharpe Ratio	0.4	K-Ratio	2.62
Trading Period	4 Yrs, 9 Mths, 17 Dys	Percent of Time in the M	86.30%
Time in the Market	4 Yrs, 1 Mth, 20 Dys	Longest Flat Period	70 Dys
Max. Equity Run-up	\$145,090.00		
Date of Max. E. Run-up	8/21/2013 14:15	Max. E. Run-up as % of	145.09%
Max. Drawdown (Intra-da)	Max. Drawdown (Trade	Close to Trade Close)	
Value	(\$28,700.00)	Value	(\$20,790.00)
Date	11/1/2011 14:15	Date	9/23/2011 14:15
as % of Initial Capital	28.70%	as % of Initial Capital	20.79%
Net Profit as % of Drawdc	435.26%	Net Profit as % of Draw	600.87%
Slct. Net Profit as % of Dr	422.75%	Slct. Net Profit as % of I	583.60%
Adj. Net Prof as % of Dra	271.34%	Adj. Net Profit as % of C	374.58%
Max. Trade Drawdown	(\$12,320.00)		
Long Trades			
Total Net Profit	\$32,290.00	Profit Factor	1.39

Gross Profit	\$114,600.00	Gross Loss	(\$82,310.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$28,700.00	Select Profit Factor	1.41
Select Gross Profit	\$99,150.00	Select Gross Loss	(\$70,450.00)
Adjusted Total Net Profit	(\$8,178.55)	Adjusted Profit Factor	0.92
Adjusted Gross Profit	\$91,680.00	Adjusted Gross Loss	(\$99,858.55)
Total Number of Trades	47	Percent Profitable	53.19%
Winning Trades	25	Losing Trades	22
Even Trades	0		
Avg. Trade Net Profit	\$687.02	Ratio Avg. Win:Avg. Loss	1.23
Avg. Winning Trade	\$4,584.00	Avg. Losing Trade	(\$3,741.36)
Largest Winning Trade	\$15,450.00	Largest Losing Trade	(\$11,860.00)
Largest Winner as % of G	13.48%	Largest Loser as % of C	14.41%
Max. Consecutive Winnin	4	Max. Consecutive Losin	3
Avg. Bars in Winning Trac	15.24	Avg. Bars in Losing Tra	14.86
Avg. Bars in Total Trades	15.06		
Max. Shares/Contracts H	1	Account Size Required	\$24,000.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest	272.26%		
Slct. Net Profit as % of La	241.99%	Adj. Net Profit as % of L	-68.96%
Max. Drawdown (Intra-da	Max. Drawdown (Trade	Max. Drawdown (Trade Close to Trade Close)	
Value	(\$26,910.00)	Value	(\$24,000.00)
as % of Initial Capital	26.91%	as % of Initial Capital	24.00%
Net Profit as % of Drawdc	119.99%	Net Profit as % of Draw	134.54%
Slct. Net Profit as % of Dr	106.65%	Slct. Net Profit as % of I	119.58%
Adj. Net Prof as % of Dra	-30.39%	Adj. Net Profit as % of C	119.58%
Max. Trade Drawdown	(\$12,320.00)		
Short Trades			
Total Net Profit	\$92,630.00	Profit Factor	7.08
Gross Profit	\$107,860.00	Gross Loss	(\$15,230.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$92,630.00	Select Profit Factor	7.08
Select Gross Profit	\$107,860.00	Select Gross Loss	(\$15,230.00)
Adjusted Total Net Profit	\$68,022.33	Adjusted Profit Factor	4.5

Adjusted Gross Profit	\$87,476.38	Adjusted Gross Loss	(\$19,454.04)
Total Number of Trades	41	Percent Profitable	68.29%
Winning Trades	28	Losing Trades	13
Even Trades	0		
Avg. Trade Net Profit	\$2,259.27	Ratio Avg. Win:Avg. Loss	3.29
Avg. Winning Trade	\$3,852.14	Avg. Losing Trade	(\$1,171.54)
Largest Winning Trade	\$12,870.00	Largest Losing Trade	(\$2,740.00)
Largest Winner as % of G	11.93%	Largest Loser as % of C	14.41%
Max. Consecutive Winnin	8	Max. Consecutive Losin	3
Avg. Bars in Winning Trac	9.68	Avg. Bars in Losing Tra	12
Avg. Bars in Total Trades	10.41		
Max. Shares/Contracts H	1	Account Size Required	\$3,700.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	3380.66%	Adj. Net Profit as % of L	2482.57%
Slct. Net Profit as % of La	3380.66%		
Max. Drawdown (Intra-da	Max. Drawdown (Trade	Max. Drawdown (Trade Close to Trade Close)	
Value	(\$10,130.00)	Value	(\$3,700.00)
as % of Initial Capital	10.13%	as % of Initial Capital	3.70%
Net Profit as % of Drawdc	914.41%	Net Profit as % of Draw	2503.51%
Slct. Net Profit as % of Dr	914.41%	Slct. Net Profit as % of I	2503.51%
Adj. Net Prof as % of Dra	671.49%	Adj. Net Prof as % of Dr	1838.44%
Max. Trade Drawdown	(\$7,840.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	88	53	35
Avg. Trade Net Profit	\$1,419.55	\$4,197.36	(\$2,786.86)
1 Std. Deviation of Avg. T	\$4,800.98	\$3,588.99	\$3,006.12
Avg. Trade + 1 Std. Devia	\$6,220.52	\$7,786.35	\$219.26
Avg. Trade - 1 Std. Deviat	(\$3,381.43)	\$608.37	(\$5,792.98)
Coefficient of Variation	338.21%	85.51%	107.87%

Time Averages

	All Trades	Winners	Losers
Avg. Time in Trades	17 Dys, 4 Hrs, 21 Mins	16 Dys, 7 Hrs, 14 Mins	18 Dys, 12 Hrs, 20 Mins
Avg. Time Between Trade	42 Dys, 9 Hrs, 36 Mins	16 Dys, 9 Hrs, 41 Mins	30 Dys, 19 Hrs, 3 Mins
Avg. Time Between Trade	171 Dys		

Outliers

	Total	Positive	Negative
Number of Outliers	2	1	1
Outlier Profit/Loss	\$3,590.00	\$15,450.00	(\$11,860.00)

Run-up/Drawdown

	Run-up	Drawdown
Max. Value	\$16,140.00	(\$12,320.00)
Max. Value Date	8/15/2012	8/4/2011
Avg. Value	\$4,174.20	(\$3,134.32)
1 Std. Deviation	\$3,713.41	\$2,703.28
Avg. + 1 Std. Deviation	\$7,887.62	(\$431.04)
Avg. - 1 Std. Deviation	\$460.79	(\$5,837.60)
Coefficient of Variation	88.96%	86.25%

Efficiency Analysis

	Total	Entry	Exit
Avg. Efficiency	16.06%	55.04%	61.02%
1 Std. Deviation	51.33%	32.06%	28.72%
Avg. + 1 Std. Deviation	67.39%	87.10%	89.75%
Avg. - 1 Std. Deviation	-35.27%	22.97%	32.30%
Coefficient of Variation	319.55%	58.26%	47.07%

TradeStation Trade Series Analysis

	Winners	Losers
Largest Profit/Loss	\$15,450.00	(\$11,860.00)
Largest Profit/Loss as % of Gross	6.95%	12.16%
Largest Consec. Profit/Loss	\$34,290.00	(\$20,790.00)
Largest Consec. Profit/Loss as % of Gross	15.41%	21.31%
Winning Series	Avg. Gain per Series	Avg. Loss Next Trade
1	10	\$3,566.00
2	9	(\$3,151.00)
3	4	(\$2,361.11)
4	1	(\$5,132.50)
9	1	(\$2,090.00)
Losing Series	Avg. Loss per Series	Avg. Gain Next Trade
1	19	\$3,810.00
2	3	(\$2,262.11)
3	2	(\$5,391.67)
4	1	(\$2,765.00)
		\$1,350.00
		\$3,670.00

## TradeStation Trade List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	3/23/2010	Buy	\$98.62	\$0.00	1
	Sell	4/14/2010	Short	\$100.63		\$2,010.00
2	Sell Short	4/14/2010	Short	\$100.63	\$0.00	1
	Buy to Cover	4/21/2010	Buy	\$99.41		\$1,220.00
3	Buy	4/21/2010	Buy	\$99.41	\$0.00	1
	Sell	5/5/2010	Short	\$97.51		(\$1,900.00)
4	Sell Short	5/5/2010	Short	\$97.51	\$0.00	1
	Buy to Cover	5/13/2010	Buy	\$90.85		\$6,660.00
5	Buy	5/13/2010	Buy	\$90.85	\$0.00	1
	Sell	5/21/2010	Sell	\$81.61		(\$9,240.00)
6	Buy	6/29/2010	Buy	\$89.16	\$0.00	1
	Sell	7/21/2010	Short	\$88.49		(\$670.00)
7	Sell Short	7/21/2010	Short	\$88.49	\$0.00	1
	Buy to Cover	8/2/2010	Buy	\$89.59		(\$1,100.00)
8	Buy	8/2/2010	Buy	\$89.59	\$0.00	1
	Sell	8/10/2010	Short	\$92.08		\$2,490.00
9	Sell Short	8/10/2010	Short	\$92.08	\$0.00	1
	Buy to Cover	8/13/2010	Buy	\$86.39		\$5,690.00
10	Buy	8/13/2010	Buy	\$86.39	\$0.00	1
	Sell	9/3/2010	Short	\$85.21		(\$1,180.00)
11	Sell Short	9/3/2010	Short	\$85.21	\$0.00	1
	Buy to Cover	9/24/2010	Buy	\$83.97		\$1,240.00
12	Buy	9/24/2010	Buy	\$83.97	\$0.00	1
	Sell	10/7/2010	Short	\$92.29		\$8,320.00
13	Sell Short	10/7/2010	Short	\$92.29	\$0.00	1
	Buy to Cover	10/18/2010	Buy	\$90.40		\$1,890.00
14	Buy	10/18/2010	Buy	\$90.40	\$0.00	1
	Sell	11/9/2010	Short	\$95.05		\$4,650.00
15	Sell Short	11/9/2010	Short	\$95.05	\$0.00	1
	Buy to Cover	11/19/2010	Buy	\$90.46		\$4,590.00
16	Buy	11/19/2010	Buy	\$90.46	\$0.00	1
	Sell	12/7/2010	Short	\$96.62		\$6,160.00
17	Sell Short	12/7/2010	Short	\$96.62	\$0.00	1
	Buy to Cover	12/17/2010	Buy	\$95.50		\$1,120.00
18	Buy	12/17/2010	Buy	\$95.50	\$0.00	1
	Sell	1/4/2011	Short	\$98.50		\$3,000.00
19	Sell Short	1/4/2011	Short	\$98.50	\$0.00	1
	Buy to Cover	1/7/2011	Buy	\$95.18		\$3,320.00
20	Buy	1/7/2011	Buy	\$95.18	\$0.00	1
	Sell	1/25/2011	Short	\$93.77		(\$1,410.00)
21	Sell Short	1/25/2011	Short	\$93.77	\$0.00	1
	Buy to Cover	1/27/2011	Buy	\$93.62		\$150.00
22	Buy	1/27/2011	Buy	\$93.62	\$0.00	1
	Sell	2/10/2011	Short	\$93.00		(\$620.00)
23	Sell Short	2/10/2011	Short	\$93.00	\$0.00	1
	Buy to Cover	2/16/2011	Buy	\$90.51		\$2,490.00
24	Buy	2/16/2011	Buy	\$90.51	\$0.00	1

	Sell	3/2/2011 Short	\$103.04		\$12,530.00
25	Sell Short	3/2/2011 Short	\$103.04	\$0.00	1
	Buy to Cover	3/15/2011 Buy	\$104.42		(\$1,380.00)
26	Buy	3/15/2011 Buy	\$104.42	\$0.00	1
	Sell	4/1/2011 Short	\$108.50		\$4,080.00
27	Sell Short	4/1/2011 Short	\$108.50	\$0.00	1
	Buy to Cover	4/19/2011 Buy	\$109.28		(\$780.00)
28	Buy	4/19/2011 Buy	\$109.28	\$0.00	1
	Sell	5/4/2011 Short	\$111.90		\$2,620.00
29	Sell Short	5/4/2011 Short	\$111.90	\$0.00	1
	Buy to Cover	5/10/2011 Buy	\$103.66		\$8,240.00
30	Buy	5/10/2011 Buy	\$103.66	\$0.00	1
	Sell	5/26/2011 Short	\$102.00		(\$1,660.00)
31	Sell Short	5/26/2011 Short	\$102.00	\$0.00	1
	Buy to Cover	6/16/2011 Buy	\$96.05		\$5,950.00
32	Buy	6/16/2011 Buy	\$96.05	\$0.00	1
	Sell	7/8/2011 Short	\$99.16		\$3,110.00
33	Sell Short	7/8/2011 Short	\$99.16	\$0.00	1
	Buy to Cover	7/21/2011 Buy	\$98.41		\$750.00
34	Buy	7/21/2011 Buy	\$98.41	\$0.00	1
	Sell	8/5/2011 Sell	\$86.55		#####
35	Buy	9/16/2011 Buy	\$89.03	\$0.00	1
	Sell	9/23/2011 Sell	\$80.10		(\$8,930.00)
36	Buy	10/26/2011 Buy	\$92.10	\$0.00	1
	Sell	11/22/2011 Short	\$96.70		\$4,600.00
37	Sell Short	11/22/2011 Short	\$96.70	\$0.00	1
	Buy to Cover	11/23/2011 Buy	\$97.29		(\$590.00)
38	Buy	11/23/2011 Buy	\$97.29	\$0.00	1
	Sell	12/13/2011 Short	\$97.35		\$60.00
39	Sell Short	12/13/2011 Short	\$97.35	\$0.00	1
	Buy to Cover	12/16/2011 Buy	\$92.92		\$4,430.00
40	Buy	12/16/2011 Buy	\$92.92	\$0.00	1
	Sell	1/4/2012 Short	\$102.27		\$9,350.00
41	Sell Short	1/4/2012 Short	\$102.27	\$0.00	1
	Buy to Cover	1/17/2012 Buy	\$98.94		\$3,330.00
42	Buy	1/17/2012 Buy	\$98.94	\$0.00	1
	Sell	2/6/2012 Short	\$96.85		(\$2,090.00)
43	Sell Short	2/6/2012 Short	\$96.85	\$0.00	1
	Buy to Cover	2/7/2012 Buy	\$96.24		\$610.00
44	Buy	2/7/2012 Buy	\$96.24	\$0.00	1
	Sell	2/17/2012 Short	\$101.46		\$5,220.00
45	Sell Short	2/17/2012 Short	\$101.46	\$0.00	1
	Buy to Cover	3/7/2012 Buy	\$103.68		(\$2,220.00)
46	Buy	3/7/2012 Buy	\$103.68	\$0.00	1
	Sell	3/28/2012 Short	\$105.04		\$1,360.00
47	Sell Short	3/28/2012 Short	\$105.04	\$0.00	1
	Buy to Cover	5/10/2012 Buy	\$94.23		\$10,810.00
48	Buy	5/10/2012 Buy	\$94.23	\$0.00	1
	Sell	5/29/2012 Short	\$88.46		(\$5,770.00)
49	Sell Short	5/29/2012 Short	\$88.46	\$0.00	1
	Buy to Cover	6/29/2012 Buy	\$75.59		\$12,870.00



50 Buy	6/29/2012 Buy	\$75.59	\$0.00	1
Sell	8/16/2012 Short	\$91.04	\$15,450.00	
51 Sell Short	8/16/2012 Short	\$91.04	\$0.00	1
Buy to Cover	8/24/2012 Buy	\$92.58	(\$1,540.00)	
52 Buy	8/24/2012 Buy	\$92.58	\$0.00	1
Sell	9/19/2012 Short	\$92.02	(\$560.00)	
53 Sell Short	9/19/2012 Short	\$92.02	\$0.00	1
Buy to Cover	9/26/2012 Buy	\$87.01	\$5,010.00	
54 Buy	9/26/2012 Buy	\$87.01	\$0.00	1
Sell	10/10/2012 Short	\$88.45	\$1,440.00	
55 Sell Short	10/10/2012 Short	\$88.45	\$0.00	1
Buy to Cover	10/29/2012 Buy	\$82.19	\$6,260.00	
56 Buy	10/29/2012 Buy	\$82.19	\$0.00	1
Sell	11/12/2012 Short	\$81.95	(\$240.00)	
57 Sell Short	11/12/2012 Short	\$81.95	\$0.00	1
Buy to Cover	12/7/2012 Buy	\$81.72	\$230.00	
58 Buy	12/7/2012 Buy	\$81.72	\$0.00	1
Sell	12/27/2012 Short	\$85.86	\$4,140.00	
59 Sell Short	12/27/2012 Short	\$85.86	\$0.00	1
Buy to Cover	1/14/2013 Buy	\$88.60	(\$2,740.00)	
60 Buy	1/14/2013 Buy	\$88.60	\$0.00	1
Sell	3/14/2013 Short	\$86.37	(\$2,230.00)	
61 Sell Short	3/14/2013 Short	\$86.37	\$0.00	1
Buy to Cover	4/9/2013 Buy	\$86.98	(\$610.00)	
62 Buy	4/9/2013 Buy	\$86.98	\$0.00	1
Sell	5/3/2013 Short	\$87.19	\$210.00	
63 Sell Short	5/3/2013 Short	\$87.19	\$0.00	1
Buy to Cover	5/16/2013 Buy	\$87.54	(\$350.00)	
64 Buy	5/16/2013 Buy	\$87.54	\$0.00	1
Sell	6/17/2013 Short	\$90.76	\$3,220.00	
65 Sell Short	6/17/2013 Short	\$90.76	\$0.00	1
Buy to Cover	6/27/2013 Buy	\$88.16	\$2,600.00	
66 Buy	6/27/2013 Buy	\$88.16	\$0.00	1
Sell	7/11/2013 Short	\$98.79	\$10,630.00	
67 Sell Short	7/11/2013 Short	\$98.79	\$0.00	1
Buy to Cover	7/23/2013 Buy	\$99.77	(\$980.00)	
68 Buy	7/23/2013 Buy	\$99.77	\$0.00	1
Sell	8/15/2013 Short	\$99.75	(\$20.00)	
69 Sell Short	8/15/2013 Short	\$99.75	\$0.00	1
Buy to Cover	9/16/2013 Buy	\$100.41	(\$660.00)	
70 Buy	9/16/2013 Buy	\$100.41	\$0.00	1
Sell	10/11/2013 Short	\$96.45	(\$3,960.00)	
71 Sell Short	10/11/2013 Short	\$96.45	\$0.00	1
Buy to Cover	10/22/2013 Buy	\$92.78	\$3,670.00	
72 Buy	10/22/2013 Buy	\$92.78	\$0.00	1
Sell	11/29/2013 Sell	\$84.99	(\$7,790.00)	
73 Buy	2/7/2014 Buy	\$90.20	\$0.00	1
Sell	3/31/2014 Short	\$95.07	\$4,870.00	
74 Sell Short	3/31/2014 Short	\$95.07	\$0.00	1
Buy to Cover	4/25/2014 Buy	\$96.24	(\$1,170.00)	
75 Buy	4/25/2014 Buy	\$96.24	\$0.00	1

	Sell	5/19/2014 Short	\$96.36		\$120.00
76	Sell Short	5/19/2014 Short	\$96.36	\$0.00	1
	Buy to Cover	6/4/2014 Buy	\$97.47		(\$1,110.00)
77	Buy	6/4/2014 Buy	\$97.47	\$0.00	1
	Sell	6/19/2014 Short	\$100.87		\$3,400.00
78	Sell Short	6/19/2014 Short	\$100.87	\$0.00	1
	Buy to Cover	6/27/2014 Buy	\$100.81		\$60.00
79	Buy	6/27/2014 Buy	\$100.81	\$0.00	1
	Sell	7/29/2014 Short	\$97.95		(\$2,860.00)
80	Sell Short	7/29/2014 Short	\$97.95	\$0.00	1
	Buy to Cover	8/5/2014 Buy	\$94.76		\$3,190.00
81	Buy	8/5/2014 Buy	\$94.76	\$0.00	1
	Sell	8/20/2014 Short	\$91.18		(\$3,580.00)
82	Sell Short	8/20/2014 Short	\$91.18	\$0.00	1
	Buy to Cover	9/15/2014 Buy	\$90.51		\$670.00
83	Buy	9/15/2014 Buy	\$90.51	\$0.00	1
	Sell	9/26/2014 Short	\$92.07		\$1,560.00
84	Sell Short	9/26/2014 Short	\$92.07	\$0.00	1
	Buy to Cover	10/6/2014 Buy	\$89.37		\$2,700.00
85	Buy	10/6/2014 Buy	\$89.37	\$0.00	1
	Sell	10/15/2014 Sell	\$81.92		(\$7,450.00)
86	Buy	11/12/2014 Buy	\$77.85	\$0.00	1
	Sell	11/25/2014 Short	\$75.84		(\$2,010.00)
87	Sell Short	11/25/2014 Short	\$75.84	\$0.00	1
	Buy to Cover	12/4/2014 Buy	\$67.73		\$8,110.00
88	Buy	12/4/2014 Buy	\$67.73	\$0.00	1
	Sell	12/11/2014 Sell	\$61.45		(\$6,280.00)

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$2,010.00	2.04%	\$5,280.00	69.93%	\$0.00	\$0.00	
\$2,010.00		(\$2,270.00)	56.69%	26.62%	\$0.00	\$0.00
\$1,220.00	1.21%	\$3,200.00	55.46%		\$0.00	\$0.00
\$3,230.00		(\$2,570.00)	65.68%	21.14%	\$0.00	\$0.00
(\$1,900.00)	-1.91%	\$3,120.00	53.24%		\$0.00	\$0.00
\$1,330.00		(\$2,740.00)	14.33%	-32.42%	\$0.00	\$0.00
\$6,660.00	6.83%	\$7,620.00	91.59%		\$0.00	\$0.00
\$7,990.00		(\$700.00)	88.46%	80.05%	\$0.00	\$0.00
(\$9,240.00)	-10.17%	\$980.00	9.00%		\$0.00	\$0.00
(\$1,250.00)		(\$9,910.00)	6.15%	-84.85%	\$0.00	\$0.00
(\$670.00)	-0.75%	\$170.00	2.35%		\$0.00	\$0.00
(\$1,920.00)		(\$7,060.00)	88.38%	-9.27%	\$0.00	\$0.00
(\$1,100.00)	-1.24%	\$1,950.00	51.45%		\$0.00	\$0.00
(\$3,020.00)		(\$1,840.00)	19.53%	-29.02%	\$0.00	\$0.00
\$2,490.00	2.78%	\$4,020.00	97.10%		\$0.00	\$0.00
(\$530.00)		(\$120.00)	63.04%	60.14%	\$0.00	\$0.00
\$5,690.00	6.18%	\$5,920.00	97.05%		\$0.00	\$0.00
\$5,160.00		(\$180.00)	96.23%	93.28%	\$0.00	\$0.00
(\$1,180.00)	-1.37%	\$990.00	15.62%		\$0.00	\$0.00
\$3,980.00		(\$5,350.00)	65.77%	-18.61%	\$0.00	\$0.00
\$1,240.00	1.46%	\$2,610.00	45.63%		\$0.00	\$0.00
\$5,220.00		(\$3,110.00)	76.05%	21.68%	\$0.00	\$0.00
\$8,320.00	9.91%	\$9,140.00	96.92%		\$0.00	\$0.00
\$13,540.00		(\$290.00)	91.30%	88.23%	\$0.00	\$0.00
\$1,890.00	2.05%	\$2,970.00	71.91%		\$0.00	\$0.00
\$15,430.00		(\$1,160.00)	73.85%	45.76%	\$0.00	\$0.00
\$4,650.00	5.14%	\$5,390.00	70.46%		\$0.00	\$0.00
\$20,080.00		(\$2,260.00)	90.33%	60.78%	\$0.00	\$0.00
\$4,590.00	4.83%	\$6,690.00	78.06%		\$0.00	\$0.00
\$24,670.00		(\$1,880.00)	75.50%	53.56%	\$0.00	\$0.00
\$6,160.00	6.81%	\$7,000.00	73.84%		\$0.00	\$0.00
\$30,830.00		(\$2,480.00)	91.14%	64.98%	\$0.00	\$0.00
\$1,120.00	1.16%	\$2,090.00	53.18%		\$0.00	\$0.00
\$31,950.00		(\$1,840.00)	75.32%	28.50%	\$0.00	\$0.00
\$3,000.00	3.14%	\$4,080.00	83.78%		\$0.00	\$0.00
\$34,950.00		(\$790.00)	77.82%	61.60%	\$0.00	\$0.00
\$3,320.00	3.37%	\$3,650.00	86.49%		\$0.00	\$0.00
\$38,270.00		(\$570.00)	92.18%	78.67%	\$0.00	\$0.00
(\$1,410.00)	-1.48%	\$4,210.00	69.59%		\$0.00	\$0.00
\$36,860.00		(\$1,840.00)	7.11%	-23.31%	\$0.00	\$0.00
\$150.00	0.16%	\$1,670.00	91.76%		\$0.00	\$0.00
\$37,010.00		(\$150.00)	16.48%	8.24%	\$0.00	\$0.00
(\$620.00)	-0.66%	\$5,290.00	68.43%		\$0.00	\$0.00
\$36,390.00		(\$2,440.00)	23.54%	-8.02%	\$0.00	\$0.00
\$2,490.00	2.68%	\$3,080.00	76.05%		\$0.00	\$0.00
\$38,880.00		(\$970.00)	85.43%	61.48%	\$0.00	\$0.00
\$12,530.00	13.84%	\$15,460.00	97.97%		\$0.00	\$0.00

\$51,410.00		(\$320.00)	81.43%	79.40%	\$0.00	\$0.00
(\$1,380.00)	-1.34%	\$2,010.00	23.70%		\$0.00	\$0.00
\$50,030.00		(\$6,470.00)	60.02%	-16.27%	\$0.00	\$0.00
\$4,080.00	3.91%	\$4,190.00	42.62%		\$0.00	\$0.00
\$54,110.00		(\$5,640.00)	98.88%	41.51%	\$0.00	\$0.00
(\$780.00)	-0.72%	\$1,410.00	17.30%		\$0.00	\$0.00
\$53,330.00		(\$6,740.00)	73.13%	-9.57%	\$0.00	\$0.00
\$2,620.00	2.40%	\$6,770.00	76.76%		\$0.00	\$0.00
\$55,950.00		(\$2,050.00)	52.95%	29.71%	\$0.00	\$0.00
\$8,240.00	7.36%	\$16,050.00	96.75%		\$0.00	\$0.00
\$64,190.00		(\$540.00)	52.92%	49.67%	\$0.00	\$0.00
(\$1,660.00)	-1.60%	\$2,160.00	22.55%		\$0.00	\$0.00
\$62,530.00		(\$7,420.00)	60.13%	-17.33%	\$0.00	\$0.00
\$5,950.00	5.83%	\$7,230.00	77.08%		\$0.00	\$0.00
\$68,480.00		(\$2,150.00)	86.35%	63.43%	\$0.00	\$0.00
\$3,110.00	3.24%	\$3,740.00	38.12%		\$0.00	\$0.00
\$71,590.00		(\$6,070.00)	93.58%	31.70%	\$0.00	\$0.00
\$750.00	0.76%	\$5,240.00	92.58%		\$0.00	\$0.00
\$72,340.00		(\$420.00)	20.67%	13.25%	\$0.00	\$0.00
#####	-12.05%	\$2,260.00	15.50%		\$0.00	\$0.00
\$60,480.00		#####	3.16%	-81.34%	\$0.00	\$0.00
(\$8,930.00)	-10.03%	\$670.00	6.48%		\$0.00	\$0.00
\$51,550.00		(\$9,670.00)	7.16%	-86.36%	\$0.00	\$0.00
\$4,600.00	4.99%	\$10,770.00	75.90%		\$0.00	\$0.00
\$56,150.00		(\$3,420.00)	56.52%	32.42%	\$0.00	\$0.00
(\$590.00)	-0.61%	\$650.00	30.23%		\$0.00	\$0.00
\$55,560.00		(\$1,500.00)	42.33%	-27.44%	\$0.00	\$0.00
\$60.00	0.06%	\$4,650.00	62.42%		\$0.00	\$0.00
\$55,620.00		(\$2,800.00)	38.39%	0.81%	\$0.00	\$0.00
\$4,430.00	4.55%	\$4,540.00	57.18%		\$0.00	\$0.00
\$60,050.00		(\$3,400.00)	98.61%	55.79%	\$0.00	\$0.00
\$9,350.00	10.06%	\$9,540.00	91.38%		\$0.00	\$0.00
\$69,400.00		(\$900.00)	98.18%	89.56%	\$0.00	\$0.00
\$3,330.00	3.26%	\$5,290.00	87.58%		\$0.00	\$0.00
\$72,730.00		(\$750.00)	67.55%	55.13%	\$0.00	\$0.00
(\$2,090.00)	-2.11%	\$2,410.00	35.44%		\$0.00	\$0.00
\$70,640.00		(\$4,390.00)	33.82%	-30.74%	\$0.00	\$0.00
\$610.00	0.63%	\$1,360.00	99.27%		\$0.00	\$0.00
\$71,250.00		(\$10.00)	45.26%	44.53%	\$0.00	\$0.00
\$5,220.00	5.42%	\$5,560.00	81.17%		\$0.00	\$0.00
\$76,470.00		(\$1,290.00)	95.04%	76.20%	\$0.00	\$0.00
(\$2,220.00)	-2.19%	\$100.00	1.26%		\$0.00	\$0.00
\$74,250.00		(\$7,840.00)	70.78%	-27.96%	\$0.00	\$0.00
\$1,360.00	1.31%	\$3,270.00	73.98%		\$0.00	\$0.00
\$75,610.00		(\$1,150.00)	56.79%	30.77%	\$0.00	\$0.00
\$10,810.00	10.29%	\$12,090.00	98.94%		\$0.00	\$0.00
\$86,420.00		(\$130.00)	89.53%	88.46%	\$0.00	\$0.00
(\$5,770.00)	-6.12%	\$1,240.00	14.20%		\$0.00	\$0.00
\$80,650.00		(\$7,490.00)	19.70%	-66.09%	\$0.00	\$0.00
\$12,870.00	14.55%	\$14,050.00	92.07%		\$0.00	\$0.00
\$93,520.00		(\$1,210.00)	92.27%	84.34%	\$0.00	\$0.00

\$15,450.00	20.44%	\$16,140.00	98.90%		\$0.00	\$0.00
#####		(\$180.00)	95.77%	94.67%	\$0.00	\$0.00
(\$1,540.00)	-1.69%	\$280.00	6.91%		\$0.00	\$0.00
#####		(\$3,770.00)	55.06%	-38.02%	\$0.00	\$0.00
(\$560.00)	-0.60%	\$4,360.00	67.39%		\$0.00	\$0.00
#####		(\$2,110.00)	23.96%	-8.66%	\$0.00	\$0.00
\$5,010.00	5.44%	\$5,260.00	88.70%		\$0.00	\$0.00
#####		(\$670.00)	95.78%	84.49%	\$0.00	\$0.00
\$1,440.00	1.65%	\$2,510.00	44.58%		\$0.00	\$0.00
#####		(\$3,120.00)	80.99%	25.58%	\$0.00	\$0.00
\$6,260.00	7.08%	\$7,750.00	84.70%		\$0.00	\$0.00
#####		(\$1,400.00)	83.72%	68.42%	\$0.00	\$0.00
(\$240.00)	-0.29%	\$2,790.00	53.97%		\$0.00	\$0.00
#####		(\$2,380.00)	41.39%	-4.64%	\$0.00	\$0.00
\$230.00	0.28%	\$1,620.00	30.39%		\$0.00	\$0.00
#####		(\$3,710.00)	73.92%	4.32%	\$0.00	\$0.00
\$4,140.00	5.07%	\$4,440.00	79.00%		\$0.00	\$0.00
#####		(\$1,180.00)	94.66%	73.67%	\$0.00	\$0.00
(\$2,740.00)	-3.19%	\$1,000.00	21.28%		\$0.00	\$0.00
#####		(\$3,700.00)	20.43%	-58.30%	\$0.00	\$0.00
(\$2,230.00)	-2.52%	\$4,050.00	42.81%		\$0.00	\$0.00
#####		(\$5,410.00)	33.62%	-23.57%	\$0.00	\$0.00
(\$610.00)	-0.71%	\$1,040.00	17.45%		\$0.00	\$0.00
#####		(\$4,920.00)	72.32%	-10.23%	\$0.00	\$0.00
\$210.00	0.24%	\$1,330.00	14.44%		\$0.00	\$0.00
#####		(\$7,880.00)	87.84%	2.28%	\$0.00	\$0.00
(\$350.00)	-0.40%	\$1,860.00	36.90%		\$0.00	\$0.00
#####		(\$3,180.00)	56.15%	-6.94%	\$0.00	\$0.00
\$3,220.00	3.68%	\$3,620.00	51.79%		\$0.00	\$0.00
#####		(\$3,370.00)	94.28%	46.07%	\$0.00	\$0.00
\$2,600.00	2.86%	\$5,450.00	83.33%		\$0.00	\$0.00
#####		(\$1,090.00)	56.42%	39.76%	\$0.00	\$0.00
\$10,630.00	12.06%	\$11,140.00	98.50%		\$0.00	\$0.00
#####		(\$170.00)	95.49%	93.99%	\$0.00	\$0.00
(\$980.00)	-0.99%	\$1,840.00	38.74%		\$0.00	\$0.00
#####		(\$2,910.00)	40.63%	-20.63%	\$0.00	\$0.00
(\$20.00)	-0.02%	\$1,820.00	27.58%		\$0.00	\$0.00
#####		(\$4,780.00)	72.12%	-0.30%	\$0.00	\$0.00
(\$660.00)	-0.66%	\$3,340.00	38.22%		\$0.00	\$0.00
#####		(\$5,400.00)	54.23%	-7.55%	\$0.00	\$0.00
(\$3,960.00)	-3.94%	\$1,250.00	17.61%		\$0.00	\$0.00
#####		(\$5,850.00)	26.62%	-55.77%	\$0.00	\$0.00
\$3,670.00	3.81%	\$3,730.00	99.20%		\$0.00	\$0.00
#####		(\$30.00)	98.40%	97.61%	\$0.00	\$0.00
(\$7,790.00)	-8.40%	\$830.00	9.04%		\$0.00	\$0.00
#####		(\$8,350.00)	6.10%	-84.86%	\$0.00	\$0.00
\$4,870.00	5.40%	\$7,580.00	89.81%		\$0.00	\$0.00
#####		(\$860.00)	67.89%	57.70%	\$0.00	\$0.00
(\$1,170.00)	-1.23%	\$2,830.00	46.17%		\$0.00	\$0.00
#####		(\$3,300.00)	34.75%	-19.09%	\$0.00	\$0.00
\$120.00	0.12%	\$720.00	18.41%		\$0.00	\$0.00

#####		(\$3,190.00)	84.65%	3.07%	\$0.00	\$0.00
(\$1,110.00)	-1.15%	\$160.00	5.37%		\$0.00	\$0.00
#####		(\$2,820.00)	57.38%	-37.25%	\$0.00	\$0.00
\$3,400.00	3.49%	\$4,890.00	80.43%		\$0.00	\$0.00
#####		(\$1,190.00)	75.49%	55.92%	\$0.00	\$0.00
\$60.00	0.06%	\$670.00	27.13%		\$0.00	\$0.00
#####		(\$1,800.00)	75.30%	2.43%	\$0.00	\$0.00
(\$2,860.00)	-2.84%	\$550.00	7.66%		\$0.00	\$0.00
#####		(\$6,630.00)	52.51%	-39.83%	\$0.00	\$0.00
\$3,190.00	3.26%	\$4,510.00	95.15%		\$0.00	\$0.00
#####		(\$230.00)	72.15%	67.30%	\$0.00	\$0.00
(\$3,580.00)	-3.78%	\$260.00	6.47%		\$0.00	\$0.00
#####		(\$3,760.00)	4.48%	-89.05%	\$0.00	\$0.00
\$670.00	0.73%	\$2,370.00	42.55%		\$0.00	\$0.00
#####		(\$3,200.00)	69.48%	12.03%	\$0.00	\$0.00
\$1,560.00	1.72%	\$3,060.00	67.11%		\$0.00	\$0.00
#####		(\$1,500.00)	67.11%	34.21%	\$0.00	\$0.00
\$2,700.00	2.93%	\$4,290.00	63.84%		\$0.00	\$0.00
#####		(\$2,430.00)	76.34%	40.18%	\$0.00	\$0.00
(\$7,450.00)	-8.34%	\$970.00	10.30%		\$0.00	\$0.00
#####		(\$8,450.00)	10.62%	-79.09%	\$0.00	\$0.00
(\$2,010.00)	-2.58%	\$580.00	12.01%		\$0.00	\$0.00
#####		(\$4,250.00)	46.38%	-41.61%	\$0.00	\$0.00
\$8,110.00	10.69%	\$11,790.00	91.68%		\$0.00	\$0.00
#####		(\$1,070.00)	71.38%	63.06%	\$0.00	\$0.00
(\$6,280.00)	-9.27%	\$820.00	10.53%		\$0.00	\$0.00
#####		(\$6,970.00)	8.86%	-80.62%	\$0.00	\$0.00

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
Last 12 month	\$220.00		0.10%
1/1/2014	\$220.00		0.10%
1/1/2013	\$1,810.00		0.81%
1/1/2012	\$57,650.00		34.89%
1/1/2011	\$30,410.00		22.55%
1/1/2010	\$34,830.00		34.83%

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2014 - Today	\$220.00		0.10%
1/1/2013 - 1/1/2014	\$2,030.00		0.91%
1/1/2012 - 1/1/2014	\$59,680.00		36.12%
1/1/2011 - 1/1/2014	\$90,090.00		66.82%
1/1/2010 - 1/1/2014	\$124,920.00		124.92%
1/1/2009 - 1/1/2014	\$124,920.00		124.92%

# Trades	% Profitable
16	56.25%
16	56.25%
14	35.71%
20	65.00%
23	65.22%
18	72.22%

# Trades	% Profitable
16	56.25%
30	46.67%
49	55.10%
71	57.75%
88	60.23%
88	60.23%



## TradeStation Periodical Returns: Daily

## Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/11/2014	\$180.00	0.08%	100
12/10/2014	(\$2,880.00)	-1.27%	0
12/9/2014	\$770.00	0.34%	100
12/8/2014	(\$2,790.00)	-1.21%	0
12/7/2014	\$0.00	0.00%	0
12/6/2014	\$0.00	0.00%	0
12/5/2014	(\$970.00)	-0.42%	0
12/4/2014	(\$610.00)	-0.26%	0
12/3/2014	(\$500.00)	-0.22%	0
12/2/2014	\$2,120.00	0.92%	100
12/1/2014	(\$2,850.00)	-1.23%	0
11/30/2014	\$0.00	0.00%	0
11/29/2014	\$0.00	0.00%	0
11/28/2014	\$7,540.00	3.35%	100
11/27/2014	\$0.00	0.00%	0
11/26/2014	\$400.00	0.18%	100
11/25/2014	\$1,150.00	0.51%	5.26
11/24/2014	(\$730.00)	-0.33%	0
11/23/2014	\$0.00	0.00%	0
11/22/2014	\$0.00	0.00%	0
11/21/2014	\$660.00	0.30%	100
11/20/2014	\$1,350.00	0.61%	100
11/19/2014	(\$140.00)	-0.06%	0
11/18/2014	(\$1,020.00)	-0.46%	0
11/17/2014	(\$180.00)	-0.08%	0
11/16/2014	\$0.00	0.00%	0
11/15/2014	\$0.00	0.00%	0
11/14/2014	\$1,610.00	0.73%	100
11/13/2014	(\$2,970.00)	-1.32%	0
11/12/2014	(\$320.00)	-0.14%	0
10/15/2014	\$480.00	0.21%	100
10/14/2014	(\$3,900.00)	-1.71%	0
10/13/2014	(\$80.00)	-0.03%	0
10/12/2014	\$0.00	0.00%	0
10/11/2014	\$0.00	0.00%	0
10/10/2014	\$50.00	0.02%	100
10/9/2014	(\$1,540.00)	-0.67%	0
10/8/2014	(\$1,540.00)	-0.66%	0
10/7/2014	(\$1,490.00)	-0.64%	0
10/6/2014	\$540.00	0.23%	19

## Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/11/2014 - 12/11/2014	\$180.00	0.08%	100
12/10/2014 - 12/11/2014	(\$2,700.00)	-1.19%	0
12/9/2014 - 12/11/2014	(\$1,930.00)	-0.85%	0
12/8/2014 - 12/11/2014	(\$4,720.00)	-2.06%	0
12/7/2014 - 12/11/2014	(\$4,720.00)	-2.06%	0
12/6/2014 - 12/11/2014	(\$4,720.00)	-2.06%	0

12/5/2014 - 12/11/2014	(\$5,690.00)	-2.47%	0
12/4/2014 - 12/11/2014	(\$6,300.00)	-2.72%	0
12/3/2014 - 12/11/2014	(\$6,800.00)	-2.93%	0
12/2/2014 - 12/11/2014	(\$4,680.00)	-2.04%	0.25
12/1/2014 - 12/11/2014	(\$7,530.00)	-3.24%	0
11/30/2014 - 12/11/2014	(\$7,530.00)	-3.24%	0
11/29/2014 - 12/11/2014	(\$7,530.00)	-3.24%	0
11/28/2014 - 12/11/2014	\$10.00	0.00%	1
11/27/2014 - 12/11/2014	\$10.00	0.00%	1
11/26/2014 - 12/11/2014	\$410.00	0.18%	1.07
11/25/2014 - 12/11/2014	\$1,560.00	0.70%	1.24
11/24/2014 - 12/11/2014	\$830.00	0.37%	1.11
11/23/2014 - 12/11/2014	\$830.00	0.37%	1.11
11/22/2014 - 12/11/2014	\$830.00	0.37%	1.11
11/21/2014 - 12/11/2014	\$1,490.00	0.67%	1.23
11/20/2014 - 12/11/2014	\$2,840.00	1.28%	1.45
11/19/2014 - 12/11/2014	\$2,700.00	1.22%	1.43
11/18/2014 - 12/11/2014	\$1,680.00	0.75%	1.26
11/17/2014 - 12/11/2014	\$1,500.00	0.67%	1.23
11/16/2014 - 12/11/2014	\$1,500.00	0.67%	1.23
11/15/2014 - 12/11/2014	\$1,500.00	0.67%	1.23
11/14/2014 - 12/11/2014	\$3,110.00	1.40%	1.5
11/13/2014 - 12/11/2014	\$140.00	0.06%	1.02
11/12/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98
11/11/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98
11/10/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98
11/9/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98
11/8/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98
11/7/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98
11/6/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98
11/5/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98
11/4/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98
11/3/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98
11/2/2014 - 12/11/2014	(\$180.00)	-0.08%	0.98

# Trades	% Profitable
1	100.00%
1	0.00%
1	100.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
2	0.00%
1	0.00%
1	100.00%
1	0.00%
1	0.00%
1	0.00%
1	100.00%
1	0.00%
1	100.00%
2	50.00%
1	0.00%
1	0.00%
1	0.00%
1	100.00%
1	100.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	100.00%
1	0.00%
1	0.00%
1	0.00%
1	100.00%
1	0.00%
1	0.00%
1	0.00%
2	50.00%

# Trades	% Profitable
1	100.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%



TradeStation Periodical Returns: Monthly

Mark-To-Market Monthly

Average Analysis:

Period	Avg. Net Profit	% Gain	%Profitable
January	\$4,780.00	4.78%	70.00%
February	\$1,485.00	0.83%	55.56%
March	\$2,318.00	1.21%	72.73%
April	\$1,408.00	0.80%	45.45%
May	\$238.00	0.13%	40.00%
June	\$6,432.00	3.62%	66.67%
July	\$2,498.00	1.36%	54.55%
August	(\$1,206.00)	-0.65%	38.46%
September	\$1,606.00	0.87%	75.00%
October	\$1,278.00	0.68%	66.67%
November	\$3,510.00	1.87%	54.55%
December	\$3,557.50	1.86%	63.64%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014	(\$7,530.00)	-3.24%	0
11/1/2014	\$7,350.00	3.27%	4.66
10/1/2014	(\$6,060.00)	-2.62%	0.19
9/1/2014	\$6,700.00	2.98%	100
8/1/2014	(\$6,980.00)	-3.02%	0
7/1/2014	\$840.00	0.36%	1.32
6/1/2014	\$3,110.00	1.37%	9.89
5/1/2014	\$1,280.00	0.57%	2.24
4/1/2014	(\$3,470.00)	-1.51%	0
3/1/2014	\$30.00	0.01%	1.37
2/1/2014	\$4,950.00	2.20%	100
11/1/2013	(\$4,700.00)	-2.05%	0
10/1/2013	\$1,190.00	0.52%	1.39
9/1/2013	(\$4,420.00)	-1.90%	0.03
8/1/2013	\$1,140.00	0.49%	2.41
7/1/2013	\$6,640.00	2.95%	3.25
6/1/2013	\$9,520.00	4.42%	100
5/1/2013	(\$2,480.00)	-1.14%	0.18
4/1/2013	\$3,420.00	1.60%	11.69
3/1/2013	(\$3,890.00)	-1.78%	0.11
2/1/2013	(\$5,990.00)	-2.67%	0
1/1/2013	\$1,380.00	0.62%	1.72
12/1/2012	\$5,840.00	2.69%	8.12
11/1/2012	(\$2,340.00)	-1.07%	0
10/1/2012	\$6,140.00	2.88%	33.32
9/1/2012	\$5,410.00	2.60%	6.58
8/1/2012	\$5,020.00	2.48%	4.26
7/1/2012	\$2,800.00	1.40%	100
6/1/2012	\$14,900.00	8.05%	100
5/1/2012	\$7,120.00	4.00%	2.23
4/1/2012	(\$1,400.00)	-0.78%	0

3/1/2012	\$7,290.00	4.24%	100
2/1/2012	\$730.00	0.43%	1.14
1/1/2012	\$6,140.00	3.72%	5.55
12/1/2011	\$7,110.00	4.50%	3.83
11/1/2011	\$5,980.00	3.93%	11.14
10/1/2011	\$600.00	0.40%	100
9/1/2011	(\$8,930.00)	-5.56%	0
8/1/2011	(\$9,200.00)	-5.42%	0
7/1/2011	\$1,460.00	0.87%	1.55

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014 - Today	(\$7,530.00)	-3.24%	0
11/1/2014 - 12/1/2014	(\$180.00)	-0.08%	0.98
10/1/2014 - 12/1/2014	(\$6,240.00)	-2.70%	0.6
9/1/2014 - 12/1/2014	\$460.00	0.20%	1.03
8/1/2014 - 12/1/2014	(\$6,520.00)	-2.82%	0.67
7/1/2014 - 12/1/2014	(\$5,680.00)	-2.46%	0.74
6/1/2014 - 12/1/2014	(\$2,570.00)	-1.13%	0.88
5/1/2014 - 12/1/2014	(\$1,290.00)	-0.57%	0.94
4/1/2014 - 12/1/2014	(\$4,760.00)	-2.07%	0.81
3/1/2014 - 12/1/2014	(\$4,730.00)	-2.06%	0.81
2/1/2014 - 12/1/2014	\$220.00	0.10%	1.01
1/1/2014 - 12/1/2014	\$220.00	0.10%	1.01
12/1/2013 - 12/1/2014	\$220.00	0.10%	1.01
11/1/2013 - 12/1/2014	(\$4,480.00)	-1.95%	0.85
10/1/2013 - 12/1/2014	(\$3,290.00)	-1.44%	0.9
9/1/2013 - 12/1/2014	(\$7,710.00)	-3.31%	0.79
8/1/2013 - 12/1/2014	(\$6,570.00)	-2.84%	0.82
7/1/2013 - 12/1/2014	\$70.00	0.03%	1
6/1/2013 - 12/1/2014	\$9,590.00	4.45%	1.25
5/1/2013 - 12/1/2014	\$7,110.00	3.26%	1.19
4/1/2013 - 12/1/2014	\$10,530.00	4.91%	1.28
3/1/2013 - 12/1/2014	\$6,640.00	3.04%	1.17
2/1/2013 - 12/1/2014	\$650.00	0.29%	1.01
1/1/2013 - 12/1/2014	\$2,030.00	0.91%	1.05
12/1/2012 - 12/1/2014	\$7,870.00	3.63%	1.18
11/1/2012 - 12/1/2014	\$5,530.00	2.52%	1.13
10/1/2012 - 12/1/2014	\$11,670.00	5.47%	1.26
9/1/2012 - 12/1/2014	\$17,080.00	8.22%	1.38
8/1/2012 - 12/1/2014	\$22,100.00	10.90%	1.48
7/1/2012 - 12/1/2014	\$24,900.00	12.45%	1.54
6/1/2012 - 12/1/2014	\$39,800.00	21.50%	1.86
5/1/2012 - 12/1/2014	\$46,920.00	26.36%	1.9
4/1/2012 - 12/1/2014	\$45,520.00	25.37%	1.88
3/1/2012 - 12/1/2014	\$52,810.00	30.68%	2.02
2/1/2012 - 12/1/2014	\$53,540.00	31.24%	1.98
1/1/2012 - 12/1/2014	\$59,680.00	36.12%	2.06
12/1/2011 - 12/1/2014	\$66,790.00	42.24%	2.14
11/1/2011 - 12/1/2014	\$72,770.00	47.83%	2.28
10/1/2011 - 12/1/2014	\$73,370.00	48.41%	2.29
9/1/2011 - 12/1/2014	\$64,440.00	40.15%	1.98

# Trades	%Profitable
2	0.00%
2	50.00%
2	50.00%
3	100.00%
3	0.00%
2	50.00%
4	50.00%
2	50.00%
2	0.00%
2	50.00%
1	100.00%
1	0.00%
3	66.67%
2	50.00%
2	50.00%
3	33.33%
3	100.00%
3	33.33%
2	50.00%
2	50.00%
1	0.00%
2	50.00%
3	66.67%
2	0.00%
3	66.67%
3	66.67%
3	66.67%
1	100.00%
2	100.00%
3	66.67%
1	0.00%

3	100.00%
4	50.00%
3	66.67%
3	66.67%
3	66.67%
1	100.00%
1	0.00%
1	0.00%
3	66.67%

# Trades

# Trades	%Profitable
2	0.00%
3	33.33%
5	40.00%
7	57.14%
9	44.44%
10	50.00%
13	53.85%
14	57.14%
15	53.33%
16	50.00%
16	56.25%
16	56.25%
16	56.25%
17	52.94%
19	57.89%
20	55.00%
21	52.38%
23	47.83%
25	52.00%
27	51.85%
28	53.57%
29	51.72%
29	48.28%
30	46.67%
32	50.00%
33	48.48%
35	51.43%
37	51.35%
39	51.28%
39	51.28%
40	52.50%
42	52.38%
42	52.38%
44	54.55%
47	53.19%
49	55.10%
51	54.90%
53	56.60%
53	56.60%
54	55.56%



## TradeStation Periodical Returns: Weekly

## Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/7/2014	(\$4,720.00)	-2.06%	0
11/30/2014	(\$2,810.00)	-1.21%	0
11/23/2014	\$8,360.00	3.73%	9.36
11/16/2014	\$670.00	0.30%	100
11/9/2014	(\$1,680.00)	-0.75%	0
10/12/2014	(\$3,500.00)	-1.53%	0
10/5/2014	(\$3,980.00)	-1.71%	0
9/28/2014	\$3,800.00	1.66%	100
9/21/2014	(\$250.00)	-0.11%	0.77
9/14/2014	\$880.00	0.39%	100
9/7/2014	\$1,020.00	0.45%	100
8/31/2014	\$2,670.00	1.19%	100
8/24/2014	(\$2,310.00)	-1.02%	0
8/17/2014	(\$3,370.00)	-1.46%	0
8/10/2014	(\$300.00)	-0.13%	0
8/3/2014	(\$1,290.00)	-0.56%	0
7/27/2014	\$3,230.00	1.41%	7.59
7/20/2014	\$140.00	0.06%	100
7/13/2014	\$2,300.00	1.02%	100
7/6/2014	(\$3,230.00)	-1.41%	0
6/29/2014	(\$1,680.00)	-0.73%	0
6/22/2014	\$1,290.00	0.56%	100
6/15/2014	(\$1,850.00)	-0.80%	0
6/8/2014	\$4,250.00	1.87%	100
6/1/2014	(\$210.00)	-0.09%	0
5/25/2014	\$1,640.00	0.73%	100
5/18/2014	(\$2,570.00)	-1.13%	0.04
5/11/2014	\$1,960.00	0.87%	100
5/4/2014	\$230.00	0.10%	100
4/27/2014	(\$840.00)	-0.37%	0
4/20/2014	\$110.00	0.05%	1.08
4/13/2014	(\$560.00)	-0.25%	0
4/6/2014	(\$2,600.00)	-1.13%	0
3/30/2014	\$570.00	0.25%	100
3/23/2014	\$2,210.00	0.97%	100
3/16/2014	\$1,390.00	0.62%	100
3/9/2014	(\$3,690.00)	-1.61%	0
3/2/2014	(\$10.00)	0.00%	0
2/23/2014	\$390.00	0.17%	100
2/16/2014	\$2,230.00	0.98%	100

## Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/7/2014 - Today	(\$4,720.00)	-2.06%	0
11/30/2014 - 12/7/2014	(\$7,530.00)	-3.24%	0
11/23/2014 - 12/7/2014	\$830.00	0.37%	1.11
11/16/2014 - 12/7/2014	\$1,500.00	0.67%	1.23
11/9/2014 - 12/7/2014	(\$180.00)	-0.08%	0.98
11/2/2014 - 12/7/2014	(\$180.00)	-0.08%	0.98

10/26/2014 - 12/7/2014	(\$180.00)	-0.08%	0.98
10/19/2014 - 12/7/2014	(\$180.00)	-0.08%	0.98
10/12/2014 - 12/7/2014	(\$3,680.00)	-1.61%	0.69
10/5/2014 - 12/7/2014	(\$7,660.00)	-3.29%	0.51
9/28/2014 - 12/7/2014	(\$3,860.00)	-1.69%	0.75
9/21/2014 - 12/7/2014	(\$4,110.00)	-1.79%	0.74
9/14/2014 - 12/7/2014	(\$3,230.00)	-1.42%	0.79
9/7/2014 - 12/7/2014	(\$2,210.00)	-0.97%	0.86
8/31/2014 - 12/7/2014	\$460.00	0.20%	1.03
8/24/2014 - 12/7/2014	(\$1,850.00)	-0.82%	0.88
8/17/2014 - 12/7/2014	(\$5,220.00)	-2.27%	0.71
8/10/2014 - 12/7/2014	(\$5,520.00)	-2.40%	0.7
8/3/2014 - 12/7/2014	(\$6,810.00)	-2.94%	0.66
7/27/2014 - 12/7/2014	(\$3,580.00)	-1.57%	0.82
7/20/2014 - 12/7/2014	(\$3,440.00)	-1.51%	0.83
7/13/2014 - 12/7/2014	(\$1,140.00)	-0.50%	0.94
7/6/2014 - 12/7/2014	(\$4,370.00)	-1.91%	0.79
6/29/2014 - 12/7/2014	(\$6,050.00)	-2.62%	0.73
6/22/2014 - 12/7/2014	(\$4,760.00)	-2.07%	0.79
6/15/2014 - 12/7/2014	(\$6,610.00)	-2.85%	0.71
6/8/2014 - 12/7/2014	(\$2,360.00)	-1.04%	0.89
6/1/2014 - 12/7/2014	(\$2,570.00)	-1.13%	0.88
5/25/2014 - 12/7/2014	(\$930.00)	-0.41%	0.96
5/18/2014 - 12/7/2014	(\$3,500.00)	-1.53%	0.85
5/11/2014 - 12/7/2014	(\$1,540.00)	-0.68%	0.93
5/4/2014 - 12/7/2014	(\$1,310.00)	-0.58%	0.94
4/27/2014 - 12/7/2014	(\$2,150.00)	-0.95%	0.91
4/20/2014 - 12/7/2014	(\$2,040.00)	-0.90%	0.91
4/13/2014 - 12/7/2014	(\$2,600.00)	-1.14%	0.89
4/6/2014 - 12/7/2014	(\$5,200.00)	-2.26%	0.79
3/30/2014 - 12/7/2014	(\$4,630.00)	-2.02%	0.81
3/23/2014 - 12/7/2014	(\$2,420.00)	-1.06%	0.9
3/16/2014 - 12/7/2014	(\$1,030.00)	-0.46%	0.96
3/9/2014 - 12/7/2014	(\$4,720.00)	-2.06%	0.81

# Trades	% Profitable
1	0.00%
2	0.00%
2	50.00%
1	100.00%
1	0.00%
1	0.00%
2	0.00%
1	100.00%
2	50.00%
2	100.00%
1	100.00%
1	100.00%
1	0.00%
2	0.00%
1	0.00%
2	0.00%
2	50.00%
1	100.00%
1	100.00%
1	0.00%
1	0.00%
2	100.00%
2	0.00%
1	100.00%
2	0.00%
1	100.00%
2	50.00%
1	100.00%
1	100.00%
1	0.00%
2	50.00%
1	0.00%
1	0.00%
2	100.00%
1	100.00%
1	100.00%
1	0.00%
1	0.00%
1	100.00%
1	100.00%

# Trades	% Profitable
1	0.00%
2	0.00%
3	33.33%
3	33.33%
3	33.33%
3	33.33%

3	33.33%
3	33.33%
4	25.00%
5	20.00%
5	40.00%
6	50.00%
7	57.14%
7	57.14%
7	57.14%
7	57.14%
8	50.00%
8	50.00%
9	44.44%
10	50.00%
10	50.00%
10	60.00%
10	50.00%
10	50.00%
11	54.55%
12	50.00%
12	58.33%
13	53.85%
13	61.54%
14	57.14%
14	57.14%
14	57.14%
14	57.14%
15	60.00%
15	60.00%
15	53.33%
16	56.25%
16	56.25%
16	56.25%
16	50.00%

TradeStationChart Settings

Symbol @CL  
Description Crude Oil Continuous Contract [Feb15]  
Interval Daily  
Start Date/Time 12/30/2009 14:15  
End Date/Time 12/31/2014 14:15

TradeStation Strategies Applied

! MESA Phasor(On)

TradeStation Strategy Inputs

Description	Value
! MESA Phasor - Instance	2
! MESA Phasor - Length	14
! MESA Phasor - LowerAr	-15
! MESA Phasor - UpperAr	85
! MESA Phasor - PctStop	8

TradeStation Strategy Settings

Costs/Capitalization

Initial Capital	\$100,000.00
Commission	\$0.00 per Trade
Slippage	\$0.00 per Trade
Interest Rate	2.00%

Back-testing Resolution

Look-Inside-Bar Back-Test Disabled  
MaxBarsBack 50

Position Limits

Disabled: No entry orders allowed in the same direction as the currently held position.

Max. shares/contracts per 65000

Trade Size

Fixed Shares/Contracts: 1

TradeStation Report Settings

Display Periods	40
Standard Deviations	1