

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$121,710.00	\$61,020.00	\$60,690.00
Gross Profit	\$274,330.00	\$170,450.00	\$103,880.00
Gross Loss	(\$152,620.00)	(\$109,430.00)	(\$43,190.00)
Profit Factor	1.8	1.56	2.41
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	(\$120.00)	\$0.00	(\$120.00)
Select Total Net Profit	\$102,030.00	\$41,340.00	\$60,690.00
Select Gross Profit	\$241,140.00	\$137,260.00	\$103,880.00
Select Gross Loss	(\$139,110.00)	(\$95,920.00)	(\$43,190.00)
Select Profit Factor	1.73	1.43	2.41
Adjusted Total Net Profit	\$64,667.50	\$8,439.24	\$32,966.26
Adjusted Gross Profit	\$240,038.75	\$139,330.23	\$86,064.73
Adjusted Gross Loss	(\$175,371.25)	(\$130,890.99)	(\$53,098.47)
Adjusted Profit Factor	1.37	1.06	1.62
Total Number of Trades	109	56	53
Percent Profitable	58.72%	53.57%	64.15%
Winning Trades	64	30	34
Losing Trades	45	26	19
Even Trades	0	0	0
Avg. Trade Net Profit	\$1,116.61	\$1,089.64	\$1,145.09
Avg. Winning Trade	\$4,286.41	\$5,681.67	\$3,055.29
Avg. Losing Trade	(\$3,391.56)	(\$4,208.85)	(\$2,273.16)
Ratio Avg. Win:Avg. Loss	1.26	1.35	1.34
Largest Winning Trade	\$33,190.00	\$33,190.00	\$9,370.00
Largest Losing Trade	(\$13,510.00)	(\$13,510.00)	(\$5,420.00)
Largest Winner as % of G	12.10%	19.47%	9.02%
Largest Loser as % of Gr	8.85%	12.35%	12.55%
Net Profit as % of Largest	900.89%	451.67%	1119.74%
Select Net Profit as % of l	755.22%	306.00%	1119.74%
Adjusted Net Profit as % c	478.66%	62.47%	608.23%
Max. Consecutive Winnin	7	5	11
Max. Consecutive Losing	5	4	4
Avg. Bars in Total Trades	11.74	16.13	7.11
Avg. Bars in Winning Trac	11.89	17.2	7.21
Avg. Bars in Losing Trade	11.53	14.88	6.95
Avg. Bars in Even Trades	0	0	0
Max. Shares/Contracts H	1	1	1
Total Shares/Contracts H	110	56	54
Account Size Required	\$39,960.00	\$46,250.00	\$12,210.00
Total Slippage	\$0.00	\$0.00	\$0.00

Total Commission	\$0.00	\$0.00	\$0.00
Return on Initial Capital	121.71%		
Annual Rate of Return	16.60%		
Buy & Hold Return	3.37%		
Return on Account	304.58%		
Avg. Monthly Return	\$975.75		
Std. Deviation of Monthly	\$6,311.42		
Return Retracement Ratio	0.29		
RINA Index	27.91		
Sharpe Ratio	0.3		
K-Ratio	1.56		
Trading Period	4 Yrs, 9 Mths, 17 Dys		
Percent of Time in the Market	96.80%		
Time in the Market	4 Yrs, 7 Mths, 21 Dys		
Longest Flat Period	28 Dys		
Max. Equity Run-up	\$186,160.00		
Date of Max. Equity Run-up	4/16/2013 14:15		
Max. Equity Run-up as % of Initial Capital	186.16%		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$58,930.00)	(\$52,190.00)	(\$23,430.00)
Date	12/1/2014 14:15		
as % of Initial Capital	58.93%	52.19%	23.43%
Net Profit as % of Drawdown	206.53%	116.92%	259.03%
Select Net Profit as % of Initial Capital	173.14%	79.21%	259.03%
Adjusted Net Profit as % of Initial Capital	109.74%	16.17%	140.70%
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$39,960.00)	(\$46,250.00)	(\$12,210.00)
Date	12/30/2014 14:15		
as % of Initial Capital	39.96%	46.25%	12.21%
Net Profit as % of Drawdown	304.58%	131.94%	497.05%
Select Net Profit as % of Initial Capital	255.33%	89.38%	497.05%
Adjusted Net Profit as % of Initial Capital	161.83%	18.25%	269.99%
Max. Trade Drawdown	(\$14,640.00)	(\$14,640.00)	(\$7,980.00)
All Trades			
Total Net Profit	\$121,710.00	Profit Factor	1.8
Gross Profit	\$274,330.00	Gross Loss	(\$152,620.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$120.00)		

Select Total Net Profit	\$102,030.00	Select Profit Factor	1.73
Select Gross Profit	\$241,140.00	Select Gross Loss	(\$139,110.00)
Adjusted Total Net Profit	\$64,667.50	Adjusted Profit Factor	1.37
Adjusted Gross Profit	\$240,038.75	Adjusted Gross Loss	(\$175,371.25)
Total Number of Trades	109	Percent Profitable	58.72%
Winning Trades	64	Losing Trades	45
Even Trades	0		
Avg. Trade Net Profit	\$1,116.61	Ratio Avg. Win:Avg. Los	1.26
Avg. Winning Trade	\$4,286.41	Avg. Losing Trade	(\$3,391.56)
Largest Winning Trade	\$33,190.00	Largest Losing Trade	(\$13,510.00)
Largest Winner as % of G	12.10%	Largest Loser as % of C	8.85%
Net Profit as % of Largest Slct.	900.89%		
Net Profit as % of Largest Loser	755.22%	Adj. Net Profit as % of L	478.66%
Max. Consecutive Winning Trades	7	Max. Consecutive Losing Trades	5
Avg. Bars in Winning Trades	11.89	Avg. Bars in Losing Trades	11.53
Avg. Bars in Total Trades	11.74		
Max. Shares/Contracts Held	1	Account Size Required	\$39,960.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	121.71%	Annual Rate of Return	16.60%
Buy and Hold Return	3.37%	Return on Account	304.58%
Avg. Monthly Return	\$975.75	Std. Deviation of Monthly Return	\$6,311.42
Return Retracement Ratio	0.29	RINA Index	27.91
Sharpe Ratio	0.3	K-Ratio	1.56
Trading Period	4 Yrs, 9 Mths, 17 Dys	Percent of Time in the Market	96.80%
Time in the Market	4 Yrs, 7 Mths, 21 Dys	Longest Flat Period	28 Dys
Max. Equity Run-up	\$186,160.00		
Date of Max. E. Run-up	4/16/2013 14:15	Max. E. Run-up as % of Initial Capital	186.16%
Max. Drawdown (Intra-day)		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$58,930.00)	Value	(\$39,960.00)
Date	12/1/2014 14:15	Date	12/30/2014 14:15
as % of Initial Capital	58.93%	as % of Initial Capital	39.96%
Net Profit as % of Drawdown	206.53%	Net Profit as % of Drawdown	304.58%
Slct. Net Profit as % of Drawdown	173.14%	Slct. Net Profit as % of Drawdown	255.33%
Adj. Net Prof as % of Drawdown	109.74%	Adj. Net Profit as % of Drawdown	161.83%
Max. Trade Drawdown	(\$14,640.00)		
Long Trades			
Total Net Profit	\$61,020.00	Profit Factor	1.56

Gross Profit	\$170,450.00	Gross Loss	(\$109,430.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$41,340.00	Select Profit Factor	1.43
Select Gross Profit	\$137,260.00	Select Gross Loss	(\$95,920.00)
Adjusted Total Net Profit	\$8,439.24	Adjusted Profit Factor	1.06
Adjusted Gross Profit	\$139,330.23	Adjusted Gross Loss	(\$130,890.99)
Total Number of Trades	56	Percent Profitable	53.57%
Winning Trades	30	Losing Trades	26
Even Trades	0		
Avg. Trade Net Profit	\$1,089.64	Ratio Avg. Win:Avg. Loss	1.35
Avg. Winning Trade	\$5,681.67	Avg. Losing Trade	(\$4,208.85)
Largest Winning Trade	\$33,190.00	Largest Losing Trade	(\$13,510.00)
Largest Winner as % of G	19.47%	Largest Loser as % of C	12.35%
Max. Consecutive Winnin	5	Max. Consecutive Losin	4
Avg. Bars in Winning Trac	17.2	Avg. Bars in Losing Tra	14.88
Avg. Bars in Total Trades	16.13		
Max. Shares/Contracts H	1	Account Size Required	\$46,250.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest	451.67%		
Slct. Net Profit as % of La	306.00%	Adj. Net Profit as % of L	62.47%
Max. Drawdown (Intra-da	Max. Drawdown (Trade	Max. Drawdown (Trade Close to Trade Close)	
Value	(\$52,190.00)	Value	(\$46,250.00)
as % of Initial Capital	52.19%	as % of Initial Capital	46.25%
Net Profit as % of Drawdc	116.92%	Net Profit as % of Draw	131.94%
Slct. Net Profit as % of Dr	79.21%	Slct. Net Profit as % of I	89.38%
Adj. Net Prof as % of Dra	16.17%	Adj. Net Profit as % of C	89.38%
Max. Trade Drawdown	(\$14,640.00)		
Short Trades			
Total Net Profit	\$60,690.00	Profit Factor	2.41
Gross Profit	\$103,880.00	Gross Loss	(\$43,190.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$120.00)		
Select Total Net Profit	\$60,690.00	Select Profit Factor	2.41
Select Gross Profit	\$103,880.00	Select Gross Loss	(\$43,190.00)
Adjusted Total Net Profit	\$32,966.26	Adjusted Profit Factor	1.62

Adjusted Gross Profit	\$86,064.73	Adjusted Gross Loss	(\$53,098.47)
Total Number of Trades	53	Percent Profitable	64.15%
Winning Trades	34	Losing Trades	19
Even Trades	0		
Avg. Trade Net Profit	\$1,145.09	Ratio Avg. Win:Avg. Loss	1.34
Avg. Winning Trade	\$3,055.29	Avg. Losing Trade	(\$2,273.16)
Largest Winning Trade	\$9,370.00	Largest Losing Trade	(\$5,420.00)
Largest Winner as % of G	9.02%	Largest Loser as % of C	12.35%
Max. Consecutive Winnin	11	Max. Consecutive Losin	4
Avg. Bars in Winning Trac	7.21	Avg. Bars in Losing Tra	6.95
Avg. Bars in Total Trades	7.11		
Max. Shares/Contracts H	1	Account Size Required	\$12,210.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1119.74%		
Slct. Net Profit as % of La	1119.74%	Adj. Net Profit as % of L	608.23%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$23,430.00)	Value	(\$12,210.00)
as % of Initial Capital	23.43%	as % of Initial Capital	12.21%
Net Profit as % of Drawdc	259.03%	Net Profit as % of Draw	497.05%
Slct. Net Profit as % of Dr	259.03%	Slct. Net Profit as % of I	497.05%
Adj. Net Prof as % of Dra	140.70%	Adj. Net Prof as % of Dr	269.99%
Max. Trade Drawdown	(\$7,980.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	109	64	45
Avg. Trade Net Profit	\$1,116.61	\$4,286.41	(\$3,391.56)
1 Std. Deviation of Avg. T	\$5,735.48	\$4,950.63	\$3,201.87
Avg. Trade + 1 Std. Devia	\$6,852.09	\$9,237.03	(\$189.68)
Avg. Trade - 1 Std. Deviat	(\$4,618.88)	(\$664.22)	(\$6,593.43)
Coefficient of Variation	513.65%	115.50%	94.41%

Time Averages

	15 Dys, 13 Hrs, 12 Mins	15 Dys, 18 Hrs, 45 Mins	15 Dys, 5 Hrs, 20 Mins
Avg. Time in Trades			
Avg. Time Between Trade	24 Dys	9 Dys, 20 Hrs, 11 Mins	23 Dys, 6 Hrs
Avg. Time Between Trade	161 Dys, 8 Hrs		

Outliers

	Total	Positive	Negative
Number of Outliers	2	1	1
Outlier Profit/Loss	\$19,680.00	\$33,190.00	(\$13,510.00)

Run-up/Drawdown

	Run-up	Drawdown
Max. Value	\$41,830.00	(\$14,640.00)
Max. Value Date	8/23/2011	12/15/2011
Avg. Value	\$4,371.28	(\$3,416.61)
1 Std. Deviation	\$5,537.74	\$3,279.40
Avg. + 1 Std. Deviation	\$9,909.02	(\$137.20)
Avg. - 1 Std. Deviation	(\$1,166.45)	(\$6,696.01)
Coefficient of Variation	126.68%	95.98%

Efficiency Analysis

	Total	Entry	Exit
Avg. Efficiency	9.46%	52.02%	57.44%
1 Std. Deviation	51.65%	33.37%	27.11%
Avg. + 1 Std. Deviation	61.11%	85.39%	84.55%
Avg. - 1 Std. Deviation	-42.20%	18.65%	30.32%
Coefficient of Variation	546.18%	64.14%	47.20%

TradeStation Trade Series Analysis

		Winners	Losers
Largest Profit/Loss		\$33,190.00	(\$13,510.00)
Largest Profit/Loss as % of Gross		12.10%	8.85%
Largest Consec. Profit/Loss		\$66,430.00	(\$23,720.00)
Largest Consec. Profit/Loss as % of Gross		24.22%	15.54%
Winning Series	Number of Series	Avg. Gain per Series	Avg. Loss Next Trade
	1	16	\$3,090.63
	2	6	\$4,805.83
	3	4	\$3,053.33
	4	1	\$5,565.00
	6	1	\$2,795.00
	7	2	\$6,538.57
Losing Series	Number of Series	Avg. Loss per Series	Avg. Gain Next Trade
	1	20	(\$2,913.50)
	2	7	(\$3,879.29)
	3	2	(\$5,060.00)

5

1

(\$1,936.00)

\$2,610.00

TradeStation Trade List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	3/23/2010	Buy	\$1,145.50	\$0.00	1
	Sell	4/27/2010	Short	\$1,196.00		\$5,050.00
2	Sell Short	4/27/2010	Short	\$1,196.00	\$0.00	1
	Buy to Cover	5/7/2010	Buy	\$1,250.20		(\$5,420.00)
3	Buy	5/7/2010	Buy	\$1,250.20	\$0.00	1
	Sell	5/28/2010	Short	\$1,252.70		\$250.00
4	Sell Short	5/28/2010	Short	\$1,252.70	\$0.00	1
	Buy to Cover	6/8/2010	Buy	\$1,281.90		(\$2,920.00)
5	Buy	6/8/2010	Buy	\$1,281.90	\$0.00	1
	Sell	7/13/2010	Short	\$1,237.00		(\$4,490.00)
6	Sell Short	7/13/2010	Short	\$1,237.00	\$0.00	1
	Buy to Cover	7/22/2010	Buy	\$1,223.40		\$1,360.00
7	Buy	7/22/2010	Buy	\$1,223.40	\$0.00	1
	Sell	9/20/2010	Short	\$1,314.70		\$9,130.00
8	Sell Short	9/20/2010	Short	\$1,314.70	\$0.00	1
	Buy to Cover	9/24/2010	Buy	\$1,330.80		(\$1,610.00)
9	Buy	9/24/2010	Buy	\$1,330.80	\$0.00	1
	Sell	10/29/2010	Short	\$1,381.50		\$5,070.00
10	Sell Short	10/29/2010	Short	\$1,381.50	\$0.00	1
	Buy to Cover	11/15/2010	Buy	\$1,408.00		(\$2,650.00)
11	Buy	11/15/2010	Buy	\$1,408.00	\$0.00	1
	Sell	11/24/2010	Short	\$1,414.10		\$610.00
12	Sell Short	11/24/2010	Short	\$1,414.10	\$0.00	1
	Buy to Cover	12/10/2010	Buy	\$1,423.80		(\$970.00)
13	Buy	12/10/2010	Buy	\$1,423.80	\$0.00	1
	Sell	12/23/2010	Short	\$1,421.60		(\$220.00)
14	Sell Short	12/23/2010	Short	\$1,421.60	\$0.00	1
	Buy to Cover	1/6/2011	Buy	\$1,411.90		\$970.00
15	Buy	1/6/2011	Buy	\$1,411.90	\$0.00	1
	Sell	1/14/2011	Short	\$1,409.10		(\$280.00)
16	Sell Short	1/14/2011	Short	\$1,409.10	\$0.00	1
	Buy to Cover	1/24/2011	Buy	\$1,378.50		\$3,060.00
17	Buy	1/24/2011	Buy	\$1,378.50	\$0.00	1
	Sell	4/6/2011	Short	\$1,491.60		\$11,310.00
18	Sell Short	4/6/2011	Short	\$1,491.60	\$0.00	1
	Buy to Cover	4/14/2011	Buy	\$1,491.50		\$10.00
19	Buy	4/14/2011	Buy	\$1,491.50	\$0.00	1
	Sell	4/25/2011	Short	\$1,544.10		\$5,260.00
20	Sell Short	4/25/2011	Short	\$1,544.10	\$0.00	1
	Buy to Cover	4/26/2011	Buy	\$1,540.60		\$350.00
21	Buy	4/26/2011	Buy	\$1,540.60	\$0.00	1
	Sell	5/4/2011	Short	\$1,571.10		\$3,050.00
22	Sell Short	5/4/2011	Short	\$1,571.10	\$0.00	1
	Buy to Cover	5/5/2011	Buy	\$1,550.40		\$2,070.00
23	Buy	5/5/2011	Buy	\$1,550.40	\$0.00	1
	Sell	5/13/2011	Short	\$1,539.90		(\$1,050.00)
24	Sell Short	5/13/2011	Short	\$1,539.90	\$0.00	1

Buy to Cover	5/20/2011 Buy	\$1,526.90		\$1,300.00
25 Buy	5/20/2011 Buy	\$1,526.90	\$0.00	1
Sell	6/21/2011 Short	\$1,573.50		\$4,660.00
26 Sell Short	6/21/2011 Short	\$1,573.50	\$0.00	1
Buy to Cover	6/28/2011 Buy	\$1,529.20		\$4,430.00
27 Buy	6/28/2011 Buy	\$1,529.20	\$0.00	1
Sell	8/24/2011 Short	\$1,861.10		\$33,190.00
28 Sell Short	8/24/2011 Short	\$1,861.10	\$0.00	1
Buy to Cover	8/26/2011 Buy	\$1,806.00		\$5,510.00
29 Buy	8/26/2011 Buy	\$1,806.00	\$0.00	1
Sell	9/6/2011 Short	\$1,935.60		\$12,960.00
30 Sell Short	9/6/2011 Short	\$1,935.60	\$0.00	1
Buy to Cover	9/12/2011 Buy	\$1,891.80		\$4,380.00
31 Buy	9/12/2011 Buy	\$1,891.80	\$0.00	1
Sell	9/23/2011 Short	\$1,768.60		#####
32 Sell Short	9/23/2011 Short	\$1,768.60	\$0.00	1
Buy to Cover	10/20/2011 Buy	\$1,674.90		\$9,370.00
33 Buy	10/20/2011 Buy	\$1,674.90	\$0.00	1
Sell	10/28/2011 Short	\$1,775.80		\$10,090.00
34 Sell Short	10/28/2011 Short	\$1,775.80	\$0.00	1
Buy to Cover	11/3/2011 Buy	\$1,768.50		\$730.00
35 Buy	11/3/2011 Buy	\$1,768.50	\$0.00	1
Sell	11/11/2011 Short	\$1,789.20		\$2,070.00
36 Sell Short	11/11/2011 Short	\$1,789.20	\$0.00	1
Buy to Cover	11/14/2011 Buy	\$1,819.00		(\$2,980.00)
37 Buy	11/14/2011 Buy	\$1,819.00	\$0.00	1
Sell	11/29/2011 Short	\$1,740.90		(\$7,810.00)
38 Sell Short	11/29/2011 Short	\$1,740.90	\$0.00	1
Buy to Cover	12/9/2011 Buy	\$1,733.00		\$790.00
39 Buy	12/9/2011 Buy	\$1,733.00	\$0.00	1
Sell	12/21/2011 Short	\$1,641.30		(\$9,170.00)
40 Sell Short	12/21/2011 Short	\$1,641.30	\$0.00	1
Buy to Cover	1/3/2012 Buy	\$1,595.10		\$4,620.00
41 Buy	1/3/2012 Buy	\$1,595.10	\$0.00	1
Sell	1/31/2012 Short	\$1,755.10		\$16,000.00
42 Sell Short	1/31/2012 Short	\$1,755.10	\$0.00	1
Buy to Cover	2/2/2012 Buy	\$1,768.00		(\$1,290.00)
43 Buy	2/2/2012 Buy	\$1,768.00	\$0.00	1
Sell	2/22/2012 Short	\$1,782.10		\$1,410.00
44 Sell Short	2/22/2012 Short	\$1,782.10	\$0.00	1
Buy to Cover	3/1/2012 Buy	\$1,732.00		\$5,010.00
45 Buy	3/1/2012 Buy	\$1,732.00	\$0.00	1
Sell	3/13/2012 Short	\$1,721.50		(\$1,050.00)
46 Sell Short	3/13/2012 Short	\$1,721.50	\$0.00	1
Buy to Cover	3/20/2012 Buy	\$1,685.30		\$3,620.00
47 Buy	3/20/2012 Buy	\$1,685.30	\$0.00	1
Sell	4/16/2012 Short	\$1,676.70		(\$860.00)
48 Sell Short	4/16/2012 Short	\$1,676.70	\$0.00	1
Buy to Cover	4/19/2012 Buy	\$1,661.00		\$1,570.00
49 Buy	4/19/2012 Buy	\$1,661.00	\$0.00	1
Sell	4/27/2012 Short	\$1,675.30		\$1,430.00

50	Sell Short	4/27/2012	Short	\$1,675.30	\$0.00	1
	Buy to Cover	5/4/2012	Buy	\$1,654.40		\$2,090.00
51	Buy	5/4/2012	Buy	\$1,654.40	\$0.00	1
	Sell	5/21/2012	Short	\$1,608.20		(\$4,620.00)
52	Sell Short	5/21/2012	Short	\$1,608.20	\$0.00	1
	Buy to Cover	5/30/2012	Buy	\$1,571.90		\$3,630.00
53	Buy	5/30/2012	Buy	\$1,571.90	\$0.00	1
	Sell	6/20/2012	Short	\$1,635.00		\$6,310.00
54	Sell Short	6/20/2012	Short	\$1,635.00	\$0.00	1
	Buy to Cover	6/21/2012	Buy	\$1,623.40		\$1,160.00
55	Buy	6/21/2012	Buy	\$1,623.40	\$0.00	1
	Sell	7/3/2012	Short	\$1,613.20		(\$1,020.00)
56	Sell Short	7/3/2012	Short	\$1,613.20	\$0.00	1
	Buy to Cover	7/11/2012	Buy	\$1,581.50		\$3,170.00
57	Buy	7/11/2012	Buy	\$1,581.50	\$0.00	1
	Sell	7/18/2012	Short	\$1,598.70		\$1,720.00
58	Sell Short	7/18/2012	Short	\$1,598.70	\$0.00	1
	Buy to Cover	7/24/2012	Buy	\$1,591.60		\$710.00
59	Buy	7/24/2012	Buy	\$1,591.60	\$0.00	1
	Sell	8/13/2012	Short	\$1,635.70		\$4,410.00
60	Sell Short	8/13/2012	Short	\$1,635.70	\$0.00	1
	Buy to Cover	8/16/2012	Buy	\$1,616.80		\$1,890.00
61	Buy	8/16/2012	Buy	\$1,616.80	\$0.00	1
	Sell	8/23/2012	Short	\$1,665.50		\$4,870.00
62	Sell Short	8/23/2012	Short	\$1,665.50	\$0.00	1
	Buy to Cover	8/30/2012	Buy	\$1,669.70		(\$420.00)
63	Buy	8/30/2012	Buy	\$1,669.70	\$0.00	1
	Sell	9/11/2012	Short	\$1,739.70		\$7,000.00
64	Sell Short	9/11/2012	Short	\$1,739.70	\$0.00	1
	Buy to Cover	9/13/2012	Buy	\$1,744.10		(\$440.00)
65	Buy	9/13/2012	Buy	\$1,744.10	\$0.00	1
	Sell	10/3/2012	Short	\$1,787.20		\$4,310.00
66	Sell Short	10/3/2012	Short	\$1,787.20	\$0.00	1
	Buy to Cover	10/11/2012	Buy	\$1,775.90		\$1,130.00
67	Buy	10/11/2012	Buy	\$1,775.90	\$0.00	1
	Sell	11/28/2012	Short	\$1,752.40		(\$2,350.00)
68	Sell Short	11/28/2012	Short	\$1,752.40	\$0.00	1
	Buy to Cover	11/30/2012	Buy	\$1,736.80		\$1,560.00
69	Buy	11/30/2012	Buy	\$1,736.80	\$0.00	1
	Sell	12/12/2012	Short	\$1,720.50		(\$1,630.00)
70	Sell Short	12/12/2012	Short	\$1,720.50	\$0.00	1
	Buy to Cover	12/19/2012	Buy	\$1,680.20		\$4,030.00
71	Buy	12/19/2012	Buy	\$1,680.20	\$0.00	1
	Sell	2/5/2013	Short	\$1,681.90		\$170.00
72	Sell Short	2/5/2013	Short	\$1,681.90	\$0.00	1
	Buy to Cover	2/12/2013	Buy	\$1,655.00		\$2,690.00
73	Buy	2/12/2013	Buy	\$1,655.00	\$0.00	1
	Sell	2/27/2013	Short	\$1,620.00		(\$3,500.00)
74	Sell Short	2/27/2013	Short	\$1,620.00	\$0.00	1
	Buy to Cover	3/7/2013	Buy	\$1,590.20		\$2,980.00
75	Buy	3/7/2013	Buy	\$1,590.20	\$0.00	1

	Sell	4/11/2013 Short	\$1,563.40		(\$2,680.00)
76	Sell Short	4/11/2013 Short	\$1,563.40	\$0.00	1
	Buy to Cover	5/6/2013 Buy	\$1,474.40		\$8,900.00
77	Buy	5/6/2013 Buy	\$1,474.40	\$0.00	1
	Sell	5/24/2013 Short	\$1,394.30		(\$8,010.00)
78	Sell Short	5/24/2013 Short	\$1,394.30	\$0.00	1
	Buy to Cover	6/7/2013 Buy	\$1,416.30		(\$2,200.00)
79	Buy	6/7/2013 Buy	\$1,416.30	\$0.00	1
	Sell	6/21/2013 Sell	\$1,281.20		#####
80	Buy	7/19/2013 Buy	\$1,286.00	\$0.00	1
	Sell	8/14/2013 Short	\$1,323.50		\$3,750.00
81	Sell Short	8/14/2013 Short	\$1,323.50	\$0.00	1
	Buy to Cover	8/22/2013 Buy	\$1,368.80		(\$4,530.00)
82	Buy	8/22/2013 Buy	\$1,368.80	\$0.00	1
	Sell	9/20/2013 Short	\$1,369.40		\$60.00
83	Sell Short	9/20/2013 Short	\$1,369.40	\$0.00	1
	Buy to Cover	10/15/2013 Buy	\$1,276.80		\$9,260.00
84	Buy	10/15/2013 Buy	\$1,276.80	\$0.00	1
	Sell	10/21/2013 Short	\$1,319.20		\$4,240.00
85	Sell Short	10/21/2013 Short	\$1,319.20	\$0.00	1
	Buy to Cover	10/30/2013 Buy	\$1,347.80		(\$2,860.00)
86	Buy	10/30/2013 Buy	\$1,347.80	\$0.00	1
	Sell	11/18/2013 Short	\$1,292.10		(\$5,570.00)
87	Sell Short	11/18/2013 Short	\$1,292.10	\$0.00	1
	Buy to Cover	11/26/2013 Buy	\$1,254.10		\$3,800.00
88	Buy	11/26/2013 Buy	\$1,254.10	\$0.00	1
	Sell	12/31/2013 Short	\$1,200.50		(\$5,360.00)
89	Sell Short	12/31/2013 Short	\$1,200.50	\$0.00	1
	Buy to Cover	1/10/2014 Buy	\$1,230.20		(\$2,970.00)
90	Buy	1/10/2014 Buy	\$1,230.20	\$0.00	1
	Sell	1/29/2014 Short	\$1,259.20		\$2,900.00
91	Sell Short	1/29/2014 Short	\$1,259.20	\$0.00	1
	Buy to Cover	1/30/2014 Buy	\$1,270.60		(\$1,140.00)
92	Buy	1/30/2014 Buy	\$1,270.60	\$0.00	1
	Sell	2/10/2014 Short	\$1,268.80		(\$180.00)
93	Sell Short	2/10/2014 Short	\$1,268.80	\$0.00	1
	Buy to Cover	2/18/2014 Buy	\$1,322.00		(\$5,320.00)
94	Buy	2/18/2014 Buy	\$1,322.00	\$0.00	1
	Sell	3/17/2014 Short	\$1,386.50		\$6,450.00
95	Sell Short	3/17/2014 Short	\$1,386.50	\$0.00	1
	Buy to Cover	3/21/2014 Buy	\$1,332.70		\$5,380.00
96	Buy	3/21/2014 Buy	\$1,332.70	\$0.00	1
	Sell	4/2/2014 Short	\$1,283.00		(\$4,970.00)
97	Sell Short	4/2/2014 Short	\$1,283.00	\$0.00	1
	Buy to Cover	4/21/2014 Buy	\$1,298.30		(\$1,530.00)
98	Buy	4/21/2014 Buy	\$1,298.30	\$0.00	1
	Sell	4/29/2014 Short	\$1,299.40		\$110.00
99	Sell Short	4/29/2014 Short	\$1,299.40	\$0.00	1
	Buy to Cover	5/6/2014 Buy	\$1,313.10		(\$1,370.00)
100	Buy	5/6/2014 Buy	\$1,313.10	\$0.00	1
	Sell	5/19/2014 Short	\$1,296.40		(\$1,670.00)

101	Sell Short	5/19/2014	Short	\$1,296.40	\$0.00	1
	Buy to Cover	5/21/2014	Buy	\$1,297.60		(\$120.00)
102	Buy	5/21/2014	Buy	\$1,297.60	\$0.00	1
	Sell	6/6/2014	Short	\$1,256.90		(\$4,070.00)
103	Sell Short	6/6/2014	Short	\$1,256.90	\$0.00	1
	Buy to Cover	6/19/2014	Buy	\$1,281.40		(\$2,450.00)
104	Buy	6/19/2014	Buy	\$1,281.40	\$0.00	1
	Sell	7/24/2014	Short	\$1,307.50		\$2,610.00
105	Sell Short	7/24/2014	Short	\$1,307.50	\$0.00	1
	Buy to Cover	8/18/2014	Buy	\$1,304.90		\$260.00
106	Buy	8/18/2014	Buy	\$1,304.90	\$0.00	1
	Sell	8/29/2014	Short	\$1,291.10		(\$1,380.00)
107	Sell Short	8/29/2014	Short	\$1,291.10	\$0.00	1
	Buy to Cover	9/8/2014	Buy	\$1,270.20		\$2,090.00
108	Buy	9/8/2014	Buy	\$1,270.20	\$0.00	1
	Sell	11/5/2014	Sell	\$1,169.10		#####
109	Buy	11/25/2014	Buy	\$1,198.40	\$0.00	1
	Sell	12/30/2014	Short	\$1,182.90		(\$1,550.00)
110	Sell Short	12/30/2014	Short	\$1,182.90		1
	Buy to Cover open		n/a	\$1,184.10		n/a

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$5,050.00	4.41%	\$6,700.00	79.10%	\$0.00	\$0.00	
\$5,050.00		(\$1,770.00)	80.52%	59.62%	\$0.00	\$0.00
(\$5,420.00)	-4.53%	\$760.00	11.64%		\$0.00	\$0.00
(\$370.00)		(\$5,770.00)	5.36%	-83.00%	\$0.00	\$0.00
\$250.00	0.20%	\$4,130.00	49.34%		\$0.00	\$0.00
(\$120.00)		(\$4,240.00)	53.64%	2.99%	\$0.00	\$0.00
(\$2,920.00)	-2.33%	\$1,100.00	24.83%		\$0.00	\$0.00
(\$3,040.00)		(\$3,330.00)	9.26%	-65.91%	\$0.00	\$0.00
(\$4,490.00)	-3.50%	\$2,390.00	29.33%		\$0.00	\$0.00
(\$7,530.00)		(\$5,760.00)	15.58%	-55.09%	\$0.00	\$0.00
\$1,360.00	1.10%	\$2,260.00	51.72%		\$0.00	\$0.00
(\$6,170.00)		(\$2,110.00)	79.41%	31.12%	\$0.00	\$0.00
\$9,130.00	7.46%	\$9,800.00	77.47%		\$0.00	\$0.00
\$2,960.00		(\$2,850.00)	94.70%	72.17%	\$0.00	\$0.00
(\$1,610.00)	-1.22%	\$570.00	21.92%		\$0.00	\$0.00
\$1,350.00		(\$2,030.00)	16.15%	-61.92%	\$0.00	\$0.00
\$5,070.00	3.81%	\$9,430.00	84.27%		\$0.00	\$0.00
\$6,420.00		(\$1,760.00)	61.04%	45.31%	\$0.00	\$0.00
(\$2,650.00)	-1.92%	\$1,900.00	19.23%		\$0.00	\$0.00
\$3,770.00		(\$7,980.00)	53.95%	-26.82%	\$0.00	\$0.00
\$610.00	0.43%	\$1,190.00	22.08%		\$0.00	\$0.00
\$4,380.00		(\$4,200.00)	89.24%	11.32%	\$0.00	\$0.00
(\$970.00)	-0.69%	\$2,700.00	33.37%		\$0.00	\$0.00
\$3,410.00		(\$5,390.00)	54.64%	-11.99%	\$0.00	\$0.00
(\$220.00)	-0.15%	\$2,060.00	43.55%		\$0.00	\$0.00
\$3,190.00		(\$2,670.00)	51.80%	-4.65%	\$0.00	\$0.00
\$970.00	0.68%	\$2,210.00	36.59%		\$0.00	\$0.00
\$4,160.00		(\$3,830.00)	79.47%	16.06%	\$0.00	\$0.00
(\$280.00)	-0.20%	\$1,650.00	41.04%		\$0.00	\$0.00
\$3,880.00		(\$2,370.00)	51.99%	-6.97%	\$0.00	\$0.00
\$3,060.00	2.17%	\$3,660.00	87.35%		\$0.00	\$0.00
\$6,940.00		(\$530.00)	85.68%	73.03%	\$0.00	\$0.00
\$11,310.00	8.20%	\$11,350.00	76.28%		\$0.00	\$0.00
\$18,250.00		(\$3,530.00)	99.73%	76.01%	\$0.00	\$0.00
\$10.00	0.01%	\$1,320.00	40.00%		\$0.00	\$0.00
\$18,260.00		(\$1,980.00)	60.30%	0.30%	\$0.00	\$0.00
\$5,260.00	3.53%	\$5,260.00	91.48%		\$0.00	\$0.00
\$23,520.00		(\$490.00)	100.00%	91.48%	\$0.00	\$0.00
\$350.00	0.23%	\$850.00	50.00%		\$0.00	\$0.00
\$23,870.00		(\$850.00)	70.59%	20.59%	\$0.00	\$0.00
\$3,050.00	1.98%	\$7,020.00	82.20%		\$0.00	\$0.00
\$26,920.00		(\$1,520.00)	53.51%	35.71%	\$0.00	\$0.00
\$2,070.00	1.32%	\$3,220.00	84.74%		\$0.00	\$0.00
\$28,990.00		(\$580.00)	69.74%	54.47%	\$0.00	\$0.00
(\$1,050.00)	-0.68%	\$980.00	15.24%		\$0.00	\$0.00
\$27,940.00		(\$5,450.00)	68.43%	-16.33%	\$0.00	\$0.00
\$1,300.00	0.84%	\$3,540.00	78.15%		\$0.00	\$0.00

\$29,240.00		(\$990.00)	50.55%	28.70%	\$0.00	\$0.00
\$4,660.00	3.05%	\$6,050.00	89.50%		\$0.00	\$0.00
\$33,900.00		(\$710.00)	79.44%	68.93%	\$0.00	\$0.00
\$4,430.00	2.82%	\$5,030.00	73.43%		\$0.00	\$0.00
\$38,330.00		(\$1,820.00)	91.24%	64.67%	\$0.00	\$0.00
\$33,190.00	21.70%	\$41,830.00	95.76%		\$0.00	\$0.00
\$71,520.00		(\$1,850.00)	80.22%	75.98%	\$0.00	\$0.00
\$5,510.00	2.96%	\$12,610.00	83.29%		\$0.00	\$0.00
\$77,030.00		(\$2,530.00)	53.10%	36.39%	\$0.00	\$0.00
\$12,960.00	7.18%	\$12,960.00	88.46%		\$0.00	\$0.00
\$89,990.00		(\$1,690.00)	100.00%	88.46%	\$0.00	\$0.00
\$4,380.00	2.26%	\$11,220.00	86.37%		\$0.00	\$0.00
\$94,370.00		(\$1,770.00)	47.34%	33.72%	\$0.00	\$0.00
#####	-6.51%	\$300.00	2.11%		\$0.00	\$0.00
\$82,050.00		#####	11.13%	-86.76%	\$0.00	\$0.00
\$9,370.00	5.30%	\$20,400.00	91.52%		\$0.00	\$0.00
\$91,420.00		(\$1,890.00)	50.52%	42.04%	\$0.00	\$0.00
\$10,090.00	6.02%	\$10,600.00	72.31%		\$0.00	\$0.00
#####		(\$4,060.00)	96.52%	68.83%	\$0.00	\$0.00
\$730.00	0.41%	\$6,500.00	89.29%		\$0.00	\$0.00
#####		(\$780.00)	20.74%	10.03%	\$0.00	\$0.00
\$2,070.00	1.17%	\$6,550.00	81.47%		\$0.00	\$0.00
#####		(\$1,490.00)	44.28%	25.75%	\$0.00	\$0.00
(\$2,980.00)	-1.67%	\$1,460.00	31.67%		\$0.00	\$0.00
#####		(\$3,150.00)	3.69%	-64.64%	\$0.00	\$0.00
(\$7,810.00)	-4.29%	\$820.00	6.28%		\$0.00	\$0.00
\$93,520.00		#####	33.87%	-59.85%	\$0.00	\$0.00
\$790.00	0.45%	\$1,250.00	19.90%		\$0.00	\$0.00
\$94,310.00		(\$5,030.00)	92.68%	12.58%	\$0.00	\$0.00
(\$9,170.00)	-5.29%	\$1,900.00	11.49%		\$0.00	\$0.00
\$85,140.00		#####	33.07%	-55.44%	\$0.00	\$0.00
\$4,620.00	2.81%	\$9,330.00	77.88%		\$0.00	\$0.00
\$89,760.00		(\$2,650.00)	60.68%	38.56%	\$0.00	\$0.00
\$16,000.00	10.03%	\$16,890.00	97.57%		\$0.00	\$0.00
#####		(\$420.00)	94.86%	92.43%	\$0.00	\$0.00
(\$1,290.00)	-0.74%	\$740.00	27.41%		\$0.00	\$0.00
#####		(\$1,960.00)	24.81%	-47.78%	\$0.00	\$0.00
\$1,410.00	0.80%	\$1,860.00	31.26%		\$0.00	\$0.00
#####		(\$4,090.00)	92.44%	23.70%	\$0.00	\$0.00
\$5,010.00	2.81%	\$7,300.00	69.99%		\$0.00	\$0.00
#####		(\$3,130.00)	78.04%	48.03%	\$0.00	\$0.00
(\$1,050.00)	-0.61%	\$1,600.00	25.04%		\$0.00	\$0.00
#####		(\$4,790.00)	58.53%	-16.43%	\$0.00	\$0.00
\$3,620.00	2.10%	\$6,610.00	92.45%		\$0.00	\$0.00
#####		(\$540.00)	58.18%	50.63%	\$0.00	\$0.00
(\$860.00)	-0.51%	\$3,230.00	37.30%		\$0.00	\$0.00
#####		(\$5,430.00)	52.77%	-9.93%	\$0.00	\$0.00
\$1,570.00	0.94%	\$2,350.00	96.31%		\$0.00	\$0.00
#####		(\$90.00)	68.03%	64.34%	\$0.00	\$0.00
\$1,430.00	0.86%	\$1,900.00	49.48%		\$0.00	\$0.00
#####		(\$1,940.00)	87.76%	37.24%	\$0.00	\$0.00

\$2,090.00	1.25%	\$2,600.00	63.41%		\$0.00	\$0.00
#####		(\$1,500.00)	87.56%	50.98%	\$0.00	\$0.00
(\$4,620.00)	-2.79%	\$1,160.00	9.56%		\$0.00	\$0.00
#####		#####	52.35%	-38.09%	\$0.00	\$0.00
\$3,630.00	2.26%	\$5,740.00	86.71%		\$0.00	\$0.00
#####		(\$880.00)	68.13%	54.83%	\$0.00	\$0.00
\$6,310.00	4.01%	\$8,620.00	78.58%		\$0.00	\$0.00
#####		(\$2,350.00)	78.94%	57.52%	\$0.00	\$0.00
\$1,160.00	0.71%	\$2,880.00	87.01%		\$0.00	\$0.00
#####		(\$430.00)	48.04%	35.05%	\$0.00	\$0.00
(\$1,020.00)	-0.63%	\$50.00	0.83%		\$0.00	\$0.00
#####		(\$6,010.00)	82.34%	-16.83%	\$0.00	\$0.00
\$3,170.00	1.97%	\$3,310.00	54.00%		\$0.00	\$0.00
#####		(\$2,820.00)	97.72%	51.71%	\$0.00	\$0.00
\$1,720.00	1.09%	\$3,300.00	74.32%		\$0.00	\$0.00
#####		(\$1,140.00)	64.41%	38.74%	\$0.00	\$0.00
\$710.00	0.44%	\$2,100.00	71.19%		\$0.00	\$0.00
#####		(\$850.00)	52.88%	24.07%	\$0.00	\$0.00
\$4,410.00	2.77%	\$5,270.00	86.68%		\$0.00	\$0.00
#####		(\$810.00)	85.86%	72.53%	\$0.00	\$0.00
\$1,890.00	1.16%	\$3,260.00	90.30%		\$0.00	\$0.00
#####		(\$350.00)	62.05%	52.35%	\$0.00	\$0.00
\$4,870.00	3.01%	\$5,240.00	94.93%		\$0.00	\$0.00
#####		(\$280.00)	93.30%	88.22%	\$0.00	\$0.00
(\$420.00)	-0.25%	\$10.00	0.40%		\$0.00	\$0.00
#####		(\$2,480.00)	82.73%	-16.87%	\$0.00	\$0.00
\$7,000.00	4.19%	\$8,670.00	88.20%		\$0.00	\$0.00
#####		(\$1,160.00)	83.01%	71.21%	\$0.00	\$0.00
(\$440.00)	-0.25%	\$140.00	6.31%		\$0.00	\$0.00
#####		(\$2,080.00)	73.87%	-19.82%	\$0.00	\$0.00
\$4,310.00	2.47%	\$6,130.00	82.39%		\$0.00	\$0.00
#####		(\$1,310.00)	75.54%	57.93%	\$0.00	\$0.00
\$1,130.00	0.63%	\$1,770.00	44.70%		\$0.00	\$0.00
#####		(\$2,190.00)	83.84%	28.54%	\$0.00	\$0.00
(\$2,350.00)	-1.32%	\$1,170.00	11.24%		\$0.00	\$0.00
#####		(\$9,240.00)	66.19%	-22.57%	\$0.00	\$0.00
\$1,560.00	0.89%	\$3,600.00	95.74%		\$0.00	\$0.00
#####		(\$160.00)	45.74%	41.49%	\$0.00	\$0.00
(\$1,630.00)	-0.94%	\$540.00	10.89%		\$0.00	\$0.00
#####		(\$4,420.00)	56.25%	-32.86%	\$0.00	\$0.00
\$4,030.00	2.34%	\$5,000.00	79.37%		\$0.00	\$0.00
#####		(\$1,300.00)	84.60%	63.97%	\$0.00	\$0.00
\$170.00	0.10%	\$2,610.00	36.35%		\$0.00	\$0.00
#####		(\$4,570.00)	66.02%	2.37%	\$0.00	\$0.00
\$2,690.00	1.60%	\$3,140.00	73.19%		\$0.00	\$0.00
#####		(\$1,150.00)	89.51%	62.70%	\$0.00	\$0.00
(\$3,500.00)	-2.11%	\$640.00	6.36%		\$0.00	\$0.00
#####		(\$9,430.00)	58.89%	-34.76%	\$0.00	\$0.00
\$2,980.00	1.84%	\$4,960.00	98.41%		\$0.00	\$0.00
#####		(\$80.00)	60.71%	59.13%	\$0.00	\$0.00
(\$2,680.00)	-1.69%	\$3,270.00	41.34%		\$0.00	\$0.00

#####		(\$4,640.00)	24.78%	-33.88%	\$0.00	\$0.00
\$8,900.00	5.69%	\$23,750.00	96.31%		\$0.00	\$0.00
#####		(\$910.00)	39.78%	36.09%	\$0.00	\$0.00
(\$8,010.00)	-5.43%	\$840.00	5.91%		\$0.00	\$0.00
#####		#####	37.72%	-56.37%	\$0.00	\$0.00
(\$2,200.00)	-1.58%	\$1,780.00	35.32%		\$0.00	\$0.00
#####		(\$3,260.00)	21.03%	-43.65%	\$0.00	\$0.00
#####	-9.54%	\$500.00	3.51%		\$0.00	\$0.00
#####		#####	1.55%	-94.94%	\$0.00	\$0.00
\$3,750.00	2.92%	\$6,630.00	85.77%		\$0.00	\$0.00
#####		(\$1,100.00)	62.74%	48.51%	\$0.00	\$0.00
(\$4,530.00)	-3.42%	\$520.00	7.54%		\$0.00	\$0.00
#####		(\$6,380.00)	26.81%	-65.65%	\$0.00	\$0.00
\$60.00	0.04%	\$6,840.00	48.00%		\$0.00	\$0.00
#####		(\$7,410.00)	52.42%	0.42%	\$0.00	\$0.00
\$9,260.00	6.76%	\$10,660.00	97.98%		\$0.00	\$0.00
#####		(\$220.00)	87.13%	85.11%	\$0.00	\$0.00
\$4,240.00	3.32%	\$5,530.00	70.99%		\$0.00	\$0.00
#####		(\$2,260.00)	83.44%	54.43%	\$0.00	\$0.00
(\$2,860.00)	-2.17%	\$650.00	12.43%		\$0.00	\$0.00
#####		(\$4,580.00)	32.89%	-54.68%	\$0.00	\$0.00
(\$5,570.00)	-4.13%	\$1,500.00	15.14%		\$0.00	\$0.00
#####		(\$8,410.00)	28.66%	-56.21%	\$0.00	\$0.00
\$3,800.00	2.94%	\$6,320.00	99.53%		\$0.00	\$0.00
#####		(\$30.00)	60.31%	59.84%	\$0.00	\$0.00
(\$5,360.00)	-4.27%	\$1,650.00	20.25%		\$0.00	\$0.00
#####		(\$6,500.00)	13.99%	-65.77%	\$0.00	\$0.00
(\$2,970.00)	-2.47%	\$1,600.00	24.13%		\$0.00	\$0.00
#####		(\$5,030.00)	31.07%	-44.80%	\$0.00	\$0.00
\$2,900.00	2.36%	\$5,270.00	99.06%		\$0.00	\$0.00
#####		(\$50.00)	55.45%	54.51%	\$0.00	\$0.00
(\$1,140.00)	-0.91%	\$750.00	33.48%		\$0.00	\$0.00
#####		(\$1,490.00)	15.63%	-50.89%	\$0.00	\$0.00
(\$180.00)	-0.14%	\$730.00	19.73%		\$0.00	\$0.00
#####		(\$2,970.00)	75.41%	-4.86%	\$0.00	\$0.00
(\$5,320.00)	-4.19%	\$70.00	1.23%		\$0.00	\$0.00
#####		(\$5,610.00)	5.11%	-93.66%	\$0.00	\$0.00
\$6,450.00	4.88%	\$6,980.00	85.85%		\$0.00	\$0.00
#####		(\$1,150.00)	93.48%	79.34%	\$0.00	\$0.00
\$5,380.00	3.88%	\$6,230.00	86.77%		\$0.00	\$0.00
#####		(\$950.00)	88.16%	74.93%	\$0.00	\$0.00
(\$4,970.00)	-3.73%	\$1,370.00	20.88%		\$0.00	\$0.00
#####		(\$5,190.00)	3.35%	-75.76%	\$0.00	\$0.00
(\$1,530.00)	-1.19%	\$70.00	1.33%		\$0.00	\$0.00
#####		(\$5,180.00)	69.52%	-29.14%	\$0.00	\$0.00
\$110.00	0.08%	\$1,170.00	30.63%		\$0.00	\$0.00
#####		(\$2,650.00)	72.25%	2.88%	\$0.00	\$0.00
(\$1,370.00)	-1.05%	\$2,400.00	54.79%		\$0.00	\$0.00
#####		(\$1,980.00)	13.93%	-31.28%	\$0.00	\$0.00
(\$1,670.00)	-1.27%	\$530.00	14.21%		\$0.00	\$0.00
#####		(\$3,200.00)	41.02%	-44.77%	\$0.00	\$0.00

(\$120.00)	-0.09%	\$700.00	35.53%		\$0.00	\$0.00
#####		(\$1,270.00)	58.38%	-6.09%	\$0.00	\$0.00
(\$4,070.00)	-3.14%	\$990.00	15.44%		\$0.00	\$0.00
#####		(\$5,420.00)	21.06%	-63.49%	\$0.00	\$0.00
(\$2,450.00)	-1.95%	\$800.00	20.30%		\$0.00	\$0.00
#####		(\$3,140.00)	17.51%	-62.18%	\$0.00	\$0.00
\$2,610.00	2.04%	\$6,860.00	97.17%		\$0.00	\$0.00
#####		(\$200.00)	39.80%	36.97%	\$0.00	\$0.00
\$260.00	0.20%	\$2,580.00	59.58%		\$0.00	\$0.00
#####		(\$1,750.00)	46.42%	6.00%	\$0.00	\$0.00
(\$1,380.00)	-1.06%	\$70.00	2.22%		\$0.00	\$0.00
#####		(\$3,080.00)	53.97%	-43.81%	\$0.00	\$0.00
\$2,090.00	1.62%	\$3,240.00	93.91%		\$0.00	\$0.00
#####		(\$210.00)	66.67%	60.58%	\$0.00	\$0.00
#####	-7.96%	\$310.00	2.77%		\$0.00	\$0.00
#####		#####	7.05%	-90.19%	\$0.00	\$0.00
(\$1,550.00)	-1.29%	\$4,060.00	41.73%		\$0.00	\$0.00
#####		(\$5,670.00)	42.34%	-15.93%	\$0.00	\$0.00
n/a	n/a	\$340.00	n/a		\$0.00	\$0.00
n/a		(\$2,800.00)	n/a	n/a	n/a	n/a

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
Last 12 month	(\$19,790.00)	-8.20%	0.5
1/1/2014	(\$18,660.00)	-7.77%	0.51
1/1/2013	(\$13,270.00)	-5.23%	0.73
1/1/2012	\$63,340.00	33.31%	5.49
1/1/2011	\$90,520.00	90.83%	3.69
1/1/2010	(\$340.00)	-0.34%	0.98

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2014 - Today	(\$18,660.00)	-7.77%	0.51
1/1/2013 - 1/1/2014	(\$31,930.00)	-12.59%	0.63
1/1/2012 - 1/1/2014	\$31,410.00	16.52%	1.31
1/1/2011 - 1/1/2014	\$121,930.00	122.35%	1.91
1/1/2010 - 1/1/2014	\$121,590.00	121.59%	1.8
1/1/2009 - 1/1/2014	\$121,590.00	121.59%	1.8

# Trades	% Profitable
23	30.43%
22	31.82%
19	42.11%
32	68.75%
27	77.78%
14	42.86%

# Trades	% Profitable
22	31.82%
40	37.50%
71	52.11%
97	59.79%
110	58.18%
110	58.18%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/31/2014	\$1,630.00	0.74%	100
12/30/2014	(\$1,650.00)	-0.74%	0.06
12/29/2014	(\$1,340.00)	-0.60%	0
12/28/2014	\$0.00	0.00%	0
12/27/2014	\$0.00	0.00%	0
12/26/2014	\$2,180.00	0.99%	100
12/25/2014	\$0.00	0.00%	0
12/24/2014	(\$450.00)	-0.20%	0
12/23/2014	(\$180.00)	-0.08%	0
12/22/2014	(\$1,620.00)	-0.73%	0
12/21/2014	\$0.00	0.00%	0
12/20/2014	\$0.00	0.00%	0
12/19/2014	\$120.00	0.05%	100
12/18/2014	\$30.00	0.01%	100
12/17/2014	\$20.00	0.01%	100
12/16/2014	(\$1,340.00)	-0.60%	0
12/15/2014	(\$1,480.00)	-0.66%	0
12/14/2014	\$0.00	0.00%	0
12/13/2014	\$0.00	0.00%	0
12/12/2014	(\$310.00)	-0.14%	0
12/11/2014	(\$380.00)	-0.17%	0
12/10/2014	(\$260.00)	-0.11%	0
12/9/2014	\$3,710.00	1.66%	100
12/8/2014	\$450.00	0.20%	100
12/7/2014	\$0.00	0.00%	0
12/6/2014	\$0.00	0.00%	0
12/5/2014	(\$1,730.00)	-0.77%	0
12/4/2014	(\$100.00)	-0.04%	0
12/3/2014	\$930.00	0.42%	100
12/2/2014	(\$1,870.00)	-0.83%	0
12/1/2014	\$4,260.00	1.93%	100
11/30/2014	\$0.00	0.00%	0
11/29/2014	\$0.00	0.00%	0
11/28/2014	(\$2,200.00)	-0.99%	0
11/27/2014	\$0.00	0.00%	0
11/26/2014	(\$30.00)	-0.01%	0
11/25/2014	(\$60.00)	-0.03%	0
11/5/2014	\$70.00	0.03%	100
11/4/2014	(\$210.00)	-0.09%	0
11/3/2014	(\$180.00)	-0.08%	0

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/31/2014 - 12/31/2014	\$1,630.00	0.74%	100
12/30/2014 - 12/31/2014	(\$20.00)	-0.01%	0.83
12/29/2014 - 12/31/2014	(\$1,360.00)	-0.61%	0
12/28/2014 - 12/31/2014	(\$1,360.00)	-0.61%	0
12/27/2014 - 12/31/2014	(\$1,360.00)	-0.61%	0
12/26/2014 - 12/31/2014	\$820.00	0.37%	7.83

12/25/2014 - 12/31/2014	\$820.00	0.37%	7.83
12/24/2014 - 12/31/2014	\$370.00	0.17%	4.08
12/23/2014 - 12/31/2014	\$190.00	0.09%	2.58
12/22/2014 - 12/31/2014	(\$1,430.00)	-0.64%	0
12/21/2014 - 12/31/2014	(\$1,430.00)	-0.64%	0
12/20/2014 - 12/31/2014	(\$1,430.00)	-0.64%	0
12/19/2014 - 12/31/2014	(\$1,310.00)	-0.59%	0
12/18/2014 - 12/31/2014	(\$1,280.00)	-0.57%	0
12/17/2014 - 12/31/2014	(\$1,260.00)	-0.57%	0
12/16/2014 - 12/31/2014	(\$2,600.00)	-1.16%	0
12/15/2014 - 12/31/2014	(\$4,080.00)	-1.81%	0
12/14/2014 - 12/31/2014	(\$4,080.00)	-1.81%	0
12/13/2014 - 12/31/2014	(\$4,080.00)	-1.81%	0
12/12/2014 - 12/31/2014	(\$4,390.00)	-1.94%	0
12/11/2014 - 12/31/2014	(\$4,770.00)	-2.11%	0
12/10/2014 - 12/31/2014	(\$5,030.00)	-2.22%	0
12/9/2014 - 12/31/2014	(\$1,320.00)	-0.59%	0
12/8/2014 - 12/31/2014	(\$870.00)	-0.39%	0
12/7/2014 - 12/31/2014	(\$870.00)	-0.39%	0
12/6/2014 - 12/31/2014	(\$870.00)	-0.39%	0
12/5/2014 - 12/31/2014	(\$2,600.00)	-1.16%	0
12/4/2014 - 12/31/2014	(\$2,700.00)	-1.20%	0
12/3/2014 - 12/31/2014	(\$1,770.00)	-0.79%	0
12/2/2014 - 12/31/2014	(\$3,640.00)	-1.62%	0
12/1/2014 - 12/31/2014	\$620.00	0.28%	6.17
11/30/2014 - 12/31/2014	\$620.00	0.28%	6.17
11/29/2014 - 12/31/2014	\$620.00	0.28%	6.17
11/28/2014 - 12/31/2014	(\$1,580.00)	-0.71%	0
11/27/2014 - 12/31/2014	(\$1,580.00)	-0.71%	0
11/26/2014 - 12/31/2014	(\$1,610.00)	-0.72%	0
11/25/2014 - 12/31/2014	(\$1,670.00)	-0.75%	0
11/24/2014 - 12/31/2014	(\$1,670.00)	-0.75%	0
11/23/2014 - 12/31/2014	(\$1,670.00)	-0.75%	0
11/22/2014 - 12/31/2014	(\$1,670.00)	-0.75%	0

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

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

TradeStation Periodical Returns: Monthly

Mark-To-Market Monthly

Average Analysis:

Period	Avg. Net Profit	% Gain	% Profitable
January	\$4,065.00	4.07%	33.33%
February	\$3,725.00	1.86%	72.73%
March	\$2,880.00	1.41%	63.64%
April	\$3,574.00	1.92%	64.71%
May	(\$2,290.00)	-1.21%	42.11%
June	(\$686.00)	-0.37%	61.54%
July	\$4,166.00	2.23%	66.67%
August	\$8,796.00	4.61%	73.33%
September	\$3,710.00	1.86%	64.29%
October	\$1,896.00	0.93%	53.85%
November	(\$3,008.00)	-1.47%	31.25%
December	(\$952.00)	-0.47%	38.46%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014	\$620.00	0.28%	6.17
11/1/2014	(\$2,610.00)	-1.17%	0
10/1/2014	(\$4,000.00)	-1.76%	0
9/1/2014	(\$4,000.00)	-1.73%	0.31
8/1/2014	(\$3,220.00)	-1.37%	0.09
7/1/2014	\$630.00	0.27%	1.36
6/1/2014	\$2,700.00	1.17%	2.1
5/1/2014	(\$8,010.00)	-3.34%	0
4/1/2014	(\$1,830.00)	-0.76%	0.06
3/1/2014	\$6,980.00	2.98%	2.53
2/1/2014	(\$2,460.00)	-1.04%	0.54
1/1/2014	(\$3,460.00)	-1.44%	0.46
12/1/2013	(\$5,790.00)	-2.35%	0
11/1/2013	\$260.00	0.11%	1.07
10/1/2013	\$4,630.00	1.92%	1.94
9/1/2013	\$930.00	0.39%	1.31
8/1/2013	(\$750.00)	-0.31%	0.83
7/1/2013	\$3,020.00	1.27%	100
6/1/2013	(\$15,480.00)	-6.11%	0
5/1/2013	(\$8,030.00)	-3.07%	0.03
4/1/2013	\$5,020.00	1.96%	2.37
3/1/2013	\$420.00	0.16%	1.74
2/1/2013	\$4,090.00	1.62%	2.17
1/1/2013	(\$1,590.00)	-0.63%	0
12/1/2012	\$4,370.00	1.75%	63.43
11/1/2012	\$2,230.00	0.90%	2.43
10/1/2012	(\$3,220.00)	-1.29%	0.3
9/1/2012	\$7,750.00	3.20%	18.61
8/1/2012	\$10,240.00	4.41%	25.38
7/1/2012	\$8,330.00	3.72%	13.43
6/1/2012	\$6,320.00	2.91%	19.06

5/1/2012	\$2,590.00	1.21%	1.56
4/1/2012	\$990.00	0.46%	1.49
3/1/2012	\$3,030.00	1.44%	3.89
2/1/2012	\$5,730.00	2.79%	9.3
1/1/2012	\$14,980.00	7.88%	15.69
12/1/2011	\$10.00	0.01%	1
11/1/2011	(\$13,440.00)	-6.60%	0.13
10/1/2011	\$9,890.00	5.11%	5.3
9/1/2011	\$11,160.00	6.11%	1.91

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014 - Today	\$620.00	0.28%	6.17
11/1/2014 - 12/1/2014	(\$1,990.00)	-0.89%	0
10/1/2014 - 12/1/2014	(\$5,990.00)	-2.63%	0
9/1/2014 - 12/1/2014	(\$9,990.00)	-4.31%	0.15
8/1/2014 - 12/1/2014	(\$13,210.00)	-5.63%	0.14
7/1/2014 - 12/1/2014	(\$12,580.00)	-5.37%	0.16
6/1/2014 - 12/1/2014	(\$9,880.00)	-4.27%	0.37
5/1/2014 - 12/1/2014	(\$17,890.00)	-7.47%	0.22
4/1/2014 - 12/1/2014	(\$19,720.00)	-8.17%	0.2
3/1/2014 - 12/1/2014	(\$12,740.00)	-5.44%	0.57
2/1/2014 - 12/1/2014	(\$15,200.00)	-6.42%	0.56
1/1/2014 - 12/1/2014	(\$18,660.00)	-7.77%	0.51
12/1/2013 - 12/1/2014	(\$24,450.00)	-9.94%	0.45
11/1/2013 - 12/1/2014	(\$24,190.00)	-9.84%	0.49
10/1/2013 - 12/1/2014	(\$19,560.00)	-8.11%	0.63
9/1/2013 - 12/1/2014	(\$18,630.00)	-7.76%	0.67
8/1/2013 - 12/1/2014	(\$19,380.00)	-8.04%	0.66
7/1/2013 - 12/1/2014	(\$16,360.00)	-6.88%	0.71
6/1/2013 - 12/1/2014	(\$31,840.00)	-12.56%	0.56
5/1/2013 - 12/1/2014	(\$39,870.00)	-15.25%	0.51
4/1/2013 - 12/1/2014	(\$34,850.00)	-13.59%	0.59
3/1/2013 - 12/1/2014	(\$34,430.00)	-13.45%	0.59
2/1/2013 - 12/1/2014	(\$30,340.00)	-12.04%	0.65
1/1/2013 - 12/1/2014	(\$31,930.00)	-12.59%	0.63
12/1/2012 - 12/1/2014	(\$27,560.00)	-11.06%	0.68
11/1/2012 - 12/1/2014	(\$25,330.00)	-10.26%	0.71
10/1/2012 - 12/1/2014	(\$28,550.00)	-11.41%	0.69
9/1/2012 - 12/1/2014	(\$20,800.00)	-8.58%	0.77
8/1/2012 - 12/1/2014	(\$10,560.00)	-4.55%	0.89
7/1/2012 - 12/1/2014	(\$2,230.00)	-1.00%	0.98
6/1/2012 - 12/1/2014	\$4,090.00	1.88%	1.04
5/1/2012 - 12/1/2014	\$6,680.00	3.11%	1.07
4/1/2012 - 12/1/2014	\$7,670.00	3.59%	1.08
3/1/2012 - 12/1/2014	\$10,700.00	5.07%	1.11
2/1/2012 - 12/1/2014	\$16,430.00	8.01%	1.16
1/1/2012 - 12/1/2014	\$31,410.00	16.52%	1.31
12/1/2011 - 12/1/2014	\$31,420.00	16.52%	1.29
11/1/2011 - 12/1/2014	\$17,980.00	8.83%	1.15
10/1/2011 - 12/1/2014	\$27,870.00	14.39%	1.23
9/1/2011 - 12/1/2014	\$39,030.00	21.38%	1.29

# Trades	%Profitable
2	50.00%
2	0.00%
1	0.00%
2	50.00%
3	33.33%
2	50.00%
3	66.67%
4	0.00%
4	50.00%
3	66.67%
3	66.67%
4	25.00%
2	0.00%
3	33.33%
4	50.00%
2	50.00%
3	66.67%
1	100.00%
2	0.00%
3	33.33%
2	50.00%
2	50.00%
4	75.00%
1	0.00%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
5	80.00%
5	80.00%
3	66.67%

4	75.00%
4	50.00%
4	50.00%
3	66.67%
3	33.33%
3	66.67%
5	20.00%
3	66.67%
4	75.00%

Trades

# Trades	%Profitable
2	50.00%
3	0.00%
3	0.00%
4	25.00%
6	16.67%
7	28.57%
9	44.44%
12	25.00%
15	26.67%
17	35.29%
19	36.84%
22	31.82%
23	30.43%
25	32.00%
28	35.71%
29	34.48%
31	38.71%
31	38.71%
33	36.36%
35	37.14%
36	36.11%
37	35.14%
40	40.00%
40	37.50%
42	40.48%
44	43.18%
46	43.48%
48	43.75%
52	46.15%
56	48.21%
58	50.00%
61	50.82%
64	51.56%
67	50.75%
69	52.17%
71	52.11%
73	53.42%
77	51.95%
79	53.16%
82	54.88%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/28/2014	(\$1,360.00)	-0.61%	0
12/21/2014	(\$70.00)	-0.03%	0
12/14/2014	(\$2,650.00)	-1.17%	0
12/7/2014	\$3,210.00	1.44%	100
11/30/2014	\$1,490.00	0.67%	100
11/23/2014	(\$2,290.00)	-1.03%	0
11/2/2014	(\$320.00)	-0.14%	0
10/26/2014	(\$6,020.00)	-2.62%	0
10/19/2014	(\$720.00)	-0.31%	0
10/12/2014	\$1,730.00	0.76%	100
10/5/2014	\$2,880.00	1.28%	100
9/28/2014	(\$2,250.00)	-0.99%	0
9/21/2014	(\$120.00)	-0.05%	0
9/14/2014	(\$1,490.00)	-0.65%	0
9/7/2014	(\$4,020.00)	-1.72%	0
8/31/2014	\$2,010.00	0.87%	100
8/24/2014	\$1,320.00	0.57%	100
8/17/2014	(\$2,200.00)	-0.95%	0.08
8/10/2014	\$480.00	0.21%	100
8/3/2014	(\$1,620.00)	-0.69%	0
7/27/2014	\$1,100.00	0.47%	100
7/20/2014	(\$410.00)	-0.18%	0.2
7/13/2014	(\$2,800.00)	-1.19%	0
7/6/2014	\$1,680.00	0.72%	100
6/29/2014	\$60.00	0.03%	100
6/22/2014	\$340.00	0.15%	100
6/15/2014	\$3,430.00	1.49%	9.37
6/8/2014	(\$2,160.00)	-0.93%	0
6/1/2014	\$890.00	0.38%	100
5/25/2014	(\$4,590.00)	-1.94%	0
5/18/2014	(\$410.00)	-0.17%	0
5/11/2014	\$580.00	0.25%	100
5/4/2014	(\$2,890.00)	-1.21%	0
4/27/2014	(\$1,170.00)	-0.49%	0
4/20/2014	\$490.00	0.20%	5.9
4/13/2014	\$2,510.00	1.06%	100
4/6/2014	(\$1,550.00)	-0.65%	0
3/30/2014	(\$3,860.00)	-1.59%	0
3/23/2014	(\$4,170.00)	-1.69%	0
3/16/2014	\$6,460.00	2.69%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/28/2014 - Today	(\$1,360.00)	-0.61%	0
12/21/2014 - 12/28/2014	(\$1,430.00)	-0.64%	0
12/14/2014 - 12/28/2014	(\$4,080.00)	-1.81%	0
12/7/2014 - 12/28/2014	(\$870.00)	-0.39%	0
11/30/2014 - 12/28/2014	\$620.00	0.28%	6.17
11/23/2014 - 12/28/2014	(\$1,670.00)	-0.75%	0

11/16/2014 - 12/28/2014	(\$1,670.00)	-0.75%	0
11/9/2014 - 12/28/2014	(\$1,670.00)	-0.75%	0
11/2/2014 - 12/28/2014	(\$1,990.00)	-0.89%	0
10/26/2014 - 12/28/2014	(\$8,010.00)	-3.49%	0
10/19/2014 - 12/28/2014	(\$8,730.00)	-3.79%	0
10/12/2014 - 12/28/2014	(\$7,000.00)	-3.06%	0
10/5/2014 - 12/28/2014	(\$4,120.00)	-1.83%	0
9/28/2014 - 12/28/2014	(\$6,370.00)	-2.79%	0
9/21/2014 - 12/28/2014	(\$6,490.00)	-2.85%	0
9/14/2014 - 12/28/2014	(\$7,980.00)	-3.48%	0
9/7/2014 - 12/28/2014	(\$12,000.00)	-5.14%	0
8/31/2014 - 12/28/2014	(\$9,990.00)	-4.31%	0.15
8/24/2014 - 12/28/2014	(\$8,670.00)	-3.77%	0.26
8/17/2014 - 12/28/2014	(\$10,870.00)	-4.68%	0.17
8/10/2014 - 12/28/2014	(\$10,390.00)	-4.48%	0.21
8/3/2014 - 12/28/2014	(\$12,010.00)	-5.14%	0.15
7/27/2014 - 12/28/2014	(\$10,910.00)	-4.69%	0.17
7/20/2014 - 12/28/2014	(\$11,320.00)	-4.86%	0.17
7/13/2014 - 12/28/2014	(\$14,120.00)	-5.99%	0.14
7/6/2014 - 12/28/2014	(\$12,440.00)	-5.32%	0.16
6/29/2014 - 12/28/2014	(\$12,380.00)	-5.29%	0.16
6/22/2014 - 12/28/2014	(\$12,040.00)	-5.15%	0.16
6/15/2014 - 12/28/2014	(\$8,610.00)	-3.74%	0.37
6/8/2014 - 12/28/2014	(\$10,770.00)	-4.64%	0.32
6/1/2014 - 12/28/2014	(\$9,880.00)	-4.27%	0.37
5/25/2014 - 12/28/2014	(\$14,470.00)	-6.13%	0.26
5/18/2014 - 12/28/2014	(\$14,880.00)	-6.29%	0.25
5/11/2014 - 12/28/2014	(\$14,300.00)	-6.06%	0.28
5/4/2014 - 12/28/2014	(\$17,190.00)	-7.20%	0.22
4/27/2014 - 12/28/2014	(\$18,360.00)	-7.65%	0.21
4/20/2014 - 12/28/2014	(\$17,870.00)	-7.46%	0.22
4/13/2014 - 12/28/2014	(\$15,360.00)	-6.48%	0.33
4/6/2014 - 12/28/2014	(\$16,910.00)	-7.09%	0.26
3/30/2014 - 12/28/2014	(\$20,770.00)	-8.57%	0.2

# Trades	% Profitable
2	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	100.00%
1	100.00%
1	0.00%
1	0.00%
1	0.00%
2	0.00%
1	100.00%
2	100.00%
2	50.00%
1	100.00%
1	0.00%
1	100.00%
2	50.00%
1	0.00%
1	100.00%
1	100.00%
1	100.00%
1	100.00%
2	50.00%
1	0.00%
2	100.00%
1	0.00%
3	0.00%
1	100.00%
2	0.00%
2	0.00%
2	50.00%
1	100.00%
1	0.00%
2	0.00%
1	0.00%
3	100.00%

# Trades	% Profitable
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	50.00%
2	0.00%

2	0.00%
2	0.00%
3	0.00%
3	0.00%
3	0.00%
3	0.00%
3	0.00%
3	0.00%
3	0.00%
3	0.00%
3	0.00%
4	0.00%
4	25.00%
5	40.00%
6	33.33%
6	33.33%
6	16.67%
6	33.33%
7	28.57%
7	28.57%
7	28.57%
7	28.57%
7	28.57%
8	37.50%
8	37.50%
9	44.44%
9	33.33%
11	27.27%
11	36.36%
12	25.00%
13	23.08%
14	28.57%
14	35.71%
14	35.71%
15	26.67%

TradeStationChart Settings

Symbol @GC
Description Gold 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	8
! MESA Phasor - LowerAr	-125
! MESA Phasor - UpperAr	45
! 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