

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$50,305.00	\$50,975.00	(\$670.00)
Gross Profit	\$97,265.00	\$78,045.00	\$19,220.00
Gross Loss	(\$46,960.00)	(\$27,070.00)	(\$19,890.00)
Profit Factor	2.07	2.88	0.97
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	(\$1,005.00)	(\$1,005.00)	\$0.00
Select Total Net Profit	\$50,305.00	\$50,975.00	(\$670.00)
Select Gross Profit	\$97,265.00	\$78,045.00	\$19,220.00
Select Gross Loss	(\$46,960.00)	(\$27,070.00)	(\$19,890.00)
Select Profit Factor	2.07	2.88	0.97
Adjusted Total Net Profit	\$30,145.04	\$31,178.83	(\$8,691.98)
Adjusted Gross Profit	\$84,028.91	\$64,459.11	\$15,025.85
Adjusted Gross Loss	(\$53,883.87)	(\$33,280.28)	(\$23,717.83)
Adjusted Profit Factor	1.56	1.94	0.63
Total Number of Trades	100	52	48
Percent Profitable	54.00%	63.46%	43.75%
Winning Trades	54	33	21
Losing Trades	46	19	27
Even Trades	0	0	0
Avg. Trade Net Profit	\$503.05	\$980.29	(\$13.96)
Avg. Winning Trade	\$1,801.20	\$2,365.00	\$915.24
Avg. Losing Trade	(\$1,020.87)	(\$1,424.74)	(\$736.67)
Ratio Avg. Win:Avg. Loss	1.76	1.66	1.24
Largest Winning Trade	\$6,355.00	\$6,355.00	\$2,940.00
Largest Losing Trade	(\$3,705.00)	(\$3,705.00)	(\$1,530.00)
Largest Winner as % of G	6.53%	8.14%	15.30%
Largest Loser as % of Gr	7.89%	13.69%	7.69%
Net Profit as % of Largest	1357.76%	1375.84%	-43.79%
Select Net Profit as % of l	1357.76%	1375.84%	-43.79%
Adjusted Net Profit as % c	813.63%	841.53%	-568.10%
Max. Consecutive Winnin	5	9	2
Max. Consecutive Losing	4	3	5
Avg. Bars in Total Trades	12.06	19.42	4.08
Avg. Bars in Winning Trac	14.39	21.06	3.9
Avg. Bars in Losing Trade	9.33	16.58	4.22
Avg. Bars in Even Trades	0	0	0
Max. Shares/Contracts H	1	1	1
Total Shares/Contracts H	101	53	48
Account Size Required	\$6,700.00	\$4,865.00	\$5,055.00
Total Slippage	\$0.00	\$0.00	\$0.00

Total Commission	\$0.00	\$0.00	\$0.00
Return on Initial Capital	50.31%		
Annual Rate of Return	8.50%		
Buy & Hold Return	120.66%		
Return on Account	750.82%		
Avg. Monthly Return	\$984.38		
Std. Deviation of Monthly	\$2,142.14		
Return Retracement Ratio	0.31		
RINA Index	51.68		
Sharpe Ratio	0.33		
K-Ratio	4.31		
Trading Period	4 Yrs, 9 Mths, 17 Dys		
Percent of Time in the Market	90.98%		
Time in the Market	4 Yrs, 4 Mths, 11 Dys		
Longest Flat Period	73 Dys		
Max. Equity Run-up	\$56,740.00		
Date of Max. Equity Run-up	11/28/2014 14:15		
Max. Equity Run-up as % of Initial Capital	56.74%		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$7,890.00)	(\$6,570.00)	(\$5,705.00)
Date	6/4/2012 14:15		
as % of Initial Capital	7.89%	6.57%	5.71%
Net Profit as % of Drawdown	637.58%	775.88%	-11.74%
Select Net Profit as % of Initial Capital	637.58%	775.88%	-11.74%
Adjusted Net Profit as % of Initial Capital	382.07%	474.56%	-152.36%
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$6,700.00)	(\$4,865.00)	(\$5,055.00)
Date	5/17/2012 14:15		
as % of Initial Capital	6.70%	4.87%	5.05%
Net Profit as % of Drawdown	750.82%	1047.79%	-13.25%
Select Net Profit as % of Initial Capital	750.82%	1047.79%	-13.25%
Adjusted Net Profit as % of Initial Capital	449.93%	640.88%	-171.95%
Max. Trade Drawdown	(\$5,590.00)	(\$5,590.00)	(\$2,080.00)
All Trades			
Total Net Profit	\$50,305.00	Profit Factor	2.07
Gross Profit	\$97,265.00	Gross Loss	(\$46,960.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$1,005.00)		

Select Total Net Profit	\$50,305.00	Select Profit Factor	2.07
Select Gross Profit	\$97,265.00	Select Gross Loss	(\$46,960.00)
Adjusted Total Net Profit	\$30,145.04	Adjusted Profit Factor	1.56
Adjusted Gross Profit	\$84,028.91	Adjusted Gross Loss	(\$53,883.87)
Total Number of Trades	100	Percent Profitable	54.00%
Winning Trades	54	Losing Trades	46
Even Trades	0		
Avg. Trade Net Profit	\$503.05	Ratio Avg. Win:Avg. Los	1.76
Avg. Winning Trade	\$1,801.20	Avg. Losing Trade	(\$1,020.87)
Largest Winning Trade	\$6,355.00	Largest Losing Trade	(\$3,705.00)
Largest Winner as % of G	6.53%	Largest Loser as % of C	7.89%
Net Profit as % of Largest	1357.76%		
Slct. Net Profit as % of La	1357.76%	Adj. Net Profit as % of L	813.63%
Max. Consecutive Winnin	5	Max. Consecutive Losin	4
Avg. Bars in Winning Trac	14.39	Avg. Bars in Losing Tra	9.33
Avg. Bars in Total Trades	12.06		
Max. Shares/Contracts H	1	Account Size Required	\$6,700.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	50.31%	Annual Rate of Return	8.50%
Buy and Hold Return	120.66%	Return on Account	750.82%
Avg. Monthly Return	\$984.38	Std. Deviation of Monthl	\$2,142.14
Return Retracement Ratic	0.31	RINA Index	51.68
Sharpe Ratio	0.33	K-Ratio	4.31
Trading Period	4 Yrs, 9 Mths, 17 Dys	Percent of Time in the M	90.98%
Time in the Market	4 Yrs, 4 Mths, 11 Dys	Longest Flat Period	73 Dys
Max. Equity Run-up	\$56,740.00		
Date of Max. E. Run-up	11/28/2014 14:15	Max. E. Run-up as % of	56.74%
Max. Drawdown (Intra-da	Max. Drawdown (Trade	Close to Trade Close)	
Value	(\$7,890.00)	Value	(\$6,700.00)
Date	6/4/2012 14:15	Date	5/17/2012 14:15
as % of Initial Capital	7.89%	as % of Initial Capital	6.70%
Net Profit as % of Drawdc	637.58%	Net Profit as % of Draw	750.82%
Slct. Net Profit as % of Dr	637.58%	Slct. Net Profit as % of I	750.82%
Adj. Net Prof as % of Dra	382.07%	Adj. Net Profit as % of C	449.93%
Max. Trade Drawdown	(\$5,590.00)		
Long Trades			
Total Net Profit	\$50,975.00	Profit Factor	2.88

Gross Profit	\$78,045.00	Gross Loss	(\$27,070.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$1,005.00)		
Select Total Net Profit	\$50,975.00	Select Profit Factor	2.88
Select Gross Profit	\$78,045.00	Select Gross Loss	(\$27,070.00)
Adjusted Total Net Profit	\$31,178.83	Adjusted Profit Factor	1.94
Adjusted Gross Profit	\$64,459.11	Adjusted Gross Loss	(\$33,280.28)
Total Number of Trades	52	Percent Profitable	63.46%
Winning Trades	33	Losing Trades	19
Even Trades	0		
Avg. Trade Net Profit	\$980.29	Ratio Avg. Win:Avg. Loss	1.66
Avg. Winning Trade	\$2,365.00	Avg. Losing Trade	(\$1,424.74)
Largest Winning Trade	\$6,355.00	Largest Losing Trade	(\$3,705.00)
Largest Winner as % of G	8.14%	Largest Loser as % of C	13.69%
Max. Consecutive Winnin	9	Max. Consecutive Losin	3
Avg. Bars in Winning Trac	21.06	Avg. Bars in Losing Tra	16.58
Avg. Bars in Total Trades	19.42		
Max. Shares/Contracts H	1	Account Size Required	\$4,865.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest	1375.84%		
Slct. Net Profit as % of La	1375.84%	Adj. Net Profit as % of L	841.53%
Max. Drawdown (Intra-da	Max. Drawdown (Trade	Max. Drawdown (Trade Close to Trade Close)	
Value	(\$6,570.00)	Value	(\$4,865.00)
as % of Initial Capital	6.57%	as % of Initial Capital	4.87%
Net Profit as % of Drawdc	775.88%	Net Profit as % of Draw	1047.79%
Slct. Net Profit as % of Dr	775.88%	Slct. Net Profit as % of I	1047.79%
Adj. Net Prof as % of Dra	474.56%	Adj. Net Profit as % of C	1047.79%
Max. Trade Drawdown	(\$5,590.00)		
Short Trades			
Total Net Profit	(\$670.00)	Profit Factor	0.97
Gross Profit	\$19,220.00	Gross Loss	(\$19,890.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	(\$670.00)	Select Profit Factor	0.97
Select Gross Profit	\$19,220.00	Select Gross Loss	(\$19,890.00)
Adjusted Total Net Profit	(\$8,691.98)	Adjusted Profit Factor	0.63

Adjusted Gross Profit	\$15,025.85	Adjusted Gross Loss	(\$23,717.83)
Total Number of Trades	48	Percent Profitable	43.75%
Winning Trades	21	Losing Trades	27
Even Trades	0		
Avg. Trade Net Profit	(\$13.96)	Ratio Avg. Win:Avg. Los	1.24
Avg. Winning Trade	\$915.24	Avg. Losing Trade	(\$736.67)
Largest Winning Trade	\$2,940.00	Largest Losing Trade	(\$1,530.00)
Largest Winner as % of G	15.30%	Largest Loser as % of C	13.69%
Max. Consecutive Winnin	2	Max. Consecutive Losin	5
Avg. Bars in Winning Trac	3.9	Avg. Bars in Losing Tra	4.22
Avg. Bars in Total Trades	4.08		
Max. Shares/Contracts H	1	Account Size Required	\$5,055.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	-43.79%		
Slct. Net Profit as % of La	-43.79%	Adj. Net Profit as % of L	-568.10%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$5,705.00)	Value	(\$5,055.00)
as % of Initial Capital	5.71%	as % of Initial Capital	5.05%
Net Profit as % of Drawdc	-11.74%	Net Profit as % of Draw	-13.25%
Slct. Net Profit as % of Dr	-11.74%	Slct. Net Profit as % of I	-13.25%
Adj. Net Prof as % of Dra	-152.36%	Adj. Net Prof as % of Dr	-171.95%
Max. Trade Drawdown	(\$2,080.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	100	54	46
Avg. Trade Net Profit	\$503.05	\$1,801.20	(\$1,020.87)
1 Std. Deviation of Avg. T	\$1,964.67	\$1,670.22	\$900.04
Avg. Trade + 1 Std. Devia	\$2,467.72	\$3,471.43	(\$120.83)
Avg. Trade - 1 Std. Deviat	(\$1,461.62)	\$130.98	(\$1,920.91)
Coefficient of Variation	390.55%	92.73%	88.16%

Time Averages

	15 Dys, 22 Hrs, 33 Mins	19 Dys, 7 Hrs, 6 Mins	12 Dys
Avg. Time in Trades			
Avg. Time Between Trade	30 Dys, 18 Hrs	11 Dys, 27 Mins	24 Dys, 12 Hrs, 16 Mins
Avg. Time Between Trade	1355 Dys		

Outliers	Total	Positive	Negative
Number of Outliers	0	0	0
Outlier Profit/Loss	\$0.00	\$0.00	\$0.00

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$6,440.00	(\$5,590.00)
Max. Value Date	6/30/2014	5/6/2010
Avg. Value	\$1,443.30	(\$1,115.60)
1 Std. Deviation	\$1,560.98	\$1,054.81
Avg. + 1 Std. Deviation	\$3,004.28	(\$60.79)
Avg. - 1 Std. Deviation	(\$117.68)	(\$2,170.41)
Coefficient of Variation	108.15%	94.55%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	5.74%	49.98%	55.76%
1 Std. Deviation	58.76%	33.75%	33.12%
Avg. + 1 Std. Deviation	64.50%	83.73%	88.88%
Avg. - 1 Std. Deviation	-53.01%	16.23%	22.64%
Coefficient of Variation	1023.15%	67.52%	59.40%

TradeStation Trade Series Analysis

	Winners	Losers
Largest Profit/Loss	\$6,355.00	(\$3,705.00)
Largest Profit/Loss as % of Gross	6.53%	7.89%
Largest Consec. Profit/Loss	\$9,675.00	(\$6,700.00)
Largest Consec. Profit/Loss as % of Gross	9.95%	14.27%
Winning Series	Avg. Gain per Series	Avg. Loss Next Trade
1	11	\$2,586.82
2	10	(\$562.73)
3	6	\$1,970.50
5	1	(\$1,386.67)
		\$1,373.06
		(\$725.00)
		\$937.00
		(\$845.00)
Losing Series	Avg. Loss per Series	Avg. Gain Next Trade
1	17	\$2,173.82
2	7	(\$1,123.53)
3	1	(\$820.71)
4	3	(\$478.33)
		\$2,461.43
		\$435.00
		(\$1,244.58)
		\$2,901.67

TradeStation Trade List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	4/19/2010	Buy	\$1,918.25	\$0.00	1
	Sell	5/7/2010	Sell	\$1,792.50		(\$2,515.00)
2	Buy	7/19/2010	Buy	\$1,710.75	\$0.00	1
	Sell	10/15/2010	Short	\$1,977.75		\$5,340.00
3	Sell Short	10/15/2010	Short	\$1,977.75	\$0.00	1
	Buy to Cover	10/20/2010	Buy	\$1,980.75		(\$60.00)
4	Buy	10/20/2010	Buy	\$1,980.75	\$0.00	1
	Sell	11/9/2010	Short	\$2,095.75		\$2,300.00
5	Sell Short	11/9/2010	Short	\$2,095.75	\$0.00	1
	Buy to Cover	11/11/2010	Buy	\$2,088.00		\$155.00
6	Buy	11/11/2010	Buy	\$2,088.00	\$0.00	1
	Sell	11/30/2010	Short	\$2,057.50		(\$610.00)
7	Sell Short	11/30/2010	Short	\$2,057.50	\$0.00	1
	Buy to Cover	12/3/2010	Buy	\$2,100.75		(\$865.00)
8	Buy	12/3/2010	Buy	\$2,100.75	\$0.00	1
	Sell	1/11/2011	Short	\$2,196.25		\$1,910.00
9	Sell Short	1/11/2011	Short	\$2,196.25	\$0.00	1
	Buy to Cover	1/14/2011	Buy	\$2,218.00		(\$435.00)
10	Buy	1/14/2011	Buy	\$2,218.00	\$0.00	1
	Sell	2/7/2011	Short	\$2,252.00		\$680.00
11	Sell Short	2/7/2011	Short	\$2,252.00	\$0.00	1
	Buy to Cover	2/11/2011	Buy	\$2,274.25		(\$445.00)
12	Buy	2/11/2011	Buy	\$2,274.25	\$0.00	1
	Sell	3/9/2011	Short	\$2,247.00		(\$545.00)
13	Sell Short	3/9/2011	Short	\$2,247.00	\$0.00	1
	Buy to Cover	3/14/2011	Buy	\$2,214.50		\$650.00
14	Buy	3/14/2011	Buy	\$2,214.50	\$0.00	1
	Sell	3/25/2011	Short	\$2,222.00		\$150.00
15	Sell Short	3/25/2011	Short	\$2,222.00	\$0.00	1
	Buy to Cover	3/31/2011	Buy	\$2,250.75		(\$575.00)
16	Buy	3/31/2011	Buy	\$2,250.75	\$0.00	1
	Sell	4/27/2011	Short	\$2,304.50		\$1,075.00
17	Sell Short	4/27/2011	Short	\$2,304.50	\$0.00	1
	Buy to Cover	5/2/2011	Buy	\$2,324.50		(\$400.00)
18	Buy	5/2/2011	Buy	\$2,324.50	\$0.00	1
	Sell	6/2/2011	Short	\$2,237.00		(\$1,750.00)
19	Sell Short	6/2/2011	Short	\$2,237.00	\$0.00	1
	Buy to Cover	6/8/2011	Buy	\$2,190.00		\$940.00
20	Buy	6/8/2011	Buy	\$2,190.00	\$0.00	1
	Sell	6/21/2011	Short	\$2,119.75		(\$1,405.00)
21	Sell Short	6/21/2011	Short	\$2,119.75	\$0.00	1
	Buy to Cover	6/27/2011	Buy	\$2,129.00		(\$185.00)
22	Buy	6/27/2011	Buy	\$2,129.00	\$0.00	1
	Sell	7/27/2011	Short	\$2,344.75		\$4,315.00
23	Sell Short	7/27/2011	Short	\$2,344.75	\$0.00	1
	Buy to Cover	8/1/2011	Buy	\$2,279.50		\$1,305.00
24	Buy	8/1/2011	Buy	\$2,279.50	\$0.00	1

	Sell	8/5/2011	Sell	\$2,130.25		(\$2,985.00)	
25	Buy	8/23/2011	Buy	\$1,967.00	\$0.00		1
	Sell	9/21/2011	Short	\$2,222.25		\$5,105.00	
26	Sell Short	9/21/2011	Short	\$2,222.25	\$0.00		1
	Buy to Cover	9/23/2011	Buy	\$2,103.00		\$2,385.00	
27	Buy	9/23/2011	Buy	\$2,103.00	\$0.00		1
	Sell	10/12/2011	Short	\$2,212.25		\$2,185.00	
28	Sell Short	10/12/2011	Short	\$2,212.25	\$0.00		1
	Buy to Cover	10/18/2011	Buy	\$2,246.25		(\$680.00)	
29	Buy	10/18/2011	Buy	\$2,246.25	\$0.00		1
	Sell	11/25/2011	Sell	\$2,082.50		(\$3,275.00)	
30	Buy	12/9/2011	Buy	\$2,209.75	\$0.00		1
	Sell	12/29/2011	Short	\$2,191.25		(\$370.00)	
31	Sell Short	12/29/2011	Short	\$2,191.25	\$0.00		1
	Buy to Cover	1/4/2012	Buy	\$2,245.25		(\$1,080.00)	
32	Buy	1/4/2012	Buy	\$2,245.25	\$0.00		1
	Sell	2/13/2012	Short	\$2,485.75		\$4,810.00	
33	Sell Short	2/13/2012	Short	\$2,485.75	\$0.00		1
	Buy to Cover	2/14/2012	Buy	\$2,498.50		(\$255.00)	
34	Buy	2/14/2012	Buy	\$2,498.50	\$0.00		1
	Sell	3/16/2012	Short	\$2,645.75		\$2,945.00	
35	Sell Short	3/16/2012	Short	\$2,645.75	\$0.00		1
	Buy to Cover	3/22/2012	Buy	\$2,669.25		(\$470.00)	
36	Buy	3/22/2012	Buy	\$2,669.25	\$0.00		1
	Sell	4/24/2012	Short	\$2,585.75		(\$1,670.00)	
37	Sell Short	4/24/2012	Short	\$2,585.75	\$0.00		1
	Buy to Cover	4/27/2012	Buy	\$2,654.00		(\$1,365.00)	
38	Buy	4/27/2012	Buy	\$2,654.00	\$0.00		1
	Sell	5/17/2012	Sell	\$2,494.25		(\$3,195.00)	
39	Buy	6/4/2012	Buy	\$2,394.50	\$0.00		1
	Sell	7/10/2012	Short	\$2,546.50		\$3,040.00	
40	Sell Short	7/10/2012	Short	\$2,546.50	\$0.00		1
	Buy to Cover	7/12/2012	Buy	\$2,504.00		\$850.00	
41	Buy	7/12/2012	Buy	\$2,504.00	\$0.00		1
	Sell	7/25/2012	Short	\$2,495.50		(\$170.00)	
42	Sell Short	7/25/2012	Short	\$2,495.50	\$0.00		1
	Buy to Cover	7/27/2012	Buy	\$2,513.25		(\$355.00)	
43	Buy	7/27/2012	Buy	\$2,513.25	\$0.00		1
	Sell	9/13/2012	Short	\$2,736.25		\$4,460.00	
44	Sell Short	9/13/2012	Short	\$2,736.25	\$0.00		1
	Buy to Cover	9/18/2012	Buy	\$2,794.00		(\$1,155.00)	
45	Buy	9/18/2012	Buy	\$2,794.00	\$0.00		1
	Sell	10/10/2012	Short	\$2,682.25		(\$2,235.00)	
46	Sell Short	10/10/2012	Short	\$2,682.25	\$0.00		1
	Buy to Cover	10/12/2012	Buy	\$2,661.00		\$425.00	
47	Buy	10/12/2012	Buy	\$2,661.00	\$0.00		1
	Sell	10/19/2012	Short	\$2,678.25		\$345.00	
48	Sell Short	10/19/2012	Short	\$2,678.25	\$0.00		1
	Buy to Cover	10/25/2012	Buy	\$2,599.75		\$1,570.00	
49	Buy	10/25/2012	Buy	\$2,599.75	\$0.00		1
	Sell	11/26/2012	Short	\$2,580.25		(\$390.00)	

50	Sell Short	11/26/2012	Short	\$2,580.25	\$0.00	1
	Buy to Cover	11/30/2012	Buy	\$2,619.25		(\$780.00)
51	Buy	11/30/2012	Buy	\$2,619.25	\$0.00	1
	Sell	12/26/2012	Short	\$2,606.00		(\$265.00)
52	Sell Short	12/26/2012	Short	\$2,606.00	\$0.00	1
	Buy to Cover	12/27/2012	Buy	\$2,584.25		\$435.00
53	Buy	12/27/2012	Buy	\$2,584.25	\$0.00	1
	Sell	1/9/2013	Short	\$2,667.50		\$1,665.00
54	Sell Short	1/9/2013	Short	\$2,667.50	\$0.00	1
	Buy to Cover	1/11/2013	Buy	\$2,695.00		(\$550.00)
55	Buy	1/11/2013	Buy	\$2,695.00	\$0.00	1
	Sell	2/12/2013	Short	\$2,723.25		\$565.00
56	Sell Short	2/12/2013	Short	\$2,723.25	\$0.00	1
	Buy to Cover	2/19/2013	Buy	\$2,716.25		\$140.00
57	Buy	2/19/2013	Buy	\$2,716.25	\$0.00	1
	Sell	3/7/2013	Short	\$2,746.00		\$595.00
58	Sell Short	3/7/2013	Short	\$2,746.00	\$0.00	1
	Buy to Cover	3/12/2013	Buy	\$2,763.75		(\$355.00)
59	Buy	3/12/2013	Buy	\$2,763.75	\$0.00	1
	Sell	4/3/2013	Short	\$2,771.00		\$145.00
60	Sell Short	4/3/2013	Short	\$2,771.00	\$0.00	1
	Buy to Cover	4/8/2013	Buy	\$2,720.00		\$1,020.00
61	Buy	4/8/2013	Buy	\$2,720.00	\$0.00	1
	Sell	4/16/2013	Short	\$2,742.75		\$455.00
62	Sell Short	4/16/2013	Short	\$2,742.75	\$0.00	1
	Buy to Cover	4/19/2013	Buy	\$2,703.00		\$795.00
63	Buy	4/19/2013	Buy	\$2,703.00	\$0.00	1
	Sell	4/30/2013	Short	\$2,816.50		\$2,270.00
64	Sell Short	4/30/2013	Short	\$2,816.50	\$0.00	1
	Buy to Cover	5/3/2013	Buy	\$2,858.75		(\$845.00)
65	Buy	5/3/2013	Buy	\$2,858.75	\$0.00	1
	Sell	6/19/2013	Short	\$2,955.50		\$1,935.00
66	Sell Short	6/19/2013	Short	\$2,955.50	\$0.00	1
	Buy to Cover	6/25/2013	Buy	\$2,808.50		\$2,940.00
67	Buy	6/25/2013	Buy	\$2,808.50	\$0.00	1
	Sell	7/3/2013	Short	\$2,885.50		\$1,540.00
68	Sell Short	7/3/2013	Short	\$2,885.50	\$0.00	1
	Buy to Cover	7/10/2013	Buy	\$2,939.50		(\$1,080.00)
69	Buy	7/10/2013	Buy	\$2,939.50	\$0.00	1
	Sell	8/6/2013	Short	\$3,098.25		\$3,175.00
70	Sell Short	8/6/2013	Short	\$3,098.25	\$0.00	1
	Buy to Cover	8/8/2013	Buy	\$3,079.50		\$375.00
71	Buy	8/8/2013	Buy	\$3,079.50	\$0.00	1
	Sell	8/29/2013	Short	\$3,030.50		(\$980.00)
72	Sell Short	8/29/2013	Short	\$3,030.50	\$0.00	1
	Buy to Cover	9/4/2013	Buy	\$3,050.00		(\$390.00)
73	Buy	9/4/2013	Buy	\$3,050.00	\$0.00	1
	Sell	10/18/2013	Short	\$3,276.50		\$4,530.00
74	Sell Short	10/18/2013	Short	\$3,276.50	\$0.00	1
	Buy to Cover	10/24/2013	Buy	\$3,311.25		(\$695.00)
75	Buy	10/24/2013	Buy	\$3,311.25	\$0.00	1

	Sell	11/19/2013	Short	\$3,356.75		\$910.00
76	Sell Short	11/19/2013	Short	\$3,356.75	\$0.00	1
	Buy to Cover	11/25/2013	Buy	\$3,391.50		(\$695.00)
77	Buy	11/25/2013	Buy	\$3,391.50	\$0.00	1
	Sell	12/27/2013	Short	\$3,556.75		\$3,305.00
78	Sell Short	12/27/2013	Short	\$3,556.75	\$0.00	1
	Buy to Cover	1/2/2014	Buy	\$3,549.75		\$140.00
79	Buy	1/2/2014	Buy	\$3,549.75	\$0.00	1
	Sell	1/21/2014	Short	\$3,558.50		\$175.00
80	Sell Short	1/21/2014	Short	\$3,558.50	\$0.00	1
	Buy to Cover	1/24/2014	Buy	\$3,587.25		(\$575.00)
81	Buy	1/24/2014	Buy	\$3,587.25	\$0.00	1
	Sell	2/11/2014	Short	\$3,553.25		(\$680.00)
82	Sell Short	2/11/2014	Short	\$3,553.25	\$0.00	1
	Buy to Cover	2/14/2014	Buy	\$3,624.50		(\$1,425.00)
83	Buy	2/14/2014	Buy	\$3,624.50	\$0.00	1
	Sell	4/4/2014	Short	\$3,617.00		(\$150.00)
84	Sell Short	4/4/2014	Short	\$3,617.00	\$0.00	1
	Buy to Cover	4/10/2014	Buy	\$3,574.25		\$855.00
85	Buy	4/10/2014	Buy	\$3,574.25	\$0.00	1
	Sell	4/23/2014	Short	\$3,565.50		(\$175.00)
86	Sell Short	4/23/2014	Short	\$3,565.50	\$0.00	1
	Buy to Cover	4/28/2014	Buy	\$3,517.00		\$970.00
87	Buy	4/28/2014	Buy	\$3,517.00	\$0.00	1
	Sell	7/1/2014	Short	\$3,834.75		\$6,355.00
88	Sell Short	7/1/2014	Short	\$3,834.75	\$0.00	1
	Buy to Cover	7/7/2014	Buy	\$3,903.50		(\$1,375.00)
89	Buy	7/7/2014	Buy	\$3,903.50	\$0.00	1
	Sell	7/25/2014	Short	\$3,950.50		\$940.00
90	Sell Short	7/25/2014	Short	\$3,950.50	\$0.00	1
	Buy to Cover	7/30/2014	Buy	\$3,945.00		\$110.00
91	Buy	7/30/2014	Buy	\$3,945.00	\$0.00	1
	Sell	8/15/2014	Short	\$3,960.75		\$315.00
92	Sell Short	8/15/2014	Short	\$3,960.75	\$0.00	1
	Buy to Cover	8/20/2014	Buy	\$4,024.25		(\$1,270.00)
93	Buy	8/20/2014	Buy	\$4,024.25	\$0.00	1
	Sell	9/25/2014	Short	\$4,080.50		\$1,125.00
94	Sell Short	9/25/2014	Short	\$4,080.50	\$0.00	1
	Buy to Cover	9/30/2014	Buy	\$4,029.00		\$1,030.00
95	Buy	9/30/2014	Buy	\$4,029.00	\$0.00	1
	Sell	10/13/2014	Short	\$3,843.75		(\$3,705.00)
96	Sell Short	10/13/2014	Short	\$3,843.75	\$0.00	1
	Buy to Cover	10/16/2014	Buy	\$3,746.25		\$1,950.00
97	Buy	10/16/2014	Buy	\$3,746.25	\$0.00	1
	Sell	10/24/2014	Short	\$3,991.00		\$4,895.00
98	Sell Short	10/24/2014	Short	\$3,991.00	\$0.00	1
	Buy to Cover	10/30/2014	Buy	\$4,067.50		(\$1,530.00)
99	Buy	10/30/2014	Buy	\$4,067.50	\$0.00	1
	Sell	12/26/2014	Short	\$4,292.00		\$4,490.00
100	Sell Short	12/26/2014	Short	\$4,292.00	\$0.00	1
	Buy to Cover	12/31/2014	Buy	\$4,283.00		\$180.00

101 Buy		12/31/2014 Buy	\$4,283.00		1
Sell	open	n/a	\$4,232.75	n/a	

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
(\$2,515.00)	-6.56%	\$980.00	14.92%		\$0.00	\$0.00
(\$2,515.00)		(\$5,590.00)	46.80%	-38.28%	\$0.00	\$0.00
\$5,340.00	15.61%	\$5,390.00	82.67%		\$0.00	\$0.00
\$2,825.00		(\$1,130.00)	99.23%	81.90%	\$0.00	\$0.00
(\$60.00)	-0.15%	\$270.00	25.35%		\$0.00	\$0.00
\$2,765.00		(\$795.00)	69.01%	-5.63%	\$0.00	\$0.00
\$2,300.00	5.81%	\$2,460.00	95.72%		\$0.00	\$0.00
\$5,065.00		(\$110.00)	93.77%	89.49%	\$0.00	\$0.00
\$155.00	0.37%	\$460.00	60.53%		\$0.00	\$0.00
\$5,220.00		(\$300.00)	59.87%	20.39%	\$0.00	\$0.00
(\$610.00)	-1.46%	\$5.00	0.27%		\$0.00	\$0.00
\$4,610.00		(\$1,835.00)	66.58%	-33.15%	\$0.00	\$0.00
(\$865.00)	-2.10%	\$710.00	44.65%		\$0.00	\$0.00
\$3,745.00		(\$880.00)	0.94%	-54.40%	\$0.00	\$0.00
\$1,910.00	4.55%	\$2,010.00	83.23%		\$0.00	\$0.00
\$5,655.00		(\$405.00)	95.86%	79.09%	\$0.00	\$0.00
(\$435.00)	-0.99%	\$80.00	12.70%		\$0.00	\$0.00
\$5,220.00		(\$550.00)	18.25%	-69.05%	\$0.00	\$0.00
\$680.00	1.53%	\$855.00	43.62%		\$0.00	\$0.00
\$5,900.00		(\$1,105.00)	91.07%	34.69%	\$0.00	\$0.00
(\$445.00)	-0.99%	\$65.00	10.48%		\$0.00	\$0.00
\$5,455.00		(\$555.00)	17.74%	-71.77%	\$0.00	\$0.00
(\$545.00)	-1.20%	\$860.00	35.03%		\$0.00	\$0.00
\$4,910.00		(\$1,595.00)	42.77%	-22.20%	\$0.00	\$0.00
\$650.00	1.45%	\$1,355.00	89.74%		\$0.00	\$0.00
\$5,560.00		(\$155.00)	53.31%	43.05%	\$0.00	\$0.00
\$150.00	0.34%	\$310.00	12.13%		\$0.00	\$0.00
\$5,710.00		(\$2,245.00)	93.74%	5.87%	\$0.00	\$0.00
(\$575.00)	-1.29%	\$320.00	29.77%		\$0.00	\$0.00
\$5,135.00		(\$755.00)	16.74%	-53.49%	\$0.00	\$0.00
\$1,075.00	2.39%	\$1,355.00	44.65%		\$0.00	\$0.00
\$6,210.00		(\$1,680.00)	90.77%	35.42%	\$0.00	\$0.00
(\$400.00)	-0.87%	\$15.00	2.63%		\$0.00	\$0.00
\$5,810.00		(\$555.00)	27.19%	-70.18%	\$0.00	\$0.00
(\$1,750.00)	-3.76%	\$400.00	13.61%		\$0.00	\$0.00
\$4,060.00		(\$2,540.00)	26.87%	-59.52%	\$0.00	\$0.00
\$940.00	2.10%	\$1,050.00	77.78%		\$0.00	\$0.00
\$5,000.00		(\$300.00)	91.85%	69.63%	\$0.00	\$0.00
(\$1,405.00)	-3.21%	\$90.00	4.49%		\$0.00	\$0.00
\$3,595.00		(\$1,915.00)	25.44%	-70.07%	\$0.00	\$0.00
(\$185.00)	-0.44%	\$30.00	2.48%		\$0.00	\$0.00
\$3,410.00		(\$1,180.00)	82.23%	-15.29%	\$0.00	\$0.00
\$4,315.00	10.13%	\$4,535.00	92.93%		\$0.00	\$0.00
\$7,725.00		(\$345.00)	95.49%	88.42%	\$0.00	\$0.00
\$1,305.00	2.78%	\$1,730.00	98.58%		\$0.00	\$0.00
\$9,030.00		(\$25.00)	75.78%	74.36%	\$0.00	\$0.00
(\$2,985.00)	-6.55%	\$715.00	17.88%		\$0.00	\$0.00

\$6,045.00		(\$3,285.00)	7.50%	-74.63%	\$0.00	\$0.00
\$5,105.00	12.98%	\$5,815.00	96.76%		\$0.00	\$0.00
\$11,150.00		(\$195.00)	88.19%	84.94%	\$0.00	\$0.00
\$2,385.00	5.37%	\$3,050.00	87.90%		\$0.00	\$0.00
\$13,535.00		(\$420.00)	80.84%	68.73%	\$0.00	\$0.00
\$2,185.00	5.19%	\$2,370.00	45.49%		\$0.00	\$0.00
\$15,720.00		(\$2,840.00)	96.45%	41.94%	\$0.00	\$0.00
(\$680.00)	-1.54%	\$250.00	10.96%		\$0.00	\$0.00
\$15,040.00		(\$2,030.00)	59.21%	-29.82%	\$0.00	\$0.00
(\$3,275.00)	-7.29%	\$1,755.00	34.89%		\$0.00	\$0.00
\$11,765.00		(\$3,275.00)	0.00%	-65.11%	\$0.00	\$0.00
(\$370.00)	-0.84%	\$845.00	35.58%		\$0.00	\$0.00
\$11,395.00		(\$1,530.00)	48.84%	-15.58%	\$0.00	\$0.00
(\$1,080.00)	-2.46%	\$80.00	5.71%		\$0.00	\$0.00
\$10,315.00		(\$1,320.00)	17.14%	-77.14%	\$0.00	\$0.00
\$4,810.00	10.71%	\$4,975.00	94.76%		\$0.00	\$0.00
\$15,125.00		(\$275.00)	96.86%	91.62%	\$0.00	\$0.00
(\$255.00)	-0.51%	\$100.00	25.64%		\$0.00	\$0.00
\$14,870.00		(\$290.00)	8.97%	-65.38%	\$0.00	\$0.00
\$2,945.00	5.89%	\$3,065.00	85.14%		\$0.00	\$0.00
\$17,815.00		(\$535.00)	96.67%	81.81%	\$0.00	\$0.00
(\$470.00)	-0.89%	\$220.00	22.80%		\$0.00	\$0.00
\$17,345.00		(\$745.00)	28.50%	-48.70%	\$0.00	\$0.00
(\$1,670.00)	-3.13%	\$1,135.00	34.08%		\$0.00	\$0.00
\$15,675.00		(\$2,195.00)	15.77%	-50.15%	\$0.00	\$0.00
(\$1,365.00)	-2.64%	\$530.00	25.92%		\$0.00	\$0.00
\$14,310.00		(\$1,515.00)	7.33%	-66.75%	\$0.00	\$0.00
(\$3,195.00)	-6.02%	\$670.00	17.03%		\$0.00	\$0.00
\$11,115.00		(\$3,265.00)	1.78%	-81.19%	\$0.00	\$0.00
\$3,040.00	6.35%	\$4,035.00	88.49%		\$0.00	\$0.00
\$14,155.00		(\$525.00)	78.18%	66.67%	\$0.00	\$0.00
\$850.00	1.67%	\$1,260.00	76.36%		\$0.00	\$0.00
\$15,005.00		(\$390.00)	75.15%	51.52%	\$0.00	\$0.00
(\$170.00)	-0.34%	\$1,890.00	66.78%		\$0.00	\$0.00
\$14,835.00		(\$940.00)	27.21%	-6.01%	\$0.00	\$0.00
(\$355.00)	-0.71%	\$765.00	49.84%		\$0.00	\$0.00
\$14,480.00		(\$770.00)	27.04%	-23.13%	\$0.00	\$0.00
\$4,460.00	8.87%	\$5,270.00	99.91%		\$0.00	\$0.00
\$18,940.00		(\$5.00)	84.64%	84.55%	\$0.00	\$0.00
(\$1,155.00)	-2.11%	\$205.00	12.73%		\$0.00	\$0.00
\$17,785.00		(\$1,405.00)	15.53%	-71.74%	\$0.00	\$0.00
(\$2,235.00)	-4.00%	\$500.00	17.64%		\$0.00	\$0.00
\$15,550.00		(\$2,335.00)	3.53%	-78.84%	\$0.00	\$0.00
\$425.00	0.79%	\$460.00	68.66%		\$0.00	\$0.00
\$15,975.00		(\$210.00)	94.78%	63.43%	\$0.00	\$0.00
\$345.00	0.65%	\$1,300.00	88.14%		\$0.00	\$0.00
\$16,320.00		(\$175.00)	35.25%	23.39%	\$0.00	\$0.00
\$1,570.00	2.93%	\$1,695.00	92.88%		\$0.00	\$0.00
\$17,890.00		(\$130.00)	93.15%	86.03%	\$0.00	\$0.00
(\$390.00)	-0.75%	\$830.00	20.54%		\$0.00	\$0.00
\$17,500.00		(\$3,210.00)	69.80%	-9.65%	\$0.00	\$0.00

(\$780.00)	-1.51%	\$430.00	27.92%		\$0.00	\$0.00
\$16,720.00		(\$1,110.00)	21.43%	-50.65%	\$0.00	\$0.00
(\$265.00)	-0.51%	\$940.00	44.98%		\$0.00	\$0.00
\$16,455.00		(\$1,150.00)	42.34%	-12.68%	\$0.00	\$0.00
\$435.00	0.83%	\$630.00	85.71%		\$0.00	\$0.00
\$16,890.00		(\$105.00)	73.47%	59.18%	\$0.00	\$0.00
\$1,665.00	3.22%	\$2,305.00	69.01%		\$0.00	\$0.00
\$18,555.00		(\$1,035.00)	80.84%	49.85%	\$0.00	\$0.00
(\$550.00)	-1.03%	\$75.00	11.63%		\$0.00	\$0.00
\$18,005.00		(\$570.00)	3.10%	-85.27%	\$0.00	\$0.00
\$565.00	1.05%	\$765.00	50.66%		\$0.00	\$0.00
\$18,570.00		(\$745.00)	86.75%	37.42%	\$0.00	\$0.00
\$140.00	0.26%	\$330.00	60.00%		\$0.00	\$0.00
\$18,710.00		(\$220.00)	65.45%	25.45%	\$0.00	\$0.00
\$595.00	1.10%	\$910.00	37.84%		\$0.00	\$0.00
\$19,305.00		(\$1,495.00)	86.90%	24.74%	\$0.00	\$0.00
(\$355.00)	-0.65%	\$100.00	15.27%		\$0.00	\$0.00
\$18,950.00		(\$555.00)	30.53%	-54.20%	\$0.00	\$0.00
\$145.00	0.26%	\$320.00	21.40%		\$0.00	\$0.00
\$19,095.00		(\$1,175.00)	88.29%	9.70%	\$0.00	\$0.00
\$1,020.00	1.84%	\$1,535.00	93.88%		\$0.00	\$0.00
\$20,115.00		(\$100.00)	68.50%	62.39%	\$0.00	\$0.00
\$455.00	0.84%	\$1,905.00	93.84%		\$0.00	\$0.00
\$20,570.00		(\$125.00)	28.57%	22.41%	\$0.00	\$0.00
\$795.00	1.45%	\$1,240.00	56.24%		\$0.00	\$0.00
\$21,365.00		(\$965.00)	79.82%	36.05%	\$0.00	\$0.00
\$2,270.00	4.20%	\$2,510.00	92.96%		\$0.00	\$0.00
\$23,635.00		(\$190.00)	91.11%	84.07%	\$0.00	\$0.00
(\$845.00)	-1.50%	\$130.00	11.35%		\$0.00	\$0.00
\$22,790.00		(\$1,015.00)	14.85%	-73.80%	\$0.00	\$0.00
\$1,935.00	3.38%	\$3,030.00	97.58%		\$0.00	\$0.00
\$24,725.00		(\$75.00)	64.73%	62.32%	\$0.00	\$0.00
\$2,940.00	4.97%	\$3,510.00	96.83%		\$0.00	\$0.00
\$27,665.00		(\$115.00)	84.28%	81.10%	\$0.00	\$0.00
\$1,540.00	2.74%	\$2,010.00	86.64%		\$0.00	\$0.00
\$29,205.00		(\$310.00)	79.74%	66.38%	\$0.00	\$0.00
(\$1,080.00)	-1.87%	\$525.00	29.83%		\$0.00	\$0.00
\$28,125.00		(\$1,235.00)	8.81%	-61.36%	\$0.00	\$0.00
\$3,175.00	5.40%	\$3,260.00	95.18%		\$0.00	\$0.00
\$31,300.00		(\$165.00)	97.52%	92.70%	\$0.00	\$0.00
\$375.00	0.61%	\$905.00	92.82%		\$0.00	\$0.00
\$31,675.00		(\$70.00)	45.64%	38.46%	\$0.00	\$0.00
(\$980.00)	-1.59%	\$615.00	32.20%		\$0.00	\$0.00
\$30,695.00		(\$1,295.00)	16.49%	-51.31%	\$0.00	\$0.00
(\$390.00)	-0.64%	\$125.00	12.20%		\$0.00	\$0.00
\$30,305.00		(\$900.00)	49.76%	-38.05%	\$0.00	\$0.00
\$4,530.00	7.43%	\$4,590.00	98.08%		\$0.00	\$0.00
\$34,835.00		(\$90.00)	98.72%	96.79%	\$0.00	\$0.00
(\$695.00)	-1.06%	\$15.00	1.06%		\$0.00	\$0.00
\$34,140.00		(\$1,395.00)	49.65%	-49.29%	\$0.00	\$0.00
\$910.00	1.37%	\$1,670.00	72.14%		\$0.00	\$0.00

\$35,050.00		(\$645.00)	67.17%	39.31%	\$0.00	\$0.00
(\$695.00)	-1.04%	\$585.00	45.70%		\$0.00	\$0.00
\$34,355.00		(\$695.00)	0.00%	-54.30%	\$0.00	\$0.00
\$3,305.00	4.87%	\$3,325.00	98.66%		\$0.00	\$0.00
\$37,660.00		(\$45.00)	99.41%	98.07%	\$0.00	\$0.00
\$140.00	0.20%	\$535.00	69.03%		\$0.00	\$0.00
\$37,800.00		(\$240.00)	49.03%	18.06%	\$0.00	\$0.00
\$175.00	0.25%	\$690.00	29.30%		\$0.00	\$0.00
\$37,975.00		(\$1,665.00)	78.13%	7.43%	\$0.00	\$0.00
(\$575.00)	-0.81%	\$140.00	12.12%		\$0.00	\$0.00
\$37,400.00		(\$1,015.00)	38.10%	-49.78%	\$0.00	\$0.00
(\$680.00)	-0.95%	\$160.00	3.82%		\$0.00	\$0.00
\$36,720.00		(\$4,025.00)	79.93%	-16.25%	\$0.00	\$0.00
(\$1,425.00)	-2.01%	\$15.00	0.97%		\$0.00	\$0.00
\$35,295.00		(\$1,535.00)	7.10%	-91.94%	\$0.00	\$0.00
(\$150.00)	-0.21%	\$1,800.00	45.40%		\$0.00	\$0.00
\$35,145.00		(\$2,165.00)	50.82%	-3.78%	\$0.00	\$0.00
\$855.00	1.18%	\$3,230.00	88.13%		\$0.00	\$0.00
\$36,000.00		(\$435.00)	35.20%	23.33%	\$0.00	\$0.00
(\$175.00)	-0.24%	\$125.00	3.21%		\$0.00	\$0.00
\$35,825.00		(\$3,770.00)	92.30%	-4.49%	\$0.00	\$0.00
\$970.00	1.36%	\$1,360.00	66.83%		\$0.00	\$0.00
\$36,795.00		(\$675.00)	80.84%	47.67%	\$0.00	\$0.00
\$6,355.00	9.03%	\$6,440.00	85.30%		\$0.00	\$0.00
\$43,150.00		(\$1,110.00)	98.87%	84.17%	\$0.00	\$0.00
(\$1,375.00)	-1.79%	\$45.00	3.07%		\$0.00	\$0.00
\$41,775.00		(\$1,420.00)	3.07%	-93.86%	\$0.00	\$0.00
\$940.00	1.20%	\$1,510.00	47.26%		\$0.00	\$0.00
\$42,715.00		(\$1,685.00)	82.16%	29.42%	\$0.00	\$0.00
\$110.00	0.14%	\$675.00	69.59%		\$0.00	\$0.00
\$42,825.00		(\$295.00)	41.75%	11.34%	\$0.00	\$0.00
\$315.00	0.40%	\$515.00	16.45%		\$0.00	\$0.00
\$43,140.00		(\$2,615.00)	93.61%	10.06%	\$0.00	\$0.00
(\$1,270.00)	-1.60%	\$515.00	27.61%		\$0.00	\$0.00
\$41,870.00		(\$1,350.00)	4.29%	-68.10%	\$0.00	\$0.00
\$1,125.00	1.40%	\$1,795.00	78.38%		\$0.00	\$0.00
\$42,995.00		(\$495.00)	70.74%	49.13%	\$0.00	\$0.00
\$1,030.00	1.26%	\$1,745.00	96.41%		\$0.00	\$0.00
\$44,025.00		(\$65.00)	60.50%	56.91%	\$0.00	\$0.00
(\$3,705.00)	-4.60%	\$620.00	14.34%		\$0.00	\$0.00
\$40,320.00		(\$3,705.00)	0.00%	-85.66%	\$0.00	\$0.00
\$1,950.00	2.54%	\$3,145.00	80.85%		\$0.00	\$0.00
\$42,270.00		(\$745.00)	69.28%	50.13%	\$0.00	\$0.00
\$4,895.00	6.53%	\$5,475.00	80.34%		\$0.00	\$0.00
\$47,165.00		(\$1,340.00)	91.49%	71.83%	\$0.00	\$0.00
(\$1,530.00)	-1.92%	\$505.00	19.54%		\$0.00	\$0.00
\$45,635.00		(\$2,080.00)	21.28%	-59.19%	\$0.00	\$0.00
\$4,490.00	5.52%	\$5,515.00	90.41%		\$0.00	\$0.00
\$50,125.00		(\$585.00)	83.20%	73.61%	\$0.00	\$0.00
\$180.00	0.21%	\$365.00	37.82%		\$0.00	\$0.00
\$50,305.00		(\$600.00)	80.83%	18.65%	\$0.00	\$0.00

n/a	n/a	\$440.00	n/a			\$0.00	\$0.00
n/a		(\$1,100.00)	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	\$11,300.00		8.19%
1/1/2014	\$11,660.00		8.47%
1/1/2013	\$20,280.00		17.28%
1/1/2012	\$6,210.00		5.59%
1/1/2011	\$6,815.00		6.53%
1/1/2010	\$4,335.00		4.34%

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2014 - Today	\$11,660.00		8.47%
1/1/2013 - 1/1/2014	\$31,940.00		27.22%
1/1/2012 - 1/1/2014	\$38,150.00		34.32%
1/1/2011 - 1/1/2014	\$44,965.00		43.10%
1/1/2010 - 1/1/2014	\$49,300.00		49.30%
1/1/2009 - 1/1/2014	\$49,300.00		49.30%

# Trades	% Profitable
24	54.17%
24	58.33%
26	65.38%
23	43.48%
24	45.83%
8	50.00%

# Trades	% Profitable
24	58.33%
49	63.27%
71	56.34%
94	54.26%
101	53.47%
101	53.47%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/31/2014	(\$1,010.00)	-0.67%	0
12/30/2014	\$565.00	0.38%	100
12/29/2014	(\$15.00)	-0.01%	0
12/28/2014	\$0.00	0.00%	0
12/27/2014	\$0.00	0.00%	0
12/26/2014	(\$175.00)	-0.12%	0.52
12/25/2014	\$0.00	0.00%	0
12/24/2014	\$90.00	0.06%	100
12/23/2014	(\$275.00)	-0.18%	0
12/22/2014	\$180.00	0.12%	100
12/21/2014	\$0.00	0.00%	0
12/20/2014	\$0.00	0.00%	0
12/19/2014	\$395.00	0.26%	100
12/18/2014	\$2,070.00	1.40%	100
12/17/2014	\$1,525.00	1.04%	100
12/16/2014	(\$1,540.00)	-1.04%	0
12/15/2014	(\$510.00)	-0.34%	0
12/14/2014	\$0.00	0.00%	0
12/13/2014	\$0.00	0.00%	0
12/12/2014	(\$940.00)	-0.63%	0
12/11/2014	\$210.00	0.14%	100
12/10/2014	(\$1,275.00)	-0.85%	0
12/9/2014	\$235.00	0.16%	100
12/8/2014	(\$685.00)	-0.46%	0
12/7/2014	\$0.00	0.00%	0
12/6/2014	\$0.00	0.00%	0
12/5/2014	(\$5.00)	0.00%	0
12/4/2014	\$60.00	0.04%	100
12/3/2014	\$100.00	0.07%	100
12/2/2014	\$380.00	0.25%	100
12/1/2014	(\$1,035.00)	-0.69%	0
11/30/2014	\$0.00	0.00%	0
11/29/2014	\$0.00	0.00%	0
11/28/2014	\$410.00	0.27%	100
11/27/2014	\$0.00	0.00%	0
11/26/2014	\$505.00	0.34%	100
11/25/2014	\$210.00	0.14%	100
11/24/2014	\$655.00	0.44%	100
11/23/2014	\$0.00	0.00%	0
11/22/2014	\$0.00	0.00%	0

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/31/2014 - 12/31/2014	(\$1,010.00)	-0.67%	0
12/30/2014 - 12/31/2014	(\$445.00)	-0.30%	0.56
12/29/2014 - 12/31/2014	(\$460.00)	-0.31%	0.54
12/28/2014 - 12/31/2014	(\$460.00)	-0.31%	0.54
12/27/2014 - 12/31/2014	(\$460.00)	-0.31%	0.54
12/26/2014 - 12/31/2014	(\$635.00)	-0.42%	0.37

12/25/2014 - 12/31/2014	(\$635.00)	-0.42%	0.37
12/24/2014 - 12/31/2014	(\$545.00)	-0.36%	0.46
12/23/2014 - 12/31/2014	(\$820.00)	-0.55%	0.18
12/22/2014 - 12/31/2014	(\$640.00)	-0.43%	0.36
12/21/2014 - 12/31/2014	(\$640.00)	-0.43%	0.36
12/20/2014 - 12/31/2014	(\$640.00)	-0.43%	0.36
12/19/2014 - 12/31/2014	(\$245.00)	-0.16%	0.76
12/18/2014 - 12/31/2014	\$1,825.00	1.24%	2.82
12/17/2014 - 12/31/2014	\$3,350.00	2.30%	4.33
12/16/2014 - 12/31/2014	\$1,810.00	1.23%	2.8
12/15/2014 - 12/31/2014	\$1,300.00	0.88%	2.29
12/14/2014 - 12/31/2014	\$1,300.00	0.88%	2.29
12/13/2014 - 12/31/2014	\$1,300.00	0.88%	2.29
12/12/2014 - 12/31/2014	\$360.00	0.24%	1.36
12/11/2014 - 12/31/2014	\$570.00	0.38%	1.57
12/10/2014 - 12/31/2014	(\$705.00)	-0.47%	0.3
12/9/2014 - 12/31/2014	(\$470.00)	-0.31%	0.53
12/8/2014 - 12/31/2014	(\$1,155.00)	-0.77%	0.13
12/7/2014 - 12/31/2014	(\$1,155.00)	-0.77%	0.13
12/6/2014 - 12/31/2014	(\$1,155.00)	-0.77%	0.13
12/5/2014 - 12/31/2014	(\$1,160.00)	-0.77%	0.13
12/4/2014 - 12/31/2014	(\$1,100.00)	-0.73%	0.14
12/3/2014 - 12/31/2014	(\$1,000.00)	-0.67%	0.15
12/2/2014 - 12/31/2014	(\$620.00)	-0.41%	0.38
12/1/2014 - 12/31/2014	(\$1,655.00)	-1.10%	0.1
11/30/2014 - 12/31/2014	(\$1,655.00)	-1.10%	0.1
11/29/2014 - 12/31/2014	(\$1,655.00)	-1.10%	0.1
11/28/2014 - 12/31/2014	(\$1,245.00)	-0.83%	0.13
11/27/2014 - 12/31/2014	(\$1,245.00)	-0.83%	0.13
11/26/2014 - 12/31/2014	(\$740.00)	-0.49%	0.26
11/25/2014 - 12/31/2014	(\$530.00)	-0.35%	0.47
11/24/2014 - 12/31/2014	\$125.00	0.08%	1.12
11/23/2014 - 12/31/2014	\$125.00	0.08%	1.12
11/22/2014 - 12/31/2014	\$125.00	0.08%	1.12

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

# Trades	% Profitable
2	0.00%
2	50.00%
2	50.00%
2	50.00%
2	50.00%
2	50.00%
3	66.67%

3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
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3	66.67%
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3	66.67%
3	66.67%
3	66.67%
3	33.33%
3	33.33%
3	33.33%
3	33.33%
3	33.33%
3	33.33%
3	66.67%
3	33.33%
3	33.33%
3	33.33%
3	33.33%
3	33.33%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%

TradeStation Periodical Returns: Monthly

Mark-To-Market Monthly

Average Analysis:

Period	Avg. Net Profit	% Gain	% Profitable
January	\$151.25		41.67%
February	\$1,126.25	0.15%	58.33%
March	\$106.25	0.96%	58.33%
April	\$957.00	0.09%	58.82%
May	(\$396.00)	0.80%	28.57%
June	\$2,582.50	-0.34%	70.00%
July	\$1,193.00	2.23%	62.50%
August	\$685.00	0.97%	50.00%
September	\$1,872.00	0.58%	66.67%
October	\$2,241.00	1.56%	63.16%
November	\$245.00	1.84%	58.33%
December	(\$110.00)	0.20%	41.67%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014	(\$1,655.00)	-1.10%	0.1
11/1/2014	\$3,755.00	2.55%	100
10/1/2014	\$2,955.00	2.05%	1.54
9/1/2014	\$1,465.00	1.03%	100
8/1/2014	\$1,405.00	0.99%	2.11
7/1/2014	(\$1,645.00)	-1.15%	0.42
6/1/2014	\$2,235.00	1.59%	100
5/1/2014	\$3,245.00	2.36%	100
4/1/2014	\$3,390.00	2.53%	20.37
3/1/2014	(\$2,040.00)	-1.50%	0
2/1/2014	\$775.00	0.57%	1.54
1/1/2014	(\$2,225.00)	-1.62%	0.13
12/1/2013	\$1,985.00	1.46%	100.25
11/1/2013	\$980.00	0.73%	2.41
10/1/2013	\$1,810.00	1.36%	3.6
9/1/2013	\$2,275.00	1.74%	8.98
8/1/2013	\$350.00	0.27%	1.32
7/1/2013	\$1,475.00	1.15%	2.37
6/1/2013	\$4,410.00	3.55%	100
5/1/2013	\$1,125.00	0.91%	3.56
4/1/2013	\$4,200.00	3.53%	11.37
3/1/2013	\$835.00	0.71%	3.35
2/1/2013	\$540.00	0.46%	2.05
1/1/2013	\$295.00	0.25%	1.33
12/1/2012	\$565.00	0.48%	2.66
11/1/2012	(\$855.00)	-0.73%	0.08
10/1/2012	\$960.00	0.82%	1.7
9/1/2012	(\$1,755.00)	-1.48%	0.22
8/1/2012	\$2,690.00	2.32%	100
7/1/2012	\$1,525.00	1.34%	3.54
6/1/2012	\$3,115.00	2.80%	100

5/1/2012	(\$3,190.00)	-2.79%	0
4/1/2012	(\$3,360.00)	-2.86%	0
3/1/2012	\$1,725.00	1.49%	4.67
2/1/2012	\$2,665.00	2.35%	11.45
1/1/2012	\$2,125.00	1.91%	3.54
12/1/2011	(\$615.00)	-0.55%	0
11/1/2011	(\$3,975.00)	-3.43%	0
10/1/2011	\$3,070.00	2.72%	5.51
9/1/2011	\$2,745.00	2.50%	4.17

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014 - Today	(\$1,655.00)	-1.10%	0.1
11/1/2014 - 12/1/2014	\$2,100.00	1.43%	3.09
10/1/2014 - 12/1/2014	\$5,055.00	3.50%	1.78
9/1/2014 - 12/1/2014	\$6,520.00	4.57%	2.04
8/1/2014 - 12/1/2014	\$7,925.00	5.61%	2.06
7/1/2014 - 12/1/2014	\$6,280.00	4.39%	1.71
6/1/2014 - 12/1/2014	\$8,515.00	6.05%	1.96
5/1/2014 - 12/1/2014	\$11,760.00	8.55%	2.32
4/1/2014 - 12/1/2014	\$15,150.00	11.29%	2.67
3/1/2014 - 12/1/2014	\$13,110.00	9.63%	2.3
2/1/2014 - 12/1/2014	\$13,885.00	10.25%	2.31
1/1/2014 - 12/1/2014	\$11,660.00	8.47%	1.98
12/1/2013 - 12/1/2014	\$13,645.00	10.06%	2.15
11/1/2013 - 12/1/2014	\$14,625.00	10.86%	2.16
10/1/2013 - 12/1/2014	\$16,435.00	12.37%	2.24
9/1/2013 - 12/1/2014	\$18,710.00	14.33%	2.38
8/1/2013 - 12/1/2014	\$19,060.00	14.63%	2.3
7/1/2013 - 12/1/2014	\$20,535.00	15.95%	2.31
6/1/2013 - 12/1/2014	\$24,945.00	20.06%	2.59
5/1/2013 - 12/1/2014	\$26,070.00	21.16%	2.61
4/1/2013 - 12/1/2014	\$30,270.00	25.43%	2.83
3/1/2013 - 12/1/2014	\$31,105.00	26.32%	2.84
2/1/2013 - 12/1/2014	\$31,645.00	26.90%	2.87
1/1/2013 - 12/1/2014	\$31,940.00	27.22%	2.83
12/1/2012 - 12/1/2014	\$32,505.00	27.83%	2.82
11/1/2012 - 12/1/2014	\$31,650.00	26.90%	2.69
10/1/2012 - 12/1/2014	\$32,610.00	27.95%	2.63
9/1/2012 - 12/1/2014	\$30,855.00	26.05%	2.38
8/1/2012 - 12/1/2014	\$33,545.00	28.98%	2.5
7/1/2012 - 12/1/2014	\$35,070.00	30.70%	2.53
6/1/2012 - 12/1/2014	\$38,185.00	34.37%	2.67
5/1/2012 - 12/1/2014	\$34,995.00	30.62%	2.34
4/1/2012 - 12/1/2014	\$31,635.00	26.89%	2.08
3/1/2012 - 12/1/2014	\$33,360.00	28.77%	2.13
2/1/2012 - 12/1/2014	\$36,025.00	31.80%	2.21
1/1/2012 - 12/1/2014	\$38,150.00	34.32%	2.25
12/1/2011 - 12/1/2014	\$37,535.00	33.58%	2.2
11/1/2011 - 12/1/2014	\$33,560.00	29.00%	1.95
10/1/2011 - 12/1/2014	\$36,630.00	32.51%	2.04
9/1/2011 - 12/1/2014	\$39,375.00	35.82%	2.12

# Trades	%Profitable
3	33.33%
1	100.00%
5	60.00%
3	100.00%
3	66.67%
5	60.00%
1	100.00%
1	100.00%
5	80.00%
1	0.00%
3	66.67%
4	50.00%
2	50.00%
3	66.67%
3	66.67%
2	50.00%
4	50.00%
3	66.67%
3	100.00%
2	50.00%
6	83.33%
3	66.67%
3	66.67%
3	33.33%
3	66.67%
3	33.33%
5	60.00%
3	33.33%
1	100.00%
5	40.00%
1	100.00%

1	0.00%
3	0.00%
3	66.67%
3	66.67%
2	50.00%
2	0.00%
1	0.00%
3	66.67%
3	66.67%

Trades

# Trades	%Profitable
3	33.33%
3	66.67%
7	57.14%
9	66.67%
11	63.64%
15	66.67%
15	66.67%
15	66.67%
19	68.42%
19	63.16%
21	61.90%
24	58.33%
25	60.00%
27	59.26%
29	58.62%
30	56.67%
33	57.58%
35	57.14%
37	59.46%
38	57.89%
43	62.79%
45	62.22%
47	63.83%
49	63.27%
51	62.75%
53	60.38%
57	61.40%
59	61.02%
59	61.02%
63	58.73%
63	60.32%
64	59.38%
66	57.58%
68	57.35%
70	57.14%
71	56.34%
72	55.56%
73	54.79%
75	54.67%
77	55.84%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/28/2014	(\$460.00)	-0.31%	0.54
12/21/2014	(\$180.00)	-0.12%	0.51
12/14/2014	\$1,940.00	1.31%	100
12/7/2014	(\$2,455.00)	-1.63%	0
11/30/2014	(\$500.00)	-0.33%	0
11/23/2014	\$1,780.00	1.19%	100
11/16/2014	\$545.00	0.37%	100
11/9/2014	\$1,425.00	0.97%	100
11/2/2014	\$5.00	0.00%	100
10/26/2014	\$815.00	0.56%	2.09
10/19/2014	\$3,055.00	2.13%	4.92
10/12/2014	\$2,920.00	2.08%	33.44
10/5/2014	(\$3,260.00)	-2.27%	0
9/28/2014	(\$115.00)	-0.08%	0.68
9/21/2014	\$635.00	0.44%	5.1
9/14/2014	\$620.00	0.43%	100
9/7/2014	(\$340.00)	-0.24%	0
8/31/2014	\$90.00	0.06%	100
8/24/2014	\$545.00	0.38%	100
8/17/2014	(\$665.00)	-0.47%	0.35
8/10/2014	\$1,750.00	1.24%	8.29
8/3/2014	\$5.00	0.00%	100
7/27/2014	(\$1,715.00)	-1.20%	0
7/20/2014	\$795.00	0.56%	100
7/13/2014	\$655.00	0.46%	100
7/6/2014	(\$365.00)	-0.26%	0
6/29/2014	(\$1,065.00)	-0.75%	0.23
6/22/2014	\$765.00	0.54%	100
6/15/2014	\$485.00	0.34%	100
6/8/2014	(\$445.00)	-0.31%	0
6/1/2014	\$1,250.00	0.89%	100
5/25/2014	\$1,210.00	0.87%	100
5/18/2014	\$1,845.00	1.34%	100
5/11/2014	\$695.00	0.51%	100
5/4/2014	(\$625.00)	-0.45%	0
4/27/2014	\$755.00	0.55%	7.86
4/20/2014	\$2,305.00	1.71%	100
4/13/2014	\$1,585.00	1.19%	100
4/6/2014	(\$4,100.00)	-2.99%	0
3/30/2014	\$3,430.00	2.57%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/28/2014 - Today	(\$460.00)	-0.31%	0.54
12/21/2014 - 12/28/2014	(\$640.00)	-0.43%	0.36
12/14/2014 - 12/28/2014	\$1,300.00	0.88%	2.29
12/7/2014 - 12/28/2014	(\$1,155.00)	-0.77%	0.13
11/30/2014 - 12/28/2014	(\$1,655.00)	-1.10%	0.1
11/23/2014 - 12/28/2014	\$125.00	0.08%	1.12

11/16/2014 - 12/28/2014	\$670.00	0.45%	1.67
11/9/2014 - 12/28/2014	\$2,095.00	1.42%	3.08
11/2/2014 - 12/28/2014	\$2,100.00	1.43%	3.09
10/26/2014 - 12/28/2014	\$2,915.00	1.99%	2.66
10/19/2014 - 12/28/2014	\$5,970.00	4.17%	3.36
10/12/2014 - 12/28/2014	\$8,890.00	6.33%	4.39
10/5/2014 - 12/28/2014	\$5,630.00	3.92%	1.96
9/28/2014 - 12/28/2014	\$5,515.00	3.84%	1.88
9/21/2014 - 12/28/2014	\$6,150.00	4.30%	1.96
9/14/2014 - 12/28/2014	\$6,770.00	4.75%	2.08
9/7/2014 - 12/28/2014	\$6,430.00	4.50%	2.03
8/31/2014 - 12/28/2014	\$6,520.00	4.57%	2.04
8/24/2014 - 12/28/2014	\$7,065.00	4.97%	2.13
8/17/2014 - 12/28/2014	\$6,400.00	4.48%	1.88
8/10/2014 - 12/28/2014	\$8,150.00	5.77%	2.09
8/3/2014 - 12/28/2014	\$8,155.00	5.78%	2.09
7/27/2014 - 12/28/2014	\$6,440.00	4.51%	1.85
7/20/2014 - 12/28/2014	\$7,235.00	5.09%	1.96
7/13/2014 - 12/28/2014	\$7,890.00	5.58%	2.05
7/6/2014 - 12/28/2014	\$7,525.00	5.31%	2
6/29/2014 - 12/28/2014	\$6,460.00	4.52%	1.73
6/22/2014 - 12/28/2014	\$7,225.00	5.09%	1.81
6/15/2014 - 12/28/2014	\$7,710.00	5.45%	1.87
6/8/2014 - 12/28/2014	\$7,265.00	5.11%	1.82
6/1/2014 - 12/28/2014	\$8,515.00	6.05%	1.96
5/25/2014 - 12/28/2014	\$9,725.00	6.97%	2.09
5/18/2014 - 12/28/2014	\$11,570.00	8.40%	2.3
5/11/2014 - 12/28/2014	\$12,265.00	8.95%	2.38
5/4/2014 - 12/28/2014	\$11,640.00	8.46%	2.31
4/27/2014 - 12/28/2014	\$12,395.00	9.05%	2.38
4/20/2014 - 12/28/2014	\$14,700.00	10.92%	2.65
4/13/2014 - 12/28/2014	\$16,285.00	12.24%	2.83
4/6/2014 - 12/28/2014	\$12,185.00	8.89%	2.2
3/30/2014 - 12/28/2014	\$15,615.00	11.68%	2.72

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

# Trades	% Profitable
2	50.00%
3	66.67%
3	66.67%
3	33.33%
3	33.33%
3	66.67%

3	66.67%
3	66.67%
3	66.67%
4	50.00%
5	60.00%
7	57.14%
7	57.14%
8	62.50%
9	55.56%
9	66.67%
9	66.67%
9	66.67%
9	66.67%
10	60.00%
11	63.64%
11	63.64%
12	58.33%
13	69.23%
13	69.23%
14	64.29%
15	66.67%
15	66.67%
15	66.67%
15	66.67%
15	66.67%
15	66.67%
15	66.67%
15	66.67%
15	66.67%
15	66.67%
15	66.67%
16	62.50%
17	70.59%
17	70.59%
18	61.11%
19	68.42%

TradeStationChart Settings

Symbol @NQ
Description E-Mini NASDAQ-100 Continuous Contract [Mar15]

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	12
! MESA Phasor - LowerAr	-105
! MESA Phasor - UpperAr	5
! MESA Phasor - PctStop	6

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