

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$124,285.00	\$103,200.00	\$21,085.00
Gross Profit	\$249,255.00	\$187,350.00	\$61,905.00
Gross Loss	(\$124,970.00)	(\$84,150.00)	(\$40,820.00)
Profit Factor	1.99	2.23	1.52
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	(\$170.00)	(\$170.00)	\$0.00
Select Total Net Profit	\$118,640.00	\$97,555.00	\$21,085.00
Select Gross Profit	\$230,595.00	\$168,690.00	\$61,905.00
Select Gross Loss	(\$111,955.00)	(\$71,135.00)	(\$40,820.00)
Select Profit Factor	2.06	2.37	1.52
Adjusted Total Net Profit	\$93,298.37	\$71,626.70	\$8,873.73
Adjusted Gross Profit	\$230,024.56	\$167,922.71	\$54,756.83
Adjusted Gross Loss	(\$136,726.19)	(\$96,296.01)	(\$45,883.10)
Adjusted Profit Factor	1.68	1.74	1.19
Total Number of Trades	282	141	141
Percent Profitable	59.57%	65.96%	53.19%
Winning Trades	168	93	75
Losing Trades	113	48	65
Even Trades	1	0	1
Avg. Trade Net Profit	\$440.73	\$731.91	\$149.54
Avg. Winning Trade	\$1,483.66	\$2,014.52	\$825.40
Avg. Losing Trade	(\$1,105.93)	(\$1,753.13)	(\$628.00)
Ratio Avg. Win:Avg. Loss	1.34	1.15	1.31
Largest Winning Trade	\$6,555.00	\$6,555.00	\$3,610.00
Largest Losing Trade	(\$6,645.00)	(\$6,645.00)	(\$2,170.00)
Largest Winner as % of Gr	2.63%	3.50%	5.83%
Largest Loser as % of Gro:	5.32%	7.90%	5.32%
Net Profit as % of Largest	1870.35%	1553.05%	971.66%
Select Net Profit as % of L	1785.40%	1468.10%	971.66%
Adjusted Net Profit as % c	1404.04%	1077.90%	408.93%
Max. Consecutive Winnin	12	9	8
Max. Consecutive Losing	5	7	5
Avg. Bars in Total Trades	9.21	15.63	2.78
Avg. Bars in Winning Trad	10.86	17.47	2.67
Avg. Bars in Losing Trades	6.81	12.06	2.92
Avg. Bars in Even Trades	2	0	2

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	283	142	141
Account Size Required	\$14,775.00	\$15,090.00	\$7,705.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	124.28%
Annual Rate of Return	8.25%
Buy & Hold Return	269.75%
Return on Account	841.18%
Avg. Monthly Return	\$1,844.50
Std. Deviation of Monthly	\$3,824.09

Return Retracement Ratio	2.09
RINA Index	103.28
Sharpe Ratio	0.24
K-Ratio	0.24

Trading Period	9 Years, 9 Months, 16 days
Percent of Time in the Market	93.71%
Time in the Market	9 Years, 2 Months, 4 days
Longest Flat Period	56 days

Max. Equity Run-up	\$137,540.00
Date of Max. Equity Run-up	12/19/2017 14:00
Max. Equity Run-up as % of Initial Capital	137.54%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$15,945.00)	(\$16,210.00)	(\$10,485.00)
Date	3/10/2009 14:00		
as % of Initial Capital	15.95%	16.21%	10.49%
Net Profit as % of Drawdown	779.46%	636.64%	201.10%
Select Net Profit as % of Drawdown	744.06%	601.82%	201.10%
Adjusted Net Profit as % of Drawdown	585.13%	441.87%	84.63%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$14,775.00)	(\$15,090.00)	(\$7,705.00)
Date	3/11/2009 14:00		
as % of Initial Capital	14.78%	15.09%	7.71%
Net Profit as % of Drawdown	841.18%	683.90%	273.65%
Select Net Profit as % of Drawdown	802.98%	646.49%	273.65%
Adjusted Net Profit as % of Drawdown	631.46%	474.66%	115.17%

Max. Trade Drawdown	(\$6,955.00)	(\$6,955.00)	(\$2,755.00)
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All Trades

Total Net Profit	\$124,285.00	Profit Factor	1.99
Gross Profit	\$249,255.00	Gross Loss	(\$124,970.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$170.00)		
Select Total Net Profit	\$118,640.00	Select Profit Factor	2.06
Select Gross Profit	\$230,595.00	Select Gross Loss	(\$111,955.00)
Adjusted Total Net Profit	\$93,298.37	Adjusted Profit Factor	1.68
Adjusted Gross Profit	\$230,024.56	Adjusted Gross Loss	(\$136,726.19)
Total Number of Trades	282	Percent Profitable	59.57%
Winning Trades	168	Losing Trades	113
Even Trades	1		
Avg. Trade Net Profit	\$440.73	Ratio Avg. Win:Avg. Loss	1.34
Avg. Winning Trade	\$1,483.66	Avg. Losing Trade	(\$1,105.93)
Largest Winning Trade	\$6,555.00	Largest Losing Trade	(\$6,645.00)
Largest Winner as % of Gr	2.63%	Largest Loser as % of Gr	5.32%
Net Profit as % of Largest	1870.35%		
Slct. Net Profit as % of Lar	1785.40%	Adj. Net Profit as % of Li	1404.04%
Max. Consecutive Winnin	12	Max. Consecutive Losing	5
Avg. Bars in Winning Trad	10.86	Avg. Bars in Losing Trad	6.81
Avg. Bars in Total Trades	9.21		
Max. Shares/Contracts He	1	Account Size Required	\$14,775.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	124.28%	Annual Rate of Return	8.25%
Buy and Hold Return	269.75%	Return on Account	841.18%
Avg. Monthly Return	\$1,844.50	Std. Deviation of Month	\$3,824.09
Return Retracement Ratic	2.09	RINA Index	103.28
Sharpe Ratio	0.24	K-Ratio	0.24
Trading Period	9 Years, 9 Months, 16 day	Percent of Time in the M	93.71%
Time in the Market	9 Years, 2 Months, 4 days	Longest Flat Period	56 days
Max. Equity Run-up	\$137,540.00		
Date of Max. E. Run-up	12/19/2017 14:00	Max. E. Run-up as % of I	137.54%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$15,945.00)	Value	(\$14,775.00)
Date	3/10/2009 14:00	Date	3/11/2009 14:00
as % of Initial Capital	15.95%	as % of Initial Capital	14.78%
Net Profit as % of Drawdown	779.46%	Net Profit as % of Drawdown	841.18%
Slct. Net Profit as % of Drawdown	744.06%	Slct. Net Profit as % of Drawdown	802.98%
Adj. Net Profit as % of Drawdown	585.13%	Adj. Net Profit as % of Drawdown	631.46%
Max. Trade Drawdown	(\$6,955.00)		
Long Trades			
Total Net Profit	\$103,200.00	Profit Factor	2.23
Gross Profit	\$187,350.00	Gross Loss	(\$84,150.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$170.00)		
Select Total Net Profit	\$97,555.00	Select Profit Factor	2.37
Select Gross Profit	\$168,690.00	Select Gross Loss	(\$71,135.00)
Adjusted Total Net Profit	\$71,626.70	Adjusted Profit Factor	1.74
Adjusted Gross Profit	\$167,922.71	Adjusted Gross Loss	(\$96,296.01)
Total Number of Trades	141	Percent Profitable	65.96%
Winning Trades	93	Losing Trades	48
Even Trades	0		
Avg. Trade Net Profit	\$731.91	Ratio Avg. Win:Avg. Loss	1.15
Avg. Winning Trade	\$2,014.52	Avg. Losing Trade	(\$1,753.13)
Largest Winning Trade	\$6,555.00	Largest Losing Trade	(\$6,645.00)
Largest Winner as % of Gross Profit	3.50%	Largest Loser as % of Gross Profit	7.90%
Max. Consecutive Winning Trades	9	Max. Consecutive Losing Trades	7
Avg. Bars in Winning Trades	17.47	Avg. Bars in Losing Trades	12.06
Avg. Bars in Total Trades	15.63		
Max. Shares/Contracts Held	1	Account Size Required	\$15,090.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	1553.05%		
Slct. Net Profit as % of Largest Trade	1468.10%	Adj. Net Profit as % of Largest Trade	1077.90%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$16,210.00)	Value	(\$15,090.00)
as % of Initial Capital	16.21%	as % of Initial Capital	15.09%
Net Profit as % of Drawdown	636.64%	Net Profit as % of Drawdown	683.90%
Slct. Net Profit as % of Drawdown	601.82%	Slct. Net Profit as % of Drawdown	646.49%

Adj. Net Prof as % of Draw	441.87%	Adj. Net Profit as % of D	646.49%
Max. Trade Drawdown	(\$6,955.00)		
Short Trades			
Total Net Profit	\$21,085.00	Profit Factor	1.52
Gross Profit	\$61,905.00	Gross Loss	(\$40,820.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$21,085.00	Select Profit Factor	1.52
Select Gross Profit	\$61,905.00	Select Gross Loss	(\$40,820.00)
Adjusted Total Net Profit	\$8,873.73	Adjusted Profit Factor	1.19
Adjusted Gross Profit	\$54,756.83	Adjusted Gross Loss	(\$45,883.10)
Total Number of Trades	141	Percent Profitable	53.19%
Winning Trades	75	Losing Trades	65
Even Trades	1		
Avg. Trade Net Profit	\$149.54	Ratio Avg. Win:Avg. Loss	1.31
Avg. Winning Trade	\$825.40	Avg. Losing Trade	(\$628.00)
Largest Winning Trade	\$3,610.00	Largest Losing Trade	(\$2,170.00)
Largest Winner as % of Gr	5.83%	Largest Loser as % of Gr	7.90%
Max. Consecutive Winnings	8	Max. Consecutive Losses	5
Avg. Bars in Winning Trade	2.67	Avg. Bars in Losing Trade	2.92
Avg. Bars in Total Trades	2.78		
Max. Shares/Contracts Held	1	Account Size Required	\$7,705.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	971.66%		
Slct. Net Profit as % of Lar	971.66%	Adj. Net Profit as % of Li	408.93%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$10,485.00)	Value	(\$7,705.00)
as % of Initial Capital	10.49%	as % of Initial Capital	7.71%
Net Profit as % of Drawd	201.10%	Net Profit as % of Drawd	273.65%
Slct. Net Profit as % of Dr	201.10%	Slct. Net Profit as % of D	273.65%
Adj. Net Prof as % of Draw	84.63%	Adj. Net Prof as % of Dr	115.17%
Max. Trade Drawdown	(\$2,755.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	282	168	113
Avg. Trade Net Profit	\$440.73	\$1,483.66	(\$1,105.93)
1 Std. Deviation of Avg. Tr	\$1,848.20	\$1,437.72	\$1,200.51
Avg. Trade + 1 Std. Deviat	\$2,288.93	\$2,921.38	\$94.58
Avg. Trade - 1 Std. Deviat	(\$1,407.47)	\$45.94	(\$2,306.44)
Coefficient of Variation	419.35%	96.90%	108.55%

Time Averages

Avg. Time in Trades	11 days, 20 hours, 5 Minu	14 days, 4 hours, 51 Minu	8 days, 9 hours, 33 Minu
Avg. Time Between Trade	13 days, 6 hours	6 days, 23 hours, 16 Minu	22 days, 20 hours, 8 Minu
Avg. Time Between Trade	485 days, 19 hours, 12 Minutes		

Outliers	Total	Positive	Negative
Number of Outliers	5	3	2
Outlier Profit/Loss	\$5,645.00	\$18,660.00	(\$13,015.00)

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$6,765.00	(\$6,955.00)
Max. Value Date	7/20/2015	11/9/2016
Avg. Value	\$1,386.22	(\$1,113.58)
1 Std. Deviation	\$1,462.83	\$1,223.01
Avg. + 1 Std. Deviation	\$2,849.06	\$109.43
Avg. - 1 Std. Deviation	(\$76.61)	(\$2,336.59)
Coefficient of Variation	105.53%	109.83%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	10.64%	52.42%	58.22%
1 Std. Deviation	56.36%	31.83%	32.01%
Avg. + 1 Std. Deviation	67.00%	84.25%	90.22%
Avg. - 1 Std. Deviation	-45.73%	20.59%	26.21%
Coefficient of Variation	529.93%	60.72%	54.98%

TradeStation Trade Series Analysis

	Winners	Losers
Largest Profit/Loss	\$6,555.00	(\$6,645.00)
Largest Profit/Loss as % of Gross	2.63%	5.32%
Largest Consec. Profit/Loss	\$19,440.00	(\$10,265.00)
Largest Consec. Profit/Loss as % of Gross	7.80%	8.21%
Winning Series	Avg. Gain per Series	Avg. Loss Next Trade
1	32	\$1,738.28
2	14	\$1,710.54
3	13	\$1,401.92
4	3	\$1,171.25
5	4	\$1,285.25
7	2	\$1,467.86

	11	1	\$1,767.27	(\$1,240.00)
	12	1	\$942.50	(\$260.00)
Losing Series	Number of Series	Avg. Loss per Series		Avg. Gain Next Trade
	1	42	(\$1,102.02)	\$1,677.86
	2	16	(\$914.69)	\$1,936.25
	3	7	(\$1,106.90)	\$987.14
	4	2	(\$1,144.38)	\$407.50
	5	2	(\$1,701.50)	\$770.00

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TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	3/26/2008	Buy	\$1,733.25	\$0.00	1
	Sell	4/4/2008	Short	\$1,775.25		\$840.00
2	Sell Short	4/4/2008	Short	\$1,775.25	\$0.00	1
	Buy to Cover	4/8/2008	Buy	\$1,774.25		\$20.00
3	Buy	4/8/2008	Buy	\$1,774.25	\$0.00	1
	Sell	4/21/2008	Short	\$1,810.50		\$725.00
4	Sell Short	4/21/2008	Short	\$1,810.50	\$0.00	1
	Buy to Cover	4/23/2008	Buy	\$1,803.00		\$150.00
5	Buy	4/23/2008	Buy	\$1,803.00	\$0.00	1
	Sell	5/6/2008	Short	\$1,888.50		\$1,710.00
6	Sell Short	5/6/2008	Short	\$1,888.50	\$0.00	1
	Buy to Cover	5/7/2008	Buy	\$1,908.25		(\$395.00)
7	Buy	5/7/2008	Buy	\$1,908.25	\$0.00	1
	Sell	5/16/2008	Short	\$1,942.50		\$685.00
8	Sell Short	5/16/2008	Short	\$1,942.50	\$0.00	1
	Buy to Cover	5/20/2008	Buy	\$1,932.25		\$205.00
9	Buy	5/20/2008	Buy	\$1,932.25	\$0.00	1
	Sell	5/30/2008	Short	\$1,933.25		\$20.00
10	Sell Short	5/30/2008	Short	\$1,933.25	\$0.00	1
	Buy to Cover	6/3/2008	Buy	\$1,919.25		\$280.00
11	Buy	6/3/2008	Buy	\$1,919.25	\$0.00	1
	Sell	6/18/2008	Short	\$1,884.50		(\$695.00)
12	Sell Short	6/18/2008	Short	\$1,884.50	\$0.00	1
	Buy to Cover	6/20/2008	Buy	\$1,891.00		(\$130.00)
13	Buy	6/20/2008	Buy	\$1,891.00	\$0.00	1
	Sell	6/27/2008	Sell	\$1,770.25		(\$2,415.00)
14	Sell Short	7/7/2008	Short	\$1,714.25	\$0.00	1
	Buy to Cover	7/8/2008	Buy	\$1,729.75		(\$310.00)
15	Buy	7/8/2008	Buy	\$1,729.75	\$0.00	1
	Sell	8/1/2008	Short	\$1,753.00		\$465.00
16	Sell Short	8/1/2008	Short	\$1,753.00	\$0.00	1
	Buy to Cover	8/5/2008	Buy	\$1,710.00		\$860.00
17	Buy	8/5/2008	Buy	\$1,710.00	\$0.00	1
	Sell	8/11/2008	Short	\$1,819.50		\$2,190.00
18	Sell Short	8/11/2008	Short	\$1,819.50	\$0.00	1
	Buy to Cover	8/13/2008	Buy	\$1,843.25		(\$475.00)
19	Buy	8/13/2008	Buy	\$1,843.25	\$0.00	1
	Sell	9/5/2008	Sell	\$1,673.25		(\$3,400.00)
20	Sell Short	9/15/2008	Short	\$1,655.50	\$0.00	1
	Buy to Cover	9/17/2008	Buy	\$1,626.00		\$590.00
21	Buy	9/17/2008	Buy	\$1,626.00	\$0.00	1
	Sell	9/30/2008	Sell	\$1,406.75		(\$4,385.00)
22	Sell Short	10/15/2008	Short	\$1,270.25	\$0.00	1

Buy to Cover	10/17/2008 Buy	\$1,212.75		\$1,150.00
23 Buy	10/17/2008 Buy	\$1,212.75	\$0.00	1
Sell	10/23/2008 Sell	\$1,137.75		(\$1,500.00)
24 Sell Short	10/31/2008 Short	\$1,231.75	\$0.00	1
Buy to Cover	11/4/2008 Buy	\$1,233.00		(\$25.00)
25 Buy	11/4/2008 Buy	\$1,233.00	\$0.00	1
Sell	11/7/2008 Sell	\$1,133.00		(\$2,000.00)
26 Sell Short	1/2/2009 Short	\$1,090.75	\$0.00	1
Buy to Cover	1/6/2009 Buy	\$1,153.50		(\$1,255.00)
27 Buy	1/6/2009 Buy	\$1,153.50	\$0.00	1
Sell	1/15/2009 Sell	\$1,055.00		(\$1,970.00)
28 Sell Short	1/23/2009 Short	\$1,059.25	\$0.00	1
Buy to Cover	1/26/2009 Buy	\$1,049.00		\$205.00
29 Buy	1/26/2009 Buy	\$1,049.00	\$0.00	1
Sell	2/27/2009 Short	\$1,020.75		(\$565.00)
30 Sell Short	2/27/2009 Short	\$1,020.75	\$0.00	1
Buy to Cover	3/3/2009 Buy	\$975.75		\$900.00
31 Buy	3/3/2009 Buy	\$975.75	\$0.00	1
Sell	3/10/2009 Short	\$935.00		(\$815.00)
32 Sell Short	3/10/2009 Short	\$935.00	\$0.00	1
Buy to Cover	3/11/2009 Buy	\$994.75		(\$1,195.00)
33 Buy	3/11/2009 Buy	\$994.75	\$0.00	1
Sell	4/29/2009 Short	\$1,247.25		\$5,050.00
34 Sell Short	4/29/2009 Short	\$1,247.25	\$0.00	1
Buy to Cover	4/30/2009 Buy	\$1,265.25		(\$360.00)
35 Buy	4/30/2009 Buy	\$1,265.25	\$0.00	1
Sell	5/21/2009 Short	\$1,280.00		\$295.00
36 Sell Short	5/21/2009 Short	\$1,280.00	\$0.00	1
Buy to Cover	5/26/2009 Buy	\$1,250.50		\$590.00
37 Buy	5/26/2009 Buy	\$1,250.50	\$0.00	1
Sell	7/15/2009 Short	\$1,351.75		\$2,025.00
38 Sell Short	7/15/2009 Short	\$1,351.75	\$0.00	1
Buy to Cover	7/17/2009 Buy	\$1,401.50		(\$995.00)
39 Buy	7/17/2009 Buy	\$1,401.50	\$0.00	1
Sell	9/10/2009 Short	\$1,555.75		\$3,085.00
40 Sell Short	9/10/2009 Short	\$1,555.75	\$0.00	1
Buy to Cover	9/14/2009 Buy	\$1,572.75		(\$340.00)
41 Buy	9/14/2009 Buy	\$1,572.75	\$0.00	1
Sell	10/9/2009 Short	\$1,607.25		\$690.00
42 Sell Short	10/9/2009 Short	\$1,607.25	\$0.00	1
Buy to Cover	10/13/2009 Buy	\$1,619.25		(\$240.00)
43 Buy	10/13/2009 Buy	\$1,619.25	\$0.00	1
Sell	11/6/2009 Short	\$1,610.25		(\$180.00)
44 Sell Short	11/6/2009 Short	\$1,610.25	\$0.00	1
Buy to Cover	11/10/2009 Buy	\$1,657.25		(\$940.00)
45 Buy	11/10/2009 Buy	\$1,657.25	\$0.00	1
Sell	12/7/2009 Short	\$1,686.25		\$580.00

46	Sell Short	12/7/2009	Short	\$1,686.25	\$0.00	1
	Buy to Cover	12/9/2009	Buy	\$1,660.00		\$525.00
47	Buy	12/9/2009	Buy	\$1,660.00	\$0.00	1
	Sell	12/24/2009	Short	\$1,745.00		\$1,700.00
48	Sell Short	12/24/2009	Short	\$1,745.00	\$0.00	1
	Buy to Cover	12/29/2009	Buy	\$1,767.00		(\$440.00)
49	Buy	12/29/2009	Buy	\$1,767.00	\$0.00	1
	Sell	2/1/2010	Sell	\$1,632.50		(\$2,690.00)
50	Sell Short	3/4/2010	Short	\$1,744.50	\$0.00	1
	Buy to Cover	3/8/2010	Buy	\$1,778.75		(\$685.00)
51	Buy	3/8/2010	Buy	\$1,778.75	\$0.00	1
	Sell	4/9/2010	Short	\$1,875.25		\$1,930.00
52	Sell Short	4/9/2010	Short	\$1,875.25	\$0.00	1
	Buy to Cover	4/13/2010	Buy	\$1,887.00		(\$235.00)
53	Buy	4/13/2010	Buy	\$1,887.00	\$0.00	1
	Sell	4/27/2010	Short	\$1,941.50		\$1,090.00
54	Sell Short	4/27/2010	Short	\$1,941.50	\$0.00	1
	Buy to Cover	4/28/2010	Buy	\$1,904.50		\$740.00
55	Buy	4/28/2010	Buy	\$1,904.50	\$0.00	1
	Sell	5/7/2010	Sell	\$1,779.75		(\$2,495.00)
56	Sell Short	5/14/2010	Short	\$1,840.75	\$0.00	1
	Buy to Cover	5/18/2010	Buy	\$1,808.00		\$655.00
57	Buy	5/18/2010	Buy	\$1,808.00	\$0.00	1
	Sell	5/21/2010	Sell	\$1,695.75		(\$2,245.00)
58	Sell Short	5/28/2010	Short	\$1,758.00	\$0.00	1
	Buy to Cover	6/2/2010	Buy	\$1,727.75		\$605.00
59	Buy	6/2/2010	Buy	\$1,727.75	\$0.00	1
	Sell	6/15/2010	Short	\$1,743.00		\$305.00
60	Sell Short	6/15/2010	Short	\$1,743.00	\$0.00	1
	Buy to Cover	6/17/2010	Buy	\$1,803.00		(\$1,200.00)
61	Buy	6/17/2010	Buy	\$1,803.00	\$0.00	1
	Sell	6/30/2010	Sell	\$1,661.50		(\$2,830.00)
62	Sell Short	7/27/2010	Short	\$1,785.00	\$0.00	1
	Buy to Cover	7/29/2010	Buy	\$1,767.75		\$345.00
63	Buy	7/29/2010	Buy	\$1,767.75	\$0.00	1
	Sell	8/6/2010	Short	\$1,800.00		\$645.00
64	Sell Short	8/6/2010	Short	\$1,800.00	\$0.00	1
	Buy to Cover	8/9/2010	Buy	\$1,800.00		\$0.00
65	Buy	8/9/2010	Buy	\$1,800.00	\$0.00	1
	Sell	8/20/2010	Short	\$1,717.50		(\$1,650.00)
66	Sell Short	8/20/2010	Short	\$1,717.50	\$0.00	1
	Buy to Cover	8/24/2010	Buy	\$1,706.75		\$215.00
67	Buy	8/24/2010	Buy	\$1,706.75	\$0.00	1
	Sell	9/1/2010	Short	\$1,664.00		(\$855.00)
68	Sell Short	9/1/2010	Short	\$1,664.00	\$0.00	1
	Buy to Cover	9/3/2010	Buy	\$1,736.25		(\$1,445.00)
69	Buy	9/3/2010	Buy	\$1,736.25	\$0.00	1

	Sell	10/28/2010 Short	\$2,023.50		\$5,745.00
70	Sell Short	10/28/2010 Short	\$2,023.50	\$0.00	1
	Buy to Cover	11/1/2010 Buy	\$2,022.00		\$30.00
71	Buy	11/1/2010 Buy	\$2,022.00	\$0.00	1
	Sell	11/5/2010 Short	\$2,084.00		\$1,240.00
72	Sell Short	11/5/2010 Short	\$2,084.00	\$0.00	1
	Buy to Cover	11/9/2010 Buy	\$2,083.00		\$20.00
73	Buy	11/9/2010 Buy	\$2,083.00	\$0.00	1
	Sell	11/23/2010 Short	\$2,052.75		(\$605.00)
74	Sell Short	11/23/2010 Short	\$2,052.75	\$0.00	1
	Buy to Cover	11/26/2010 Buy	\$2,061.75		(\$180.00)
75	Buy	11/26/2010 Buy	\$2,061.75	\$0.00	1
	Sell	1/6/2011 Short	\$2,172.25		\$2,210.00
76	Sell Short	1/6/2011 Short	\$2,172.25	\$0.00	1
	Buy to Cover	1/10/2011 Buy	\$2,173.75		(\$30.00)
77	Buy	1/10/2011 Buy	\$2,173.75	\$0.00	1
	Sell	1/28/2011 Short	\$2,223.50		\$995.00
78	Sell Short	1/28/2011 Short	\$2,223.50	\$0.00	1
	Buy to Cover	1/31/2011 Buy	\$2,169.50		\$1,080.00
79	Buy	1/31/2011 Buy	\$2,169.50	\$0.00	1
	Sell	3/3/2011 Short	\$2,223.50		\$1,080.00
80	Sell Short	3/3/2011 Short	\$2,223.50	\$0.00	1
	Buy to Cover	3/7/2011 Buy	\$2,261.75		(\$765.00)
81	Buy	3/7/2011 Buy	\$2,261.75	\$0.00	1
	Sell	3/17/2011 Sell	\$2,112.75		(\$2,980.00)
82	Sell Short	3/23/2011 Short	\$2,159.75	\$0.00	1
	Buy to Cover	3/25/2011 Buy	\$2,209.25		(\$990.00)
83	Buy	3/25/2011 Buy	\$2,209.25	\$0.00	1
	Sell	4/20/2011 Short	\$2,217.50		\$165.00
84	Sell Short	4/20/2011 Short	\$2,217.50	\$0.00	1
	Buy to Cover	4/25/2011 Buy	\$2,276.75		(\$1,185.00)
85	Buy	4/25/2011 Buy	\$2,276.75	\$0.00	1
	Sell	5/13/2011 Short	\$2,311.75		\$700.00
86	Sell Short	5/13/2011 Short	\$2,311.75	\$0.00	1
	Buy to Cover	5/16/2011 Buy	\$2,269.75		\$840.00
87	Buy	5/16/2011 Buy	\$2,269.75	\$0.00	1
	Sell	5/24/2011 Short	\$2,219.25		(\$1,010.00)
88	Sell Short	5/24/2011 Short	\$2,219.25	\$0.00	1
	Buy to Cover	5/25/2011 Buy	\$2,204.50		\$295.00
89	Buy	5/25/2011 Buy	\$2,204.50	\$0.00	1
	Sell	6/1/2011 Short	\$2,275.50		\$1,420.00
90	Sell Short	6/1/2011 Short	\$2,275.50	\$0.00	1
	Buy to Cover	6/3/2011 Buy	\$2,229.50		\$920.00
91	Buy	6/3/2011 Buy	\$2,229.50	\$0.00	1
	Sell	6/16/2011 Short	\$2,114.00		(\$2,310.00)
92	Sell Short	6/16/2011 Short	\$2,114.00	\$0.00	1
	Buy to Cover	6/20/2011 Buy	\$2,097.00		\$340.00

93	Buy	6/20/2011	Buy	\$2,097.00	\$0.00	1
	Sell	7/22/2011	Short	\$2,310.00		\$4,260.00
94	Sell Short	7/22/2011	Short	\$2,310.00	\$0.00	1
	Buy to Cover	7/26/2011	Buy	\$2,330.50		(\$410.00)
95	Buy	7/26/2011	Buy	\$2,330.50	\$0.00	1
	Sell	8/5/2011	Sell	\$2,117.50		(\$4,260.00)
96	Sell Short	8/15/2011	Short	\$2,091.25	\$0.00	1
	Buy to Cover	8/17/2011	Buy	\$2,105.50		(\$285.00)
97	Buy	8/17/2011	Buy	\$2,105.50	\$0.00	1
	Sell	8/22/2011	Sell	\$1,948.50		(\$3,140.00)
98	Sell Short	8/26/2011	Short	\$2,018.50	\$0.00	1
	Buy to Cover	8/30/2011	Buy	\$2,127.00		(\$2,170.00)
99	Buy	8/30/2011	Buy	\$2,127.00	\$0.00	1
	Sell	9/16/2011	Short	\$2,193.75		\$1,335.00
100	Sell Short	9/16/2011	Short	\$2,193.75	\$0.00	1
	Buy to Cover	9/20/2011	Buy	\$2,211.25		(\$350.00)
101	Buy	9/20/2011	Buy	\$2,211.25	\$0.00	1
	Sell	9/30/2011	Short	\$2,105.50		(\$2,115.00)
102	Sell Short	9/30/2011	Short	\$2,105.50	\$0.00	1
	Buy to Cover	10/3/2011	Buy	\$2,039.00		\$1,330.00
103	Buy	10/3/2011	Buy	\$2,039.00	\$0.00	1
	Sell	10/10/2011	Short	\$2,118.50		\$1,590.00
104	Sell Short	10/10/2011	Short	\$2,118.50	\$0.00	1
	Buy to Cover	10/12/2011	Buy	\$2,199.50		(\$1,620.00)
105	Buy	10/12/2011	Buy	\$2,199.50	\$0.00	1
	Sell	10/31/2011	Short	\$2,310.25		\$2,215.00
106	Sell Short	10/31/2011	Short	\$2,310.25	\$0.00	1
	Buy to Cover	11/2/2011	Buy	\$2,215.50		\$1,895.00
107	Buy	11/2/2011	Buy	\$2,215.50	\$0.00	1
	Sell	11/9/2011	Short	\$2,307.25		\$1,835.00
108	Sell Short	11/9/2011	Short	\$2,307.25	\$0.00	1
	Buy to Cover	11/10/2011	Buy	\$2,225.00		\$1,645.00
109	Buy	11/10/2011	Buy	\$2,225.00	\$0.00	1
	Sell	11/17/2011	Short	\$2,226.75		\$35.00
110	Sell Short	11/17/2011	Short	\$2,226.75	\$0.00	1
	Buy to Cover	11/18/2011	Buy	\$2,182.50		\$885.00
111	Buy	11/18/2011	Buy	\$2,182.50	\$0.00	1
	Sell	12/1/2011	Short	\$2,207.50		\$500.00
112	Sell Short	12/1/2011	Short	\$2,207.50	\$0.00	1
	Buy to Cover	12/5/2011	Buy	\$2,221.50		(\$280.00)
113	Buy	12/5/2011	Buy	\$2,221.50	\$0.00	1
	Sell	1/23/2012	Short	\$2,346.25		\$2,495.00
114	Sell Short	1/23/2012	Short	\$2,346.25	\$0.00	1
	Buy to Cover	1/24/2012	Buy	\$2,351.75		(\$110.00)
115	Buy	1/24/2012	Buy	\$2,351.75	\$0.00	1
	Sell	2/7/2012	Short	\$2,441.00		\$1,785.00
116	Sell Short	2/7/2012	Short	\$2,441.00	\$0.00	1

	Buy to Cover	2/9/2012 Buy	\$2,461.25		(\$405.00)
117	Buy	2/9/2012 Buy	\$2,461.25	\$0.00	1
	Sell	3/14/2012 Short	\$2,614.50		\$3,065.00
118	Sell Short	3/14/2012 Short	\$2,614.50	\$0.00	1
	Buy to Cover	3/16/2012 Buy	\$2,633.00		(\$370.00)
119	Buy	3/16/2012 Buy	\$2,633.00	\$0.00	1
	Sell	3/30/2012 Short	\$2,680.75		\$955.00
120	Sell Short	3/30/2012 Short	\$2,680.75	\$0.00	1
	Buy to Cover	4/2/2012 Buy	\$2,679.75		\$20.00
121	Buy	4/2/2012 Buy	\$2,679.75	\$0.00	1
	Sell	5/15/2012 Short	\$2,508.75		(\$3,420.00)
122	Sell Short	5/15/2012 Short	\$2,508.75	\$0.00	1
	Buy to Cover	5/16/2012 Buy	\$2,500.75		\$160.00
123	Buy	5/16/2012 Buy	\$2,500.75	\$0.00	1
	Sell	5/24/2012 Short	\$2,462.50		(\$765.00)
124	Sell Short	5/24/2012 Short	\$2,462.50	\$0.00	1
	Buy to Cover	5/29/2012 Buy	\$2,455.00		\$150.00
125	Buy	5/29/2012 Buy	\$2,455.00	\$0.00	1
	Sell	6/11/2012 Short	\$2,505.00		\$1,000.00
126	Sell Short	6/11/2012 Short	\$2,505.00	\$0.00	1
	Buy to Cover	6/13/2012 Buy	\$2,471.50		\$670.00
127	Buy	6/13/2012 Buy	\$2,471.50	\$0.00	1
	Sell	6/20/2012 Short	\$2,539.75		\$1,365.00
128	Sell Short	6/20/2012 Short	\$2,539.75	\$0.00	1
	Buy to Cover	6/22/2012 Buy	\$2,480.00		\$1,195.00
129	Buy	6/22/2012 Buy	\$2,480.00	\$0.00	1
	Sell	7/3/2012 Short	\$2,542.75		\$1,255.00
130	Sell Short	7/3/2012 Short	\$2,542.75	\$0.00	1
	Buy to Cover	7/9/2012 Buy	\$2,530.25		\$250.00
131	Buy	7/9/2012 Buy	\$2,530.25	\$0.00	1
	Sell	7/19/2012 Short	\$2,550.75		\$410.00
132	Sell Short	7/19/2012 Short	\$2,550.75	\$0.00	1
	Buy to Cover	7/23/2012 Buy	\$2,536.75		\$280.00
133	Buy	7/23/2012 Buy	\$2,536.75	\$0.00	1
	Sell	8/1/2012 Short	\$2,562.50		\$515.00
134	Sell Short	8/1/2012 Short	\$2,562.50	\$0.00	1
	Buy to Cover	8/3/2012 Buy	\$2,547.50		\$300.00
135	Buy	8/3/2012 Buy	\$2,547.50	\$0.00	1
	Sell	10/4/2012 Short	\$2,743.50		\$3,920.00
136	Sell Short	10/4/2012 Short	\$2,743.50	\$0.00	1
	Buy to Cover	10/5/2012 Buy	\$2,756.50		(\$260.00)
137	Buy	10/5/2012 Buy	\$2,756.50	\$0.00	1
	Sell	10/18/2012 Short	\$2,705.50		(\$1,020.00)
138	Sell Short	10/18/2012 Short	\$2,705.50	\$0.00	1
	Buy to Cover	10/22/2012 Buy	\$2,599.00		\$2,130.00
139	Buy	10/22/2012 Buy	\$2,599.00	\$0.00	1
	Sell	10/30/2012 Short	\$2,571.75		(\$545.00)

140	Sell Short	10/30/2012	Short	\$2,571.75	\$0.00	1
	Buy to Cover	11/2/2012	Buy	\$2,620.50		(\$975.00)
141	Buy	11/2/2012	Buy	\$2,620.50	\$0.00	1
	Sell	11/16/2012	Sell	\$2,457.25		(\$3,265.00)
142	Sell Short	11/21/2012	Short	\$2,526.50	\$0.00	1
	Buy to Cover	11/26/2012	Buy	\$2,567.50		(\$820.00)
143	Buy	11/26/2012	Buy	\$2,567.50	\$0.00	1
	Sell	12/14/2012	Short	\$2,585.00		\$350.00
144	Sell Short	12/14/2012	Short	\$2,585.00	\$0.00	1
	Buy to Cover	12/17/2012	Buy	\$2,571.75		\$265.00
145	Buy	12/17/2012	Buy	\$2,571.75	\$0.00	1
	Sell	12/21/2012	Short	\$2,632.25		\$1,210.00
146	Sell Short	12/21/2012	Short	\$2,632.25	\$0.00	1
	Buy to Cover	12/24/2012	Buy	\$2,598.75		\$670.00
147	Buy	12/24/2012	Buy	\$2,598.75	\$0.00	1
	Sell	1/25/2013	Short	\$2,654.00		\$1,105.00
148	Sell Short	1/25/2013	Short	\$2,654.00	\$0.00	1
	Buy to Cover	1/28/2013	Buy	\$2,669.25		(\$305.00)
149	Buy	1/28/2013	Buy	\$2,669.25	\$0.00	1
	Sell	2/8/2013	Short	\$2,681.75		\$250.00
150	Sell Short	2/8/2013	Short	\$2,681.75	\$0.00	1
	Buy to Cover	2/13/2013	Buy	\$2,705.00		(\$465.00)
151	Buy	2/13/2013	Buy	\$2,705.00	\$0.00	1
	Sell	3/4/2013	Short	\$2,685.25		(\$395.00)
152	Sell Short	3/4/2013	Short	\$2,685.25	\$0.00	1
	Buy to Cover	3/6/2013	Buy	\$2,740.50		(\$1,105.00)
153	Buy	3/6/2013	Buy	\$2,740.50	\$0.00	1
	Sell	3/28/2013	Short	\$2,745.25		\$95.00
154	Sell Short	3/28/2013	Short	\$2,745.25	\$0.00	1
	Buy to Cover	4/1/2013	Buy	\$2,755.00		(\$195.00)
155	Buy	4/1/2013	Buy	\$2,755.00	\$0.00	1
	Sell	4/12/2013	Short	\$2,797.50		\$850.00
156	Sell Short	4/12/2013	Short	\$2,797.50	\$0.00	1
	Buy to Cover	4/16/2013	Buy	\$2,730.00		\$1,350.00
157	Buy	4/16/2013	Buy	\$2,730.00	\$0.00	1
	Sell	4/25/2013	Short	\$2,765.75		\$715.00
158	Sell Short	4/25/2013	Short	\$2,765.75	\$0.00	1
	Buy to Cover	4/29/2013	Buy	\$2,777.75		(\$240.00)
159	Buy	4/29/2013	Buy	\$2,777.75	\$0.00	1
	Sell	6/12/2013	Short	\$2,909.50		\$2,635.00
160	Sell Short	6/12/2013	Short	\$2,909.50	\$0.00	1
	Buy to Cover	6/13/2013	Buy	\$2,865.75		\$875.00
161	Buy	6/13/2013	Buy	\$2,865.75	\$0.00	1
	Sell	7/1/2013	Short	\$2,852.25		(\$270.00)
162	Sell Short	7/1/2013	Short	\$2,852.25	\$0.00	1
	Buy to Cover	7/3/2013	Buy	\$2,872.75		(\$410.00)
163	Buy	7/3/2013	Buy	\$2,872.75	\$0.00	1

	Sell	7/31/2013 Short	\$3,033.00		\$3,205.00
164	Sell Short	7/31/2013 Short	\$3,033.00	\$0.00	1
	Buy to Cover	8/2/2013 Buy	\$3,067.75		(\$695.00)
165	Buy	8/2/2013 Buy	\$3,067.75	\$0.00	1
	Sell	8/26/2013 Short	\$3,069.75		\$40.00
166	Sell Short	8/26/2013 Short	\$3,069.75	\$0.00	1
	Buy to Cover	8/28/2013 Buy	\$3,011.00		\$1,175.00
167	Buy	8/28/2013 Buy	\$3,011.00	\$0.00	1
	Sell	9/23/2013 Short	\$3,179.00		\$3,360.00
168	Sell Short	9/23/2013 Short	\$3,179.00	\$0.00	1
	Buy to Cover	9/24/2013 Buy	\$3,167.25		\$235.00
169	Buy	9/24/2013 Buy	\$3,167.25	\$0.00	1
	Sell	11/15/2013 Short	\$3,368.50		\$4,025.00
170	Sell Short	11/15/2013 Short	\$3,368.50	\$0.00	1
	Buy to Cover	11/19/2013 Buy	\$3,344.00		\$490.00
171	Buy	11/19/2013 Buy	\$3,344.00	\$0.00	1
	Sell	12/20/2013 Short	\$3,454.75		\$2,215.00
172	Sell Short	12/20/2013 Short	\$3,454.75	\$0.00	1
	Buy to Cover	12/24/2013 Buy	\$3,526.50		(\$1,435.00)
173	Buy	12/24/2013 Buy	\$3,526.50	\$0.00	1
	Sell	1/13/2014 Short	\$3,524.50		(\$40.00)
174	Sell Short	1/13/2014 Short	\$3,524.50	\$0.00	1
	Buy to Cover	1/14/2014 Buy	\$3,471.50		\$1,060.00
175	Buy	1/14/2014 Buy	\$3,471.50	\$0.00	1
	Sell	2/5/2014 Short	\$3,413.25		(\$1,165.00)
176	Sell Short	2/5/2014 Short	\$3,413.25	\$0.00	1
	Buy to Cover	2/6/2014 Buy	\$3,411.50		\$35.00
177	Buy	2/6/2014 Buy	\$3,411.50	\$0.00	1
	Sell	3/21/2014 Short	\$3,658.50		\$4,940.00
178	Sell Short	3/21/2014 Short	\$3,658.50	\$0.00	1
	Buy to Cover	3/25/2014 Buy	\$3,581.75		\$1,535.00
179	Buy	3/25/2014 Buy	\$3,581.75	\$0.00	1
	Sell	4/3/2014 Short	\$3,626.25		\$890.00
180	Sell Short	4/3/2014 Short	\$3,626.25	\$0.00	1
	Buy to Cover	4/7/2014 Buy	\$3,507.75		\$2,370.00
181	Buy	4/7/2014 Buy	\$3,507.75	\$0.00	1
	Sell	4/21/2014 Short	\$3,493.25		(\$290.00)
182	Sell Short	4/21/2014 Short	\$3,493.25	\$0.00	1
	Buy to Cover	4/23/2014 Buy	\$3,552.75		(\$1,190.00)
183	Buy	4/23/2014 Buy	\$3,552.75	\$0.00	1
	Sell	5/15/2014 Short	\$3,567.50		\$295.00
184	Sell Short	5/15/2014 Short	\$3,567.50	\$0.00	1
	Buy to Cover	5/16/2014 Buy	\$3,532.00		\$710.00
185	Buy	5/16/2014 Buy	\$3,532.00	\$0.00	1
	Sell	6/11/2014 Short	\$3,770.25		\$4,765.00
186	Sell Short	6/11/2014 Short	\$3,770.25	\$0.00	1
	Buy to Cover	6/12/2014 Buy	\$3,767.25		\$60.00

187	Buy	6/12/2014	Buy	\$3,767.25	\$0.00	1
	Sell	6/24/2014	Short	\$3,767.00		(\$5.00)
188	Sell Short	6/24/2014	Short	\$3,767.00	\$0.00	1
	Buy to Cover	6/25/2014	Buy	\$3,767.25		(\$5.00)
189	Buy	6/25/2014	Buy	\$3,767.25	\$0.00	1
	Sell	7/17/2014	Short	\$3,894.00		\$2,535.00
190	Sell Short	7/17/2014	Short	\$3,894.00	\$0.00	1
	Buy to Cover	7/18/2014	Buy	\$3,845.50		\$970.00
191	Buy	7/18/2014	Buy	\$3,845.50	\$0.00	1
	Sell	8/12/2014	Short	\$3,882.50		\$740.00
192	Sell Short	8/12/2014	Short	\$3,882.50	\$0.00	1
	Buy to Cover	8/14/2014	Buy	\$3,921.50		(\$780.00)
193	Buy	8/14/2014	Buy	\$3,921.50	\$0.00	1
	Sell	9/22/2014	Short	\$4,074.25		\$3,055.00
194	Sell Short	9/22/2014	Short	\$4,074.25	\$0.00	1
	Buy to Cover	9/24/2014	Buy	\$4,014.25		\$1,200.00
195	Buy	9/24/2014	Buy	\$4,014.25	\$0.00	1
	Sell	10/9/2014	Short	\$4,011.50		(\$55.00)
196	Sell Short	10/9/2014	Short	\$4,011.50	\$0.00	1
	Buy to Cover	10/13/2014	Buy	\$3,831.00		\$3,610.00
197	Buy	10/13/2014	Buy	\$3,831.00	\$0.00	1
	Sell	10/22/2014	Short	\$3,953.00		\$2,440.00
198	Sell Short	10/22/2014	Short	\$3,953.00	\$0.00	1
	Buy to Cover	10/24/2014	Buy	\$3,978.25		(\$505.00)
199	Buy	10/24/2014	Buy	\$3,978.25	\$0.00	1
	Sell	11/28/2014	Short	\$4,306.00		\$6,555.00
200	Sell Short	11/28/2014	Short	\$4,306.00	\$0.00	1
	Buy to Cover	12/2/2014	Buy	\$4,269.50		\$730.00
201	Buy	12/2/2014	Buy	\$4,269.50	\$0.00	1
	Sell	12/22/2014	Short	\$4,269.25		(\$5.00)
202	Sell Short	12/22/2014	Short	\$4,269.25	\$0.00	1
	Buy to Cover	12/26/2014	Buy	\$4,279.25		(\$200.00)
203	Buy	12/26/2014	Buy	\$4,279.25	\$0.00	1
	Sell	1/13/2015	Short	\$4,156.75		(\$2,450.00)
204	Sell Short	1/13/2015	Short	\$4,156.75	\$0.00	1
	Buy to Cover	1/15/2015	Buy	\$4,134.75		\$440.00
205	Buy	1/15/2015	Buy	\$4,134.75	\$0.00	1
	Sell	1/23/2015	Short	\$4,252.75		\$2,360.00
206	Sell Short	1/23/2015	Short	\$4,252.75	\$0.00	1
	Buy to Cover	1/27/2015	Buy	\$4,254.00		(\$25.00)
207	Buy	1/27/2015	Buy	\$4,254.00	\$0.00	1
	Sell	2/6/2015	Short	\$4,238.25		(\$315.00)
208	Sell Short	2/6/2015	Short	\$4,238.25	\$0.00	1
	Buy to Cover	2/10/2015	Buy	\$4,206.25		\$640.00
209	Buy	2/10/2015	Buy	\$4,206.25	\$0.00	1
	Sell	4/3/2015	Short	\$4,300.25		\$1,880.00
210	Sell Short	4/3/2015	Short	\$4,300.25	\$0.00	1

	Buy to Cover	4/6/2015 Buy	\$4,258.50		\$835.00
211	Buy	4/6/2015 Buy	\$4,258.50	\$0.00	1
	Sell	4/27/2015 Short	\$4,526.50		\$5,360.00
212	Sell Short	4/27/2015 Short	\$4,526.50	\$0.00	1
	Buy to Cover	4/28/2015 Buy	\$4,517.75		\$175.00
213	Buy	4/28/2015 Buy	\$4,517.75	\$0.00	1
	Sell	5/13/2015 Short	\$4,416.50		(\$2,025.00)
214	Sell Short	5/13/2015 Short	\$4,416.50	\$0.00	1
	Buy to Cover	5/15/2015 Buy	\$4,482.50		(\$1,320.00)
215	Buy	5/15/2015 Buy	\$4,482.50	\$0.00	1
	Sell	7/8/2015 Short	\$4,422.50		(\$1,200.00)
216	Sell Short	7/8/2015 Short	\$4,422.50	\$0.00	1
	Buy to Cover	7/9/2015 Buy	\$4,347.75		\$1,495.00
217	Buy	7/9/2015 Buy	\$4,347.75	\$0.00	1
	Sell	8/4/2015 Short	\$4,570.50		\$4,455.00
218	Sell Short	8/4/2015 Short	\$4,570.50	\$0.00	1
	Buy to Cover	8/5/2015 Buy	\$4,551.50		\$380.00
219	Buy	8/5/2015 Buy	\$4,551.50	\$0.00	1
	Sell	8/17/2015 Short	\$4,532.50		(\$380.00)
220	Sell Short	8/17/2015 Short	\$4,532.50	\$0.00	1
	Buy to Cover	8/20/2015 Buy	\$4,502.25		\$605.00
221	Buy	8/20/2015 Buy	\$4,502.25	\$0.00	1
	Sell	8/24/2015 Sell	\$4,183.75		(\$6,370.00)
222	Sell Short	8/31/2015 Short	\$4,324.00	\$0.00	1
	Buy to Cover	9/2/2015 Buy	\$4,150.75		\$3,465.00
223	Buy	9/2/2015 Buy	\$4,150.75	\$0.00	1
	Sell	10/6/2015 Short	\$4,316.25		\$3,310.00
224	Sell Short	10/6/2015 Short	\$4,316.25	\$0.00	1
	Buy to Cover	10/8/2015 Buy	\$4,332.50		(\$325.00)
225	Buy	10/8/2015 Buy	\$4,332.50	\$0.00	1
	Sell	10/21/2015 Short	\$4,431.25		\$1,975.00
226	Sell Short	10/21/2015 Short	\$4,431.25	\$0.00	1
	Buy to Cover	10/22/2015 Buy	\$4,415.25		\$320.00
227	Buy	10/22/2015 Buy	\$4,415.25	\$0.00	1
	Sell	11/20/2015 Short	\$4,665.25		\$5,000.00
228	Sell Short	11/20/2015 Short	\$4,665.25	\$0.00	1
	Buy to Cover	11/24/2015 Buy	\$4,682.25		(\$340.00)
229	Buy	11/24/2015 Buy	\$4,682.25	\$0.00	1
	Sell	12/18/2015 Short	\$4,584.25		(\$1,960.00)
230	Sell Short	12/18/2015 Short	\$4,584.25	\$0.00	1
	Buy to Cover	12/21/2015 Buy	\$4,528.50		\$1,115.00
231	Buy	12/21/2015 Buy	\$4,528.50	\$0.00	1
	Sell	1/14/2016 Sell	\$4,196.25		(\$6,645.00)
232	Sell Short	1/15/2016 Short	\$4,269.75	\$0.00	1
	Buy to Cover	1/20/2016 Buy	\$4,155.75		\$2,280.00
233	Buy	1/20/2016 Buy	\$4,155.75	\$0.00	1
	Sell	2/17/2016 Short	\$4,104.50		(\$1,025.00)

234	Sell Short	2/17/2016	Short	\$4,104.50	\$0.00	1
	Buy to Cover	2/19/2016	Buy	\$4,171.00	(\$1,330.00)	
235	Buy	2/19/2016	Buy	\$4,171.00	\$0.00	1
	Sell	3/4/2016	Short	\$4,337.75	\$3,335.00	
236	Sell Short	3/4/2016	Short	\$4,337.75	\$0.00	1
	Buy to Cover	3/7/2016	Buy	\$4,335.75	\$40.00	
237	Buy	3/7/2016	Buy	\$4,335.75	\$0.00	1
	Sell	3/17/2016	Short	\$4,411.50	\$1,515.00	
238	Sell Short	3/17/2016	Short	\$4,411.50	\$0.00	1
	Buy to Cover	3/21/2016	Buy	\$4,418.50	(\$140.00)	
239	Buy	3/21/2016	Buy	\$4,418.50	\$0.00	1
	Sell	6/23/2016	Short	\$4,441.50	\$460.00	
240	Sell Short	6/23/2016	Short	\$4,441.50	\$0.00	1
	Buy to Cover	6/27/2016	Buy	\$4,281.75	\$3,195.00	
241	Buy	6/27/2016	Buy	\$4,281.75	\$0.00	1
	Sell	7/5/2016	Short	\$4,470.50	\$3,775.00	
242	Sell Short	7/5/2016	Short	\$4,470.50	\$0.00	1
	Buy to Cover	7/7/2016	Buy	\$4,466.50	\$80.00	
243	Buy	7/7/2016	Buy	\$4,466.50	\$0.00	1
	Sell	8/2/2016	Short	\$4,781.00	\$6,290.00	
244	Sell Short	8/2/2016	Short	\$4,781.00	\$0.00	1
	Buy to Cover	8/3/2016	Buy	\$4,745.00	\$720.00	
245	Buy	8/3/2016	Buy	\$4,745.00	\$0.00	1
	Sell	9/7/2016	Short	\$4,862.00	\$2,340.00	
246	Sell Short	9/7/2016	Short	\$4,862.00	\$0.00	1
	Buy to Cover	9/9/2016	Buy	\$4,821.50	\$810.00	
247	Buy	9/9/2016	Buy	\$4,821.50	\$0.00	1
	Sell	9/19/2016	Short	\$4,851.00	\$590.00	
248	Sell Short	9/19/2016	Short	\$4,851.00	\$0.00	1
	Buy to Cover	9/21/2016	Buy	\$4,836.25	\$295.00	
249	Buy	9/21/2016	Buy	\$4,836.25	\$0.00	1
	Sell	10/21/2016	Short	\$4,880.50	\$885.00	
250	Sell Short	10/21/2016	Short	\$4,880.50	\$0.00	1
	Buy to Cover	10/25/2016	Buy	\$4,942.50	(\$1,240.00)	
251	Buy	10/25/2016	Buy	\$4,942.50	\$0.00	1
	Sell	11/10/2016	Short	\$4,853.75	(\$1,775.00)	
252	Sell Short	11/10/2016	Short	\$4,853.75	\$0.00	1
	Buy to Cover	11/14/2016	Buy	\$4,789.25	\$1,290.00	
253	Buy	11/14/2016	Buy	\$4,789.25	\$0.00	1
	Sell	12/9/2016	Short	\$4,897.50	\$2,165.00	
254	Sell Short	12/9/2016	Short	\$4,897.50	\$0.00	1
	Buy to Cover	12/13/2016	Buy	\$4,903.00	(\$110.00)	
255	Buy	12/13/2016	Buy	\$4,903.00	\$0.00	1
	Sell	1/9/2017	Short	\$5,042.00	\$2,780.00	
256	Sell Short	1/9/2017	Short	\$5,042.00	\$0.00	1
	Buy to Cover	1/11/2017	Buy	\$5,070.25	(\$565.00)	
257	Buy	1/11/2017	Buy	\$5,070.25	\$0.00	1

	Sell	1/27/2017	Short	\$5,181.75		\$2,230.00
258	Sell Short	1/27/2017	Short	\$5,181.75	\$0.00	1
	Buy to Cover	1/31/2017	Buy	\$5,161.00		\$415.00
259	Buy	1/31/2017	Buy	\$5,161.00	\$0.00	1
	Sell	2/9/2017	Short	\$5,227.25		\$1,325.00
260	Sell Short	2/9/2017	Short	\$5,227.25	\$0.00	1
	Buy to Cover	2/13/2017	Buy	\$5,266.75		(\$790.00)
261	Buy	2/13/2017	Buy	\$5,266.75	\$0.00	1
	Sell	3/15/2017	Short	\$5,420.00		\$3,065.00
262	Sell Short	3/15/2017	Short	\$5,420.00	\$0.00	1
	Buy to Cover	3/17/2017	Buy	\$5,449.25		(\$585.00)
263	Buy	3/17/2017	Buy	\$5,449.25	\$0.00	1
	Sell	3/30/2017	Short	\$5,469.50		\$405.00
264	Sell Short	3/30/2017	Short	\$5,469.50	\$0.00	1
	Buy to Cover	3/31/2017	Buy	\$5,474.25		(\$95.00)
265	Buy	3/31/2017	Buy	\$5,474.25	\$0.00	1
	Sell	5/25/2017	Short	\$5,765.00		\$5,815.00
266	Sell Short	5/25/2017	Short	\$5,765.00	\$0.00	1
	Buy to Cover	5/30/2017	Buy	\$5,826.50		(\$1,230.00)
267	Buy	5/30/2017	Buy	\$5,826.50	\$0.00	1
	Sell	6/21/2017	Short	\$5,754.25		(\$1,445.00)
268	Sell Short	6/21/2017	Short	\$5,754.25	\$0.00	1
	Buy to Cover	6/26/2017	Buy	\$5,829.00		(\$1,495.00)
269	Buy	6/26/2017	Buy	\$5,829.00	\$0.00	1
	Sell	8/9/2017	Short	\$5,939.25		\$2,205.00
270	Sell Short	8/9/2017	Short	\$5,939.25	\$0.00	1
	Buy to Cover	8/11/2017	Buy	\$5,794.75		\$2,890.00
271	Buy	8/11/2017	Buy	\$5,794.75	\$0.00	1
	Sell	8/18/2017	Short	\$5,818.25		\$470.00
272	Sell Short	8/18/2017	Short	\$5,818.25	\$0.00	1
	Buy to Cover	8/21/2017	Buy	\$5,831.00		(\$255.00)
273	Buy	8/21/2017	Buy	\$5,831.00	\$0.00	1
	Sell	8/25/2017	Short	\$5,871.25		\$805.00
274	Sell Short	8/25/2017	Short	\$5,871.25	\$0.00	1
	Buy to Cover	8/29/2017	Buy	\$5,846.00		\$505.00
275	Buy	8/29/2017	Buy	\$5,846.00	\$0.00	1
	Sell	10/2/2017	Short	\$6,002.75		\$3,135.00
276	Sell Short	10/2/2017	Short	\$6,002.75	\$0.00	1
	Buy to Cover	10/4/2017	Buy	\$6,017.75		(\$300.00)
277	Buy	10/4/2017	Buy	\$6,017.75	\$0.00	1
	Sell	10/31/2017	Short	\$6,240.50		\$4,455.00
278	Sell Short	10/31/2017	Short	\$6,240.50	\$0.00	1
	Buy to Cover	11/3/2017	Buy	\$6,271.25		(\$615.00)
279	Buy	11/3/2017	Buy	\$6,271.25	\$0.00	1
	Sell	11/22/2017	Short	\$6,400.00		\$2,575.00
280	Sell Short	11/22/2017	Short	\$6,400.00	\$0.00	1
	Buy to Cover	11/27/2017	Buy	\$6,433.00		(\$660.00)

281 Buy		11/27/2017 Buy	\$6,433.00	\$0.00	1
Sell		12/12/2017 Short	\$6,422.50	(\$210.00)	
282 Sell Short		12/12/2017 Short	\$6,422.50	\$0.00	1
Buy to Cover		12/14/2017 Buy	\$6,417.25		\$105.00
283 Buy		12/14/2017 Buy	\$6,417.25		1
Sell	Open	n/a	\$6,408.75	n/a	

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$840.00	2.42%	\$1,050.00	47.40%	\$0.00	\$0.00	
\$840.00		(\$1,165.00)	90.52%	37.92%	\$0.00	\$0.00
\$20.00	0.06%	\$300.00	36.59%		\$0.00	\$0.00
\$860.00		(\$520.00)	65.85%	2.44%	\$0.00	\$0.00
\$725.00	2.04%	\$960.00	35.96%		\$0.00	\$0.00
\$1,585.00		(\$1,710.00)	91.20%	27.15%	\$0.00	\$0.00
\$150.00	0.41%	\$605.00	63.35%		\$0.00	\$0.00
\$1,735.00		(\$350.00)	52.36%	15.71%	\$0.00	\$0.00
\$1,710.00	4.74%	\$2,250.00	92.98%		\$0.00	\$0.00
\$3,445.00		(\$170.00)	77.69%	70.66%	\$0.00	\$0.00
(\$395.00)	-1.05%	\$380.00	46.91%		\$0.00	\$0.00
\$3,050.00		(\$430.00)	4.32%	-48.77%	\$0.00	\$0.00
\$685.00	1.79%	\$730.00	41.83%		\$0.00	\$0.00
\$3,735.00		(\$1,015.00)	97.42%	39.26%	\$0.00	\$0.00
\$205.00	0.53%	\$535.00	58.15%		\$0.00	\$0.00
\$3,940.00		(\$385.00)	64.13%	22.28%	\$0.00	\$0.00
\$20.00	0.05%	\$165.00	9.46%		\$0.00	\$0.00
\$3,960.00		(\$1,580.00)	91.69%	1.15%	\$0.00	\$0.00
\$280.00	0.72%	\$695.00	65.88%		\$0.00	\$0.00
\$4,240.00		(\$360.00)	60.66%	26.54%	\$0.00	\$0.00
(\$695.00)	-1.81%	\$1,020.00	33.44%		\$0.00	\$0.00
\$3,545.00		(\$2,030.00)	43.77%	-22.79%	\$0.00	\$0.00
(\$130.00)	-0.34%	\$855.00	73.08%		\$0.00	\$0.00
\$3,415.00		(\$315.00)	15.81%	-11.11%	\$0.00	\$0.00
(\$2,415.00)	-6.39%	\$30.00	1.14%		\$0.00	\$0.00
\$1,000.00		(\$2,600.00)	7.03%	-91.83%	\$0.00	\$0.00
(\$310.00)	-0.90%	\$235.00	23.27%		\$0.00	\$0.00
\$690.00		(\$775.00)	46.04%	-30.69%	\$0.00	\$0.00
\$465.00	1.34%	\$950.00	41.85%		\$0.00	\$0.00
\$1,155.00		(\$1,320.00)	78.63%	20.48%	\$0.00	\$0.00
\$860.00	2.45%	\$1,055.00	85.77%		\$0.00	\$0.00
\$2,015.00		(\$175.00)	84.15%	69.92%	\$0.00	\$0.00
\$2,190.00	6.40%	\$2,410.00	98.77%		\$0.00	\$0.00
\$4,205.00		(\$30.00)	90.98%	89.75%	\$0.00	\$0.00
(\$475.00)	-1.31%	\$45.00	4.76%		\$0.00	\$0.00
\$3,730.00		(\$900.00)	44.97%	-50.26%	\$0.00	\$0.00
(\$3,400.00)	-9.22%	\$650.00	15.99%		\$0.00	\$0.00
\$330.00		(\$3,415.00)	0.37%	-83.64%	\$0.00	\$0.00
\$590.00	1.78%	\$1,475.00	96.72%		\$0.00	\$0.00
\$920.00		(\$50.00)	41.97%	38.69%	\$0.00	\$0.00
(\$4,385.00)	-13.48%	\$1,345.00	21.87%		\$0.00	\$0.00
(\$3,465.00)		(\$4,805.00)	6.83%	-71.30%	\$0.00	\$0.00
\$1,150.00	4.53%	\$3,745.00	93.63%		\$0.00	\$0.00

(\$2,315.00)		(\$255.00)	35.13%	28.75%	\$0.00	\$0.00
(\$1,500.00)	-6.18%	\$1,015.00	31.04%		\$0.00	\$0.00
(\$3,815.00)		(\$2,255.00)	23.09%	-45.87%	\$0.00	\$0.00
(\$25.00)	-0.10%	\$695.00	62.05%		\$0.00	\$0.00
(\$3,840.00)		(\$425.00)	35.71%	-2.23%	\$0.00	\$0.00
(\$2,000.00)	-8.11%	\$955.00	31.01%		\$0.00	\$0.00
(\$5,840.00)		(\$2,125.00)	4.06%	-64.94%	\$0.00	\$0.00
(\$1,255.00)	-5.75%	\$0.00	0.00%		\$0.00	\$0.00
(\$7,095.00)		(\$1,480.00)	15.20%	-84.80%	\$0.00	\$0.00
(\$1,970.00)	-8.54%	\$465.00	17.65%		\$0.00	\$0.00
(\$9,065.00)		(\$2,170.00)	7.59%	-74.76%	\$0.00	\$0.00
\$205.00	0.97%	\$560.00	56.57%		\$0.00	\$0.00
(\$8,860.00)		(\$430.00)	64.14%	20.71%	\$0.00	\$0.00
(\$565.00)	-2.69%	\$2,535.00	78.97%		\$0.00	\$0.00
(\$9,425.00)		(\$675.00)	3.43%	-17.60%	\$0.00	\$0.00
\$900.00	4.41%	\$1,135.00	87.98%		\$0.00	\$0.00
(\$8,525.00)		(\$155.00)	81.78%	69.77%	\$0.00	\$0.00
(\$815.00)	-4.18%	\$780.00	46.02%		\$0.00	\$0.00
(\$9,340.00)		(\$915.00)	5.90%	-48.08%	\$0.00	\$0.00
(\$1,195.00)	-6.39%	\$70.00	4.95%		\$0.00	\$0.00
#####		(\$1,345.00)	10.60%	-84.45%	\$0.00	\$0.00
\$5,050.00	25.38%	\$5,535.00	100.00%		\$0.00	\$0.00
(\$5,485.00)		\$0.00	91.24%	91.24%	\$0.00	\$0.00
(\$360.00)	-1.44%	\$85.00	10.06%		\$0.00	\$0.00
(\$5,845.00)		(\$760.00)	47.34%	-42.60%	\$0.00	\$0.00
\$295.00	1.17%	\$1,210.00	59.75%		\$0.00	\$0.00
(\$5,550.00)		(\$815.00)	54.81%	14.57%	\$0.00	\$0.00
\$590.00	2.30%	\$800.00	96.39%		\$0.00	\$0.00
(\$4,960.00)		(\$30.00)	74.70%	71.08%	\$0.00	\$0.00
\$2,025.00	8.10%	\$3,105.00	88.71%		\$0.00	\$0.00
(\$2,935.00)		(\$395.00)	69.14%	57.86%	\$0.00	\$0.00
(\$995.00)	-3.68%	\$5.00	0.43%		\$0.00	\$0.00
(\$3,930.00)		(\$1,155.00)	13.79%	-85.78%	\$0.00	\$0.00
\$3,085.00	11.01%	\$3,295.00	95.65%		\$0.00	\$0.00
(\$845.00)		(\$150.00)	93.90%	89.55%	\$0.00	\$0.00
(\$340.00)	-1.09%	\$95.00	16.24%		\$0.00	\$0.00
(\$1,185.00)		(\$490.00)	25.64%	-58.12%	\$0.00	\$0.00
\$690.00	2.19%	\$1,435.00	69.32%		\$0.00	\$0.00
(\$495.00)		(\$635.00)	64.01%	33.33%	\$0.00	\$0.00
(\$240.00)	-0.75%	\$190.00	27.94%		\$0.00	\$0.00
(\$735.00)		(\$490.00)	36.76%	-35.29%	\$0.00	\$0.00
(\$180.00)	-0.56%	\$1,025.00	39.73%		\$0.00	\$0.00
(\$915.00)		(\$1,555.00)	53.29%	-6.98%	\$0.00	\$0.00
(\$940.00)	-2.92%	\$280.00	22.40%		\$0.00	\$0.00
(\$1,855.00)		(\$970.00)	2.40%	-75.20%	\$0.00	\$0.00
\$580.00	1.75%	\$1,005.00	53.46%		\$0.00	\$0.00
(\$1,275.00)		(\$875.00)	77.39%	30.85%	\$0.00	\$0.00

\$525.00	1.56%	\$700.00	89.74%		\$0.00	\$0.00
(\$750.00)		(\$80.00)	77.56%	67.31%	\$0.00	\$0.00
\$1,700.00	5.12%	\$1,725.00	89.61%		\$0.00	\$0.00
\$950.00		(\$200.00)	98.70%	88.31%	\$0.00	\$0.00
(\$440.00)	-1.26%	\$20.00	3.25%		\$0.00	\$0.00
\$510.00		(\$595.00)	25.20%	-71.54%	\$0.00	\$0.00
(\$2,690.00)	-7.61%	\$525.00	15.60%		\$0.00	\$0.00
(\$2,180.00)		(\$2,840.00)	4.46%	-79.94%	\$0.00	\$0.00
(\$685.00)	-1.96%	\$140.00	15.47%		\$0.00	\$0.00
(\$2,865.00)		(\$765.00)	8.84%	-75.69%	\$0.00	\$0.00
\$1,930.00	5.43%	\$2,055.00	95.80%		\$0.00	\$0.00
(\$935.00)		(\$90.00)	94.17%	89.98%	\$0.00	\$0.00
(\$235.00)	-0.63%	\$90.00	16.82%		\$0.00	\$0.00
(\$1,170.00)		(\$445.00)	39.25%	-43.93%	\$0.00	\$0.00
\$1,090.00	2.89%	\$1,350.00	90.60%		\$0.00	\$0.00
(\$80.00)		(\$140.00)	82.55%	73.15%	\$0.00	\$0.00
\$740.00	1.91%	\$945.00	90.87%		\$0.00	\$0.00
\$660.00		(\$95.00)	80.29%	71.15%	\$0.00	\$0.00
(\$2,495.00)	-6.55%	\$765.00	12.08%		\$0.00	\$0.00
(\$1,835.00)		(\$5,570.00)	48.54%	-39.38%	\$0.00	\$0.00
\$655.00	1.78%	\$1,490.00	93.13%		\$0.00	\$0.00
(\$1,180.00)		(\$110.00)	47.81%	40.94%	\$0.00	\$0.00
(\$2,245.00)	-6.21%	\$395.00	14.31%		\$0.00	\$0.00
(\$3,425.00)		(\$2,365.00)	4.35%	-81.34%	\$0.00	\$0.00
\$605.00	1.72%	\$760.00	70.70%		\$0.00	\$0.00
(\$2,820.00)		(\$315.00)	85.58%	56.28%	\$0.00	\$0.00
\$305.00	0.88%	\$1,450.00	53.90%		\$0.00	\$0.00
(\$2,515.00)		(\$1,240.00)	57.43%	11.34%	\$0.00	\$0.00
(\$1,200.00)	-3.44%	\$15.00	1.10%		\$0.00	\$0.00
(\$3,715.00)		(\$1,345.00)	10.66%	-88.24%	\$0.00	\$0.00
(\$2,830.00)	-7.85%	\$710.00	18.39%		\$0.00	\$0.00
(\$6,545.00)		(\$3,150.00)	8.29%	-73.32%	\$0.00	\$0.00
\$345.00	0.97%	\$455.00	63.19%		\$0.00	\$0.00
(\$6,200.00)		(\$265.00)	84.72%	47.92%	\$0.00	\$0.00
\$645.00	1.82%	\$850.00	52.31%		\$0.00	\$0.00
(\$5,555.00)		(\$775.00)	87.38%	39.69%	\$0.00	\$0.00
\$0.00	0.00%	\$625.00	85.62%		\$0.00	\$0.00
(\$5,555.00)		(\$105.00)	14.38%	0.00%	\$0.00	\$0.00
(\$1,650.00)	-4.58%	\$310.00	13.14%		\$0.00	\$0.00
(\$7,205.00)		(\$2,050.00)	16.95%	-69.92%	\$0.00	\$0.00
\$215.00	0.63%	\$305.00	40.13%		\$0.00	\$0.00
(\$6,990.00)		(\$455.00)	88.16%	28.29%	\$0.00	\$0.00
(\$855.00)	-2.50%	\$20.00	1.51%		\$0.00	\$0.00
(\$7,845.00)		(\$1,305.00)	33.96%	-64.53%	\$0.00	\$0.00
(\$1,445.00)	-4.34%	\$0.00	0.00%		\$0.00	\$0.00
(\$9,290.00)		(\$1,495.00)	3.34%	-96.66%	\$0.00	\$0.00
\$5,745.00	16.54%	\$5,785.00	98.55%		\$0.00	\$0.00

(\$3,545.00)		(\$85.00)	99.32%	97.87%	\$0.00	\$0.00
\$30.00	0.07%	\$285.00	51.82%		\$0.00	\$0.00
(\$3,515.00)		(\$265.00)	53.64%	5.45%	\$0.00	\$0.00
\$1,240.00	3.07%	\$1,380.00	90.79%		\$0.00	\$0.00
(\$2,275.00)		(\$140.00)	90.79%	81.58%	\$0.00	\$0.00
\$20.00	0.05%	\$210.00	60.00%		\$0.00	\$0.00
(\$2,255.00)		(\$140.00)	45.71%	5.71%	\$0.00	\$0.00
(\$605.00)	-1.45%	\$300.00	13.10%		\$0.00	\$0.00
(\$2,860.00)		(\$1,990.00)	60.48%	-26.42%	\$0.00	\$0.00
(\$180.00)	-0.44%	\$960.00	79.01%		\$0.00	\$0.00
(\$3,040.00)		(\$255.00)	6.17%	-14.81%	\$0.00	\$0.00
\$2,210.00	5.36%	\$2,230.00	67.99%		\$0.00	\$0.00
(\$830.00)		(\$1,050.00)	99.39%	67.38%	\$0.00	\$0.00
(\$30.00)	-0.07%	\$375.00	61.98%		\$0.00	\$0.00
(\$860.00)		(\$230.00)	33.06%	-4.96%	\$0.00	\$0.00
\$995.00	2.29%	\$1,485.00	86.59%		\$0.00	\$0.00
\$135.00		(\$230.00)	71.43%	58.02%	\$0.00	\$0.00
\$1,080.00	2.43%	\$1,280.00	87.67%		\$0.00	\$0.00
\$1,215.00		(\$180.00)	86.30%	73.97%	\$0.00	\$0.00
\$1,080.00	2.49%	\$2,700.00	87.38%		\$0.00	\$0.00
\$2,295.00		(\$390.00)	47.57%	34.95%	\$0.00	\$0.00
(\$765.00)	-1.72%	\$15.00	1.30%		\$0.00	\$0.00
\$1,530.00		(\$1,135.00)	32.17%	-66.52%	\$0.00	\$0.00
(\$2,980.00)	-6.59%	\$280.00	7.55%		\$0.00	\$0.00
(\$1,450.00)		(\$3,430.00)	12.13%	-80.32%	\$0.00	\$0.00
(\$990.00)	-2.29%	\$480.00	29.45%		\$0.00	\$0.00
(\$2,440.00)		(\$1,150.00)	9.82%	-60.74%	\$0.00	\$0.00
\$165.00	0.37%	\$1,050.00	48.72%		\$0.00	\$0.00
(\$2,275.00)		(\$1,105.00)	58.93%	7.66%	\$0.00	\$0.00
(\$1,185.00)	-2.67%	\$15.00	1.08%		\$0.00	\$0.00
(\$3,460.00)		(\$1,380.00)	13.98%	-84.95%	\$0.00	\$0.00
\$700.00	1.54%	\$1,100.00	85.27%		\$0.00	\$0.00
(\$2,760.00)		(\$190.00)	68.99%	54.26%	\$0.00	\$0.00
\$840.00	1.82%	\$840.00	87.05%		\$0.00	\$0.00
(\$1,920.00)		(\$125.00)	100.00%	87.05%	\$0.00	\$0.00
(\$1,010.00)	-2.22%	\$145.00	10.51%		\$0.00	\$0.00
(\$2,930.00)		(\$1,235.00)	16.30%	-73.19%	\$0.00	\$0.00
\$295.00	0.66%	\$335.00	65.69%		\$0.00	\$0.00
(\$2,635.00)		(\$175.00)	92.16%	57.84%	\$0.00	\$0.00
\$1,420.00	3.22%	\$1,540.00	79.59%		\$0.00	\$0.00
(\$1,215.00)		(\$395.00)	93.80%	73.39%	\$0.00	\$0.00
\$920.00	2.02%	\$1,160.00	86.57%		\$0.00	\$0.00
(\$295.00)		(\$180.00)	82.09%	68.66%	\$0.00	\$0.00
(\$2,310.00)	-5.18%	\$45.00	1.81%		\$0.00	\$0.00
(\$2,605.00)		(\$2,445.00)	5.42%	-92.77%	\$0.00	\$0.00
\$340.00	0.80%	\$600.00	71.01%		\$0.00	\$0.00
(\$2,265.00)		(\$245.00)	69.23%	40.24%	\$0.00	\$0.00

\$4,260.00	10.16%	\$4,645.00	93.74%		\$0.00	\$0.00
\$1,995.00		(\$310.00)	92.23%	85.97%	\$0.00	\$0.00
(\$410.00)	-0.89%	\$450.00	41.28%		\$0.00	\$0.00
\$1,585.00		(\$640.00)	21.10%	-37.61%	\$0.00	\$0.00
(\$4,260.00)	-9.14%	\$250.00	5.20%		\$0.00	\$0.00
(\$2,675.00)		(\$4,560.00)	6.24%	-88.57%	\$0.00	\$0.00
(\$285.00)	-0.68%	\$405.00	42.19%		\$0.00	\$0.00
(\$2,960.00)		(\$555.00)	28.13%	-29.69%	\$0.00	\$0.00
(\$3,140.00)	-7.46%	\$320.00	8.88%		\$0.00	\$0.00
(\$6,100.00)		(\$3,285.00)	4.02%	-87.10%	\$0.00	\$0.00
(\$2,170.00)	-5.38%	\$605.00	20.97%		\$0.00	\$0.00
(\$8,270.00)		(\$2,280.00)	3.81%	-75.22%	\$0.00	\$0.00
\$1,335.00	3.14%	\$1,440.00	39.29%		\$0.00	\$0.00
(\$6,935.00)		(\$2,225.00)	97.14%	36.43%	\$0.00	\$0.00
(\$350.00)	-0.80%	\$540.00	44.81%		\$0.00	\$0.00
(\$7,285.00)		(\$665.00)	26.14%	-29.05%	\$0.00	\$0.00
(\$2,115.00)	-4.78%	\$675.00	17.00%		\$0.00	\$0.00
(\$9,400.00)		(\$3,295.00)	29.72%	-53.27%	\$0.00	\$0.00
\$1,330.00	3.16%	\$1,415.00	92.79%		\$0.00	\$0.00
(\$8,070.00)		(\$110.00)	94.43%	87.21%	\$0.00	\$0.00
\$1,590.00	3.90%	\$2,010.00	52.55%		\$0.00	\$0.00
(\$6,480.00)		(\$1,815.00)	89.02%	41.57%	\$0.00	\$0.00
(\$1,620.00)	-3.82%	\$60.00	3.22%		\$0.00	\$0.00
(\$8,100.00)		(\$1,805.00)	9.92%	-86.86%	\$0.00	\$0.00
\$2,215.00	5.04%	\$2,435.00	86.81%		\$0.00	\$0.00
(\$5,885.00)		(\$370.00)	92.16%	78.97%	\$0.00	\$0.00
\$1,895.00	4.10%	\$2,300.00	99.78%		\$0.00	\$0.00
(\$3,990.00)		(\$5.00)	82.43%	82.21%	\$0.00	\$0.00
\$1,835.00	4.14%	\$1,930.00	80.08%		\$0.00	\$0.00
(\$2,155.00)		(\$480.00)	96.06%	76.14%	\$0.00	\$0.00
\$1,645.00	3.56%	\$1,845.00	97.11%		\$0.00	\$0.00
(\$510.00)		(\$55.00)	89.47%	86.58%	\$0.00	\$0.00
\$35.00	0.08%	\$1,235.00	70.37%		\$0.00	\$0.00
(\$475.00)		(\$520.00)	31.62%	1.99%	\$0.00	\$0.00
\$885.00	1.99%	\$1,165.00	75.90%		\$0.00	\$0.00
\$410.00		(\$370.00)	81.76%	57.65%	\$0.00	\$0.00
\$500.00	1.15%	\$530.00	16.49%		\$0.00	\$0.00
\$910.00		(\$2,685.00)	99.07%	15.55%	\$0.00	\$0.00
(\$280.00)	-0.63%	\$220.00	18.11%		\$0.00	\$0.00
\$630.00		(\$995.00)	58.85%	-23.05%	\$0.00	\$0.00
\$2,495.00	5.62%	\$2,745.00	57.61%		\$0.00	\$0.00
\$3,125.00		(\$2,020.00)	94.75%	52.36%	\$0.00	\$0.00
(\$110.00)	-0.23%	\$185.00	29.37%		\$0.00	\$0.00
\$3,015.00		(\$445.00)	53.17%	-17.46%	\$0.00	\$0.00
\$1,785.00	3.80%	\$1,890.00	85.52%		\$0.00	\$0.00
\$4,800.00		(\$320.00)	95.25%	80.77%	\$0.00	\$0.00
(\$405.00)	-0.83%	\$260.00	36.36%		\$0.00	\$0.00

\$4,395.00		(\$455.00)	6.99%	-56.64%	\$0.00	\$0.00
\$3,065.00	6.23%	\$3,140.00	94.15%		\$0.00	\$0.00
\$7,460.00		(\$195.00)	97.75%	91.90%	\$0.00	\$0.00
(\$370.00)	-0.71%	\$135.00	21.60%		\$0.00	\$0.00
\$7,090.00		(\$490.00)	19.20%	-59.20%	\$0.00	\$0.00
\$955.00	1.81%	\$1,580.00	87.78%		\$0.00	\$0.00
\$8,045.00		(\$220.00)	65.28%	53.06%	\$0.00	\$0.00
\$20.00	0.04%	\$375.00	56.82%		\$0.00	\$0.00
\$8,065.00		(\$285.00)	46.21%	3.03%	\$0.00	\$0.00
(\$3,420.00)	-6.38%	\$670.00	16.09%		\$0.00	\$0.00
\$4,645.00		(\$3,495.00)	1.80%	-82.11%	\$0.00	\$0.00
\$160.00	0.32%	\$250.00	29.94%		\$0.00	\$0.00
\$4,805.00		(\$585.00)	89.22%	19.16%	\$0.00	\$0.00
(\$765.00)	-1.53%	\$340.00	12.98%		\$0.00	\$0.00
\$4,040.00		(\$2,280.00)	57.82%	-29.20%	\$0.00	\$0.00
\$150.00	0.30%	\$610.00	66.30%		\$0.00	\$0.00
\$4,190.00		(\$310.00)	50.00%	16.30%	\$0.00	\$0.00
\$1,000.00	2.04%	\$1,000.00	33.44%		\$0.00	\$0.00
\$5,190.00		(\$1,990.00)	100.00%	33.44%	\$0.00	\$0.00
\$670.00	1.34%	\$1,445.00	77.69%		\$0.00	\$0.00
\$5,860.00		(\$415.00)	58.33%	36.02%	\$0.00	\$0.00
\$1,365.00	2.76%	\$1,645.00	70.30%		\$0.00	\$0.00
\$7,225.00		(\$695.00)	88.03%	58.33%	\$0.00	\$0.00
\$1,195.00	2.35%	\$1,270.00	79.62%		\$0.00	\$0.00
\$8,420.00		(\$325.00)	95.30%	74.92%	\$0.00	\$0.00
\$1,255.00	2.53%	\$1,360.00	58.24%		\$0.00	\$0.00
\$9,675.00		(\$975.00)	95.50%	53.75%	\$0.00	\$0.00
\$250.00	0.49%	\$490.00	37.55%		\$0.00	\$0.00
\$9,925.00		(\$815.00)	81.61%	19.16%	\$0.00	\$0.00
\$410.00	0.81%	\$520.00	23.21%		\$0.00	\$0.00
\$10,335.00		(\$1,720.00)	95.09%	18.30%	\$0.00	\$0.00
\$280.00	0.55%	\$280.00	28.57%		\$0.00	\$0.00
\$10,615.00		(\$700.00)	100.00%	28.57%	\$0.00	\$0.00
\$515.00	1.02%	\$975.00	34.57%		\$0.00	\$0.00
\$11,130.00		(\$1,845.00)	83.69%	18.26%	\$0.00	\$0.00
\$300.00	0.59%	\$695.00	61.78%		\$0.00	\$0.00
\$11,430.00		(\$430.00)	64.89%	26.67%	\$0.00	\$0.00
\$3,920.00	7.69%	\$5,175.00	98.57%		\$0.00	\$0.00
\$15,350.00		(\$75.00)	76.10%	74.67%	\$0.00	\$0.00
(\$260.00)	-0.47%	\$25.00	5.62%		\$0.00	\$0.00
\$15,090.00		(\$420.00)	35.96%	-58.43%	\$0.00	\$0.00
(\$1,020.00)	-1.85%	\$375.00	13.81%		\$0.00	\$0.00
\$14,070.00		(\$2,340.00)	48.62%	-37.57%	\$0.00	\$0.00
\$2,130.00	3.94%	\$2,140.00	97.27%		\$0.00	\$0.00
\$16,200.00		(\$60.00)	99.55%	96.82%	\$0.00	\$0.00
(\$545.00)	-1.05%	\$615.00	33.88%		\$0.00	\$0.00
\$15,655.00		(\$1,200.00)	36.09%	-30.03%	\$0.00	\$0.00

(\$975.00)	-1.90%	\$225.00	17.93%		\$0.00	\$0.00
\$14,680.00		(\$1,030.00)	4.38%	-77.69%	\$0.00	\$0.00
(\$3,265.00)	-6.23%	\$160.00	4.41%		\$0.00	\$0.00
\$11,415.00		(\$3,465.00)	5.52%	-90.07%	\$0.00	\$0.00
(\$820.00)	-1.62%	\$300.00	24.29%		\$0.00	\$0.00
\$10,595.00		(\$935.00)	9.31%	-66.40%	\$0.00	\$0.00
\$350.00	0.68%	\$1,310.00	75.29%		\$0.00	\$0.00
\$10,945.00		(\$430.00)	44.83%	20.11%	\$0.00	\$0.00
\$265.00	0.51%	\$595.00	69.59%		\$0.00	\$0.00
\$11,210.00		(\$260.00)	61.40%	30.99%	\$0.00	\$0.00
\$1,210.00	2.35%	\$1,635.00	78.23%		\$0.00	\$0.00
\$12,420.00		(\$455.00)	79.67%	57.89%	\$0.00	\$0.00
\$670.00	1.27%	\$1,125.00	95.34%		\$0.00	\$0.00
\$13,090.00		(\$55.00)	61.44%	56.78%	\$0.00	\$0.00
\$1,105.00	2.13%	\$2,195.00	58.15%		\$0.00	\$0.00
\$14,195.00		(\$1,580.00)	71.13%	29.27%	\$0.00	\$0.00
(\$305.00)	-0.57%	\$50.00	9.01%		\$0.00	\$0.00
\$13,890.00		(\$505.00)	36.04%	-54.95%	\$0.00	\$0.00
\$250.00	0.47%	\$690.00	62.73%		\$0.00	\$0.00
\$14,140.00		(\$410.00)	60.00%	22.73%	\$0.00	\$0.00
(\$465.00)	-0.87%	\$20.00	2.52%		\$0.00	\$0.00
\$13,675.00		(\$775.00)	38.99%	-58.49%	\$0.00	\$0.00
(\$395.00)	-0.73%	\$425.00	21.79%		\$0.00	\$0.00
\$13,280.00		(\$1,525.00)	57.95%	-20.26%	\$0.00	\$0.00
(\$1,105.00)	-2.06%	\$255.00	17.96%		\$0.00	\$0.00
\$12,175.00		(\$1,165.00)	4.23%	-77.82%	\$0.00	\$0.00
\$95.00	0.17%	\$410.00	29.82%		\$0.00	\$0.00
\$12,270.00		(\$965.00)	77.09%	6.91%	\$0.00	\$0.00
(\$195.00)	-0.36%	\$195.00	41.94%		\$0.00	\$0.00
\$12,075.00		(\$270.00)	16.13%	-41.94%	\$0.00	\$0.00
\$850.00	1.54%	\$950.00	39.26%		\$0.00	\$0.00
\$12,925.00		(\$1,470.00)	95.87%	35.12%	\$0.00	\$0.00
\$1,350.00	2.41%	\$1,645.00	96.76%		\$0.00	\$0.00
\$14,275.00		(\$55.00)	82.65%	79.41%	\$0.00	\$0.00
\$715.00	1.31%	\$1,150.00	48.12%		\$0.00	\$0.00
\$14,990.00		(\$1,240.00)	81.80%	29.92%	\$0.00	\$0.00
(\$240.00)	-0.43%	\$155.00	19.14%		\$0.00	\$0.00
\$14,750.00		(\$655.00)	51.23%	-29.63%	\$0.00	\$0.00
\$2,635.00	4.74%	\$4,395.00	97.23%		\$0.00	\$0.00
\$17,385.00		(\$125.00)	61.06%	58.30%	\$0.00	\$0.00
\$875.00	1.50%	\$920.00	76.67%		\$0.00	\$0.00
\$18,260.00		(\$280.00)	96.25%	72.92%	\$0.00	\$0.00
(\$270.00)	-0.47%	\$1,655.00	45.66%		\$0.00	\$0.00
\$17,990.00		(\$1,970.00)	46.90%	-7.45%	\$0.00	\$0.00
(\$410.00)	-0.72%	\$170.00	16.19%		\$0.00	\$0.00
\$17,580.00		(\$880.00)	44.76%	-39.05%	\$0.00	\$0.00
\$3,205.00	5.58%	\$3,430.00	86.73%		\$0.00	\$0.00

\$20,785.00		(\$525.00)	94.31%	81.04%	\$0.00	\$0.00
(\$695.00)	-1.15%	\$85.00	9.60%		\$0.00	\$0.00
\$20,090.00		(\$800.00)	11.86%	-78.53%	\$0.00	\$0.00
\$40.00	0.07%	\$595.00	32.16%		\$0.00	\$0.00
\$20,130.00		(\$1,255.00)	70.00%	2.16%	\$0.00	\$0.00
\$1,175.00	1.91%	\$1,355.00	71.50%		\$0.00	\$0.00
\$21,305.00		(\$540.00)	90.50%	62.01%	\$0.00	\$0.00
\$3,360.00	5.58%	\$3,735.00	97.14%		\$0.00	\$0.00
\$24,665.00		(\$110.00)	90.25%	87.39%	\$0.00	\$0.00
\$235.00	0.37%	\$495.00	63.46%		\$0.00	\$0.00
\$24,900.00		(\$285.00)	66.67%	30.13%	\$0.00	\$0.00
\$4,025.00	6.35%	\$4,095.00	67.13%		\$0.00	\$0.00
\$28,925.00		(\$2,005.00)	98.85%	65.98%	\$0.00	\$0.00
\$490.00	0.73%	\$640.00	70.33%		\$0.00	\$0.00
\$29,415.00		(\$270.00)	83.52%	53.85%	\$0.00	\$0.00
\$2,215.00	3.31%	\$2,740.00	82.41%		\$0.00	\$0.00
\$31,630.00		(\$585.00)	84.21%	66.62%	\$0.00	\$0.00
(\$1,435.00)	-2.08%	\$5.00	0.34%		\$0.00	\$0.00
\$30,195.00		(\$1,480.00)	3.03%	-96.63%	\$0.00	\$0.00
(\$40.00)	-0.06%	\$590.00	33.15%		\$0.00	\$0.00
\$30,155.00		(\$1,190.00)	64.61%	-2.25%	\$0.00	\$0.00
\$1,060.00	1.50%	\$1,415.00	95.61%		\$0.00	\$0.00
\$31,215.00		(\$65.00)	76.01%	71.62%	\$0.00	\$0.00
(\$1,165.00)	-1.68%	\$2,500.00	59.52%		\$0.00	\$0.00
\$30,050.00		(\$1,700.00)	12.74%	-27.74%	\$0.00	\$0.00
\$35.00	0.05%	\$800.00	78.05%		\$0.00	\$0.00
\$30,085.00		(\$225.00)	25.37%	3.41%	\$0.00	\$0.00
\$4,940.00	7.24%	\$5,805.00	99.15%		\$0.00	\$0.00
\$35,025.00		(\$50.00)	85.23%	84.37%	\$0.00	\$0.00
\$1,535.00	2.10%	\$2,295.00	83.61%		\$0.00	\$0.00
\$36,560.00		(\$450.00)	72.31%	55.92%	\$0.00	\$0.00
\$890.00	1.24%	\$1,100.00	41.28%		\$0.00	\$0.00
\$37,450.00		(\$1,565.00)	92.12%	33.40%	\$0.00	\$0.00
\$2,370.00	3.27%	\$2,705.00	92.48%		\$0.00	\$0.00
\$39,820.00		(\$220.00)	88.55%	81.03%	\$0.00	\$0.00
(\$290.00)	-0.41%	\$1,200.00	30.81%		\$0.00	\$0.00
\$39,530.00		(\$2,695.00)	61.75%	-7.45%	\$0.00	\$0.00
(\$1,190.00)	-1.70%	\$165.00	11.50%		\$0.00	\$0.00
\$38,340.00		(\$1,270.00)	5.57%	-82.93%	\$0.00	\$0.00
\$295.00	0.42%	\$795.00	27.65%		\$0.00	\$0.00
\$38,635.00		(\$2,080.00)	82.61%	10.26%	\$0.00	\$0.00
\$710.00	1.00%	\$1,180.00	88.72%		\$0.00	\$0.00
\$39,345.00		(\$150.00)	64.66%	53.38%	\$0.00	\$0.00
\$4,765.00	6.75%	\$4,785.00	92.02%		\$0.00	\$0.00
\$44,110.00		(\$415.00)	99.62%	91.63%	\$0.00	\$0.00
\$60.00	0.08%	\$450.00	89.11%		\$0.00	\$0.00
\$44,170.00		(\$55.00)	22.77%	11.88%	\$0.00	\$0.00

(\$5.00)	-0.01%	\$300.00	24.00%		\$0.00	\$0.00
\$44,165.00		(\$950.00)	75.60%	-0.40%	\$0.00	\$0.00
(\$5.00)	-0.01%	\$215.00	22.99%		\$0.00	\$0.00
\$44,160.00		(\$720.00)	76.47%	-0.53%	\$0.00	\$0.00
\$2,535.00	3.36%	\$2,975.00	94.15%		\$0.00	\$0.00
\$46,695.00		(\$185.00)	86.08%	80.22%	\$0.00	\$0.00
\$970.00	1.25%	\$1,195.00	87.55%		\$0.00	\$0.00
\$47,665.00		(\$170.00)	83.52%	71.06%	\$0.00	\$0.00
\$740.00	0.96%	\$2,415.00	73.29%		\$0.00	\$0.00
\$48,405.00		(\$880.00)	49.17%	22.46%	\$0.00	\$0.00
(\$780.00)	-1.00%	\$485.00	36.60%		\$0.00	\$0.00
\$47,625.00		(\$840.00)	4.53%	-58.87%	\$0.00	\$0.00
\$3,055.00	3.90%	\$3,595.00	96.25%		\$0.00	\$0.00
\$50,680.00		(\$140.00)	85.54%	81.79%	\$0.00	\$0.00
\$1,200.00	1.47%	\$1,285.00	99.61%		\$0.00	\$0.00
\$51,880.00		(\$5.00)	93.41%	93.02%	\$0.00	\$0.00
(\$55.00)	-0.07%	\$1,165.00	35.90%		\$0.00	\$0.00
\$51,825.00		(\$2,080.00)	62.40%	-1.69%	\$0.00	\$0.00
\$3,610.00	4.50%	\$3,610.00	90.59%		\$0.00	\$0.00
\$55,435.00		(\$375.00)	100.00%	90.59%	\$0.00	\$0.00
\$2,440.00	3.18%	\$2,550.00	43.66%		\$0.00	\$0.00
\$57,875.00		(\$3,290.00)	98.12%	41.78%	\$0.00	\$0.00
(\$505.00)	-0.64%	\$620.00	36.36%		\$0.00	\$0.00
\$57,370.00		(\$1,085.00)	34.02%	-29.62%	\$0.00	\$0.00
\$6,555.00	8.24%	\$6,560.00	92.85%		\$0.00	\$0.00
\$63,925.00		(\$505.00)	99.93%	92.78%	\$0.00	\$0.00
\$730.00	0.85%	\$1,000.00	67.11%		\$0.00	\$0.00
\$64,655.00		(\$490.00)	81.88%	48.99%	\$0.00	\$0.00
(\$5.00)	-0.01%	\$830.00	17.08%		\$0.00	\$0.00
\$64,650.00		(\$4,030.00)	82.82%	-0.10%	\$0.00	\$0.00
(\$200.00)	-0.23%	\$145.00	19.46%		\$0.00	\$0.00
\$64,450.00		(\$600.00)	53.69%	-26.85%	\$0.00	\$0.00
(\$2,450.00)	-2.86%	\$600.00	12.50%		\$0.00	\$0.00
\$62,000.00		(\$4,200.00)	36.46%	-51.04%	\$0.00	\$0.00
\$440.00	0.53%	\$1,380.00	46.86%		\$0.00	\$0.00
\$62,440.00		(\$1,565.00)	68.08%	14.94%	\$0.00	\$0.00
\$2,360.00	2.85%	\$2,430.00	53.41%		\$0.00	\$0.00
\$64,800.00		(\$2,120.00)	98.46%	51.87%	\$0.00	\$0.00
(\$25.00)	-0.03%	\$680.00	62.10%		\$0.00	\$0.00
\$64,775.00		(\$415.00)	35.62%	-2.28%	\$0.00	\$0.00
(\$315.00)	-0.37%	\$85.00	2.29%		\$0.00	\$0.00
\$64,460.00		(\$3,625.00)	89.22%	-8.49%	\$0.00	\$0.00
\$640.00	0.76%	\$990.00	74.16%		\$0.00	\$0.00
\$65,100.00		(\$345.00)	73.78%	47.94%	\$0.00	\$0.00
\$1,880.00	2.23%	\$5,285.00	97.06%		\$0.00	\$0.00
\$66,980.00		(\$160.00)	37.47%	34.53%	\$0.00	\$0.00
\$835.00	0.97%	\$895.00	86.47%		\$0.00	\$0.00

\$67,815.00		(\$140.00)	94.20%	80.68%	\$0.00	\$0.00
\$5,360.00	6.29%	\$5,425.00	99.82%		\$0.00	\$0.00
\$73,175.00		(\$10.00)	98.80%	98.62%	\$0.00	\$0.00
\$175.00	0.19%	\$475.00	51.35%		\$0.00	\$0.00
\$73,350.00		(\$450.00)	67.57%	18.92%	\$0.00	\$0.00
(\$2,025.00)	-2.24%	\$140.00	3.52%		\$0.00	\$0.00
\$71,325.00		(\$3,835.00)	45.53%	-50.94%	\$0.00	\$0.00
(\$1,320.00)	-1.49%	\$205.00	12.77%		\$0.00	\$0.00
\$70,005.00		(\$1,400.00)	4.98%	-82.24%	\$0.00	\$0.00
(\$1,200.00)	-1.34%	\$1,455.00	32.96%		\$0.00	\$0.00
\$68,805.00		(\$2,960.00)	39.86%	-27.18%	\$0.00	\$0.00
\$1,495.00	1.69%	\$1,720.00	100.00%		\$0.00	\$0.00
\$70,300.00		\$0.00	86.92%	86.92%	\$0.00	\$0.00
\$4,455.00	5.12%	\$6,765.00	95.48%		\$0.00	\$0.00
\$74,755.00		(\$320.00)	67.40%	62.88%	\$0.00	\$0.00
\$380.00	0.42%	\$540.00	71.52%		\$0.00	\$0.00
\$75,135.00		(\$215.00)	78.81%	50.33%	\$0.00	\$0.00
(\$380.00)	-0.42%	\$1,550.00	39.19%		\$0.00	\$0.00
\$74,755.00		(\$2,405.00)	51.20%	-9.61%	\$0.00	\$0.00
\$605.00	0.67%	\$985.00	54.57%		\$0.00	\$0.00
\$75,360.00		(\$820.00)	78.95%	33.52%	\$0.00	\$0.00
(\$6,370.00)	-7.07%	\$215.00	3.26%		\$0.00	\$0.00
\$68,990.00		(\$6,370.00)	0.00%	-96.74%	\$0.00	\$0.00
\$3,465.00	4.01%	\$4,115.00	97.05%		\$0.00	\$0.00
\$72,455.00		(\$125.00)	84.67%	81.72%	\$0.00	\$0.00
\$3,310.00	3.99%	\$5,990.00	74.69%		\$0.00	\$0.00
\$75,765.00		(\$2,030.00)	66.58%	41.27%	\$0.00	\$0.00
(\$325.00)	-0.38%	\$885.00	62.99%		\$0.00	\$0.00
\$75,440.00		(\$520.00)	13.88%	-23.13%	\$0.00	\$0.00
\$1,975.00	2.28%	\$2,640.00	69.11%		\$0.00	\$0.00
\$77,415.00		(\$1,180.00)	82.59%	51.70%	\$0.00	\$0.00
\$320.00	0.36%	\$560.00	45.53%		\$0.00	\$0.00
\$77,735.00		(\$670.00)	80.49%	26.02%	\$0.00	\$0.00
\$5,000.00	5.66%	\$6,460.00	98.55%		\$0.00	\$0.00
\$82,735.00		(\$95.00)	77.73%	76.28%	\$0.00	\$0.00
(\$340.00)	-0.36%	\$90.00	8.26%		\$0.00	\$0.00
\$82,395.00		(\$1,000.00)	60.55%	-31.19%	\$0.00	\$0.00
(\$1,960.00)	-2.09%	\$1,315.00	25.10%		\$0.00	\$0.00
\$80,435.00		(\$3,925.00)	37.50%	-37.40%	\$0.00	\$0.00
\$1,115.00	1.22%	\$1,345.00	78.20%		\$0.00	\$0.00
\$81,550.00		(\$375.00)	86.63%	64.83%	\$0.00	\$0.00
(\$6,645.00)	-7.34%	\$3,680.00	34.68%		\$0.00	\$0.00
\$74,905.00		(\$6,930.00)	2.69%	-62.63%	\$0.00	\$0.00
\$2,280.00	2.67%	\$3,585.00	92.88%		\$0.00	\$0.00
\$77,185.00		(\$275.00)	66.19%	59.07%	\$0.00	\$0.00
(\$1,025.00)	-1.23%	\$3,365.00	37.64%		\$0.00	\$0.00
\$76,160.00		(\$5,575.00)	50.89%	-11.47%	\$0.00	\$0.00

(\$1,330.00)	-1.62%	\$430.00	13.50%		\$0.00	\$0.00
\$74,830.00		(\$2,755.00)	44.74%	-41.76%	\$0.00	\$0.00
\$3,335.00	4.00%	\$4,030.00	73.81%		\$0.00	\$0.00
\$78,165.00		(\$1,430.00)	87.27%	61.08%	\$0.00	\$0.00
\$40.00	0.05%	\$500.00	43.86%		\$0.00	\$0.00
\$78,205.00		(\$640.00)	59.65%	3.51%	\$0.00	\$0.00
\$1,515.00	1.75%	\$1,915.00	51.07%		\$0.00	\$0.00
\$79,720.00		(\$1,835.00)	89.33%	40.40%	\$0.00	\$0.00
(\$140.00)	-0.16%	\$560.00	52.83%		\$0.00	\$0.00
\$79,580.00		(\$500.00)	33.96%	-13.21%	\$0.00	\$0.00
\$460.00	0.52%	\$3,795.00	60.53%		\$0.00	\$0.00
\$80,040.00		(\$2,475.00)	46.81%	7.34%	\$0.00	\$0.00
\$3,195.00	3.60%	\$3,505.00	67.53%		\$0.00	\$0.00
\$83,235.00		(\$1,685.00)	94.03%	61.56%	\$0.00	\$0.00
\$3,775.00	4.41%	\$3,925.00	70.47%		\$0.00	\$0.00
\$87,010.00		(\$1,645.00)	97.31%	67.77%	\$0.00	\$0.00
\$80.00	0.09%	\$1,460.00	85.13%		\$0.00	\$0.00
\$87,090.00		(\$255.00)	19.53%	4.66%	\$0.00	\$0.00
\$6,290.00	7.04%	\$6,510.00	97.82%		\$0.00	\$0.00
\$93,380.00		(\$145.00)	96.69%	94.52%	\$0.00	\$0.00
\$720.00	0.75%	\$1,350.00	86.82%		\$0.00	\$0.00
\$94,100.00		(\$205.00)	59.49%	46.30%	\$0.00	\$0.00
\$2,340.00	2.47%	\$2,470.00	89.01%		\$0.00	\$0.00
\$96,440.00		(\$305.00)	95.32%	84.32%	\$0.00	\$0.00
\$810.00	0.83%	\$810.00	81.41%		\$0.00	\$0.00
\$97,250.00		(\$185.00)	100.00%	81.41%	\$0.00	\$0.00
\$590.00	0.61%	\$765.00	19.29%		\$0.00	\$0.00
\$97,840.00		(\$3,200.00)	95.59%	14.88%	\$0.00	\$0.00
\$295.00	0.30%	\$645.00	54.43%		\$0.00	\$0.00
\$98,135.00		(\$540.00)	70.46%	24.89%	\$0.00	\$0.00
\$885.00	0.91%	\$2,030.00	69.05%		\$0.00	\$0.00
\$99,020.00		(\$910.00)	61.05%	30.10%	\$0.00	\$0.00
(\$1,240.00)	-1.27%	\$590.00	31.38%		\$0.00	\$0.00
\$97,780.00		(\$1,290.00)	2.66%	-65.96%	\$0.00	\$0.00
(\$1,775.00)	-1.80%	\$265.00	3.67%		\$0.00	\$0.00
\$96,005.00		(\$6,955.00)	71.75%	-24.58%	\$0.00	\$0.00
\$1,290.00	1.33%	\$2,765.00	68.95%		\$0.00	\$0.00
\$97,295.00		(\$1,245.00)	63.22%	32.17%	\$0.00	\$0.00
\$2,165.00	2.26%	\$2,895.00	64.33%		\$0.00	\$0.00
\$99,460.00		(\$1,605.00)	83.78%	48.11%	\$0.00	\$0.00
(\$110.00)	-0.11%	\$165.00	12.69%		\$0.00	\$0.00
\$99,350.00		(\$1,135.00)	78.85%	-8.46%	\$0.00	\$0.00
\$2,780.00	2.83%	\$3,040.00	90.75%		\$0.00	\$0.00
#####		(\$310.00)	92.24%	82.99%	\$0.00	\$0.00
(\$565.00)	-0.56%	\$40.00	4.49%		\$0.00	\$0.00
#####		(\$850.00)	32.02%	-63.48%	\$0.00	\$0.00
\$2,230.00	2.20%	\$2,715.00	76.16%		\$0.00	\$0.00

#####		(\$850.00)	86.40%	62.55%	\$0.00	\$0.00
\$415.00	0.40%	\$995.00	68.15%		\$0.00	\$0.00
#####		(\$465.00)	60.27%	28.42%	\$0.00	\$0.00
\$1,325.00	1.28%	\$1,470.00	64.62%		\$0.00	\$0.00
#####		(\$805.00)	93.63%	58.24%	\$0.00	\$0.00
(\$790.00)	-0.76%	\$70.00	7.57%		\$0.00	\$0.00
#####		(\$855.00)	7.03%	-85.41%	\$0.00	\$0.00
\$3,065.00	2.91%	\$3,415.00	98.56%		\$0.00	\$0.00
#####		(\$50.00)	89.90%	88.46%	\$0.00	\$0.00
(\$585.00)	-0.54%	\$130.00	10.83%		\$0.00	\$0.00
#####		(\$1,070.00)	40.42%	-48.75%	\$0.00	\$0.00
\$405.00	0.37%	\$505.00	20.04%		\$0.00	\$0.00
#####		(\$2,015.00)	96.03%	16.07%	\$0.00	\$0.00
(\$95.00)	-0.09%	\$190.00	38.78%		\$0.00	\$0.00
#####		(\$300.00)	41.84%	-19.39%	\$0.00	\$0.00
\$5,815.00	5.31%	\$5,875.00	75.90%		\$0.00	\$0.00
#####		(\$1,865.00)	99.22%	75.13%	\$0.00	\$0.00
(\$1,230.00)	-1.07%	\$5.00	0.38%		\$0.00	\$0.00
#####		(\$1,300.00)	5.36%	-94.25%	\$0.00	\$0.00
(\$1,445.00)	-1.24%	\$2,140.00	40.19%		\$0.00	\$0.00
#####		(\$3,185.00)	32.68%	-27.14%	\$0.00	\$0.00
(\$1,495.00)	-1.30%	\$585.00	25.11%		\$0.00	\$0.00
#####		(\$1,745.00)	10.73%	-64.16%	\$0.00	\$0.00
\$2,205.00	1.89%	\$3,855.00	44.26%		\$0.00	\$0.00
#####		(\$4,855.00)	81.06%	25.32%	\$0.00	\$0.00
\$2,890.00	2.43%	\$2,920.00	92.85%		\$0.00	\$0.00
#####		(\$225.00)	99.05%	91.89%	\$0.00	\$0.00
\$470.00	0.41%	\$3,615.00	95.89%		\$0.00	\$0.00
#####		(\$155.00)	16.58%	12.47%	\$0.00	\$0.00
(\$255.00)	-0.22%	\$395.00	31.60%		\$0.00	\$0.00
#####		(\$855.00)	48.00%	-20.40%	\$0.00	\$0.00
\$805.00	0.69%	\$1,580.00	59.96%		\$0.00	\$0.00
#####		(\$1,055.00)	70.59%	30.55%	\$0.00	\$0.00
\$505.00	0.43%	\$880.00	60.48%		\$0.00	\$0.00
#####		(\$575.00)	74.23%	34.71%	\$0.00	\$0.00
\$3,135.00	2.68%	\$3,995.00	82.37%		\$0.00	\$0.00
#####		(\$855.00)	82.27%	64.64%	\$0.00	\$0.00
(\$300.00)	-0.25%	\$510.00	49.76%		\$0.00	\$0.00
#####		(\$515.00)	20.98%	-29.27%	\$0.00	\$0.00
\$4,455.00	3.70%	\$5,050.00	92.83%		\$0.00	\$0.00
#####		(\$390.00)	89.06%	81.89%	\$0.00	\$0.00
(\$615.00)	-0.49%	\$585.00	31.79%		\$0.00	\$0.00
#####		(\$1,255.00)	34.78%	-33.42%	\$0.00	\$0.00
\$2,575.00	2.05%	\$2,655.00	85.92%		\$0.00	\$0.00
#####		(\$435.00)	97.41%	83.33%	\$0.00	\$0.00
(\$660.00)	-0.52%	\$120.00	14.72%		\$0.00	\$0.00
#####		(\$695.00)	4.29%	-80.98%	\$0.00	\$0.00

(\$210.00)	-0.16%	\$305.00	7.71%		\$0.00	\$0.00
#####		(\$3,650.00)	86.98%	-5.31%	\$0.00	\$0.00
\$105.00	0.08%	\$790.00	72.15%		\$0.00	\$0.00
#####		(\$305.00)	37.44%	9.59%	\$0.00	\$0.00
n/a	n/a	\$2,570.00	n/a		\$0.00	\$0.00
n/a		(\$680.00)	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	\$23,600.00	11.77%	3.8
1/1/2017	\$24,795.00	12.44%	3.95
1/1/2016	\$16,290.00	8.90%	2.18
1/1/2015	\$19,765.00	12.11%	2.27
1/1/2014	\$32,700.00	25.04%	6.64
1/1/2013	\$17,550.00	15.53%	4.18
1/1/2012	\$13,000.00	13.00%	2.08
1/1/2011	\$1,940.00	1.98%	1.08
1/1/2010	(\$2,135.00)	-2.13%	0.87
1/1/2009	\$6,050.00	6.43%	1.63
1/1/2008	(\$5,840.00)	-5.84%	0.63

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2017 - Today	\$24,795.00	12.44%	3.95
1/1/2016 - 1/1/2017	\$41,085.00	22.45%	2.85
1/1/2015 - 1/1/2017	\$60,850.00	37.27%	2.68
1/1/2014 - 1/1/2017	\$93,550.00	71.65%	3.23
1/1/2013 - 1/1/2017	\$111,100.00	98.31%	3.36
1/1/2012 - 1/1/2017	\$124,100.00	124.08%	3.1
1/1/2011 - 1/1/2017	\$126,040.00	128.51%	2.52
1/1/2010 - 1/1/2017	\$123,905.00	123.65%	2.24
1/1/2009 - 1/1/2017	\$129,955.00	138.02%	2.19
1/1/2008 - 1/1/2017	\$124,115.00	124.11%	1.99
1/1/2007 - 1/1/2017	\$124,115.00	124.11%	1.99

# Trades	% Profitable
29	55.17%
29	55.17%
25	68.00%
29	62.07%
31	61.29%
27	62.96%
35	65.71%
39	56.41%
27	51.85%
24	45.83%
25	56.00%

# Trades	% Profitable
29	55.17%
53	62.26%
81	61.73%
111	62.16%
137	62.04%
171	63.16%
209	62.20%
235	60.85%
258	59.69%
283	59.36%
283	59.36%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	(\$750.00)	-0.33%	0
12/28/2017	(\$155.00)	-0.07%	0
12/27/2017	(\$120.00)	-0.05%	0
12/26/2017	(\$475.00)	-0.21%	0
12/25/2017	\$0.00	0.00%	0
12/24/2017	\$0.00	0.00%	0
12/23/2017	\$0.00	0.00%	0
12/22/2017	(\$170.00)	-0.08%	0
12/21/2017	\$65.00	0.03%	100
12/20/2017	(\$235.00)	-0.10%	0
12/19/2017	(\$690.00)	-0.30%	0
12/18/2017	\$735.00	0.33%	100
12/17/2017	\$0.00	0.00%	0
12/16/2017	\$0.00	0.00%	0
12/15/2017	\$1,790.00	0.80%	100
12/14/2017	(\$165.00)	-0.07%	0
12/13/2017	(\$285.00)	-0.13%	0
12/12/2017	\$520.00	0.23%	100
12/11/2017	\$1,150.00	0.52%	100
12/10/2017	\$0.00	0.00%	0
12/9/2017	\$0.00	0.00%	0
12/8/2017	\$335.00	0.15%	100
12/7/2017	\$600.00	0.27%	100
12/6/2017	\$425.00	0.19%	100
12/5/2017	\$130.00	0.06%	100
12/4/2017	(\$1,620.00)	-0.73%	0
12/3/2017	\$0.00	0.00%	0
12/2/2017	\$0.00	0.00%	0
12/1/2017	(\$455.00)	-0.20%	0
11/30/2017	\$1,270.00	0.57%	100
11/29/2017	(\$2,295.00)	-1.02%	0
11/28/2017	\$140.00	0.06%	100
11/27/2017	(\$35.00)	-0.02%	0
11/26/2017	\$0.00	0.00%	0
11/25/2017	\$0.00	0.00%	0
11/24/2017	(\$480.00)	-0.21%	0
11/23/2017	\$0.00	0.00%	0
11/22/2017	(\$130.00)	-0.06%	0.21
11/21/2017	\$1,270.00	0.57%	100
11/20/2017	\$55.00	0.02%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	(\$750.00)	-0.33%	0
12/28/2017 - 12/29/2017	(\$905.00)	-0.40%	0

12/27/2017 - 12/29/2017	(\$1,025.00)	-0.46%	0
12/26/2017 - 12/29/2017	(\$1,500.00)	-0.66%	0
12/25/2017 - 12/29/2017	(\$1,500.00)	-0.66%	0
12/24/2017 - 12/29/2017	(\$1,500.00)	-0.66%	0
12/23/2017 - 12/29/2017	(\$1,500.00)	-0.66%	0
12/22/2017 - 12/29/2017	(\$1,670.00)	-0.74%	0
12/21/2017 - 12/29/2017	(\$1,605.00)	-0.71%	0
12/20/2017 - 12/29/2017	(\$1,840.00)	-0.81%	0
12/19/2017 - 12/29/2017	(\$2,530.00)	-1.12%	0
12/18/2017 - 12/29/2017	(\$1,795.00)	-0.79%	0
12/17/2017 - 12/29/2017	(\$1,795.00)	-0.79%	0
12/16/2017 - 12/29/2017	(\$1,795.00)	-0.79%	0
12/15/2017 - 12/29/2017	(\$5.00)	0.00%	0
12/14/2017 - 12/29/2017	(\$170.00)	-0.08%	0
12/13/2017 - 12/29/2017	(\$455.00)	-0.20%	0
12/12/2017 - 12/29/2017	\$65.00	0.03%	1.38
12/11/2017 - 12/29/2017	\$1,215.00	0.55%	8.15
12/10/2017 - 12/29/2017	\$1,215.00	0.55%	8.15
12/9/2017 - 12/29/2017	\$1,215.00	0.55%	8.15
12/8/2017 - 12/29/2017	\$1,550.00	0.70%	10.12
12/7/2017 - 12/29/2017	\$2,150.00	0.97%	13.65
12/6/2017 - 12/29/2017	\$2,575.00	1.16%	16.15
12/5/2017 - 12/29/2017	\$2,705.00	1.22%	16.91
12/4/2017 - 12/29/2017	\$1,085.00	0.49%	7.38
12/3/2017 - 12/29/2017	\$1,085.00	0.49%	7.38
12/2/2017 - 12/29/2017	\$1,085.00	0.49%	7.38
12/1/2017 - 12/29/2017	\$630.00	0.28%	4.71
11/30/2017 - 12/29/2017	\$1,900.00	0.86%	12.18
11/29/2017 - 12/29/2017	(\$395.00)	-0.18%	0.21
11/28/2017 - 12/29/2017	(\$255.00)	-0.11%	0.29
11/27/2017 - 12/29/2017	(\$290.00)	-0.13%	0.27
11/26/2017 - 12/29/2017	(\$290.00)	-0.13%	0.27
11/25/2017 - 12/29/2017	(\$290.00)	-0.13%	0.27
11/24/2017 - 12/29/2017	(\$770.00)	-0.34%	0.12
11/23/2017 - 12/29/2017	(\$770.00)	-0.34%	0.12
11/22/2017 - 12/29/2017	(\$900.00)	-0.40%	0.13
11/21/2017 - 12/29/2017	\$370.00	0.17%	1.36
11/20/2017 - 12/29/2017	\$425.00	0.19%	1.41

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

# Trades	% Profitable
1	0.00%
1	0.00%

1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
2	0.00%
2	0.00%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
3	33.33%
3	33.33%
4	25.00%
4	25.00%
4	25.00%
4	25.00%
4	25.00%
5	40.00%
5	40.00%
5	40.00%

TradeStation Periodical Returns: Monthly

Mark-To-Market

Monthly Average

Analysis:

Period	Avg. Net Profit	% Gain	%Profitable
January	\$413.89	0.41%	56.25%
February	\$1,371.11	1.04%	59.09%
March	\$285.50	0.21%	50.00%
April	\$1,450.00	1.11%	58.33%
May	\$996.50	0.76%	67.65%
June	\$48.50	0.04%	52.94%
July	\$2,608.50	1.97%	75.86%
August	\$425.50	0.31%	61.90%
September	\$919.50	0.68%	67.86%
October	\$2,533.50	1.86%	54.05%
November	\$974.00	0.70%	55.56%
December	\$626.11	0.45%	50.00%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017	\$630.00	0.28%	4.71
11/1/2017	\$955.00	0.43%	1.59
10/1/2017	\$3,625.00	1.66%	5.22
9/1/2017	(\$310.00)	-0.14%	0
8/1/2017	\$8,445.00	4.01%	34.12
7/1/2017	\$4,595.00	2.23%	100
6/1/2017	(\$5,950.00)	-2.80%	0
5/1/2017	\$1,795.00	0.85%	2.46
4/1/2017	\$2,840.00	1.37%	100
3/1/2017	\$685.00	0.33%	1.94
2/1/2017	\$2,810.00	1.38%	4.56
1/1/2017	\$4,675.00	2.35%	6.99
12/1/2016	\$765.00	0.39%	6.46
11/1/2016	\$2,965.00	1.52%	100
10/1/2016	(\$3,950.00)	-1.98%	0
9/1/2016	\$4,230.00	2.17%	100
8/1/2016	\$2,380.00	1.23%	100
7/1/2016	\$6,555.00	3.52%	100
6/1/2016	\$4,205.00	2.31%	2.97
5/1/2016	\$3,855.00	2.16%	100
4/1/2016	(\$2,895.00)	-1.60%	0
3/1/2016	\$5,480.00	3.12%	40.14
2/1/2016	(\$3,895.00)	-2.17%	0.19
1/1/2016	(\$3,405.00)	-1.86%	0.58
12/1/2015	\$735.00	0.40%	1.4

11/1/2015	(\$170.00)	-0.09%	0.61
10/1/2015	\$9,595.00	5.55%	30.52
9/1/2015	\$2,835.00	1.67%	100
8/1/2015	(\$5,010.00)	-2.86%	0.29
7/1/2015	\$6,885.00	4.09%	100
6/1/2015	(\$2,285.00)	-1.34%	0
5/1/2015	(\$585.00)	-0.34%	0.56
4/1/2015	\$3,595.00	2.15%	2.3
3/1/2015	(\$2,135.00)	-1.26%	0
2/1/2015	\$7,305.00	4.50%	100
1/1/2015	(\$1,000.00)	-0.61%	0.74
12/1/2014	(\$365.00)	-0.22%	0.74
11/1/2014	\$3,165.00	1.97%	11.73
10/1/2014	\$8,325.00	5.47%	11.15
9/1/2014	\$1,805.00	1.20%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017 - Today	\$630.00	0.28%	4.71
11/1/2017 - 12/1/2017	\$1,585.00	0.71%	2.45
10/1/2017 - 12/1/2017	\$5,210.00	2.38%	3.66
9/1/2017 - 12/1/2017	\$4,900.00	2.24%	3.19
8/1/2017 - 12/1/2017	\$13,345.00	6.33%	7.04
7/1/2017 - 12/1/2017	\$17,940.00	8.70%	9.12
6/1/2017 - 12/1/2017	\$11,990.00	5.65%	3.33
5/1/2017 - 12/1/2017	\$13,785.00	6.55%	3.16
4/1/2017 - 12/1/2017	\$16,625.00	8.01%	3.61
3/1/2017 - 12/1/2017	\$17,310.00	8.37%	3.45
2/1/2017 - 12/1/2017	\$20,120.00	9.86%	3.56
1/1/2017 - 12/1/2017	\$24,795.00	12.44%	3.95
12/1/2016 - 12/1/2017	\$25,560.00	12.87%	4
11/1/2016 - 12/1/2017	\$28,525.00	14.58%	4.35
10/1/2016 - 12/1/2017	\$24,575.00	12.32%	3.04
9/1/2016 - 12/1/2017	\$28,805.00	14.75%	3.5
8/1/2016 - 12/1/2017	\$31,185.00	16.16%	3.7
7/1/2016 - 12/1/2017	\$37,740.00	20.25%	4.27
6/1/2016 - 12/1/2017	\$41,945.00	23.03%	4.07
5/1/2016 - 12/1/2017	\$45,800.00	25.68%	4.97
4/1/2016 - 12/1/2017	\$42,905.00	23.68%	4.38
3/1/2016 - 12/1/2017	\$48,385.00	27.53%	5.14
2/1/2016 - 12/1/2017	\$44,490.00	24.77%	3.7
1/1/2016 - 12/1/2017	\$41,085.00	22.45%	2.85
12/1/2015 - 12/1/2017	\$41,820.00	22.94%	2.86
11/1/2015 - 12/1/2017	\$41,650.00	22.83%	2.81
10/1/2015 - 12/1/2017	\$51,245.00	29.64%	3.2
9/1/2015 - 12/1/2017	\$54,080.00	31.81%	3.32
8/1/2015 - 12/1/2017	\$49,070.00	28.03%	2.62
7/1/2015 - 12/1/2017	\$55,955.00	33.27%	2.86

6/1/2015 - 12/1/2017	\$53,670.00	31.49%	2.69
5/1/2015 - 12/1/2017	\$53,085.00	31.04%	2.63
4/1/2015 - 12/1/2017	\$56,680.00	33.85%	2.62
3/1/2015 - 12/1/2017	\$54,545.00	32.17%	2.47
2/1/2015 - 12/1/2017	\$61,850.00	38.12%	2.79
1/1/2015 - 12/1/2017	\$60,850.00	37.27%	2.68
12/1/2014 - 12/1/2017	\$60,485.00	36.96%	2.61
11/1/2014 - 12/1/2017	\$63,650.00	39.67%	2.69
10/1/2014 - 12/1/2017	\$71,975.00	47.31%	2.87
9/1/2014 - 12/1/2017	\$73,780.00	49.08%	2.93

# Trades	%Profitable
3	66.67%
4	25.00%
4	50.00%
1	0.00%
7	85.71%
1	100.00%
3	0.00%
3	66.67%
1	100.00%
5	40.00%
3	66.67%
5	60.00%
3	33.33%
3	100.00%
3	0.00%
5	100.00%
3	100.00%
3	100.00%
3	66.67%
1	100.00%
1	0.00%
5	80.00%
3	33.33%
3	66.67%
3	66.67%

3	33.33%
5	80.00%
2	100.00%
6	50.00%
3	100.00%
1	0.00%
3	66.67%
5	60.00%
1	0.00%
3	100.00%
5	40.00%
4	25.00%
2	50.00%
5	60.00%
3	100.00%

# Trades	%Profitable
3	66.67%
6	33.33%
9	44.44%
9	33.33%
15	60.00%
15	60.00%
17	52.94%
19	52.63%
19	52.63%
23	52.17%
25	52.00%
29	55.17%
31	54.84%
33	57.58%
35	51.43%
39	58.97%
41	60.98%
43	62.79%
45	62.22%
45	64.44%
45	62.22%
49	65.31%
51	62.75%
53	62.26%
55	61.82%
57	61.40%
61	62.30%
62	62.90%
67	61.19%
69	63.77%

69	62.32%
71	61.97%
75	61.33%
75	61.33%
77	63.64%
81	61.73%
84	60.71%
85	61.18%
89	60.67%
91	61.54%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017	(\$1,500.00)	-0.66%	0
12/17/2017	(\$295.00)	-0.13%	0
12/10/2017	\$3,010.00	1.35%	100
12/3/2017	(\$130.00)	-0.06%	0
11/26/2017	(\$1,375.00)	-0.61%	0
11/19/2017	\$715.00	0.32%	2.11
11/12/2017	\$80.00	0.04%	100
11/5/2017	\$375.00	0.17%	100
10/29/2017	\$275.00	0.12%	1.45
10/22/2017	\$2,085.00	0.94%	100
10/15/2017	\$225.00	0.10%	100
10/8/2017	\$710.00	0.32%	100
10/1/2017	\$1,035.00	0.47%	4.45
9/24/2017	\$935.00	0.43%	100
9/17/2017	(\$1,190.00)	-0.54%	0
9/10/2017	\$1,415.00	0.65%	100
9/3/2017	(\$1,420.00)	-0.65%	0
8/27/2017	\$3,465.00	1.61%	100
8/20/2017	\$1,135.00	0.53%	16.13
8/13/2017	(\$1,100.00)	-0.51%	0
8/6/2017	\$4,585.00	2.17%	100
7/30/2017	(\$245.00)	-0.12%	0
7/23/2017	(\$170.00)	-0.08%	0
7/16/2017	\$1,510.00	0.72%	100
7/9/2017	\$3,750.00	1.82%	100
7/2/2017	\$60.00	0.03%	100
6/25/2017	(\$2,820.00)	-1.35%	0.06
6/18/2017	(\$795.00)	-0.38%	0.53
6/11/2017	(\$1,285.00)	-0.61%	0
6/4/2017	(\$2,905.00)	-1.36%	0
5/28/2017	\$1,845.00	0.87%	124
5/21/2017	\$350.00	0.17%	1.29
5/14/2017	(\$715.00)	-0.34%	0
5/7/2017	\$815.00	0.39%	100
4/30/2017	\$1,355.00	0.64%	100
4/23/2017	\$2,770.00	1.33%	100
4/16/2017	\$1,660.00	0.81%	100
4/9/2017	(\$1,245.00)	-0.60%	0
4/2/2017	(\$345.00)	-0.17%	0
3/26/2017	\$1,005.00	0.49%	8.18

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017 - Today	(\$1,500.00)	-0.66%	0
12/17/2017 - 12/24/2017	(\$1,795.00)	-0.79%	0

12/10/2017 - 12/24/2017	\$1,215.00	0.55%	8.15
12/3/2017 - 12/24/2017	\$1,085.00	0.49%	7.38
11/26/2017 - 12/24/2017	(\$290.00)	-0.13%	0.27
11/19/2017 - 12/24/2017	\$425.00	0.19%	1.41
11/12/2017 - 12/24/2017	\$505.00	0.23%	1.49
11/5/2017 - 12/24/2017	\$880.00	0.39%	1.85
10/29/2017 - 12/24/2017	\$1,155.00	0.52%	1.7
10/22/2017 - 12/24/2017	\$3,240.00	1.47%	2.96
10/15/2017 - 12/24/2017	\$3,465.00	1.57%	3.09
10/8/2017 - 12/24/2017	\$4,175.00	1.90%	3.52
10/1/2017 - 12/24/2017	\$5,210.00	2.38%	3.66
9/24/2017 - 12/24/2017	\$6,145.00	2.82%	4.14
9/17/2017 - 12/24/2017	\$4,955.00	2.26%	3.27
9/10/2017 - 12/24/2017	\$6,370.00	2.93%	4.26
9/3/2017 - 12/24/2017	\$4,950.00	2.26%	3.27
8/27/2017 - 12/24/2017	\$8,415.00	3.90%	5.3
8/20/2017 - 12/24/2017	\$9,550.00	4.45%	5.7
8/13/2017 - 12/24/2017	\$8,450.00	3.92%	3.7
8/6/2017 - 12/24/2017	\$13,035.00	6.18%	6.9
7/30/2017 - 12/24/2017	\$12,790.00	6.05%	6.79
7/23/2017 - 12/24/2017	\$12,620.00	5.97%	6.44
7/16/2017 - 12/24/2017	\$14,130.00	6.73%	7.39
7/9/2017 - 12/24/2017	\$17,880.00	8.67%	9.09
7/2/2017 - 12/24/2017	\$17,940.00	8.70%	9.12
6/25/2017 - 12/24/2017	\$15,120.00	7.23%	7.84
6/18/2017 - 12/24/2017	\$14,325.00	6.83%	4.87
6/11/2017 - 12/24/2017	\$13,040.00	6.18%	4.18
6/4/2017 - 12/24/2017	\$10,135.00	4.74%	2.45
5/28/2017 - 12/24/2017	\$11,980.00	5.65%	3.32
5/21/2017 - 12/24/2017	\$12,330.00	5.82%	2.93
5/14/2017 - 12/24/2017	\$11,615.00	5.47%	2.82
5/7/2017 - 12/24/2017	\$12,430.00	5.87%	2.95
4/30/2017 - 12/24/2017	\$13,785.00	6.55%	3.16
4/23/2017 - 12/24/2017	\$16,555.00	7.98%	3.59
4/16/2017 - 12/24/2017	\$18,215.00	8.85%	3.86
4/9/2017 - 12/24/2017	\$16,970.00	8.19%	3.66
4/2/2017 - 12/24/2017	\$16,625.00	8.01%	3.61
3/26/2017 - 12/24/2017	\$17,630.00	8.54%	3.72

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

# Trades	% Profitable
1	0.00%
1	0.00%

TradeStationChart Settings

Symbol @NQ
Description E-Mini NASDAQ-100 Continuous Contract [Mar18]
Interval Daily
Start Date/Time 12/31/2007 14:00
End Date/Time 12/29/2017 14:00

TradeStation Strategies Applied

! MESA Phasor V2(On)

TradeStation Strategy Inputs

Description	Value
! MESA Phasor V2 - Lengtl	5
! MESA Phasor V2 - Lower	-70
! MESA Phasor V2 - Upper	30
! MESA Phasor V2 - PctStc	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