

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$100,287.50	\$62,737.50	\$37,550.00
Gross Profit	\$178,625.00	\$110,700.00	\$67,925.00
Gross Loss	(\$78,337.50)	(\$47,962.50)	(\$30,375.00)
Profit Factor	2.28	2.31	2.24
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$975.00	\$0.00	\$975.00
Select Total Net Profit	\$63,575.00	\$48,750.00	\$14,825.00
Select Gross Profit	\$141,912.50	\$96,712.50	\$45,200.00
Select Gross Loss	(\$78,337.50)	(\$47,962.50)	(\$30,375.00)
Select Profit Factor	1.81	2.02	1.49
Adjusted Total Net Profit	\$66,948.17	\$35,373.37	\$18,180.15
Adjusted Gross Profit	\$156,963.54	\$92,742.09	\$55,523.65
Adjusted Gross Loss	(\$90,015.37)	(\$57,368.72)	(\$37,343.50)
Adjusted Profit Factor	1.74	1.62	1.49
Total Number of Trades	114	64	50
Percent Profitable	59.65%	59.38%	60.00%
Winning Trades	68	38	30
Losing Trades	45	26	19
Even Trades	1	0	1
Avg. Trade Net Profit	\$879.71	\$980.27	\$751.00
Avg. Winning Trade	\$2,626.84	\$2,913.16	\$2,264.17
Avg. Losing Trade	(\$1,740.83)	(\$1,844.71)	(\$1,598.68)
Ratio Avg. Win:Avg. Loss	1.51	1.58	1.42
Largest Winning Trade	\$13,987.50	\$13,987.50	\$11,737.50
Largest Losing Trade	(\$4,312.50)	(\$4,312.50)	(\$3,187.50)
Largest Winner as % of G	7.83%	12.64%	17.28%
Largest Loser as % of Gr	5.51%	8.99%	10.49%
Net Profit as % of Largest	2325.51%	1454.78%	1178.04%
Select Net Profit as % of l	1474.20%	1130.43%	465.10%
Adjusted Net Profit as % c	1552.42%	820.25%	570.36%
Max. Consecutive Winnin	8	6	6
Max. Consecutive Losing	4	6	3
Avg. Bars in Total Trades	9.84	12.03	7.04
Avg. Bars in Winning Trac	11.34	14.16	7.77
Avg. Bars in Losing Trade	7.69	8.92	6
Avg. Bars in Even Trades	5	0	5
Max. Shares/Contracts H	1	1	1
Total Shares/Contracts H	115	64	51
Account Size Required	\$14,912.50	\$8,475.00	\$9,787.50
Total Slippage	\$0.00	\$0.00	\$0.00

Total Commission	\$0.00	\$0.00	\$0.00
Return on Initial Capital	100.29%		
Annual Rate of Return	14.48%		
Buy & Hold Return	177.56%		
Return on Account	672.51%		
Avg. Monthly Return	\$2,647.81		
Std. Deviation of Monthly	\$4,597.19		
Return Retracement Ratio	0.3		
RINA Index	59.35		
Sharpe Ratio	0.34		
K-Ratio	3.37		
Trading Period	4 Yrs, 9 Mths, 17 Dys		
Percent of Time in the Market	83.50%		
Time in the Market	4 Yrs, 2 Dys		
Longest Flat Period	67 Dys		
Max. Equity Run-up	\$113,237.50		
Date of Max. Equity Run-up	12/10/2014 11:15		
Max. Equity Run-up as % of Initial Capital	113.24%		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$16,312.50)	(\$13,287.50)	(\$10,425.00)
Date	5/5/2011 11:15		
as % of Initial Capital	16.31%	13.29%	10.43%
Net Profit as % of Drawdown	614.79%	472.15%	360.19%
Select Net Profit as % of Initial Capital	389.73%	366.89%	142.21%
Adjusted Net Profit as % of Initial Capital	410.41%	266.22%	174.39%
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$14,912.50)	(\$8,475.00)	(\$9,787.50)
Date	5/6/2011 11:15		
as % of Initial Capital	14.91%	8.47%	9.79%
Net Profit as % of Drawdown	672.51%	740.27%	383.65%
Select Net Profit as % of Initial Capital	426.32%	575.22%	151.47%
Adjusted Net Profit as % of Initial Capital	448.94%	417.38%	185.75%
Max. Trade Drawdown	(\$4,700.00)	(\$4,700.00)	(\$3,512.50)
All Trades			
Total Net Profit	\$100,287.50	Profit Factor	2.28
Gross Profit	\$178,625.00	Gross Loss	(\$78,337.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$975.00		

Select Total Net Profit	\$63,575.00	Select Profit Factor	1.81
Select Gross Profit	\$141,912.50	Select Gross Loss	(\$78,337.50)
Adjusted Total Net Profit	\$66,948.17	Adjusted Profit Factor	1.74
Adjusted Gross Profit	\$156,963.54	Adjusted Gross Loss	(\$90,015.37)
Total Number of Trades	114	Percent Profitable	59.65%
Winning Trades	68	Losing Trades	45
Even Trades	1		
Avg. Trade Net Profit	\$879.71	Ratio Avg. Win:Avg. Los	1.51
Avg. Winning Trade	\$2,626.84	Avg. Losing Trade	(\$1,740.83)
Largest Winning Trade	\$13,987.50	Largest Losing Trade	(\$4,312.50)
Largest Winner as % of G	7.83%	Largest Loser as % of C	5.51%
Net Profit as % of Largest	2325.51%		
Slct. Net Profit as % of La	1474.20%	Adj. Net Profit as % of L	1552.42%
Max. Consecutive Winnin	8	Max. Consecutive Losin	4
Avg. Bars in Winning Trac	11.34	Avg. Bars in Losing Tra	7.69
Avg. Bars in Total Trades	9.84		
Max. Shares/Contracts H	1	Account Size Required	\$14,912.50
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	100.29%	Annual Rate of Return	14.48%
Buy and Hold Return	177.56%	Return on Account	672.51%
Avg. Monthly Return	\$2,647.81	Std. Deviation of Monthl	\$4,597.19
Return Retracement Ratic	0.3	RINA Index	59.35
Sharpe Ratio	0.34	K-Ratio	3.37
Trading Period	4 Yrs, 9 Mths, 17 Dys	Percent of Time in the M	83.50%
Time in the Market	4 Yrs, 2 Dys	Longest Flat Period	67 Dys
Max. Equity Run-up	\$113,237.50		
Date of Max. E. Run-up	12/10/2014 11:15	Max. E. Run-up as % of	113.24%
Max. Drawdown (Intra-da)	Max. Drawdown (Trade	Close to Trade Close)	
Value	(\$16,312.50)	Value	(\$14,912.50)
Date	5/5/2011 11:15	Date	5/6/2011 11:15
as % of Initial Capital	16.31%	as % of Initial Capital	14.91%
Net Profit as % of Drawdc	614.79%	Net Profit as % of Draw	672.51%
Slct. Net Profit as % of Dr	389.73%	Slct. Net Profit as % of I	426.32%
Adj. Net Prof as % of Dra	410.41%	Adj. Net Profit as % of C	448.94%
Max. Trade Drawdown	(\$4,700.00)		
Long Trades			
Total Net Profit	\$62,737.50	Profit Factor	2.31

Gross Profit	\$110,700.00	Gross Loss	(\$47,962.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$48,750.00	Select Profit Factor	2.02
Select Gross Profit	\$96,712.50	Select Gross Loss	(\$47,962.50)
Adjusted Total Net Profit	\$35,373.37	Adjusted Profit Factor	1.62
Adjusted Gross Profit	\$92,742.09	Adjusted Gross Loss	(\$57,368.72)
Total Number of Trades	64	Percent Profitable	59.38%
Winning Trades	38	Losing Trades	26
Even Trades	0		
Avg. Trade Net Profit	\$980.27	Ratio Avg. Win:Avg. Loss	1.58
Avg. Winning Trade	\$2,913.16	Avg. Losing Trade	(\$1,844.71)
Largest Winning Trade	\$13,987.50	Largest Losing Trade	(\$4,312.50)
Largest Winner as % of G	12.64%	Largest Loser as % of C	8.99%
Max. Consecutive Winnin	6	Max. Consecutive Losin	6
Avg. Bars in Winning Trac	14.16	Avg. Bars in Losing Tra	8.92
Avg. Bars in Total Trades	12.03		
Max. Shares/Contracts H	1	Account Size Required	\$8,475.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest	1454.78%		
Slct. Net Profit as % of La	1130.43%	Adj. Net Profit as % of L	820.25%
Max. Drawdown (Intra-da	Max. Drawdown (Trade	Max. Drawdown (Trade Close to Trade Close)	
Value	(\$13,287.50)	Value	(\$8,475.00)
as % of Initial Capital	13.29%	as % of Initial Capital	8.47%
Net Profit as % of Drawdc	472.15%	Net Profit as % of Draw	740.27%
Slct. Net Profit as % of Dr	366.89%	Slct. Net Profit as % of I	575.22%
Adj. Net Prof as % of Dra	266.22%	Adj. Net Profit as % of C	575.22%
Max. Trade Drawdown	(\$4,700.00)		
Short Trades			
Total Net Profit	\$37,550.00	Profit Factor	2.24
Gross Profit	\$67,925.00	Gross Loss	(\$30,375.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$975.00		
Select Total Net Profit	\$14,825.00	Select Profit Factor	1.49
Select Gross Profit	\$45,200.00	Select Gross Loss	(\$30,375.00)
Adjusted Total Net Profit	\$18,180.15	Adjusted Profit Factor	1.49

Adjusted Gross Profit	\$55,523.65	Adjusted Gross Loss	(\$37,343.50)
Total Number of Trades	50	Percent Profitable	60.00%
Winning Trades	30	Losing Trades	19
Even Trades	1		
Avg. Trade Net Profit	\$751.00	Ratio Avg. Win:Avg. Loss	1.42
Avg. Winning Trade	\$2,264.17	Avg. Losing Trade	(\$1,598.68)
Largest Winning Trade	\$11,737.50	Largest Losing Trade	(\$3,187.50)
Largest Winner as % of G	17.28%	Largest Loser as % of C	8.99%
Max. Consecutive Winnin	6	Max. Consecutive Losin	3
Avg. Bars in Winning Trac	7.77	Avg. Bars in Losing Tra	6
Avg. Bars in Total Trades	7.04		
Max. Shares/Contracts H	1	Account Size Required	\$9,787.50
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1178.04%		
Slct. Net Profit as % of La	465.10%	Adj. Net Profit as % of L	570.36%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$10,425.00)	Value	(\$9,787.50)
as % of Initial Capital	10.43%	as % of Initial Capital	9.79%
Net Profit as % of Drawdc	360.19%	Net Profit as % of Draw	383.65%
Slct. Net Profit as % of Dr	142.21%	Slct. Net Profit as % of I	151.47%
Adj. Net Prof as % of Dra	174.39%	Adj. Net Prof as % of Dr	185.75%
Max. Trade Drawdown	(\$3,512.50)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	114	68	45
Avg. Trade Net Profit	\$879.71	\$2,626.84	(\$1,740.83)
1 Std. Deviation of Avg. T	\$3,102.41	\$2,776.61	\$1,104.86
Avg. Trade + 1 Std. Devia	\$3,982.12	\$5,403.44	(\$635.97)
Avg. Trade - 1 Std. Deviat	(\$2,222.69)	(\$149.77)	(\$2,845.69)
Coefficient of Variation	352.66%	105.70%	63.47%

Time Averages

	12 Dys, 18 Hrs, 18 Mins	14 Dys, 22 Hrs, 14 Mins	9 Dys, 15 Hrs, 28 Mins
Avg. Time in Trades			
Avg. Time Between Trade	14 Dys, 2 Hrs, 40 Mins	9 Dys, 2 Hrs, 8 Mins	28 Dys, 8 Hrs, 10 Mins
Avg. Time Between Trade	179 Dys, 12 Hrs		

Outliers	Total	Positive	Negative
Number of Outliers	3	3	0
Outlier Profit/Loss	\$36,712.50	\$36,712.50	\$0.00

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$14,862.50	(\$4,700.00)
Max. Value Date	7/19/2012	7/1/2014
Avg. Value	\$2,494.85	(\$1,337.61)
1 Std. Deviation	\$2,670.75	\$1,171.93
Avg. + 1 Std. Deviation	\$5,165.59	(\$165.68)
Avg. - 1 Std. Deviation	(\$175.90)	(\$2,509.53)
Coefficient of Variation	107.05%	87.61%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	10.39%	57.96%	52.43%
1 Std. Deviation	59.72%	33.39%	33.49%
Avg. + 1 Std. Deviation	70.11%	91.35%	85.92%
Avg. - 1 Std. Deviation	-49.34%	24.57%	18.94%
Coefficient of Variation	575.02%	57.61%	63.88%

TradeStation Trade Series Analysis

	Winners	Losers
Largest Profit/Loss	\$13,987.50	(\$4,312.50)
Largest Profit/Loss as % of Gross	7.83%	5.51%
Largest Consec. Profit/Loss	\$41,950.00	(\$6,712.50)
Largest Consec. Profit/Loss as % of Gross	23.48%	8.57%
Winning Series	Avg. Gain per Series	Avg. Loss Next Trade
1	13	\$1,938.46
2	5	(\$1,771.88)
3	5	(\$1,135.00)
4	1	(\$512.50)
6	3	(\$1,837.50)
8	1	(\$1,725.00)
Losing Series	Avg. Loss per Series	Avg. Gain Next Trade
1	17	\$2,675.00
2	9	\$1,959.72
3	2	\$1,381.25

4

1

(\$1,556.25)

\$1,812.50

## TradeStation Trade List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	4/19/2010	Buy	\$368.75	\$0.00	1
	Sell	5/7/2010	Sell	\$331.00		(\$1,887.50)
2	Buy	7/13/2010	Buy	\$388.50	\$0.00	1
	Sell	8/2/2010	Short	\$438.25		\$2,487.50
3	Sell Short	8/2/2010	Short	\$438.25	\$0.00	1
	Buy to Cover	8/9/2010	Buy	\$464.50		(\$1,312.50)
4	Buy	8/9/2010	Buy	\$464.50	\$0.00	1
	Sell	8/17/2010	Short	\$456.25		(\$412.50)
5	Sell Short	8/17/2010	Short	\$456.25	\$0.00	1
	Buy to Cover	9/3/2010	Buy	\$432.25		\$1,200.00
6	Buy	9/3/2010	Buy	\$432.25	\$0.00	1
	Sell	9/21/2010	Short	\$506.00		\$3,687.50
7	Sell Short	9/21/2010	Short	\$506.00	\$0.00	1
	Buy to Cover	9/27/2010	Buy	\$548.25		(\$2,112.50)
8	Buy	9/27/2010	Buy	\$548.25	\$0.00	1
	Sell	10/4/2010	Sell	\$477.25		(\$3,550.00)
9	Buy	10/18/2010	Buy	\$604.25	\$0.00	1
	Sell	11/8/2010	Short	\$695.25		\$4,550.00
10	Sell Short	11/8/2010	Short	\$695.25	\$0.00	1
	Buy to Cover	11/10/2010	Cover	\$738.25		(\$2,150.00)
11	Buy	11/15/2010	Buy	\$677.25	\$0.00	1
	Sell	11/17/2010	Sell	\$632.50		(\$2,237.50)
12	Buy	12/3/2010	Buy	\$689.25	\$0.00	1
	Sell	12/17/2010	Short	\$700.00		\$537.50
13	Sell Short	12/17/2010	Short	\$700.00	\$0.00	1
	Buy to Cover	12/27/2010	Buy	\$752.25		(\$2,612.50)
14	Buy	12/27/2010	Buy	\$752.25	\$0.00	1
	Sell	1/13/2011	Short	\$820.00		\$3,387.50
15	Sell Short	1/13/2011	Short	\$820.00	\$0.00	1
	Buy to Cover	1/21/2011	Buy	\$817.00		\$150.00
16	Buy	1/21/2011	Buy	\$817.00	\$0.00	1
	Sell	1/31/2011	Short	\$796.50		(\$1,025.00)
17	Sell Short	1/31/2011	Short	\$796.50	\$0.00	1
	Buy to Cover	2/3/2011	Cover	\$847.25		(\$2,537.50)
18	Buy	2/8/2011	Buy	\$826.25	\$0.00	1
	Sell	2/15/2011	Short	\$804.25		(\$1,100.00)
19	Sell Short	2/15/2011	Short	\$804.25	\$0.00	1
	Buy to Cover	3/8/2011	Buy	\$787.50		\$837.50
20	Buy	3/8/2011	Buy	\$787.50	\$0.00	1
	Sell	3/14/2011	Sell	\$727.75		(\$2,987.50)
21	Buy	3/28/2011	Buy	\$751.75	\$0.00	1
	Sell	4/4/2011	Short	\$785.25		\$1,675.00
22	Sell Short	4/4/2011	Short	\$785.25	\$0.00	1
	Buy to Cover	4/6/2011	Buy	\$765.75		\$975.00
23	Buy	4/6/2011	Buy	\$765.75	\$0.00	1
	Sell	4/19/2011	Short	\$736.25		(\$1,475.00)
24	Sell Short	4/19/2011	Short	\$736.25	\$0.00	1



	Buy to Cover	4/26/2011	Cover	\$780.75		(\$2,225.00)	
25	Buy	4/28/2011	Buy	\$771.00	\$0.00		1
	Sell	5/6/2011	Sell	\$710.75		(\$3,012.50)	
26	Buy	5/20/2011	Buy	\$765.75	\$0.00		1
	Sell	6/6/2011	Short	\$804.25		\$1,925.00	
27	Sell Short	6/6/2011	Short	\$804.25	\$0.00		1
	Buy to Cover	6/9/2011	Buy	\$788.50		\$787.50	
28	Buy	6/9/2011	Buy	\$788.50	\$0.00		1
	Sell	6/17/2011	Sell	\$739.00		(\$2,475.00)	
29	Buy	7/6/2011	Buy	\$714.75	\$0.00		1
	Sell	8/4/2011	Short	\$762.50		\$2,387.50	
30	Sell Short	8/4/2011	Short	\$762.50	\$0.00		1
	Buy to Cover	8/22/2011	Buy	\$767.00		(\$225.00)	
31	Buy	8/22/2011	Buy	\$767.00	\$0.00		1
	Sell	9/15/2011	Short	\$776.25		\$462.50	
32	Sell Short	9/15/2011	Short	\$776.25	\$0.00		1
	Buy to Cover	10/6/2011	Buy	\$556.50		\$10,987.50	
33	Buy	10/6/2011	Buy	\$556.50	\$0.00		1
	Sell	10/31/2011	Short	\$609.50		\$2,650.00	
34	Sell Short	10/31/2011	Short	\$609.50	\$0.00		1
	Buy to Cover	11/3/2011	Buy	\$583.25		\$1,312.50	
35	Buy	11/3/2011	Buy	\$583.25	\$0.00		1
	Sell	11/9/2011	Short	\$588.00		\$237.50	
36	Sell Short	11/9/2011	Short	\$588.00	\$0.00		1
	Buy to Cover	11/11/2011	Buy	\$550.50		\$1,875.00	
37	Buy	11/11/2011	Buy	\$550.50	\$0.00		1
	Sell	11/17/2011	Short	\$569.25		\$937.50	
38	Sell Short	11/17/2011	Short	\$569.25	\$0.00		1
	Buy to Cover	11/23/2011	Buy	\$537.50		\$1,587.50	
39	Buy	11/23/2011	Buy	\$537.50	\$0.00		1
	Sell	11/25/2011	Sell	\$503.00		(\$1,725.00)	
40	Buy	12/8/2011	Buy	\$514.00	\$0.00		1
	Sell	12/15/2011	Sell	\$483.25		(\$1,537.50)	
41	Buy	12/22/2011	Buy	\$534.75	\$0.00		1
	Sell	1/20/2012	Short	\$570.50		\$1,787.50	
42	Sell Short	1/20/2012	Short	\$570.50	\$0.00		1
	Buy to Cover	1/30/2012	Buy	\$587.25		(\$837.50)	
43	Buy	1/30/2012	Buy	\$587.25	\$0.00		1
	Sell	2/7/2012	Short	\$605.00		\$887.50	
44	Sell Short	2/7/2012	Short	\$605.00	\$0.00		1
	Buy to Cover	2/10/2012	Buy	\$602.25		\$137.50	
45	Buy	2/10/2012	Buy	\$602.25	\$0.00		1
	Sell	3/1/2012	Short	\$681.25		\$3,950.00	
46	Sell Short	3/1/2012	Short	\$681.25	\$0.00		1
	Buy to Cover	3/5/2012	Buy	\$695.75		(\$725.00)	
47	Buy	3/5/2012	Buy	\$695.75	\$0.00		1
	Sell	3/19/2012	Short	\$740.00		\$2,212.50	
48	Sell Short	3/19/2012	Short	\$740.00	\$0.00		1
	Buy to Cover	3/21/2012	Buy	\$710.75		\$1,462.50	
49	Buy	3/21/2012	Buy	\$710.75	\$0.00		1
	Sell	3/28/2012	Short	\$736.50		\$1,287.50	

50	Sell Short	3/28/2012	Short	\$736.50	\$0.00	1
	Buy to Cover	4/3/2012	Buy	\$786.75		(\$2,512.50)
51	Buy	4/3/2012	Buy	\$786.75	\$0.00	1
	Sell	4/23/2012	Short	\$811.75		\$1,250.00
52	Sell Short	4/23/2012	Short	\$811.75	\$0.00	1
	Buy to Cover	4/30/2012	Cover	\$859.25		(\$2,375.00)
53	Buy	5/1/2012	Buy	\$873.00	\$0.00	1
	Sell	5/9/2012	Sell	\$807.25		(\$3,287.50)
54	Buy	5/24/2012	Buy	\$736.50	\$0.00	1
	Sell	6/22/2012	Short	\$806.00		\$3,475.00
55	Sell Short	6/22/2012	Short	\$806.00	\$0.00	1
	Buy to Cover	6/27/2012	Buy	\$840.50		(\$1,725.00)
56	Buy	6/27/2012	Buy	\$840.50	\$0.00	1
	Sell	7/20/2012	Short	\$1,120.25		\$13,987.50
57	Sell Short	7/20/2012	Short	\$1,120.25	\$0.00	1
	Buy to Cover	7/24/2012	Buy	\$1,091.00		\$1,462.50
58	Buy	7/24/2012	Buy	\$1,091.00	\$0.00	1
	Sell	8/2/2012	Short	\$1,113.75		\$1,137.50
59	Sell Short	8/2/2012	Short	\$1,113.75	\$0.00	1
	Buy to Cover	8/8/2012	Buy	\$1,042.50		\$3,562.50
60	Buy	8/8/2012	Buy	\$1,042.50	\$0.00	1
	Sell	9/5/2012	Short	\$1,243.75		\$10,062.50
61	Sell Short	9/5/2012	Short	\$1,243.75	\$0.00	1
	Buy to Cover	10/4/2012	Buy	\$1,009.00		\$11,737.50
62	Buy	10/4/2012	Buy	\$1,009.00	\$0.00	1
	Sell	11/12/2012	Sell	\$922.75		(\$4,312.50)
63	Buy	11/28/2012	Buy	\$924.75	\$0.00	1
	Sell	12/19/2012	Short	\$942.50		\$887.50
64	Sell Short	12/19/2012	Short	\$942.50	\$0.00	1
	Buy to Cover	1/7/2013	Buy	\$847.50		\$4,750.00
65	Buy	1/7/2013	Buy	\$847.50	\$0.00	1
	Sell	2/1/2013	Short	\$950.50		\$5,150.00
66	Sell Short	2/1/2013	Short	\$950.50	\$0.00	1
	Buy to Cover	2/6/2013	Buy	\$975.50		(\$1,250.00)
67	Buy	2/6/2013	Buy	\$975.50	\$0.00	1
	Sell	2/12/2013	Sell	\$911.75		(\$3,187.50)
68	Buy	2/27/2013	Buy	\$930.25	\$0.00	1
	Sell	3/5/2013	Short	\$958.50		\$1,412.50
69	Sell Short	3/5/2013	Short	\$958.50	\$0.00	1
	Buy to Cover	3/11/2013	Buy	\$971.00		(\$625.00)
70	Buy	3/11/2013	Buy	\$971.00	\$0.00	1
	Sell	3/19/2013	Sell	\$906.00		(\$3,250.00)
71	Buy	4/2/2013	Buy	\$890.00	\$0.00	1
	Sell	4/9/2013	Short	\$875.25		(\$737.50)
72	Sell Short	4/9/2013	Short	\$875.25	\$0.00	1
	Buy to Cover	4/17/2013	Buy	\$907.50		(\$1,612.50)
73	Buy	4/17/2013	Buy	\$907.50	\$0.00	1
	Sell	5/1/2013	Short	\$943.75		\$1,812.50
74	Sell Short	5/1/2013	Short	\$943.75	\$0.00	1
	Buy to Cover	5/3/2013	Buy	\$919.75		\$1,200.00
75	Buy	5/3/2013	Buy	\$919.75	\$0.00	1

	Sell	5/13/2013 Short	\$941.75		\$1,100.00
76	Sell Short	5/13/2013 Short	\$941.75	\$0.00	1
	Buy to Cover	5/15/2013 Buy	\$962.50		(\$1,037.50)
77	Buy	5/15/2013 Buy	\$962.50	\$0.00	1
	Sell	6/6/2013 Short	\$1,079.75		\$5,862.50
78	Sell Short	6/6/2013 Short	\$1,079.75	\$0.00	1
	Buy to Cover	7/3/2013 Buy	\$1,037.00		\$2,137.50
79	Buy	7/3/2013 Buy	\$1,037.00	\$0.00	1
	Sell	7/25/2013 Short	\$1,048.50		\$575.00
80	Sell Short	7/25/2013 Short	\$1,048.50	\$0.00	1
	Buy to Cover	8/13/2013 Buy	\$1,017.25		\$1,562.50
81	Buy	8/13/2013 Buy	\$1,017.25	\$0.00	1
	Sell	9/16/2013 Short	\$1,168.50		\$7,562.50
82	Sell Short	9/16/2013 Short	\$1,168.50	\$0.00	1
	Buy to Cover	10/3/2013 Buy	\$1,067.50		\$5,050.00
83	Buy	10/3/2013 Buy	\$1,067.50	\$0.00	1
	Sell	11/6/2013 Short	\$1,047.25		(\$1,012.50)
84	Sell Short	11/6/2013 Short	\$1,047.25	\$0.00	1
	Buy to Cover	11/13/2013 Cover	\$1,111.00		(\$3,187.50)
85	Buy	11/15/2013 Buy	\$1,110.50	\$0.00	1
	Sell	11/26/2013 Short	\$1,124.75		\$712.50
86	Sell Short	11/26/2013 Short	\$1,124.75	\$0.00	1
	Buy to Cover	12/3/2013 Buy	\$1,118.50		\$312.50
87	Buy	12/3/2013 Buy	\$1,118.50	\$0.00	1
	Sell	12/12/2013 Short	\$1,140.75		\$1,112.50
88	Sell Short	12/12/2013 Short	\$1,140.75	\$0.00	1
	Buy to Cover	12/17/2013 Buy	\$1,133.75		\$350.00
89	Buy	12/17/2013 Buy	\$1,133.75	\$0.00	1
	Sell	12/20/2013 Short	\$1,123.50		(\$512.50)
90	Sell Short	12/20/2013 Short	\$1,123.50	\$0.00	1
	Buy to Cover	1/17/2014 Buy	\$1,124.00		(\$25.00)
91	Buy	1/17/2014 Buy	\$1,124.00	\$0.00	1
	Sell	2/21/2014 Short	\$1,169.75		\$2,287.50
92	Sell Short	2/21/2014 Short	\$1,169.75	\$0.00	1
	Buy to Cover	2/25/2014 Buy	\$1,195.50		(\$1,287.50)
93	Buy	2/25/2014 Buy	\$1,195.50	\$0.00	1
	Sell	3/20/2014 Short	\$1,253.50		\$2,900.00
94	Sell Short	3/20/2014 Short	\$1,253.50	\$0.00	1
	Buy to Cover	3/26/2014 Buy	\$1,249.00		\$225.00
95	Buy	3/26/2014 Buy	\$1,249.00	\$0.00	1
	Sell	4/21/2014 Short	\$1,338.00		\$4,450.00
96	Sell Short	4/21/2014 Short	\$1,338.00	\$0.00	1
	Buy to Cover	4/24/2014 Buy	\$1,291.50		\$2,325.00
97	Buy	4/24/2014 Buy	\$1,291.50	\$0.00	1
	Sell	4/30/2014 Short	\$1,344.00		\$2,625.00
98	Sell Short	4/30/2014 Short	\$1,344.00	\$0.00	1
	Buy to Cover	5/6/2014 Buy	\$1,291.50		\$2,625.00
99	Buy	5/6/2014 Buy	\$1,291.50	\$0.00	1
	Sell	6/6/2014 Short	\$1,287.75		(\$187.50)
100	Sell Short	6/6/2014 Short	\$1,287.75	\$0.00	1
	Buy to Cover	6/30/2014 Buy	\$1,239.50		\$2,412.50

101 Buy	6/30/2014 Buy	\$1,239.50	\$0.00	1
Sell	7/2/2014 Sell	\$1,160.75	(\$3,937.50)	
102 Buy	7/17/2014 Buy	\$1,117.50	\$0.00	1
Sell	8/11/2014 Short	\$1,093.75	(\$1,187.50)	
103 Sell Short	8/11/2014 Short	\$1,093.75	\$0.00	1
Buy to Cover	8/14/2014 Buy	\$1,060.25	\$1,675.00	
104 Buy	8/14/2014 Buy	\$1,060.25	\$0.00	1
Sell	8/21/2014 Short	\$1,050.75	(\$475.00)	
105 Sell Short	8/21/2014 Short	\$1,050.75	\$0.00	1
Buy to Cover	8/25/2014 Buy	\$1,048.75	\$100.00	
106 Buy	8/25/2014 Buy	\$1,048.75	\$0.00	1
Sell	9/2/2014 Short	\$1,034.25	(\$725.00)	
107 Sell Short	9/2/2014 Short	\$1,034.25	\$0.00	1
Buy to Cover	9/8/2014 Buy	\$1,034.25	\$0.00	
108 Buy	9/8/2014 Buy	\$1,034.25	\$0.00	1
Sell	9/16/2014 Short	\$1,002.75	(\$1,575.00)	
109 Sell Short	9/16/2014 Short	\$1,002.75	\$0.00	1
Buy to Cover	9/23/2014 Buy	\$949.50	\$2,662.50	
110 Buy	9/23/2014 Buy	\$949.50	\$0.00	1
Sell	11/13/2014 Short	\$1,054.25	\$5,237.50	
111 Sell Short	11/13/2014 Short	\$1,054.25	\$0.00	1
Buy to Cover	11/18/2014 Buy	\$1,043.25	\$550.00	
112 Buy	11/18/2014 Buy	\$1,043.25	\$0.00	1
Sell	11/25/2014 Short	\$1,040.25	(\$150.00)	
113 Sell Short	11/25/2014 Short	\$1,040.25	\$0.00	1
Buy to Cover	12/3/2014 Buy	\$1,002.00	\$1,912.50	
114 Buy	12/3/2014 Buy	\$1,002.00	\$0.00	1
Sell	12/23/2014 Short	\$1,043.00	\$2,050.00	
115 Sell Short	12/23/2014 Short	\$1,043.00		1
Buy to Cover open	n/a	\$1,023.50	n/a	

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
(\$1,887.50)	-10.24%	\$1,400.00	40.00%		\$0.00	\$0.00
(\$1,887.50)		(\$2,100.00)	6.07%	-53.93%	\$0.00	\$0.00
\$2,487.50	12.81%	\$2,662.50	88.75%		\$0.00	\$0.00
\$600.00		(\$337.50)	94.17%	82.92%	\$0.00	\$0.00
(\$1,312.50)	-5.99%	\$275.00	11.34%		\$0.00	\$0.00
(\$712.50)		(\$2,150.00)	34.54%	-54.12%	\$0.00	\$0.00
(\$412.50)	-1.78%	\$625.00	32.68%		\$0.00	\$0.00
(\$1,125.00)		(\$1,287.50)	45.75%	-21.57%	\$0.00	\$0.00
\$1,200.00	5.26%	\$1,762.50	64.38%		\$0.00	\$0.00
\$75.00		(\$975.00)	79.45%	43.84%	\$0.00	\$0.00
\$3,687.50	17.06%	\$4,475.00	98.90%		\$0.00	\$0.00
\$3,762.50		(\$50.00)	82.60%	81.49%	\$0.00	\$0.00
(\$2,112.50)	-8.35%	\$225.00	9.18%		\$0.00	\$0.00
\$1,650.00		(\$2,225.00)	4.59%	-86.22%	\$0.00	\$0.00
(\$3,550.00)	-12.95%	\$900.00	20.22%		\$0.00	\$0.00
(\$1,900.00)		(\$3,550.00)	0.00%	-79.78%	\$0.00	\$0.00
\$4,550.00	15.06%	\$4,850.00	85.46%		\$0.00	\$0.00
\$2,650.00		(\$825.00)	94.71%	80.18%	\$0.00	\$0.00
(\$2,150.00)	-6.18%	\$725.00	19.53%		\$0.00	\$0.00
\$500.00		(\$2,987.50)	22.56%	-57.91%	\$0.00	\$0.00
(\$2,237.50)	-6.61%	\$2,075.00	45.60%		\$0.00	\$0.00
(\$1,737.50)		(\$2,475.00)	5.22%	-49.18%	\$0.00	\$0.00
\$537.50	1.56%	\$1,837.50	63.64%		\$0.00	\$0.00
(\$1,200.00)		(\$1,050.00)	54.98%	18.61%	\$0.00	\$0.00
(\$2,612.50)	-7.46%	\$262.50	7.34%		\$0.00	\$0.00
(\$3,812.50)		(\$3,312.50)	19.58%	-73.08%	\$0.00	\$0.00
\$3,387.50	9.01%	\$3,800.00	97.75%		\$0.00	\$0.00
(\$425.00)		(\$87.50)	89.39%	87.14%	\$0.00	\$0.00
\$150.00	0.37%	\$1,762.50	71.94%		\$0.00	\$0.00
(\$275.00)		(\$687.50)	34.18%	6.12%	\$0.00	\$0.00
(\$1,025.00)	-2.51%	\$562.50	17.93%		\$0.00	\$0.00
(\$1,300.00)		(\$2,575.00)	49.40%	-32.67%	\$0.00	\$0.00
(\$2,537.50)	-6.37%	\$37.50	1.30%		\$0.00	\$0.00
(\$3,837.50)		(\$2,837.50)	10.43%	-88.26%	\$0.00	\$0.00
(\$1,100.00)	-2.66%	\$1,537.50	55.16%		\$0.00	\$0.00
(\$4,937.50)		(\$1,250.00)	5.38%	-39.46%	\$0.00	\$0.00
\$837.50	2.08%	\$5,912.50	90.79%		\$0.00	\$0.00
(\$4,100.00)		(\$600.00)	22.07%	12.86%	\$0.00	\$0.00
(\$2,987.50)	-7.59%	\$12.50	0.27%		\$0.00	\$0.00
(\$7,087.50)		(\$4,537.50)	34.07%	-65.66%	\$0.00	\$0.00
\$1,675.00	4.46%	\$3,600.00	79.12%		\$0.00	\$0.00
(\$5,412.50)		(\$950.00)	57.69%	36.81%	\$0.00	\$0.00
\$975.00	2.48%	\$1,350.00	74.48%		\$0.00	\$0.00
(\$4,437.50)		(\$462.50)	79.31%	53.79%	\$0.00	\$0.00
(\$1,475.00)	-3.85%	\$1,625.00	36.11%		\$0.00	\$0.00
(\$5,912.50)		(\$2,875.00)	31.11%	-32.78%	\$0.00	\$0.00
(\$2,225.00)	-6.04%	\$400.00	14.61%		\$0.00	\$0.00

(\$8,137.50)		(\$2,337.50)	4.11%	-81.28%	\$0.00	\$0.00
(\$3,012.50)	-7.81%	\$1,000.00	21.62%		\$0.00	\$0.00
#####		(\$3,625.00)	13.24%	-65.14%	\$0.00	\$0.00
\$1,925.00	5.03%	\$2,112.50	77.52%		\$0.00	\$0.00
(\$9,225.00)		(\$612.50)	93.12%	70.64%	\$0.00	\$0.00
\$787.50	1.96%	\$1,775.00	93.42%		\$0.00	\$0.00
(\$8,437.50)		(\$125.00)	48.03%	41.45%	\$0.00	\$0.00
(\$2,475.00)	-6.28%	\$662.50	20.46%		\$0.00	\$0.00
#####		(\$2,575.00)	3.09%	-76.45%	\$0.00	\$0.00
\$2,387.50	6.68%	\$4,425.00	90.77%		\$0.00	\$0.00
(\$8,525.00)		(\$450.00)	58.21%	48.97%	\$0.00	\$0.00
(\$225.00)	-0.59%	\$4,450.00	95.19%		\$0.00	\$0.00
(\$8,750.00)		(\$225.00)	0.00%	-4.81%	\$0.00	\$0.00
\$462.50	1.21%	\$4,475.00	95.21%		\$0.00	\$0.00
(\$8,287.50)		(\$225.00)	14.63%	9.84%	\$0.00	\$0.00
\$10,987.50	28.31%	\$11,637.50	99.04%		\$0.00	\$0.00
\$2,700.00		(\$112.50)	94.47%	93.51%	\$0.00	\$0.00
\$2,650.00	9.52%	\$5,537.50	89.68%		\$0.00	\$0.00
\$5,350.00		(\$637.50)	53.24%	42.91%	\$0.00	\$0.00
\$1,312.50	4.31%	\$1,850.00	94.87%		\$0.00	\$0.00
\$6,662.50		(\$100.00)	72.44%	67.31%	\$0.00	\$0.00
\$237.50	0.81%	\$1,537.50	91.79%		\$0.00	\$0.00
\$6,900.00		(\$137.50)	22.39%	14.18%	\$0.00	\$0.00
\$1,875.00	6.38%	\$1,925.00	85.56%		\$0.00	\$0.00
\$8,775.00		(\$325.00)	97.78%	83.33%	\$0.00	\$0.00
\$937.50	3.41%	\$1,912.50	100.00%		\$0.00	\$0.00
\$9,712.50		\$0.00	49.02%	49.02%	\$0.00	\$0.00
\$1,587.50	5.58%	\$2,287.50	89.71%		\$0.00	\$0.00
\$11,300.00		(\$262.50)	72.55%	62.25%	\$0.00	\$0.00
(\$1,725.00)	-6.42%	\$175.00	9.21%		\$0.00	\$0.00
\$9,575.00		(\$1,725.00)	0.00%	-90.79%	\$0.00	\$0.00
(\$1,537.50)	-5.98%	\$250.00	11.83%		\$0.00	\$0.00
\$8,037.50		(\$1,862.50)	15.38%	-72.78%	\$0.00	\$0.00
\$1,787.50	6.69%	\$4,150.00	87.60%		\$0.00	\$0.00
\$9,825.00		(\$587.50)	50.13%	37.73%	\$0.00	\$0.00
(\$837.50)	-2.94%	\$725.00	30.21%		\$0.00	\$0.00
\$8,987.50		(\$1,675.00)	34.90%	-34.90%	\$0.00	\$0.00
\$887.50	3.02%	\$1,487.50	49.79%		\$0.00	\$0.00
\$9,875.00		(\$1,500.00)	79.92%	29.71%	\$0.00	\$0.00
\$137.50	0.45%	\$462.50	37.37%		\$0.00	\$0.00
\$10,012.50		(\$775.00)	73.74%	11.11%	\$0.00	\$0.00
\$3,950.00	13.12%	\$4,387.50	86.03%		\$0.00	\$0.00
\$13,962.50		(\$712.50)	91.42%	77.45%	\$0.00	\$0.00
(\$725.00)	-2.13%	\$462.50	34.58%		\$0.00	\$0.00
\$13,237.50		(\$875.00)	11.21%	-54.21%	\$0.00	\$0.00
\$2,212.50	6.36%	\$2,375.00	76.31%		\$0.00	\$0.00
\$15,450.00		(\$737.50)	94.78%	71.08%	\$0.00	\$0.00
\$1,462.50	3.95%	\$1,625.00	89.66%		\$0.00	\$0.00
\$16,912.50		(\$187.50)	91.03%	80.69%	\$0.00	\$0.00
\$1,287.50	3.62%	\$2,175.00	87.00%		\$0.00	\$0.00
\$18,200.00		(\$325.00)	64.50%	51.50%	\$0.00	\$0.00

(\$2,512.50)	-6.82%	\$987.50	23.87%		\$0.00	\$0.00
\$15,687.50		(\$3,150.00)	15.41%	-60.73%	\$0.00	\$0.00
\$1,250.00	3.18%	\$1,650.00	65.67%		\$0.00	\$0.00
\$16,937.50		(\$862.50)	84.08%	49.75%	\$0.00	\$0.00
(\$2,375.00)	-5.85%	\$612.50	16.28%		\$0.00	\$0.00
\$14,562.50		(\$3,150.00)	20.60%	-63.12%	\$0.00	\$0.00
(\$3,287.50)	-7.53%	\$425.00	10.86%		\$0.00	\$0.00
\$11,275.00		(\$3,487.50)	5.11%	-84.03%	\$0.00	\$0.00
\$3,475.00	9.44%	\$4,450.00	64.03%		\$0.00	\$0.00
\$14,750.00		(\$2,500.00)	85.97%	50.00%	\$0.00	\$0.00
(\$1,725.00)	-4.28%	\$100.00	3.24%		\$0.00	\$0.00
\$13,025.00		(\$2,987.50)	40.89%	-55.87%	\$0.00	\$0.00
\$13,987.50	33.28%	\$14,862.50	94.97%		\$0.00	\$0.00
\$27,012.50		(\$787.50)	94.41%	89.38%	\$0.00	\$0.00
\$1,462.50	2.61%	\$2,200.00	48.75%		\$0.00	\$0.00
\$28,475.00		(\$2,312.50)	83.66%	32.41%	\$0.00	\$0.00
\$1,137.50	2.09%	\$2,462.50	36.89%		\$0.00	\$0.00
\$29,612.50		(\$4,212.50)	80.15%	17.04%	\$0.00	\$0.00
\$3,562.50	6.40%	\$3,737.50	89.25%		\$0.00	\$0.00
\$33,175.00		(\$450.00)	95.82%	85.07%	\$0.00	\$0.00
\$10,062.50	19.30%	\$11,175.00	95.61%		\$0.00	\$0.00
\$43,237.50		(\$512.50)	90.48%	86.10%	\$0.00	\$0.00
\$11,737.50	18.87%	\$13,137.50	98.87%		\$0.00	\$0.00
\$54,975.00		(\$150.00)	89.46%	88.33%	\$0.00	\$0.00
(\$4,312.50)	-8.55%	\$2,137.50	33.14%		\$0.00	\$0.00
\$50,662.50		(\$4,312.50)	0.00%	-66.86%	\$0.00	\$0.00
\$887.50	1.92%	\$2,925.00	73.35%		\$0.00	\$0.00
\$51,550.00		(\$1,062.50)	48.90%	22.26%	\$0.00	\$0.00
\$4,750.00	10.08%	\$5,300.00	96.15%		\$0.00	\$0.00
\$56,300.00		(\$212.50)	90.02%	86.17%	\$0.00	\$0.00
\$5,150.00	12.15%	\$5,862.50	88.32%		\$0.00	\$0.00
\$61,450.00		(\$775.00)	89.27%	77.59%	\$0.00	\$0.00
(\$1,250.00)	-2.63%	\$312.50	18.25%		\$0.00	\$0.00
\$60,200.00		(\$1,400.00)	8.76%	-72.99%	\$0.00	\$0.00
(\$3,187.50)	-6.54%	\$100.00	2.95%		\$0.00	\$0.00
\$57,012.50		(\$3,287.50)	2.95%	-94.10%	\$0.00	\$0.00
\$1,412.50	3.04%	\$1,700.00	79.53%		\$0.00	\$0.00
\$58,425.00		(\$437.50)	86.55%	66.08%	\$0.00	\$0.00
(\$625.00)	-1.30%	\$587.50	34.06%		\$0.00	\$0.00
\$57,800.00		(\$1,137.50)	29.71%	-36.23%	\$0.00	\$0.00
(\$3,250.00)	-6.69%	\$475.00	11.91%		\$0.00	\$0.00
\$54,550.00		(\$3,512.50)	6.58%	-81.50%	\$0.00	\$0.00
(\$737.50)	-1.66%	\$612.50	23.90%		\$0.00	\$0.00
\$53,812.50		(\$1,950.00)	47.32%	-28.78%	\$0.00	\$0.00
(\$1,612.50)	-3.68%	\$162.50	7.34%		\$0.00	\$0.00
\$52,200.00		(\$2,050.00)	19.77%	-72.88%	\$0.00	\$0.00
\$1,812.50	3.99%	\$3,200.00	87.67%		\$0.00	\$0.00
\$54,012.50		(\$450.00)	61.99%	49.66%	\$0.00	\$0.00
\$1,200.00	2.54%	\$1,525.00	93.85%		\$0.00	\$0.00
\$55,212.50		(\$100.00)	80.00%	73.85%	\$0.00	\$0.00
\$1,100.00	2.39%	\$2,375.00	89.20%		\$0.00	\$0.00



\$56,312.50		(\$287.50)	52.11%	41.31%	\$0.00	\$0.00
(\$1,037.50)	-2.20%	\$25.00	1.54%		\$0.00	\$0.00
\$55,275.00		(\$1,600.00)	34.62%	-63.85%	\$0.00	\$0.00
\$5,862.50	12.18%	\$6,712.50	91.48%		\$0.00	\$0.00
\$61,137.50		(\$625.00)	88.42%	79.90%	\$0.00	\$0.00
\$2,137.50	3.96%	\$2,512.50	65.26%		\$0.00	\$0.00
\$63,275.00		(\$1,337.50)	90.26%	55.52%	\$0.00	\$0.00
\$575.00	1.11%	\$2,725.00	75.69%		\$0.00	\$0.00
\$63,850.00		(\$875.00)	40.28%	15.97%	\$0.00	\$0.00
\$1,562.50	2.98%	\$4,575.00	95.56%		\$0.00	\$0.00
\$65,412.50		(\$212.50)	37.08%	32.64%	\$0.00	\$0.00
\$7,562.50	14.87%	\$9,337.50	95.04%		\$0.00	\$0.00
\$72,975.00		(\$487.50)	81.93%	76.97%	\$0.00	\$0.00
\$5,050.00	8.64%	\$5,525.00	98.88%		\$0.00	\$0.00
\$78,025.00		(\$62.50)	91.50%	90.38%	\$0.00	\$0.00
(\$1,012.50)	-1.90%	\$2,287.50	66.79%		\$0.00	\$0.00
\$77,012.50		(\$1,137.50)	3.65%	-29.56%	\$0.00	\$0.00
(\$3,187.50)	-6.09%	\$12.50	0.35%		\$0.00	\$0.00
\$73,825.00		(\$3,512.50)	9.22%	-90.43%	\$0.00	\$0.00
\$712.50	1.28%	\$1,087.50	32.83%		\$0.00	\$0.00
\$74,537.50		(\$2,225.00)	88.68%	21.51%	\$0.00	\$0.00
\$312.50	0.56%	\$512.50	35.04%		\$0.00	\$0.00
\$74,850.00		(\$950.00)	86.32%	21.37%	\$0.00	\$0.00
\$1,112.50	1.99%	\$1,637.50	77.51%		\$0.00	\$0.00
\$75,962.50		(\$475.00)	75.15%	52.66%	\$0.00	\$0.00
\$350.00	0.61%	\$1,537.50	88.49%		\$0.00	\$0.00
\$76,312.50		(\$200.00)	31.65%	20.14%	\$0.00	\$0.00
(\$512.50)	-0.90%	\$750.00	42.55%		\$0.00	\$0.00
\$75,800.00		(\$1,012.50)	28.37%	-29.08%	\$0.00	\$0.00
(\$25.00)	-0.04%	\$2,487.50	70.07%		\$0.00	\$0.00
\$75,775.00		(\$1,062.50)	29.23%	-0.70%	\$0.00	\$0.00
\$2,287.50	4.07%	\$2,950.00	52.80%		\$0.00	\$0.00
\$78,062.50		(\$2,637.50)	88.14%	40.94%	\$0.00	\$0.00
(\$1,287.50)	-2.20%	\$350.00	18.30%		\$0.00	\$0.00
\$76,775.00		(\$1,562.50)	14.38%	-67.32%	\$0.00	\$0.00
\$2,900.00	4.85%	\$4,375.00	92.35%		\$0.00	\$0.00
\$79,675.00		(\$362.50)	68.87%	61.21%	\$0.00	\$0.00
\$225.00	0.36%	\$1,862.50	58.89%		\$0.00	\$0.00
\$79,900.00		(\$1,300.00)	48.22%	7.11%	\$0.00	\$0.00
\$4,450.00	7.13%	\$5,287.50	95.27%		\$0.00	\$0.00
\$84,350.00		(\$262.50)	84.91%	80.18%	\$0.00	\$0.00
\$2,325.00	3.48%	\$2,412.50	82.83%		\$0.00	\$0.00
\$86,675.00		(\$500.00)	97.00%	79.83%	\$0.00	\$0.00
\$2,625.00	4.07%	\$2,787.50	92.53%		\$0.00	\$0.00
\$89,300.00		(\$225.00)	94.61%	87.14%	\$0.00	\$0.00
\$2,625.00	3.91%	\$3,312.50	99.25%		\$0.00	\$0.00
\$91,925.00		(\$25.00)	79.40%	78.65%	\$0.00	\$0.00
(\$187.50)	-0.29%	\$3,600.00	75.79%		\$0.00	\$0.00
\$91,737.50		(\$1,150.00)	20.26%	-3.95%	\$0.00	\$0.00
\$2,412.50	3.75%	\$3,375.00	82.57%		\$0.00	\$0.00
\$94,150.00		(\$712.50)	76.45%	59.02%	\$0.00	\$0.00



(\$3,937.50)	-6.35%	\$500.00	9.62%		\$0.00	\$0.00
\$90,212.50		(\$4,700.00)	14.66%	-75.72%	\$0.00	\$0.00
(\$1,187.50)	-2.13%	\$737.50	22.78%		\$0.00	\$0.00
\$89,025.00		(\$2,500.00)	40.54%	-36.68%	\$0.00	\$0.00
\$1,675.00	3.06%	\$1,862.50	80.54%		\$0.00	\$0.00
\$90,700.00		(\$450.00)	91.89%	72.43%	\$0.00	\$0.00
(\$475.00)	-0.90%	\$1,112.50	68.46%		\$0.00	\$0.00
\$90,225.00		(\$512.50)	2.31%	-29.23%	\$0.00	\$0.00
\$100.00	0.19%	\$112.50	17.65%		\$0.00	\$0.00
\$90,325.00		(\$525.00)	98.04%	15.69%	\$0.00	\$0.00
(\$725.00)	-1.38%	\$87.50	10.14%		\$0.00	\$0.00
\$89,600.00		(\$775.00)	5.80%	-84.06%	\$0.00	\$0.00
\$0.00	0.00%	\$975.00	53.06%		\$0.00	\$0.00
\$89,600.00		(\$862.50)	46.94%	0.00%	\$0.00	\$0.00
(\$1,575.00)	-3.05%	\$362.50	12.39%		\$0.00	\$0.00
\$88,025.00		(\$2,562.50)	33.76%	-53.85%	\$0.00	\$0.00
\$2,662.50	5.31%	\$2,750.00	83.97%		\$0.00	\$0.00
\$90,687.50		(\$525.00)	97.33%	81.30%	\$0.00	\$0.00
\$5,237.50	11.03%	\$7,162.50	81.74%		\$0.00	\$0.00
\$95,925.00		(\$1,600.00)	78.03%	59.77%	\$0.00	\$0.00
\$550.00	1.04%	\$1,662.50	57.33%		\$0.00	\$0.00
\$96,475.00		(\$1,237.50)	61.64%	18.97%	\$0.00	\$0.00
(\$150.00)	-0.29%	\$262.50	13.73%		\$0.00	\$0.00
\$96,325.00		(\$1,650.00)	78.43%	-7.84%	\$0.00	\$0.00
\$1,912.50	3.68%	\$1,937.50	64.85%		\$0.00	\$0.00
\$98,237.50		(\$1,050.00)	99.16%	64.02%	\$0.00	\$0.00
\$2,050.00	4.09%	\$3,237.50	84.64%		\$0.00	\$0.00
#####		(\$587.50)	68.95%	53.59%	\$0.00	\$0.00
n/a	n/a	\$1,025.00	n/a		\$0.00	\$0.00
n/a		(\$1,262.50)	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	\$25,287.50		14.37%
1/1/2014	\$24,475.00		13.84%
1/1/2013	\$22,612.50		14.67%
1/1/2012	\$43,837.50		39.73%
1/1/2011	\$11,550.00		11.69%
1/1/2010	(\$1,212.50)		-1.21%

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2014 - Today	\$24,475.00		13.84%
1/1/2013 - 1/1/2014	\$47,087.50		30.54%
1/1/2012 - 1/1/2014	\$90,925.00		82.41%
1/1/2011 - 1/1/2014	\$102,475.00		103.73%
1/1/2010 - 1/1/2014	\$101,262.50		101.26%
1/1/2009 - 1/1/2014	\$101,262.50		101.26%

# Trades	% Profitable	
	26	61.54%
	26	61.54%
	27	62.96%
	24	66.67%
	28	60.71%
	14	42.86%

# Trades	% Profitable	
	26	61.54%
	52	61.54%
	75	62.67%
	102	62.75%
	115	60.00%
	115	60.00%

## TradeStation Periodical Returns: Daily

## Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/31/2014	\$1,025.00	0.51%		100
12/30/2014	\$237.50	0.12%		100
12/29/2014	\$262.50	0.13%		100
12/28/2014	\$0.00	0.00%		0
12/27/2014	\$0.00	0.00%		0
12/26/2014	(\$937.50)	-0.47%		0
12/25/2014	\$0.00	0.00%		0
12/24/2014	\$487.50	0.24%		100
12/23/2014	(\$187.50)	-0.09%		0
12/22/2014	\$387.50	0.19%		100
12/21/2014	\$0.00	0.00%		0
12/20/2014	\$0.00	0.00%		0
12/19/2014	(\$225.00)	-0.11%		0
12/18/2014	\$400.00	0.20%		100
12/17/2014	\$175.00	0.09%		100
12/16/2014	(\$800.00)	-0.40%		0
12/15/2014	(\$387.50)	-0.19%		0
12/14/2014	\$0.00	0.00%		0
12/13/2014	\$0.00	0.00%		0
12/12/2014	\$250.00	0.12%		100
12/11/2014	\$512.50	0.26%		100
12/10/2014	(\$862.50)	-0.43%		0
12/9/2014	\$275.00	0.14%		100
12/8/2014	\$387.50	0.19%		100
12/7/2014	\$0.00	0.00%		0
12/6/2014	\$0.00	0.00%		0
12/5/2014	\$1,275.00	0.64%		100
12/4/2014	\$612.50	0.31%		100
12/3/2014	\$150.00	0.08%		100
12/2/2014	\$1,062.50	0.54%		100
12/1/2014	(\$50.00)	-0.03%		0
11/30/2014	\$0.00	0.00%		0
11/29/2014	\$0.00	0.00%		0
11/28/2014	\$1,550.00	0.79%		100
11/27/2014	\$0.00	0.00%		0
11/26/2014	\$200.00	0.10%		100
11/25/2014	(\$862.50)	-0.44%		0
11/24/2014	(\$262.50)	-0.13%		0
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	\$1,025.00	0.51%		100
12/30/2014 - 12/31/2014	\$1,262.50	0.63%		100
12/29/2014 - 12/31/2014	\$1,525.00	0.76%		100
12/28/2014 - 12/31/2014	\$1,525.00	0.76%		100
12/27/2014 - 12/31/2014	\$1,525.00	0.76%		100
12/26/2014 - 12/31/2014	\$587.50	0.29%		100

12/25/2014 - 12/31/2014	\$587.50	0.29%	100
12/24/2014 - 12/31/2014	\$1,075.00	0.54%	100
12/23/2014 - 12/31/2014	\$887.50	0.44%	11.14
12/22/2014 - 12/31/2014	\$1,275.00	0.64%	100
12/21/2014 - 12/31/2014	\$1,275.00	0.64%	100
12/20/2014 - 12/31/2014	\$1,275.00	0.64%	100
12/19/2014 - 12/31/2014	\$1,050.00	0.52%	100
12/18/2014 - 12/31/2014	\$1,450.00	0.73%	100
12/17/2014 - 12/31/2014	\$1,625.00	0.81%	100
12/16/2014 - 12/31/2014	\$825.00	0.41%	6.5
12/15/2014 - 12/31/2014	\$437.50	0.22%	1.81
12/14/2014 - 12/31/2014	\$437.50	0.22%	1.81
12/13/2014 - 12/31/2014	\$437.50	0.22%	1.81
12/12/2014 - 12/31/2014	\$687.50	0.34%	3.39
12/11/2014 - 12/31/2014	\$1,200.00	0.60%	100
12/10/2014 - 12/31/2014	\$337.50	0.17%	1.53
12/9/2014 - 12/31/2014	\$612.50	0.31%	2.69
12/8/2014 - 12/31/2014	\$1,000.00	0.50%	100
12/7/2014 - 12/31/2014	\$1,000.00	0.50%	100
12/6/2014 - 12/31/2014	\$1,000.00	0.50%	100
12/5/2014 - 12/31/2014	\$2,275.00	1.14%	100
12/4/2014 - 12/31/2014	\$2,887.50	1.46%	100
12/3/2014 - 12/31/2014	\$3,037.50	1.53%	100
12/2/2014 - 12/31/2014	\$4,100.00	2.08%	100
12/1/2014 - 12/31/2014	\$4,050.00	2.05%	100
11/30/2014 - 12/31/2014	\$4,050.00	2.05%	100
11/29/2014 - 12/31/2014	\$4,050.00	2.05%	100
11/28/2014 - 12/31/2014	\$5,600.00	2.86%	100
11/27/2014 - 12/31/2014	\$5,600.00	2.86%	100
11/26/2014 - 12/31/2014	\$5,800.00	2.97%	100
11/25/2014 - 12/31/2014	\$4,937.50	2.51%	100
11/24/2014 - 12/31/2014	\$4,675.00	2.38%	18.81
11/23/2014 - 12/31/2014	\$4,675.00	2.38%	18.81
11/22/2014 - 12/31/2014	\$4,675.00	2.38%	18.81



1	100.00%
1	100.00%
2	50.00%
2	100.00%
2	100.00%
2	100.00%
2	100.00%
2	100.00%
2	100.00%
2	50.00%
2	50.00%
2	50.00%
2	50.00%
2	50.00%
2	100.00%
2	50.00%
2	50.00%
2	100.00%
2	100.00%
2	100.00%
2	100.00%
2	100.00%
2	100.00%
2	100.00%
3	100.00%
3	100.00%
3	100.00%
3	100.00%
3	100.00%
3	100.00%
3	100.00%
3	100.00%
3	100.00%
3	100.00%
4	75.00%
4	75.00%
4	75.00%
4	75.00%

TradeStation Periodical Returns: Monthly

Mark-To-Market Monthly

Average Analysis:

Period	Avg. Net Profit	% Gain	% Profitable
January	\$400.00	0.40%	36.36%
February	\$1,684.38	1.24%	61.54%
March	(\$15.63)	-0.01%	53.33%
April	\$537.50	0.39%	56.25%
May	(\$172.50)	-0.13%	41.67%
June	\$1,262.50	0.97%	63.64%
July	\$4,270.00	3.07%	80.00%
August	\$4,697.50	3.47%	47.06%
September	\$4,245.00	3.03%	46.67%
October	\$2,865.00	1.99%	80.00%
November	(\$1,285.00)	-0.87%	47.37%
December	\$2,430.00	1.67%	80.00%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014	\$4,050.00	2.05%	100
11/1/2014	\$1,212.50	0.62%	6.39
10/1/2014	\$6,450.00	3.40%	100
9/1/2014	(\$225.00)	-0.12%	0.92
8/1/2014	\$662.50	0.35%	1.6
7/1/2014	(\$1,600.00)	-0.84%	0
6/1/2014	(\$2,637.50)	-1.36%	0.48
5/1/2014	\$3,825.00	2.02%	100
4/1/2014	\$7,725.00	4.25%	100
3/1/2014	\$2,950.00	1.65%	100
2/1/2014	\$4,575.00	2.63%	4.55
1/1/2014	(\$2,512.50)	-1.42%	0
12/1/2013	\$2,725.00	1.57%	6.32
11/1/2013	(\$3,787.50)	-2.13%	0.16
10/1/2013	\$312.50	0.18%	2.79
9/1/2013	\$5,387.50	3.13%	100
8/1/2013	\$5,912.50	3.56%	8.17
7/1/2013	\$3,437.50	2.11%	100
6/1/2013	\$2,762.50	1.73%	100
5/1/2013	\$5,875.00	3.81%	5.95
4/1/2013	(\$387.50)	-0.25%	0.84
3/1/2013	(\$3,387.50)	-2.14%	0.13
2/1/2013	(\$3,437.50)	-2.13%	0.23
1/1/2013	\$7,200.00	4.67%	100
12/1/2012	\$4,087.50	2.72%	100
11/1/2012	(\$5,600.00)	-3.60%	0
10/1/2012	\$4,162.50	2.75%	100
9/1/2012	\$8,800.00	6.17%	100
8/1/2012	\$12,900.00	9.94%	61.71
7/1/2012	\$15,300.00	13.36%	100
6/1/2012	\$4,625.00	4.21%	3.68



5/1/2012	(\$4,662.50)	-4.07%	0
4/1/2012	(\$2,025.00)	-1.74%	0.38
3/1/2012	\$2,400.00	2.10%	1.94
2/1/2012	\$5,962.50	5.51%	100
1/1/2012	(\$2,112.50)	-1.91%	0
12/1/2011	\$762.50	0.70%	1.5
11/1/2011	\$3,737.50	3.53%	3.17
10/1/2011	\$3,837.50	3.76%	100
9/1/2011	\$6,650.00	6.97%	2.83

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014 - Today	\$4,050.00	2.05%	100
11/1/2014 - 12/1/2014	\$5,262.50	2.68%	24.39
10/1/2014 - 12/1/2014	\$11,712.50	6.18%	79.08
9/1/2014 - 12/1/2014	\$11,487.50	6.05%	7.05
8/1/2014 - 12/1/2014	\$12,150.00	6.42%	5.03
7/1/2014 - 12/1/2014	\$10,550.00	5.53%	3.29
6/1/2014 - 12/1/2014	\$7,912.50	4.09%	1.82
5/1/2014 - 12/1/2014	\$11,737.50	6.19%	2.42
4/1/2014 - 12/1/2014	\$19,462.50	10.71%	3.36
3/1/2014 - 12/1/2014	\$22,412.50	12.53%	3.72
2/1/2014 - 12/1/2014	\$26,987.50	15.49%	3.83
1/1/2014 - 12/1/2014	\$24,475.00	13.84%	3.32
12/1/2013 - 12/1/2014	\$27,200.00	15.63%	3.7
11/1/2013 - 12/1/2014	\$23,412.50	13.16%	2.66
10/1/2013 - 12/1/2014	\$23,725.00	13.36%	2.66
9/1/2013 - 12/1/2014	\$29,112.50	16.91%	3.04
8/1/2013 - 12/1/2014	\$35,025.00	21.07%	3.32
7/1/2013 - 12/1/2014	\$38,462.50	23.63%	3.7
6/1/2013 - 12/1/2014	\$41,225.00	25.76%	3.89
5/1/2013 - 12/1/2014	\$47,100.00	30.55%	4.05
4/1/2013 - 12/1/2014	\$46,712.50	30.22%	3.65
3/1/2013 - 12/1/2014	\$43,325.00	27.43%	3.01
2/1/2013 - 12/1/2014	\$39,887.50	24.72%	2.54
1/1/2013 - 12/1/2014	\$47,087.50	30.54%	2.81
12/1/2012 - 12/1/2014	\$51,175.00	34.10%	2.97
11/1/2012 - 12/1/2014	\$45,575.00	29.27%	2.47
10/1/2012 - 12/1/2014	\$49,737.50	32.82%	2.64
9/1/2012 - 12/1/2014	\$58,537.50	41.01%	2.93
8/1/2012 - 12/1/2014	\$71,437.50	55.03%	3.34
7/1/2012 - 12/1/2014	\$86,737.50	75.74%	3.86
6/1/2012 - 12/1/2014	\$91,362.50	83.13%	3.86
5/1/2012 - 12/1/2014	\$86,700.00	75.68%	3.46
4/1/2012 - 12/1/2014	\$84,675.00	72.63%	3.2
3/1/2012 - 12/1/2014	\$87,075.00	76.26%	3.12
2/1/2012 - 12/1/2014	\$93,037.50	85.97%	3.27
1/1/2012 - 12/1/2014	\$90,925.00	82.41%	3.15
12/1/2011 - 12/1/2014	\$91,687.50	83.68%	3.12
11/1/2011 - 12/1/2014	\$95,425.00	90.16%	3.12
10/1/2011 - 12/1/2014	\$99,262.50	97.32%	3.21
9/1/2011 - 12/1/2014	\$105,912.50	111.08%	3.18

# Trades	%Profitable
3	100.00%
4	50.00%
1	100.00%
5	20.00%
5	40.00%
2	0.00%
3	33.33%
2	100.00%
4	100.00%
3	100.00%
3	66.67%
2	0.00%
5	80.00%
4	25.00%
2	50.00%
2	100.00%
2	50.00%
3	100.00%
2	100.00%
5	60.00%
3	33.33%
3	33.33%
4	50.00%
2	100.00%
2	100.00%
2	0.00%
2	100.00%
2	100.00%
3	66.67%
3	100.00%
3	66.67%

2	0.00%
3	33.33%
6	50.00%
3	100.00%
3	0.00%
2	50.00%
6	83.33%
3	100.00%
2	50.00%

# Trades	%Profitable
3	100.00%
6	66.67%
6	83.33%
10	60.00%
14	57.14%
15	53.33%
17	52.94%
18	55.56%
21	61.90%
23	65.22%
25	64.00%
26	61.54%
30	63.33%
33	60.61%
34	61.76%
35	62.86%
36	61.11%
38	65.79%
39	66.67%
43	65.12%
45	64.44%
48	62.50%
51	60.78%
52	61.54%
53	62.26%
54	61.11%
55	61.82%
56	62.50%
58	62.07%
60	65.00%
62	64.52%
63	63.49%
66	62.12%
71	61.97%
73	64.38%
75	62.67%
76	63.16%
82	64.63%
84	65.48%
85	64.71%

## TradeStation Periodical Returns: Weekly

## Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/28/2014	\$1,525.00	0.76%	100
12/21/2014	(\$250.00)	-0.13%	0.55
12/14/2014	(\$837.50)	-0.42%	0
12/7/2014	\$562.50	0.28%	100
11/30/2014	\$3,050.00	1.55%	100
11/23/2014	\$625.00	0.32%	3.38
11/16/2014	(\$600.00)	-0.30%	0.16
11/9/2014	\$1,812.50	0.93%	100
11/2/2014	(\$625.00)	-0.32%	0
10/26/2014	\$3,237.50	1.68%	100
10/19/2014	\$1,287.50	0.67%	100
10/12/2014	\$1,462.50	0.77%	100
10/5/2014	\$512.50	0.27%	100
9/28/2014	\$100.00	0.05%	100
9/21/2014	(\$237.50)	-0.13%	0.82
9/14/2014	\$1,812.50	0.96%	100
9/7/2014	(\$1,737.50)	-0.92%	0.02
8/31/2014	(\$212.50)	-0.11%	0
8/24/2014	(\$212.50)	-0.11%	0.61
8/17/2014	(\$975.00)	-0.51%	0
8/10/2014	\$1,712.50	0.90%	8.61
8/3/2014	\$1,312.50	0.70%	100
7/27/2014	(\$1,250.00)	-0.66%	0
7/20/2014	(\$87.50)	-0.05%	0
7/13/2014	(\$937.50)	-0.49%	0
6/29/2014	(\$3,837.50)	-1.98%	0.03
6/22/2014	\$50.00	0.03%	100
6/15/2014	\$500.00	0.26%	100
6/8/2014	\$1,562.50	0.81%	100
6/1/2014	(\$1,412.50)	-0.73%	0.12
5/25/2014	(\$1,112.50)	-0.57%	0
5/18/2014	\$2,525.00	1.32%	100
5/11/2014	(\$1,100.00)	-0.57%	0
5/4/2014	\$1,412.50	0.74%	100
4/27/2014	\$3,475.00	1.85%	100
4/20/2014	\$3,850.00	2.09%	100
4/13/2014	\$2,550.00	1.40%	100
4/6/2014	(\$537.50)	-0.29%	0
3/30/2014	\$1,862.50	1.03%	100
3/23/2014	(\$337.50)	-0.19%	0.61

## Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/28/2014 - Today	\$1,525.00	0.76%	100
12/21/2014 - 12/28/2014	\$1,275.00	0.64%	100
12/14/2014 - 12/28/2014	\$437.50	0.22%	1.81
12/7/2014 - 12/28/2014	\$1,000.00	0.50%	100
11/30/2014 - 12/28/2014	\$4,050.00	2.05%	100
11/23/2014 - 12/28/2014	\$4,675.00	2.38%	18.81

11/16/2014 - 12/28/2014	\$4,075.00	2.07%	5.72
11/9/2014 - 12/28/2014	\$5,887.50	3.01%	40.25
11/2/2014 - 12/28/2014	\$5,262.50	2.68%	24.39
10/26/2014 - 12/28/2014	\$8,500.00	4.41%	57.67
10/19/2014 - 12/28/2014	\$9,787.50	5.11%	66.25
10/12/2014 - 12/28/2014	\$11,250.00	5.92%	76
10/5/2014 - 12/28/2014	\$11,762.50	6.21%	79.42
9/28/2014 - 12/28/2014	\$11,862.50	6.26%	80.08
9/21/2014 - 12/28/2014	\$11,625.00	6.13%	78.5
9/14/2014 - 12/28/2014	\$13,437.50	7.15%	90.58
9/7/2014 - 12/28/2014	\$11,700.00	6.17%	7.78
8/31/2014 - 12/28/2014	\$11,487.50	6.05%	7.05
8/24/2014 - 12/28/2014	\$11,275.00	5.93%	5.6
8/17/2014 - 12/28/2014	\$10,300.00	5.39%	4.23
8/10/2014 - 12/28/2014	\$12,012.50	6.35%	4.81
8/3/2014 - 12/28/2014	\$13,325.00	7.09%	5.56
7/27/2014 - 12/28/2014	\$12,075.00	6.38%	4.91
7/20/2014 - 12/28/2014	\$11,987.50	6.33%	4.78
7/13/2014 - 12/28/2014	\$11,050.00	5.81%	3.69
7/6/2014 - 12/28/2014	\$11,050.00	5.81%	3.69
6/29/2014 - 12/28/2014	\$7,212.50	3.72%	1.9
6/22/2014 - 12/28/2014	\$7,262.50	3.74%	1.9
6/15/2014 - 12/28/2014	\$7,762.50	4.01%	1.96
6/8/2014 - 12/28/2014	\$9,325.00	4.86%	2.16
6/1/2014 - 12/28/2014	\$7,912.50	4.09%	1.82
5/25/2014 - 12/28/2014	\$6,800.00	3.50%	1.63
5/18/2014 - 12/28/2014	\$9,325.00	4.86%	2.13
5/11/2014 - 12/28/2014	\$8,225.00	4.26%	1.88
5/4/2014 - 12/28/2014	\$9,637.50	5.03%	2.17
4/27/2014 - 12/28/2014	\$13,112.50	6.97%	2.59
4/20/2014 - 12/28/2014	\$16,962.50	9.20%	3.06
4/13/2014 - 12/28/2014	\$19,512.50	10.74%	3.37
4/6/2014 - 12/28/2014	\$18,975.00	10.41%	3.3
3/30/2014 - 12/28/2014	\$20,837.50	11.55%	3.53

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

# Trades	% Profitable
1	100.00%
2	100.00%
2	50.00%
2	100.00%
3	100.00%
4	75.00%

5	60.00%
6	83.33%
6	66.67%
6	83.33%
6	83.33%
6	83.33%
6	83.33%
6	83.33%
7	85.71%
8	87.50%
9	77.78%
10	60.00%
11	63.64%
12	58.33%
14	57.14%
14	64.29%
14	57.14%
14	57.14%
14	57.14%
14	57.14%
16	56.25%
16	56.25%
16	56.25%
16	56.25%
17	52.94%
17	52.94%
17	52.94%
17	52.94%
18	55.56%
19	57.89%
21	61.90%
21	61.90%
21	61.90%
21	61.90%

TradeStationChart Settings

Symbol @S  
Description Soybeans Continuous Contract [Mar15]  
Interval Daily  
Start Date/Time 12/30/2009 11:15  
End Date/Time 12/31/2014 11:15

TradeStation Strategies Applied

! MESA Phasor(On)

TradeStation Strategy Inputs

Description	Value
! MESA Phasor - Instance	2
! MESA Phasor - Length	8
! MESA Phasor - LowerAr	-150
! MESA Phasor - UpperAr	20
! 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