

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$143,950.00	\$93,325.00	\$50,625.00
Gross Profit	\$325,225.00	\$181,537.50	\$143,687.50
Gross Loss	(\$181,275.00)	(\$88,212.50)	(\$93,062.50)
Profit Factor	1.79	2.06	1.54
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	(\$125.00)	\$0.00	(\$125.00)
Select Total Net Profit	\$111,262.50	\$70,137.50	\$41,125.00
Select Gross Profit	\$287,112.50	\$152,925.00	\$134,187.50
Select Gross Loss	(\$175,850.00)	(\$82,787.50)	(\$93,062.50)
Select Profit Factor	1.63	1.85	1.44
Adjusted Total Net Profit	\$102,019.93	\$61,967.57	\$22,734.12
Adjusted Gross Profit	\$299,982.64	\$162,074.64	\$127,521.39
Adjusted Gross Loss	(\$197,962.72)	(\$100,107.07)	(\$104,787.27)
Adjusted Profit Factor	1.52	1.62	1.22
Total Number of Trades	285	143	142
Percent Profitable	58.25%	60.84%	55.63%
Winning Trades	166	87	79
Losing Trades	118	55	63
Even Trades	1	1	0
Avg. Trade Net Profit	\$505.09	\$652.62	\$356.51
Avg. Winning Trade	\$1,959.19	\$2,086.64	\$1,818.83
Avg. Losing Trade	(\$1,536.23)	(\$1,603.86)	(\$1,477.18)
Ratio Avg. Win:Avg. Loss	1.28	1.3	1.23
Largest Winning Trade	\$10,475.00	\$10,475.00	\$9,500.00
Largest Losing Trade	(\$5,425.00)	(\$5,425.00)	(\$4,625.00)
Largest Winner as % of Gr	3.22%	5.77%	6.61%
Largest Loser as % of Gros	2.99%	6.15%	4.97%
Net Profit as % of Largest	2653.46%	1720.28%	1094.59%
Select Net Profit as % of L	2050.92%	1292.86%	889.19%
Adjusted Net Profit as % c	1880.55%	1142.26%	491.55%
Max. Consecutive Winnin	8	8	10
Max. Consecutive Losing	9	4	10
Avg. Bars in Total Trades	8.88	10.43	7.33
Avg. Bars in Winning Trad	10.04	11.84	8.06
Avg. Bars in Losing Trades	7.28	8.27	6.41
Avg. Bars in Even Trades	6	6	0

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	286	143	143
Account Size Required	\$16,837.50	\$9,525.00	\$18,550.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	143.95%
Annual Rate of Return	9.10%
Buy & Hold Return	100.99%
Return on Account	854.94%
Avg. Monthly Return	\$597.50
Std. Deviation of Monthly	\$2,365.58

Return Retracement Ratio	3.2
RINA Index	87.58
Sharpe Ratio	0.26
K-Ratio	0.39

Trading Period	9 Years, 9 Months, 16 days
Percent of Time in the Market	91.39%
Time in the Market	8 Years, 11 Months, 13 days
Longest Flat Period	30 days

Max. Equity Run-up	\$153,725.00
Date of Max. Equity Run-up	10/13/2017 11:20
Max. Equity Run-up as % of Initial Capital	153.73%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$21,750.00)	(\$13,687.50)	(\$20,612.50)
Date	6/17/2011 11:20		
as % of Initial Capital	21.75%	13.69%	20.61%
Net Profit as % of Drawdown	661.84%	681.83%	245.60%
Select Net Profit as % of Drawdown	511.55%	512.42%	199.51%
Adjusted Net Profit as % of Drawdown	469.06%	452.73%	110.29%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$16,837.50)	(\$9,525.00)	(\$18,550.00)
Date	6/22/2011 11:20		
as % of Initial Capital	16.84%	9.53%	18.55%
Net Profit as % of Drawdown	854.94%	979.79%	272.91%
Select Net Profit as % of Drawdown	660.80%	736.35%	221.70%
Adjusted Net Profit as % of Drawdown	605.91%	650.58%	122.56%

Max. Trade Drawdown	(\$5,600.00)	(\$5,600.00)	(\$5,500.00)
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All Trades

Total Net Profit	\$143,950.00	Profit Factor	1.79
Gross Profit	\$325,225.00	Gross Loss	(\$181,275.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$125.00)		
Select Total Net Profit	\$111,262.50	Select Profit Factor	1.63
Select Gross Profit	\$287,112.50	Select Gross Loss	(\$175,850.00)
Adjusted Total Net Profit	\$102,019.93	Adjusted Profit Factor	1.52
Adjusted Gross Profit	\$299,982.64	Adjusted Gross Loss	(\$197,962.72)
Total Number of Trades	285	Percent Profitable	58.25%
Winning Trades	166	Losing Trades	118
Even Trades	1		
Avg. Trade Net Profit	\$505.09	Ratio Avg. Win:Avg. Loss	1.28
Avg. Winning Trade	\$1,959.19	Avg. Losing Trade	(\$1,536.23)
Largest Winning Trade	\$10,475.00	Largest Losing Trade	(\$5,425.00)
Largest Winner as % of Gr	3.22%	Largest Loser as % of Gr	2.99%
Net Profit as % of Largest	2653.46%		
Slct. Net Profit as % of Lar	2050.92%	Adj. Net Profit as % of Li	1880.55%
Max. Consecutive Winnin	8	Max. Consecutive Losing	9
Avg. Bars in Winning Trad	10.04	Avg. Bars in Losing Trad	7.28
Avg. Bars in Total Trades	8.88		
Max. Shares/Contracts He	1	Account Size Required	\$16,837.50
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	143.95%	Annual Rate of Return	9.10%
Buy and Hold Return	100.99%	Return on Account	854.94%
Avg. Monthly Return	\$597.50	Std. Deviation of Month	\$2,365.58
Return Retracement Ratic	3.2	RINA Index	87.58
Sharpe Ratio	0.26	K-Ratio	0.39
Trading Period	9 Years, 9 Months, 16 day	Percent of Time in the M	91.39%
Time in the Market	8 Years, 11 Months, 13 da	Longest Flat Period	30 days
Max. Equity Run-up	\$153,725.00		
Date of Max. E. Run-up	10/13/2017 11:20	Max. E. Run-up as % of I	153.73%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$21,750.00)	Value	(\$16,837.50)
Date	6/17/2011 11:20	Date	6/22/2011 11:20
as % of Initial Capital	21.75%	as % of Initial Capital	16.84%
Net Profit as % of Drawdown	661.84%	Net Profit as % of Drawdown	854.94%
Slct. Net Profit as % of Drawdown	511.55%	Slct. Net Profit as % of Drawdown	660.80%
Adj. Net Profit as % of Drawdown	469.06%	Adj. Net Profit as % of Drawdown	605.91%
Max. Trade Drawdown	(\$5,600.00)		
Long Trades			
Total Net Profit	\$93,325.00	Profit Factor	2.06
Gross Profit	\$181,537.50	Gross Loss	(\$88,212.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$70,137.50	Select Profit Factor	1.85
Select Gross Profit	\$152,925.00	Select Gross Loss	(\$82,787.50)
Adjusted Total Net Profit	\$61,967.57	Adjusted Profit Factor	1.62
Adjusted Gross Profit	\$162,074.64	Adjusted Gross Loss	(\$100,107.07)
Total Number of Trades	143	Percent Profitable	60.84%
Winning Trades	87	Losing Trades	55
Even Trades	1		
Avg. Trade Net Profit	\$652.62	Ratio Avg. Win:Avg. Loss	1.3
Avg. Winning Trade	\$2,086.64	Avg. Losing Trade	(\$1,603.86)
Largest Winning Trade	\$10,475.00	Largest Losing Trade	(\$5,425.00)
Largest Winner as % of Gross Profit	5.77%	Largest Loser as % of Gross Loss	6.15%
Max. Consecutive Winning Trades	8	Max. Consecutive Losing Trades	4
Avg. Bars in Winning Trades	11.84	Avg. Bars in Losing Trades	8.27
Avg. Bars in Total Trades	10.43		
Max. Shares/Contracts Held	1	Account Size Required	\$9,525.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	1720.28%		
Slct. Net Profit as % of Largest Trade	1292.86%	Adj. Net Profit as % of Largest Trade	1142.26%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$13,687.50)	Value	(\$9,525.00)
as % of Initial Capital	13.69%	as % of Initial Capital	9.53%
Net Profit as % of Drawdown	681.83%	Net Profit as % of Drawdown	979.79%
Slct. Net Profit as % of Drawdown	512.42%	Slct. Net Profit as % of Drawdown	736.35%

Adj. Net Prof as % of Draw	452.73%	Adj. Net Profit as % of D	736.35%
Max. Trade Drawdown	(\$5,600.00)		
Short Trades			
Total Net Profit	\$50,625.00	Profit Factor	1.54
Gross Profit	\$143,687.50	Gross Loss	(\$93,062.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$125.00)		
Select Total Net Profit	\$41,125.00	Select Profit Factor	1.44
Select Gross Profit	\$134,187.50	Select Gross Loss	(\$93,062.50)
Adjusted Total Net Profit	\$22,734.12	Adjusted Profit Factor	1.22
Adjusted Gross Profit	\$127,521.39	Adjusted Gross Loss	(\$104,787.27)
Total Number of Trades	142	Percent Profitable	55.63%
Winning Trades	79	Losing Trades	63
Even Trades	0		
Avg. Trade Net Profit	\$356.51	Ratio Avg. Win:Avg. Loss	1.23
Avg. Winning Trade	\$1,818.83	Avg. Losing Trade	(\$1,477.18)
Largest Winning Trade	\$9,500.00	Largest Losing Trade	(\$4,625.00)
Largest Winner as % of Gr	6.61%	Largest Loser as % of Gr	6.15%
Max. Consecutive Winnin	10	Max. Consecutive Losin	10
Avg. Bars in Winning Trad	8.06	Avg. Bars in Losing Trad	6.41
Avg. Bars in Total Trades	7.33		
Max. Shares/Contracts He	1	Account Size Required	\$18,550.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1094.59%		
Slct. Net Profit as % of Lar	889.19%	Adj. Net Profit as % of Li	491.55%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$20,612.50)	Value	(\$18,550.00)
as % of Initial Capital	20.61%	as % of Initial Capital	18.55%
Net Profit as % of Drawdc	245.60%	Net Profit as % of Drawc	272.91%
Slct. Net Profit as % of Dr	199.51%	Slct. Net Profit as % of D	221.70%
Adj. Net Prof as % of Draw	110.29%	Adj. Net Prof as % of Dra	122.56%
Max. Trade Drawdown	(\$5,500.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	285	166	118
Avg. Trade Net Profit	\$505.09	\$1,959.19	(\$1,536.23)
1 Std. Deviation of Avg. Tr	\$2,422.93	\$1,996.91	\$1,192.33
Avg. Trade + 1 Std. Deviat	\$2,928.01	\$3,956.09	(\$343.90)
Avg. Trade - 1 Std. Deviat	(\$1,917.84)	(\$37.72)	(\$2,728.56)
Coefficient of Variation	479.70%	101.93%	77.61%

Time Averages

Avg. Time in Trades	11 days, 10 hours, 46 Min	13 days, 2 hours, 10 Minu	9 days, 4 hours, 16 Minut
Avg. Time Between Trade	6 days, 1 hour, 55 Minute	8 days, 7 hours, 51 Minut	21 days, 5 hours, 32 Minu
Avg. Time Between Trade	87 days		

Outliers	Total	Positive	Negative
Number of Outliers	5	4	1
Outlier Profit/Loss	\$32,687.50	\$38,112.50	(\$5,425.00)

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$11,550.00	(\$5,600.00)
Max. Value Date	4/15/2008	3/15/2011
Avg. Value	\$1,945.39	(\$1,349.21)
1 Std. Deviation	\$2,074.26	\$1,143.91
Avg. + 1 Std. Deviation	\$4,019.65	(\$205.30)
Avg. - 1 Std. Deviation	(\$128.86)	(\$2,493.12)
Coefficient of Variation	106.62%	84.78%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	7.88%	52.77%	55.11%
1 Std. Deviation	56.00%	31.50%	32.97%
Avg. + 1 Std. Deviation	63.88%	84.27%	88.08%
Avg. - 1 Std. Deviation	-48.13%	21.26%	22.14%
Coefficient of Variation	711.15%	59.71%	59.83%

TradeStation Trade Series Analysis

	Winners	Losers	
Largest Profit/Loss	\$10,475.00	(\$5,425.00)	
Largest Profit/Loss as % of Gross	3.22%	2.99%	
Largest Consec. Profit/Loss	\$31,625.00	(\$15,362.50)	
Largest Consec. Profit/Loss as % of Gross	9.72%	8.47%	
Winning Series	Number of Series	Avg. Gain per Series	Avg. Loss Next Trade
	1	29	(\$1,333.19)
	2	10	(\$1,566.25)
	3	9	(\$1,550.00)
	4	6	(\$2,008.33)
	5	5	(\$1,822.50)
	6	2	(\$2,618.75)

	7	3	\$1,741.07	(\$858.33)
	8	1	\$1,565.63	(\$100.00)
Losing Series	Number of Series	Avg. Loss per Series		Avg. Gain Next Trade
	1	41	(\$1,772.56)	\$2,537.19
	2	12	(\$1,208.85)	\$2,326.04
	3	8	(\$1,266.67)	\$2,670.31
	4	2	(\$1,095.31)	\$993.75
	5	1	(\$2,180.00)	\$425.00
	7	1	(\$2,023.21)	\$1,162.50
	9	1	(\$1,706.94)	\$812.50

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TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	3/17/2008	Buy	\$478.50	\$0.00	1
	Sell	3/18/2008	Sell	\$381.00		(\$4,875.00)
2	Sell Short	3/26/2008	Short	\$483.50	\$0.00	1
	Buy to Cover	4/1/2008	Buy	\$293.50		\$9,500.00
3	Buy	4/1/2008	Buy	\$293.50	\$0.00	1
	Sell	4/25/2008	Short	\$472.50		\$8,950.00
4	Sell Short	4/25/2008	Short	\$472.50	\$0.00	1
	Buy to Cover	5/16/2008	Buy	\$471.25		\$62.50
5	Buy	5/16/2008	Buy	\$471.25	\$0.00	1
	Sell	5/27/2008	Short	\$504.75		\$1,675.00
6	Sell Short	5/27/2008	Short	\$504.75	\$0.00	1
	Buy to Cover	6/3/2008	Buy	\$485.50		\$962.50
7	Buy	6/3/2008	Buy	\$485.50	\$0.00	1
	Sell	6/27/2008	Short	\$695.00		\$10,475.00
8	Sell Short	6/27/2008	Short	\$695.00	\$0.00	1
	Buy to Cover	7/2/2008	Cover	\$742.75		(\$2,387.50)
9	Buy	7/8/2008	Buy	\$697.75	\$0.00	1
	Sell	7/14/2008	Short	\$730.75		\$1,650.00
10	Sell Short	7/14/2008	Short	\$730.75	\$0.00	1
	Buy to Cover	7/18/2008	Buy	\$638.50		\$4,612.50
11	Buy	7/18/2008	Buy	\$638.50	\$0.00	1
	Sell	7/21/2008	Sell	\$576.50		(\$3,100.00)
12	Sell Short	7/25/2008	Short	\$507.75	\$0.00	1
	Buy to Cover	8/5/2008	Buy	\$394.50		\$5,662.50
13	Buy	8/5/2008	Buy	\$394.50	\$0.00	1
	Sell	8/7/2008	Sell	\$337.50		(\$2,850.00)
14	Sell Short	8/12/2008	Short	\$314.50	\$0.00	1
	Buy to Cover	8/14/2008	Cover	\$403.25		(\$4,437.50)
15	Buy	8/27/2008	Buy	\$457.00	\$0.00	1
	Sell	9/3/2008	Sell	\$432.50		(\$1,225.00)
16	Sell Short	9/11/2008	Short	\$303.25	\$0.00	1
	Buy to Cover	9/15/2008	Cover	\$335.75		(\$1,625.00)
17	Buy	9/18/2008	Buy	\$263.50	\$0.00	1
	Sell	9/19/2008	Sell	\$248.25		(\$762.50)
18	Sell Short	10/9/2008	Short	\$87.75	\$0.00	1
	Buy to Cover	10/10/2008	Cover	\$79.25		\$425.00
19	Buy	10/16/2008	Buy	(\$-22.250)	\$0.00	1
	Sell	11/19/2008	Short	\$21.50		\$2,187.50
20	Sell Short	11/19/2008	Short	\$21.50	\$0.00	1
	Buy to Cover	12/3/2008	Buy	(\$-51.000)		\$3,625.00
21	Buy	12/3/2008	Buy	(\$-51.000)	\$0.00	1
	Sell	12/4/2008	Sell	(\$-49.000)		\$100.00
22	Sell Short	12/10/2008	Short	(\$-68.250)	\$0.00	1

Buy to Cover	12/11/2008 Cover	(\$-51.000)		(\$862.50)
23 Buy	12/22/2008 Buy	(\$-8.750)	\$0.00	1
Sell	2/6/2009 Short	\$90.50		\$4,962.50
24 Sell Short	2/6/2009 Short	\$90.50	\$0.00	1
Buy to Cover	2/9/2009 Cover	\$109.50		(\$950.00)
25 Buy	2/13/2009 Buy	\$81.50	\$0.00	1
Sell	2/17/2009 Sell	\$66.25		(\$762.50)
26 Sell Short	2/24/2009 Short	(\$-18.250)	\$0.00	1
Buy to Cover	2/25/2009 Cover	(\$-8.250)		(\$500.00)
27 Buy	3/4/2009 Buy	(\$-39.750)	\$0.00	1
Sell	4/2/2009 Short	\$64.00		\$5,187.50
28 Sell Short	4/2/2009 Short	\$64.00	\$0.00	1
Buy to Cover	4/3/2009 Cover	\$86.50		(\$1,125.00)
29 Buy	4/9/2009 Buy	\$117.25	\$0.00	1
Sell	4/29/2009 Sell	\$102.25		(\$750.00)
30 Sell Short	5/1/2009 Short	\$172.50	\$0.00	1
Buy to Cover	5/4/2009 Cover	\$209.75		(\$1,862.50)
31 Buy	5/8/2009 Buy	\$222.25	\$0.00	1
Sell	6/2/2009 Short	\$339.25		\$5,850.00
32 Sell Short	6/2/2009 Short	\$339.25	\$0.00	1
Buy to Cover	6/10/2009 Cover	\$361.25		(\$1,100.00)
33 Buy	6/15/2009 Buy	\$365.25	\$0.00	1
Sell	6/16/2009 Sell	\$323.25		(\$2,100.00)
34 Sell Short	6/25/2009 Short	\$304.00	\$0.00	1
Buy to Cover	6/29/2009 Cover	\$321.25		(\$862.50)
35 Buy	7/7/2009 Buy	\$332.75	\$0.00	1
Sell	7/8/2009 Sell	\$272.00		(\$3,037.50)
36 Sell Short	7/14/2009 Short	\$234.25	\$0.00	1
Buy to Cover	7/15/2009 Cover	\$251.25		(\$850.00)
37 Buy	7/21/2009 Buy	\$248.50	\$0.00	1
Sell	7/22/2009 Sell	\$228.50		(\$1,000.00)
38 Sell Short	8/21/2009 Short	\$319.50	\$0.00	1
Buy to Cover	8/25/2009 Cover	\$390.50		(\$3,550.00)
39 Buy	9/1/2009 Buy	\$415.50	\$0.00	1
Sell	9/3/2009 Sell	\$391.50		(\$1,200.00)
40 Sell Short	9/11/2009 Short	\$364.00	\$0.00	1
Buy to Cover	9/16/2009 Cover	\$397.25		(\$1,662.50)
41 Buy	9/22/2009 Buy	\$350.75	\$0.00	1
Sell	9/28/2009 Short	\$367.00		\$812.50
42 Sell Short	9/28/2009 Short	\$367.00	\$0.00	1
Buy to Cover	10/5/2009 Buy	\$321.50		\$2,275.00
43 Buy	10/5/2009 Buy	\$321.50	\$0.00	1
Sell	10/23/2009 Short	\$443.25		\$6,087.50
44 Sell Short	10/23/2009 Short	\$443.25	\$0.00	1
Buy to Cover	11/9/2009 Buy	\$389.50		\$2,687.50
45 Buy	11/9/2009 Buy	\$389.50	\$0.00	1
Sell	11/13/2009 Short	\$425.75		\$1,812.50

46	Sell Short	11/13/2009	Short	\$425.75	\$0.00	1
	Buy to Cover	11/18/2009	Cover	\$463.75	(\$1,900.00)	
47	Buy	11/24/2009	Buy	\$477.25	\$0.00	1
	Sell	12/9/2009	Short	\$480.50	\$162.50	
48	Sell Short	12/9/2009	Short	\$480.50	\$0.00	1
	Buy to Cover	12/21/2009	Buy	\$449.25	\$1,562.50	
49	Buy	12/21/2009	Buy	\$449.25	\$0.00	1
	Sell	12/28/2009	Short	\$436.75	(\$625.00)	
50	Sell Short	12/28/2009	Short	\$436.75	\$0.00	1
	Buy to Cover	12/29/2009	Cover	\$465.50	(\$1,437.50)	
51	Buy	1/8/2010	Buy	\$455.25	\$0.00	1
	Sell	1/13/2010	Sell	\$406.50	(\$2,437.50)	
52	Sell Short	1/19/2010	Short	\$402.50	\$0.00	1
	Buy to Cover	2/2/2010	Buy	\$339.75	\$3,137.50	
53	Buy	2/2/2010	Buy	\$339.75	\$0.00	1
	Sell	3/3/2010	Short	\$383.00	\$2,162.50	
54	Sell Short	3/3/2010	Short	\$383.00	\$0.00	1
	Buy to Cover	3/25/2010	Buy	\$378.00	\$250.00	
55	Buy	3/25/2010	Buy	\$378.00	\$0.00	1
	Sell	3/31/2010	Short	\$392.00	\$700.00	
56	Sell Short	3/31/2010	Short	\$392.00	\$0.00	1
	Buy to Cover	4/20/2010	Buy	\$397.50	(\$275.00)	
57	Buy	4/20/2010	Buy	\$397.50	\$0.00	1
	Sell	5/7/2010	Sell	\$363.75	(\$1,687.50)	
58	Sell Short	5/12/2010	Short	\$375.00	\$0.00	1
	Buy to Cover	5/19/2010	Buy	\$348.25	\$1,337.50	
59	Buy	5/19/2010	Buy	\$348.25	\$0.00	1
	Sell	7/6/2010	Short	\$367.50	\$962.50	
60	Sell Short	7/6/2010	Short	\$367.50	\$0.00	1
	Buy to Cover	7/8/2010	Cover	\$391.50	(\$1,200.00)	
61	Buy	7/15/2010	Buy	\$421.25	\$0.00	1
	Sell	8/16/2010	Short	\$501.75	\$4,025.00	
62	Sell Short	8/16/2010	Short	\$501.75	\$0.00	1
	Buy to Cover	8/23/2010	Buy	\$468.50	\$1,662.50	
63	Buy	8/23/2010	Buy	\$468.50	\$0.00	1
	Sell	8/27/2010	Short	\$472.75	\$212.50	
64	Sell Short	8/27/2010	Short	\$472.75	\$0.00	1
	Buy to Cover	9/2/2010	Buy	\$462.25	\$525.00	
65	Buy	9/2/2010	Buy	\$462.25	\$0.00	1
	Sell	10/8/2010	Short	\$519.00	\$2,837.50	
66	Sell Short	10/8/2010	Short	\$519.00	\$0.00	1
	Buy to Cover	10/11/2010	Cover	\$610.00	(\$4,550.00)	
67	Buy	10/18/2010	Buy	\$637.00	\$0.00	1
	Sell	11/23/2010	Short	\$669.00	\$1,600.00	
68	Sell Short	11/23/2010	Short	\$669.00	\$0.00	1
	Buy to Cover	12/2/2010	Cover	\$726.00	(\$2,850.00)	
69	Buy	12/8/2010	Buy	\$727.00	\$0.00	1

Sell	12/16/2010	Short	\$739.50		\$625.00
70 Sell Short	12/16/2010	Short	\$739.50	\$0.00	1
Buy to Cover	12/27/2010	Cover	\$785.00		(\$2,275.00)
71 Buy	12/30/2010	Buy	\$810.00	\$0.00	1
Sell	1/13/2011	Short	\$852.75		\$2,137.50
72 Sell Short	1/13/2011	Short	\$852.75	\$0.00	1
Buy to Cover	1/21/2011	Buy	\$849.75		\$150.00
73 Buy	1/21/2011	Buy	\$849.75	\$0.00	1
Sell	2/14/2011	Short	\$853.00		\$162.50
74 Sell Short	2/14/2011	Short	\$853.00	\$0.00	1
Buy to Cover	3/9/2011	Buy	\$806.50		\$2,325.00
75 Buy	3/9/2011	Buy	\$806.50	\$0.00	1
Sell	3/16/2011	Sell	\$698.00		(\$5,425.00)
76 Sell Short	3/18/2011	Short	\$760.75	\$0.00	1
Buy to Cover	3/28/2011	Buy	\$784.50		(\$1,187.50)
77 Buy	3/28/2011	Buy	\$784.50	\$0.00	1
Sell	4/13/2011	Short	\$757.00		(\$1,375.00)
78 Sell Short	4/13/2011	Short	\$757.00	\$0.00	1
Buy to Cover	4/25/2011	Cover	\$805.25		(\$2,412.50)
79 Buy	4/28/2011	Buy	\$803.75	\$0.00	1
Sell	5/5/2011	Short	\$773.50		(\$1,512.50)
80 Sell Short	5/5/2011	Short	\$773.50	\$0.00	1
Buy to Cover	5/25/2011	Buy	\$794.25		(\$1,037.50)
81 Buy	5/25/2011	Buy	\$794.25	\$0.00	1
Sell	6/22/2011	Short	\$770.00		(\$1,212.50)
82 Sell Short	6/22/2011	Short	\$770.00	\$0.00	1
Buy to Cover	7/5/2011	Buy	\$746.75		\$1,162.50
83 Buy	7/5/2011	Buy	\$746.75	\$0.00	1
Sell	8/3/2011	Short	\$802.75		\$2,800.00
84 Sell Short	8/3/2011	Short	\$802.75	\$0.00	1
Buy to Cover	8/26/2011	Buy	\$815.25		(\$625.00)
85 Buy	8/26/2011	Buy	\$815.25	\$0.00	1
Sell	9/20/2011	Sell	\$765.25		(\$2,500.00)
86 Sell Short	9/22/2011	Short	\$743.25	\$0.00	1
Buy to Cover	10/5/2011	Buy	\$588.75		\$7,725.00
87 Buy	10/5/2011	Buy	\$588.75	\$0.00	1
Sell	10/26/2011	Short	\$647.50		\$2,937.50
88 Sell Short	10/26/2011	Short	\$647.50	\$0.00	1
Buy to Cover	11/2/2011	Buy	\$617.00		\$1,525.00
89 Buy	11/2/2011	Buy	\$617.00	\$0.00	1
Sell	11/7/2011	Short	\$636.00		\$950.00
90 Sell Short	11/7/2011	Short	\$636.00	\$0.00	1
Buy to Cover	11/11/2011	Buy	\$583.25		\$2,637.50
91 Buy	11/11/2011	Buy	\$583.25	\$0.00	1
Sell	11/16/2011	Short	\$615.00		\$1,587.50
92 Sell Short	11/16/2011	Short	\$615.00	\$0.00	1
Buy to Cover	11/22/2011	Buy	\$562.75		\$2,612.50

93 Buy	11/22/2011 Buy	\$562.75	\$0.00	1
Sell	11/28/2011 Sell	\$529.75		(\$1,650.00)
94 Sell Short	11/30/2011 Short	\$538.00	\$0.00	1
Buy to Cover	12/12/2011 Buy	\$523.25		\$737.50
95 Buy	12/12/2011 Buy	\$523.25	\$0.00	1
Sell	12/19/2011 Short	\$552.50		\$1,462.50
96 Sell Short	12/19/2011 Short	\$552.50	\$0.00	1
Buy to Cover	12/28/2011 Cover	\$611.50		(\$2,950.00)
97 Buy	12/30/2011 Buy	\$601.50	\$0.00	1
Sell	1/11/2012 Short	\$633.75		\$1,612.50
98 Sell Short	1/11/2012 Short	\$633.75	\$0.00	1
Buy to Cover	1/30/2012 Buy	\$620.00		\$687.50
99 Buy	1/30/2012 Buy	\$620.00	\$0.00	1
Sell	2/6/2012 Short	\$636.50		\$825.00
100 Sell Short	2/6/2012 Short	\$636.50	\$0.00	1
Buy to Cover	2/10/2012 Buy	\$635.00		\$75.00
101 Buy	2/10/2012 Buy	\$635.00	\$0.00	1
Sell	2/29/2012 Short	\$709.50		\$3,725.00
102 Sell Short	2/29/2012 Short	\$709.50	\$0.00	1
Buy to Cover	3/6/2012 Buy	\$722.50		(\$650.00)
103 Buy	3/6/2012 Buy	\$722.50	\$0.00	1
Sell	3/15/2012 Short	\$750.75		\$1,412.50
104 Sell Short	3/15/2012 Short	\$750.75	\$0.00	1
Buy to Cover	3/22/2012 Buy	\$753.50		(\$137.50)
105 Buy	3/22/2012 Buy	\$753.50	\$0.00	1
Sell	3/27/2012 Short	\$778.25		\$1,237.50
106 Sell Short	3/27/2012 Short	\$778.25	\$0.00	1
Buy to Cover	4/2/2012 Buy	\$805.50		(\$1,362.50)
107 Buy	4/2/2012 Buy	\$805.50	\$0.00	1
Sell	4/23/2012 Short	\$844.50		\$1,950.00
108 Sell Short	4/23/2012 Short	\$844.50	\$0.00	1
Buy to Cover	4/30/2012 Cover	\$892.00		(\$2,375.00)
109 Buy	5/3/2012 Buy	\$884.25	\$0.00	1
Sell	5/14/2012 Sell	\$807.75		(\$3,825.00)
110 Sell Short	5/17/2012 Short	\$825.50	\$0.00	1
Buy to Cover	5/23/2012 Buy	\$784.25		\$2,062.50
111 Buy	5/23/2012 Buy	\$784.25	\$0.00	1
Sell	6/21/2012 Short	\$844.75		\$3,025.00
112 Sell Short	6/21/2012 Short	\$844.75	\$0.00	1
Buy to Cover	6/28/2012 Buy	\$876.75		(\$1,600.00)
113 Buy	6/28/2012 Buy	\$876.75	\$0.00	1
Sell	7/18/2012 Short	\$1,060.50		\$9,187.50
114 Sell Short	7/18/2012 Short	\$1,060.50	\$0.00	1
Buy to Cover	7/20/2012 Cover	\$1,153.00		(\$4,625.00)
115 Buy	7/25/2012 Buy	\$1,067.00	\$0.00	1
Sell	8/1/2012 Short	\$1,151.00		\$4,200.00
116 Sell Short	8/1/2012 Short	\$1,151.00	\$0.00	1

	Buy to Cover	8/7/2012 Buy	\$1,093.75		\$2,862.50
117	Buy	8/7/2012 Buy	\$1,093.75	\$0.00	1
	Sell	8/10/2012 Short	\$1,138.25		\$2,225.00
118	Sell Short	8/10/2012 Short	\$1,138.25	\$0.00	1
	Buy to Cover	8/17/2012 Buy	\$1,134.00		\$212.50
119	Buy	8/17/2012 Buy	\$1,134.00	\$0.00	1
	Sell	9/4/2012 Short	\$1,281.25		\$7,362.50
120	Sell Short	9/4/2012 Short	\$1,281.25	\$0.00	1
	Buy to Cover	9/20/2012 Buy	\$1,177.75		\$5,175.00
121	Buy	9/20/2012 Buy	\$1,177.75	\$0.00	1
	Sell	9/26/2012 Short	\$1,120.75		(\$2,850.00)
122	Sell Short	9/26/2012 Short	\$1,120.75	\$0.00	1
	Buy to Cover	10/3/2012 Buy	\$1,041.25		\$3,975.00
123	Buy	10/3/2012 Buy	\$1,041.25	\$0.00	1
	Sell	11/5/2012 Short	\$1,028.00		(\$662.50)
124	Sell Short	11/5/2012 Short	\$1,028.00	\$0.00	1
	Buy to Cover	12/3/2012 Buy	\$951.00		\$3,850.00
125	Buy	12/3/2012 Buy	\$951.00	\$0.00	1
	Sell	12/18/2012 Short	\$1,003.25		\$2,612.50
126	Sell Short	12/18/2012 Short	\$1,003.25	\$0.00	1
	Buy to Cover	1/4/2013 Buy	\$900.50		\$5,137.50
127	Buy	1/4/2013 Buy	\$900.50	\$0.00	1
	Sell	1/10/2013 Short	\$898.75		(\$87.50)
128	Sell Short	1/10/2013 Short	\$898.75	\$0.00	1
	Buy to Cover	1/23/2013 Cover	\$962.25		(\$3,175.00)
129	Buy	1/24/2013 Buy	\$950.25	\$0.00	1
	Sell	1/31/2013 Short	\$990.50		\$2,012.50
130	Sell Short	1/31/2013 Short	\$990.50	\$0.00	1
	Buy to Cover	2/6/2013 Buy	\$1,008.25		(\$887.50)
131	Buy	2/6/2013 Buy	\$1,008.25	\$0.00	1
	Sell	2/12/2013 Sell	\$944.50		(\$3,187.50)
132	Sell Short	2/19/2013 Short	\$945.75	\$0.00	1
	Buy to Cover	2/26/2013 Buy	\$961.50		(\$787.50)
133	Buy	2/26/2013 Buy	\$961.50	\$0.00	1
	Sell	3/21/2013 Short	\$949.75		(\$587.50)
134	Sell Short	3/21/2013 Short	\$949.75	\$0.00	1
	Buy to Cover	3/29/2013 Buy	\$934.00		\$787.50
135	Buy	3/29/2013 Buy	\$934.00	\$0.00	1
	Sell	4/9/2013 Short	\$908.00		(\$1,300.00)
136	Sell Short	4/9/2013 Short	\$908.00	\$0.00	1
	Buy to Cover	4/23/2013 Buy	\$946.25		(\$1,912.50)
137	Buy	4/23/2013 Buy	\$946.25	\$0.00	1
	Sell	5/10/2013 Short	\$987.50		\$2,062.50
138	Sell Short	5/10/2013 Short	\$987.50	\$0.00	1
	Buy to Cover	5/17/2013 Buy	\$1,008.00		(\$1,025.00)
139	Buy	5/17/2013 Buy	\$1,008.00	\$0.00	1
	Sell	6/4/2013 Short	\$1,112.25		\$5,212.50

140	Sell Short	6/4/2013	Short	\$1,112.25	\$0.00	1
	Buy to Cover	7/2/2013	Buy	\$1,070.25		\$2,100.00
141	Buy	7/2/2013	Buy	\$1,070.25	\$0.00	1
	Sell	7/9/2013	Short	\$1,082.75		\$625.00
142	Sell Short	7/9/2013	Short	\$1,082.75	\$0.00	1
	Buy to Cover	7/16/2013	Buy	\$1,096.75		(\$700.00)
143	Buy	7/16/2013	Buy	\$1,096.75	\$0.00	1
	Sell	7/31/2013	Sell	\$1,029.25		(\$3,375.00)
144	Sell Short	8/2/2013	Short	\$1,021.25	\$0.00	1
	Buy to Cover	8/16/2013	Cover	\$1,092.00		(\$3,537.50)
145	Buy	8/22/2013	Buy	\$1,127.75	\$0.00	1
	Sell	9/13/2013	Short	\$1,225.25		\$4,875.00
146	Sell Short	9/13/2013	Short	\$1,225.25	\$0.00	1
	Buy to Cover	9/19/2013	Buy	\$1,179.75		\$2,275.00
147	Buy	9/19/2013	Buy	\$1,179.75	\$0.00	1
	Sell	9/26/2013	Short	\$1,147.25		(\$1,625.00)
148	Sell Short	9/26/2013	Short	\$1,147.25	\$0.00	1
	Buy to Cover	10/2/2013	Buy	\$1,094.75		\$2,625.00
149	Buy	10/2/2013	Buy	\$1,094.75	\$0.00	1
	Sell	11/7/2013	Short	\$1,085.00		(\$487.50)
150	Sell Short	11/7/2013	Short	\$1,085.00	\$0.00	1
	Buy to Cover	11/18/2013	Buy	\$1,110.50		(\$1,275.00)
151	Buy	11/18/2013	Buy	\$1,110.50	\$0.00	1
	Sell	11/25/2013	Short	\$1,149.00		\$1,925.00
152	Sell Short	11/25/2013	Short	\$1,149.00	\$0.00	1
	Buy to Cover	12/2/2013	Buy	\$1,166.25		(\$862.50)
153	Buy	12/2/2013	Buy	\$1,166.25	\$0.00	1
	Sell	12/19/2013	Short	\$1,155.50		(\$537.50)
154	Sell Short	12/19/2013	Short	\$1,155.50	\$0.00	1
	Buy to Cover	1/22/2014	Buy	\$1,123.75		\$1,587.50
155	Buy	1/22/2014	Buy	\$1,123.75	\$0.00	1
	Sell	1/29/2014	Short	\$1,128.75		\$250.00
156	Sell Short	1/29/2014	Short	\$1,128.75	\$0.00	1
	Buy to Cover	2/4/2014	Buy	\$1,136.75		(\$400.00)
157	Buy	2/4/2014	Buy	\$1,136.75	\$0.00	1
	Sell	2/19/2014	Short	\$1,204.50		\$3,387.50
158	Sell Short	2/19/2014	Short	\$1,204.50	\$0.00	1
	Buy to Cover	2/25/2014	Buy	\$1,228.25		(\$1,187.50)
159	Buy	2/25/2014	Buy	\$1,228.25	\$0.00	1
	Sell	3/10/2014	Short	\$1,310.25		\$4,100.00
160	Sell Short	3/10/2014	Short	\$1,310.25	\$0.00	1
	Buy to Cover	3/25/2014	Buy	\$1,281.50		\$1,437.50
161	Buy	3/25/2014	Buy	\$1,281.50	\$0.00	1
	Sell	4/11/2014	Short	\$1,337.50		\$2,800.00
162	Sell Short	4/11/2014	Short	\$1,337.50	\$0.00	1
	Buy to Cover	4/23/2014	Buy	\$1,335.75		\$87.50
163	Buy	4/23/2014	Buy	\$1,335.75	\$0.00	1

	Sell	4/29/2014	Short	\$1,359.00		\$1,162.50
164	Sell Short	4/29/2014	Short	\$1,359.00	\$0.00	1
	Buy to Cover	5/5/2014	Buy	\$1,335.00		\$1,200.00
165	Buy	5/5/2014	Buy	\$1,335.00	\$0.00	1
	Sell	5/12/2014	Short	\$1,346.50		\$575.00
166	Sell Short	5/12/2014	Short	\$1,346.50	\$0.00	1
	Buy to Cover	5/19/2014	Buy	\$1,323.25		\$1,162.50
167	Buy	5/19/2014	Buy	\$1,323.25	\$0.00	1
	Sell	6/11/2014	Short	\$1,321.25		(\$100.00)
168	Sell Short	6/11/2014	Short	\$1,321.25	\$0.00	1
	Buy to Cover	7/1/2014	Buy	\$1,198.75		\$6,125.00
169	Buy	7/1/2014	Buy	\$1,198.75	\$0.00	1
	Sell	7/9/2014	Short	\$1,161.25		(\$1,875.00)
170	Sell Short	7/9/2014	Short	\$1,161.25	\$0.00	1
	Buy to Cover	7/23/2014	Buy	\$1,103.75		\$2,875.00
171	Buy	7/23/2014	Buy	\$1,103.75	\$0.00	1
	Sell	8/7/2014	Short	\$1,125.75		\$1,100.00
172	Sell Short	8/7/2014	Short	\$1,125.75	\$0.00	1
	Buy to Cover	8/14/2014	Buy	\$1,093.00		\$1,637.50
173	Buy	8/14/2014	Buy	\$1,093.00	\$0.00	1
	Sell	8/19/2014	Short	\$1,099.25		\$312.50
174	Sell Short	8/19/2014	Short	\$1,099.25	\$0.00	1
	Buy to Cover	8/25/2014	Buy	\$1,081.50		\$887.50
175	Buy	8/25/2014	Buy	\$1,081.50	\$0.00	1
	Sell	8/29/2014	Short	\$1,082.50		\$50.00
176	Sell Short	8/29/2014	Short	\$1,082.50	\$0.00	1
	Buy to Cover	9/5/2014	Buy	\$1,056.25		\$1,312.50
177	Buy	9/5/2014	Buy	\$1,056.25	\$0.00	1
	Sell	9/16/2014	Short	\$1,042.75		(\$675.00)
178	Sell Short	9/16/2014	Short	\$1,042.75	\$0.00	1
	Buy to Cover	9/22/2014	Buy	\$1,007.75		\$1,750.00
179	Buy	9/22/2014	Buy	\$1,007.75	\$0.00	1
	Sell	9/29/2014	Short	\$962.25		(\$2,275.00)
180	Sell Short	9/29/2014	Short	\$962.25	\$0.00	1
	Buy to Cover	10/13/2014	Buy	\$974.00		(\$587.50)
181	Buy	10/13/2014	Buy	\$974.00	\$0.00	1
	Sell	10/27/2014	Short	\$1,025.25		\$2,562.50
182	Sell Short	10/27/2014	Short	\$1,025.25	\$0.00	1
	Buy to Cover	10/30/2014	Cover	\$1,087.75		(\$3,125.00)
183	Buy	11/3/2014	Buy	\$1,083.25	\$0.00	1
	Sell	11/11/2014	Short	\$1,061.25		(\$1,100.00)
184	Sell Short	11/11/2014	Short	\$1,061.25	\$0.00	1
	Buy to Cover	11/17/2014	Buy	\$1,062.25		(\$50.00)
185	Buy	11/17/2014	Buy	\$1,062.25	\$0.00	1
	Sell	11/24/2014	Short	\$1,075.50		\$662.50
186	Sell Short	11/24/2014	Short	\$1,075.50	\$0.00	1
	Buy to Cover	12/2/2014	Buy	\$1,056.25		\$962.50

187	Buy	12/2/2014	Buy	\$1,056.25	\$0.00	1
	Sell	12/8/2014	Short	\$1,074.25		\$900.00
188	Sell Short	12/8/2014	Short	\$1,074.25	\$0.00	1
	Buy to Cover	12/15/2014	Buy	\$1,089.25		(\$750.00)
189	Buy	12/15/2014	Buy	\$1,089.25	\$0.00	1
	Sell	12/22/2014	Short	\$1,068.25		(\$1,050.00)
190	Sell Short	12/22/2014	Short	\$1,068.25	\$0.00	1
	Buy to Cover	1/2/2015	Buy	\$1,054.25		\$700.00
191	Buy	1/2/2015	Buy	\$1,054.25	\$0.00	1
	Sell	1/8/2015	Short	\$1,087.50		\$1,662.50
192	Sell Short	1/8/2015	Short	\$1,087.50	\$0.00	1
	Buy to Cover	1/13/2015	Buy	\$1,049.75		\$1,887.50
193	Buy	1/13/2015	Buy	\$1,049.75	\$0.00	1
	Sell	1/22/2015	Short	\$1,017.00		(\$1,637.50)
194	Sell Short	1/22/2015	Short	\$1,017.00	\$0.00	1
	Buy to Cover	2/3/2015	Buy	\$992.50		\$1,225.00
195	Buy	2/3/2015	Buy	\$992.50	\$0.00	1
	Sell	3/11/2015	Short	\$1,012.50		\$1,000.00
196	Sell Short	3/11/2015	Short	\$1,012.50	\$0.00	1
	Buy to Cover	3/18/2015	Buy	\$984.50		\$1,400.00
197	Buy	3/18/2015	Buy	\$984.50	\$0.00	1
	Sell	4/15/2015	Short	\$989.25		\$237.50
198	Sell Short	4/15/2015	Short	\$989.25	\$0.00	1
	Buy to Cover	4/24/2015	Buy	\$1,008.00		(\$937.50)
199	Buy	4/24/2015	Buy	\$1,008.00	\$0.00	1
	Sell	5/1/2015	Short	\$1,008.00		\$0.00
200	Sell Short	5/1/2015	Short	\$1,008.00	\$0.00	1
	Buy to Cover	5/13/2015	Buy	\$986.50		\$1,075.00
201	Buy	5/13/2015	Buy	\$986.50	\$0.00	1
	Sell	5/19/2015	Short	\$983.25		(\$162.50)
202	Sell Short	5/19/2015	Short	\$983.25	\$0.00	1
	Buy to Cover	6/12/2015	Buy	\$969.00		\$712.50
203	Buy	6/12/2015	Buy	\$969.00	\$0.00	1
	Sell	7/14/2015	Short	\$1,082.75		\$5,687.50
204	Sell Short	7/14/2015	Short	\$1,082.75	\$0.00	1
	Buy to Cover	7/20/2015	Buy	\$1,056.00		\$1,337.50
205	Buy	7/20/2015	Buy	\$1,056.00	\$0.00	1
	Sell	7/28/2015	Sell	\$988.00		(\$3,400.00)
206	Sell Short	7/31/2015	Short	\$1,004.25	\$0.00	1
	Buy to Cover	8/13/2015	Buy	\$964.50		\$1,987.50
207	Buy	8/13/2015	Buy	\$964.50	\$0.00	1
	Sell	8/21/2015	Short	\$959.25		(\$262.50)
208	Sell Short	8/21/2015	Short	\$959.25	\$0.00	1
	Buy to Cover	8/27/2015	Buy	\$918.50		\$2,037.50
209	Buy	8/27/2015	Buy	\$918.50	\$0.00	1
	Sell	9/28/2015	Short	\$940.50		\$1,100.00
210	Sell Short	9/28/2015	Short	\$940.50	\$0.00	1

	Buy to Cover	10/5/2015 Buy	\$926.50		\$700.00
211	Buy	10/5/2015 Buy	\$926.50	\$0.00	1
	Sell	10/14/2015 Short	\$964.50		\$1,900.00
212	Sell Short	10/14/2015 Short	\$964.50	\$0.00	1
	Buy to Cover	10/20/2015 Buy	\$942.75		\$1,087.50
213	Buy	10/20/2015 Buy	\$942.75	\$0.00	1
	Sell	10/26/2015 Short	\$947.50		\$237.50
214	Sell Short	10/26/2015 Short	\$947.50	\$0.00	1
	Buy to Cover	11/9/2015 Buy	\$920.50		\$1,350.00
215	Buy	11/9/2015 Buy	\$920.50	\$0.00	1
	Sell	11/13/2015 Short	\$915.50		(\$250.00)
216	Sell Short	11/13/2015 Short	\$915.50	\$0.00	1
	Buy to Cover	12/8/2015 Buy	\$939.00		(\$1,175.00)
217	Buy	12/8/2015 Buy	\$939.00	\$0.00	1
	Sell	12/18/2015 Short	\$929.00		(\$500.00)
218	Sell Short	12/18/2015 Short	\$929.00	\$0.00	1
	Buy to Cover	12/28/2015 Buy	\$926.00		\$150.00
219	Buy	12/28/2015 Buy	\$926.00	\$0.00	1
	Sell	1/4/2016 Short	\$919.75		(\$312.50)
220	Sell Short	1/4/2016 Short	\$919.75	\$0.00	1
	Buy to Cover	1/20/2016 Buy	\$938.75		(\$950.00)
221	Buy	1/20/2016 Buy	\$938.75	\$0.00	1
	Sell	1/28/2016 Short	\$939.25		\$25.00
222	Sell Short	1/28/2016 Short	\$939.25	\$0.00	1
	Buy to Cover	2/8/2016 Buy	\$924.25		\$750.00
223	Buy	2/8/2016 Buy	\$924.25	\$0.00	1
	Sell	2/12/2016 Short	\$929.75		\$275.00
224	Sell Short	2/12/2016 Short	\$929.75	\$0.00	1
	Buy to Cover	2/22/2016 Buy	\$938.50		(\$437.50)
225	Buy	2/22/2016 Buy	\$938.50	\$0.00	1
	Sell	3/3/2016 Short	\$913.00		(\$1,275.00)
226	Sell Short	3/3/2016 Short	\$913.00	\$0.00	1
	Buy to Cover	3/16/2016 Buy	\$943.50		(\$1,525.00)
227	Buy	3/16/2016 Buy	\$943.50	\$0.00	1
	Sell	3/23/2016 Short	\$961.50		\$900.00
228	Sell Short	3/23/2016 Short	\$961.50	\$0.00	1
	Buy to Cover	3/30/2016 Buy	\$967.25		(\$287.50)
229	Buy	3/30/2016 Buy	\$967.25	\$0.00	1
	Sell	4/11/2016 Short	\$968.25		\$50.00
230	Sell Short	4/11/2016 Short	\$968.25	\$0.00	1
	Buy to Cover	4/19/2016 Buy	\$1,006.25		(\$1,900.00)
231	Buy	4/19/2016 Buy	\$1,006.25	\$0.00	1
	Sell	5/11/2016 Short	\$1,122.00		\$5,787.50
232	Sell Short	5/11/2016 Short	\$1,122.00	\$0.00	1
	Buy to Cover	5/17/2016 Buy	\$1,106.25		\$787.50
233	Buy	5/17/2016 Buy	\$1,106.25	\$0.00	1
	Sell	5/27/2016 Short	\$1,121.50		\$762.50

234	Sell Short	5/27/2016	Short	\$1,121.50	\$0.00	1
	Buy to Cover	6/8/2016	Buy	\$1,182.75	(\$3,062.50)	
235	Buy	6/8/2016	Buy	\$1,182.75	\$0.00	1
	Sell	6/29/2016	Short	\$1,190.50	\$387.50	
236	Sell Short	6/29/2016	Short	\$1,190.50	\$0.00	1
	Buy to Cover	7/7/2016	Buy	\$1,145.75	\$2,237.50	
237	Buy	7/7/2016	Buy	\$1,145.75	\$0.00	1
	Sell	7/13/2016	Short	\$1,165.50	\$987.50	
238	Sell Short	7/13/2016	Short	\$1,165.50	\$0.00	1
	Buy to Cover	7/19/2016	Buy	\$1,134.75	\$1,537.50	
239	Buy	7/19/2016	Buy	\$1,134.75	\$0.00	1
	Sell	7/25/2016	Sell	\$1,050.00	(\$4,237.50)	
240	Sell Short	7/28/2016	Short	\$1,059.00	\$0.00	1
	Buy to Cover	8/4/2016	Buy	\$1,025.75	\$1,662.50	
241	Buy	8/4/2016	Buy	\$1,025.75	\$0.00	1
	Sell	9/6/2016	Short	\$1,015.75	(\$500.00)	
242	Sell Short	9/6/2016	Short	\$1,015.75	\$0.00	1
	Buy to Cover	9/14/2016	Buy	\$1,015.00	\$37.50	
243	Buy	9/14/2016	Buy	\$1,015.00	\$0.00	1
	Sell	9/20/2016	Short	\$1,044.25	\$1,462.50	
244	Sell Short	9/20/2016	Short	\$1,044.25	\$0.00	1
	Buy to Cover	9/26/2016	Buy	\$1,022.25	\$1,100.00	
245	Buy	9/26/2016	Buy	\$1,022.25	\$0.00	1
	Sell	10/3/2016	Short	\$1,023.25	\$50.00	
246	Sell Short	10/3/2016	Short	\$1,023.25	\$0.00	1
	Buy to Cover	10/7/2016	Buy	\$1,029.50	(\$312.50)	
247	Buy	10/7/2016	Buy	\$1,029.50	\$0.00	1
	Sell	10/17/2016	Short	\$1,032.50	\$150.00	
248	Sell Short	10/17/2016	Short	\$1,032.50	\$0.00	1
	Buy to Cover	10/24/2016	Buy	\$1,053.50	(\$1,050.00)	
249	Buy	10/24/2016	Buy	\$1,053.50	\$0.00	1
	Sell	11/8/2016	Short	\$1,058.25	\$237.50	
250	Sell Short	11/8/2016	Short	\$1,058.25	\$0.00	1
	Buy to Cover	11/15/2016	Buy	\$1,045.25	\$650.00	
251	Buy	11/15/2016	Buy	\$1,045.25	\$0.00	1
	Sell	11/18/2016	Short	\$1,048.75	\$175.00	
252	Sell Short	11/18/2016	Short	\$1,048.75	\$0.00	1
	Buy to Cover	11/29/2016	Cover	\$1,114.75	(\$3,300.00)	
253	Buy	11/30/2016	Buy	\$1,102.75	\$0.00	1
	Sell	12/8/2016	Short	\$1,108.75	\$300.00	
254	Sell Short	12/8/2016	Short	\$1,108.75	\$0.00	1
	Buy to Cover	12/13/2016	Buy	\$1,091.00	\$887.50	
255	Buy	12/13/2016	Buy	\$1,091.00	\$0.00	1
	Sell	12/19/2016	Short	\$1,093.75	\$137.50	
256	Sell Short	12/19/2016	Short	\$1,093.75	\$0.00	1
	Buy to Cover	1/5/2017	Buy	\$1,064.50	\$1,462.50	
257	Buy	1/5/2017	Buy	\$1,064.50	\$0.00	1

	Sell	2/3/2017 Short	\$1,087.00		\$1,125.00
258	Sell Short	2/3/2017 Short	\$1,087.00	\$0.00	1
	Buy to Cover	2/15/2017 Buy	\$1,095.50		(\$425.00)
259	Buy	2/15/2017 Buy	\$1,095.50	\$0.00	1
	Sell	2/28/2017 Short	\$1,063.75		(\$1,587.50)
260	Sell Short	2/28/2017 Short	\$1,063.75	\$0.00	1
	Buy to Cover	3/8/2017 Buy	\$1,064.50		(\$37.50)
261	Buy	3/8/2017 Buy	\$1,064.50	\$0.00	1
	Sell	3/16/2017 Short	\$1,039.25		(\$1,262.50)
262	Sell Short	3/16/2017 Short	\$1,039.25	\$0.00	1
	Buy to Cover	3/27/2017 Buy	\$1,015.25		\$1,200.00
263	Buy	3/27/2017 Buy	\$1,015.25	\$0.00	1
	Sell	3/31/2017 Short	\$1,001.00		(\$712.50)
264	Sell Short	3/31/2017 Short	\$1,001.00	\$0.00	1
	Buy to Cover	4/20/2017 Buy	\$989.25		\$587.50
265	Buy	4/20/2017 Buy	\$989.25	\$0.00	1
	Sell	5/3/2017 Short	\$997.75		\$425.00
266	Sell Short	5/3/2017 Short	\$997.75	\$0.00	1
	Buy to Cover	5/9/2017 Buy	\$993.75		\$200.00
267	Buy	5/9/2017 Buy	\$993.75	\$0.00	1
	Sell	5/17/2017 Short	\$1,004.25		\$525.00
268	Sell Short	5/17/2017 Short	\$1,004.25	\$0.00	1
	Buy to Cover	5/23/2017 Buy	\$985.00		\$962.50
269	Buy	5/23/2017 Buy	\$985.00	\$0.00	1
	Sell	6/5/2017 Short	\$953.25		(\$1,587.50)
270	Sell Short	6/5/2017 Short	\$953.25	\$0.00	1
	Buy to Cover	6/14/2017 Buy	\$960.75		(\$375.00)
271	Buy	6/14/2017 Buy	\$960.75	\$0.00	1
	Sell	7/21/2017 Short	\$1,047.50		\$4,337.50
272	Sell Short	7/21/2017 Short	\$1,047.50	\$0.00	1
	Buy to Cover	7/27/2017 Buy	\$1,025.50		\$1,100.00
273	Buy	7/27/2017 Buy	\$1,025.50	\$0.00	1
	Sell	8/9/2017 Short	\$995.75		(\$1,487.50)
274	Sell Short	8/9/2017 Short	\$995.75	\$0.00	1
	Buy to Cover	8/15/2017 Buy	\$960.50		\$1,762.50
275	Buy	8/15/2017 Buy	\$960.50	\$0.00	1
	Sell	8/21/2017 Short	\$957.75		(\$137.50)
276	Sell Short	8/21/2017 Short	\$957.75	\$0.00	1
	Buy to Cover	8/30/2017 Buy	\$959.00		(\$62.50)
277	Buy	8/30/2017 Buy	\$959.00	\$0.00	1
	Sell	10/6/2017 Short	\$990.50		\$1,575.00
278	Sell Short	10/6/2017 Short	\$990.50	\$0.00	1
	Buy to Cover	10/12/2017 Buy	\$987.50		\$150.00
279	Buy	10/12/2017 Buy	\$987.50	\$0.00	1
	Sell	10/31/2017 Short	\$995.75		\$412.50
280	Sell Short	10/31/2017 Short	\$995.75	\$0.00	1
	Buy to Cover	11/8/2017 Buy	\$1,007.25		(\$575.00)

281 Buy	11/8/2017 Buy	\$1,007.25	\$0.00	1
Sell	11/17/2017 Short	\$984.00	(\$1,162.50)	
282 Sell Short	11/17/2017 Short	\$984.00	\$0.00	1
Buy to Cover	11/28/2017 Buy	\$1,007.25	(\$1,162.50)	
283 Buy	11/28/2017 Buy	\$1,007.25	\$0.00	1
Sell	12/6/2017 Short	\$1,019.25	\$600.00	
284 Sell Short	12/6/2017 Short	\$1,019.25	\$0.00	1
Buy to Cover	12/11/2017 Buy	\$1,000.25	\$950.00	
285 Buy	12/11/2017 Buy	\$1,000.25	\$0.00	1
Sell	12/22/2017 Short	\$959.25	(\$2,050.00)	
286 Sell Short	12/22/2017 Short	\$959.25		1
Buy to Cover Open	n/a	\$961.75	n/a	

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
(\$4,875.00)	-20.38%	\$1,112.50	18.58%	\$0.00	\$0.00	
(\$4,875.00)		(\$4,875.00)	0.00%	-81.42%	\$0.00	\$0.00
\$9,500.00	39.30%	\$9,500.00	100.00%	\$0.00	\$0.00	
\$4,625.00		\$0.00	100.00%	100.00%	\$0.00	\$0.00
\$8,950.00	60.99%	\$11,550.00	79.25%	\$0.00	\$0.00	
\$13,575.00		(\$3,025.00)	82.16%	61.41%	\$0.00	\$0.00
\$62.50	0.26%	\$5,387.50	74.83%	\$0.00	\$0.00	
\$13,637.50		(\$1,812.50)	26.04%	0.87%	\$0.00	\$0.00
\$1,675.00	7.11%	\$2,575.00	57.54%	\$0.00	\$0.00	
\$15,312.50		(\$1,900.00)	79.89%	37.43%	\$0.00	\$0.00
\$962.50	3.81%	\$3,812.50	92.71%	\$0.00	\$0.00	
\$16,275.00		(\$300.00)	30.70%	23.40%	\$0.00	\$0.00
\$10,475.00	43.15%	\$11,187.50	92.46%	\$0.00	\$0.00	
\$26,750.00		(\$912.50)	94.11%	86.57%	\$0.00	\$0.00
(\$2,387.50)	-6.87%	\$637.50	19.69%	\$0.00	\$0.00	
\$24,362.50		(\$2,600.00)	6.56%	-73.75%	\$0.00	\$0.00
\$1,650.00	4.73%	\$2,900.00	44.62%	\$0.00	\$0.00	
\$26,012.50		(\$3,600.00)	80.77%	25.38%	\$0.00	\$0.00
\$4,612.50	12.62%	\$4,837.50	100.00%	\$0.00	\$0.00	
\$30,625.00		\$0.00	95.35%	95.35%	\$0.00	\$0.00
(\$3,100.00)	-9.71%	\$737.50	19.22%	\$0.00	\$0.00	
\$27,525.00		(\$3,100.00)	0.00%	-80.78%	\$0.00	\$0.00
\$5,662.50	22.30%	\$5,662.50	72.60%	\$0.00	\$0.00	
\$33,187.50		(\$2,137.50)	100.00%	72.60%	\$0.00	\$0.00
(\$2,850.00)	-14.45%	\$1,087.50	20.37%	\$0.00	\$0.00	
\$30,337.50		(\$4,250.00)	26.23%	-53.40%	\$0.00	\$0.00
(\$4,437.50)	-28.22%	\$912.50	17.06%	\$0.00	\$0.00	
\$25,900.00		(\$4,437.50)	0.00%	-82.94%	\$0.00	\$0.00
(\$1,225.00)	-5.36%	\$1,337.50	26.49%	\$0.00	\$0.00	
\$24,675.00		(\$3,712.50)	49.26%	-24.26%	\$0.00	\$0.00
(\$1,625.00)	-10.72%	\$525.00	18.26%	\$0.00	\$0.00	
\$23,050.00		(\$2,350.00)	25.22%	-56.52%	\$0.00	\$0.00
(\$762.50)	-5.79%	\$787.50	30.29%	\$0.00	\$0.00	
\$22,287.50		(\$1,812.50)	40.38%	-29.33%	\$0.00	\$0.00
\$425.00	9.69%	\$650.00	30.23%	\$0.00	\$0.00	
\$22,712.50		(\$1,500.00)	89.53%	19.77%	\$0.00	\$0.00
\$2,187.50	-196.63%	\$6,137.50	83.08%	\$0.00	\$0.00	
\$24,900.00		(\$1,250.00)	46.53%	29.61%	\$0.00	\$0.00
\$3,625.00	337.21%	\$3,837.50	80.58%	\$0.00	\$0.00	
\$28,525.00		(\$925.00)	95.54%	76.12%	\$0.00	\$0.00
\$100.00	-3.92%	\$687.50	55.56%	\$0.00	\$0.00	
\$28,625.00		(\$550.00)	52.53%	8.08%	\$0.00	\$0.00
(\$862.50)	25.27%	\$112.50	7.20%	\$0.00	\$0.00	

\$27,762.50		(\$1,450.00)	37.60%	-55.20%	\$0.00	\$0.00
\$4,962.50	-1134.29%	\$9,025.00	94.63%		\$0.00	\$0.00
\$32,725.00		(\$512.50)	57.40%	52.03%	\$0.00	\$0.00
(\$950.00)	-20.99%	\$112.50	7.26%		\$0.00	\$0.00
\$31,775.00		(\$1,437.50)	31.45%	-61.29%	\$0.00	\$0.00
(\$762.50)	-18.71%	\$575.00	42.99%		\$0.00	\$0.00
\$31,012.50		(\$762.50)	0.00%	-57.01%	\$0.00	\$0.00
(\$500.00)	54.79%	\$250.00	30.77%		\$0.00	\$0.00
\$30,512.50		(\$562.50)	7.69%	-61.54%	\$0.00	\$0.00
\$5,187.50	-261.01%	\$6,662.50	96.38%		\$0.00	\$0.00
\$35,700.00		(\$250.00)	78.66%	75.05%	\$0.00	\$0.00
(\$1,125.00)	-35.16%	\$37.50	2.05%		\$0.00	\$0.00
\$34,575.00		(\$1,787.50)	36.30%	-61.64%	\$0.00	\$0.00
(\$750.00)	-12.79%	\$3,400.00	76.84%		\$0.00	\$0.00
\$33,825.00		(\$1,025.00)	6.21%	-16.95%	\$0.00	\$0.00
(\$1,862.50)	-21.59%	\$362.50	14.08%		\$0.00	\$0.00
\$31,962.50		(\$2,212.50)	13.59%	-72.33%	\$0.00	\$0.00
\$5,850.00	52.64%	\$6,300.00	89.68%		\$0.00	\$0.00
\$37,812.50		(\$725.00)	93.59%	83.27%	\$0.00	\$0.00
(\$1,100.00)	-6.48%	\$2,050.00	56.94%		\$0.00	\$0.00
\$36,712.50		(\$1,550.00)	12.50%	-30.56%	\$0.00	\$0.00
(\$2,100.00)	-11.50%	\$525.00	18.26%		\$0.00	\$0.00
\$34,612.50		(\$2,350.00)	8.70%	-73.04%	\$0.00	\$0.00
(\$862.50)	-5.67%	\$137.50	9.24%		\$0.00	\$0.00
\$33,750.00		(\$1,350.00)	32.77%	-57.98%	\$0.00	\$0.00
(\$3,037.50)	-18.26%	\$475.00	11.95%		\$0.00	\$0.00
\$30,712.50		(\$3,500.00)	11.64%	-76.42%	\$0.00	\$0.00
(\$850.00)	-7.26%	\$725.00	46.03%		\$0.00	\$0.00
\$29,862.50		(\$850.00)	0.00%	-53.97%	\$0.00	\$0.00
(\$1,000.00)	-8.05%	\$287.50	16.55%		\$0.00	\$0.00
\$28,862.50		(\$1,450.00)	25.90%	-57.55%	\$0.00	\$0.00
(\$3,550.00)	-22.22%	\$400.00	9.76%		\$0.00	\$0.00
\$25,312.50		(\$3,700.00)	3.66%	-86.59%	\$0.00	\$0.00
(\$1,200.00)	-5.78%	\$587.50	25.27%		\$0.00	\$0.00
\$24,112.50		(\$1,737.50)	23.12%	-51.61%	\$0.00	\$0.00
(\$1,662.50)	-9.13%	\$1,687.50	39.36%		\$0.00	\$0.00
\$22,450.00		(\$2,600.00)	21.87%	-38.78%	\$0.00	\$0.00
\$812.50	4.63%	\$962.50	64.71%		\$0.00	\$0.00
\$23,262.50		(\$525.00)	89.92%	54.62%	\$0.00	\$0.00
\$2,275.00	12.40%	\$2,275.00	84.26%		\$0.00	\$0.00
\$25,537.50		(\$425.00)	100.00%	84.26%	\$0.00	\$0.00
\$6,087.50	37.87%	\$6,587.50	96.70%		\$0.00	\$0.00
\$31,625.00		(\$225.00)	92.66%	89.36%	\$0.00	\$0.00
\$2,687.50	12.13%	\$2,687.50	70.03%		\$0.00	\$0.00
\$34,312.50		(\$1,150.00)	100.00%	70.03%	\$0.00	\$0.00
\$1,812.50	9.31%	\$2,187.50	96.69%		\$0.00	\$0.00
\$36,125.00		(\$75.00)	83.43%	80.11%	\$0.00	\$0.00

(\$1,900.00)	-8.93%	\$275.00	11.40%		\$0.00	\$0.00
\$34,225.00		(\$2,137.50)	9.84%	-78.76%	\$0.00	\$0.00
\$162.50	0.68%	\$1,900.00	66.09%		\$0.00	\$0.00
\$34,387.50		(\$975.00)	39.57%	5.65%	\$0.00	\$0.00
\$1,562.50	6.50%	\$1,587.50	54.98%		\$0.00	\$0.00
\$35,950.00		(\$1,300.00)	99.13%	54.11%	\$0.00	\$0.00
(\$625.00)	-2.78%	\$375.00	21.13%		\$0.00	\$0.00
\$35,325.00		(\$1,400.00)	43.66%	-35.21%	\$0.00	\$0.00
(\$1,437.50)	-6.58%	\$162.50	8.72%		\$0.00	\$0.00
\$33,887.50		(\$1,700.00)	14.09%	-77.18%	\$0.00	\$0.00
(\$2,437.50)	-10.71%	\$300.00	9.41%		\$0.00	\$0.00
\$31,450.00		(\$2,887.50)	14.12%	-76.47%	\$0.00	\$0.00
\$3,137.50	15.59%	\$3,287.50	86.80%		\$0.00	\$0.00
\$34,587.50		(\$500.00)	96.04%	82.84%	\$0.00	\$0.00
\$2,162.50	12.73%	\$3,375.00	85.71%		\$0.00	\$0.00
\$36,750.00		(\$562.50)	69.21%	54.92%	\$0.00	\$0.00
\$250.00	1.31%	\$2,062.50	75.34%		\$0.00	\$0.00
\$37,000.00		(\$675.00)	33.79%	9.13%	\$0.00	\$0.00
\$700.00	3.70%	\$975.00	54.55%		\$0.00	\$0.00
\$37,700.00		(\$812.50)	84.62%	39.16%	\$0.00	\$0.00
(\$275.00)	-1.40%	\$2,075.00	70.04%		\$0.00	\$0.00
\$37,425.00		(\$887.50)	20.68%	-9.28%	\$0.00	\$0.00
(\$1,687.50)	-8.49%	\$1,600.00	45.71%		\$0.00	\$0.00
\$35,737.50		(\$1,900.00)	6.07%	-48.21%	\$0.00	\$0.00
\$1,337.50	7.13%	\$1,462.50	73.13%		\$0.00	\$0.00
\$37,075.00		(\$537.50)	93.75%	66.88%	\$0.00	\$0.00
\$962.50	5.53%	\$1,650.00	72.53%		\$0.00	\$0.00
\$38,037.50		(\$625.00)	69.78%	42.31%	\$0.00	\$0.00
(\$1,200.00)	-6.53%	\$175.00	10.45%		\$0.00	\$0.00
\$36,837.50		(\$1,500.00)	17.91%	-71.64%	\$0.00	\$0.00
\$4,025.00	19.11%	\$4,637.50	93.22%		\$0.00	\$0.00
\$40,862.50		(\$337.50)	87.69%	80.90%	\$0.00	\$0.00
\$1,662.50	6.63%	\$1,825.00	82.02%		\$0.00	\$0.00
\$42,525.00		(\$400.00)	92.70%	74.72%	\$0.00	\$0.00
\$212.50	0.91%	\$375.00	33.71%		\$0.00	\$0.00
\$42,737.50		(\$737.50)	85.39%	19.10%	\$0.00	\$0.00
\$525.00	2.22%	\$687.50	46.61%		\$0.00	\$0.00
\$43,262.50		(\$787.50)	88.98%	35.59%	\$0.00	\$0.00
\$2,837.50	12.28%	\$6,837.50	95.46%		\$0.00	\$0.00
\$46,100.00		(\$325.00)	44.15%	39.62%	\$0.00	\$0.00
(\$4,550.00)	-17.53%	\$100.00	2.15%		\$0.00	\$0.00
\$41,550.00		(\$4,550.00)	0.00%	-97.85%	\$0.00	\$0.00
\$1,600.00	5.02%	\$7,775.00	89.75%		\$0.00	\$0.00
\$43,150.00		(\$887.50)	28.72%	18.47%	\$0.00	\$0.00
(\$2,850.00)	-8.52%	\$1,175.00	28.48%		\$0.00	\$0.00
\$40,300.00		(\$2,950.00)	2.42%	-69.09%	\$0.00	\$0.00
\$625.00	1.72%	\$1,587.50	54.98%		\$0.00	\$0.00

\$40,925.00		(\$1,300.00)	66.67%	21.65%	\$0.00	\$0.00
(\$2,275.00)	-6.15%	\$600.00	16.78%		\$0.00	\$0.00
\$38,650.00		(\$2,975.00)	19.58%	-63.64%	\$0.00	\$0.00
\$2,137.50	5.28%	\$2,550.00	71.08%		\$0.00	\$0.00
\$40,787.50		(\$1,037.50)	88.50%	59.58%	\$0.00	\$0.00
\$150.00	0.35%	\$1,762.50	71.94%		\$0.00	\$0.00
\$40,937.50		(\$687.50)	34.18%	6.12%	\$0.00	\$0.00
\$162.50	0.38%	\$2,000.00	43.72%		\$0.00	\$0.00
\$41,100.00		(\$2,575.00)	59.84%	3.55%	\$0.00	\$0.00
\$2,325.00	5.45%	\$6,712.50	95.89%		\$0.00	\$0.00
\$43,425.00		(\$287.50)	37.32%	33.21%	\$0.00	\$0.00
(\$5,425.00)	-13.45%	\$87.50	1.54%		\$0.00	\$0.00
\$38,000.00		(\$5,600.00)	3.08%	-95.38%	\$0.00	\$0.00
(\$1,187.50)	-3.12%	\$675.00	21.43%		\$0.00	\$0.00
\$36,812.50		(\$2,475.00)	40.87%	-37.70%	\$0.00	\$0.00
(\$1,375.00)	-3.51%	\$3,600.00	63.30%		\$0.00	\$0.00
\$35,437.50		(\$2,087.50)	12.53%	-24.18%	\$0.00	\$0.00
(\$2,412.50)	-6.37%	\$800.00	24.43%		\$0.00	\$0.00
\$33,025.00		(\$2,475.00)	1.91%	-73.66%	\$0.00	\$0.00
(\$1,512.50)	-3.76%	\$1,000.00	30.77%		\$0.00	\$0.00
\$31,512.50		(\$2,250.00)	22.69%	-46.54%	\$0.00	\$0.00
(\$1,037.50)	-2.68%	\$2,287.50	51.12%		\$0.00	\$0.00
\$30,475.00		(\$2,187.50)	25.70%	-23.18%	\$0.00	\$0.00
(\$1,212.50)	-3.05%	\$2,325.00	52.25%		\$0.00	\$0.00
\$29,262.50		(\$2,125.00)	20.51%	-27.25%	\$0.00	\$0.00
\$1,162.50	3.02%	\$2,800.00	94.92%		\$0.00	\$0.00
\$30,425.00		(\$150.00)	44.49%	39.41%	\$0.00	\$0.00
\$2,800.00	7.50%	\$4,462.50	91.54%		\$0.00	\$0.00
\$33,225.00		(\$412.50)	65.90%	57.44%	\$0.00	\$0.00
(\$625.00)	-1.56%	\$4,825.00	79.59%		\$0.00	\$0.00
\$32,600.00		(\$1,237.50)	10.10%	-10.31%	\$0.00	\$0.00
(\$2,500.00)	-6.13%	\$3,700.00	53.24%		\$0.00	\$0.00
\$30,100.00		(\$3,250.00)	10.79%	-35.97%	\$0.00	\$0.00
\$7,725.00	20.79%	\$8,350.00	99.70%		\$0.00	\$0.00
\$37,825.00		(\$25.00)	92.54%	92.24%	\$0.00	\$0.00
\$2,937.50	9.98%	\$5,562.50	90.08%		\$0.00	\$0.00
\$40,762.50		(\$612.50)	57.49%	47.57%	\$0.00	\$0.00
\$1,525.00	4.71%	\$2,112.50	68.15%		\$0.00	\$0.00
\$42,287.50		(\$987.50)	81.05%	49.19%	\$0.00	\$0.00
\$950.00	3.08%	\$1,487.50	85.00%		\$0.00	\$0.00
\$43,237.50		(\$262.50)	69.29%	54.29%	\$0.00	\$0.00
\$2,637.50	8.29%	\$2,687.50	95.98%		\$0.00	\$0.00
\$45,875.00		(\$112.50)	98.21%	94.20%	\$0.00	\$0.00
\$1,587.50	5.44%	\$1,912.50	100.00%		\$0.00	\$0.00
\$47,462.50		\$0.00	83.01%	83.01%	\$0.00	\$0.00
\$2,612.50	8.50%	\$2,737.50	94.40%		\$0.00	\$0.00
\$50,075.00		(\$162.50)	95.69%	90.09%	\$0.00	\$0.00

(\$1,650.00)	-5.86%	\$550.00	19.73%		\$0.00	\$0.00
\$48,425.00		(\$2,237.50)	21.08%	-59.19%	\$0.00	\$0.00
\$737.50	2.74%	\$1,125.00	46.63%		\$0.00	\$0.00
\$49,162.50		(\$1,287.50)	83.94%	30.57%	\$0.00	\$0.00
\$1,462.50	5.59%	\$1,462.50	68.02%		\$0.00	\$0.00
\$50,625.00		(\$687.50)	100.00%	68.02%	\$0.00	\$0.00
(\$2,950.00)	-10.68%	\$275.00	7.41%		\$0.00	\$0.00
\$47,675.00		(\$3,437.50)	13.13%	-79.46%	\$0.00	\$0.00
\$1,612.50	5.36%	\$2,450.00	95.61%		\$0.00	\$0.00
\$49,287.50		(\$112.50)	67.32%	62.93%	\$0.00	\$0.00
\$687.50	2.17%	\$3,900.00	95.12%		\$0.00	\$0.00
\$49,975.00		(\$200.00)	21.65%	16.77%	\$0.00	\$0.00
\$825.00	2.66%	\$1,112.50	42.58%		\$0.00	\$0.00
\$50,800.00		(\$1,500.00)	89.00%	31.58%	\$0.00	\$0.00
\$75.00	0.24%	\$400.00	32.32%		\$0.00	\$0.00
\$50,875.00		(\$837.50)	73.74%	6.06%	\$0.00	\$0.00
\$3,725.00	11.73%	\$3,887.50	84.51%		\$0.00	\$0.00
\$54,600.00		(\$712.50)	96.47%	80.98%	\$0.00	\$0.00
(\$650.00)	-1.83%	\$237.50	15.70%		\$0.00	\$0.00
\$53,950.00		(\$1,275.00)	41.32%	-42.98%	\$0.00	\$0.00
\$1,412.50	3.91%	\$1,837.50	80.77%		\$0.00	\$0.00
\$55,362.50		(\$437.50)	81.32%	62.09%	\$0.00	\$0.00
(\$137.50)	-0.37%	\$525.00	28.97%		\$0.00	\$0.00
\$55,225.00		(\$1,287.50)	63.45%	-7.59%	\$0.00	\$0.00
\$1,237.50	3.28%	\$1,675.00	67.00%		\$0.00	\$0.00
\$56,462.50		(\$825.00)	82.50%	49.50%	\$0.00	\$0.00
(\$1,362.50)	-3.50%	\$1,437.50	44.23%		\$0.00	\$0.00
\$55,100.00		(\$1,812.50)	13.85%	-41.92%	\$0.00	\$0.00
\$1,950.00	4.84%	\$2,350.00	93.53%		\$0.00	\$0.00
\$57,050.00		(\$162.50)	84.08%	77.61%	\$0.00	\$0.00
(\$2,375.00)	-5.62%	\$612.50	16.28%		\$0.00	\$0.00
\$54,675.00		(\$3,150.00)	20.60%	-63.12%	\$0.00	\$0.00
(\$3,825.00)	-8.65%	\$312.50	7.25%		\$0.00	\$0.00
\$50,850.00		(\$4,000.00)	4.06%	-88.70%	\$0.00	\$0.00
\$2,062.50	5.00%	\$2,437.50	65.22%		\$0.00	\$0.00
\$52,912.50		(\$1,300.00)	89.97%	55.18%	\$0.00	\$0.00
\$3,025.00	7.71%	\$3,450.00	51.49%		\$0.00	\$0.00
\$55,937.50		(\$3,250.00)	93.66%	45.15%	\$0.00	\$0.00
(\$1,600.00)	-3.79%	\$600.00	18.05%		\$0.00	\$0.00
\$54,337.50		(\$2,725.00)	33.83%	-48.12%	\$0.00	\$0.00
\$9,187.50	20.96%	\$9,625.00	90.91%		\$0.00	\$0.00
\$63,525.00		(\$962.50)	95.87%	86.78%	\$0.00	\$0.00
(\$4,625.00)	-8.72%	\$650.00	10.57%		\$0.00	\$0.00
\$58,900.00		(\$5,500.00)	14.23%	-75.20%	\$0.00	\$0.00
\$4,200.00	7.87%	\$5,300.00	79.40%		\$0.00	\$0.00
\$63,100.00		(\$1,375.00)	83.52%	62.92%	\$0.00	\$0.00
\$2,862.50	4.97%	\$3,275.00	77.74%		\$0.00	\$0.00

\$65,962.50		(\$937.50)	90.21%	67.95%	\$0.00	\$0.00
\$2,225.00	4.07%	\$2,450.00	63.02%		\$0.00	\$0.00
\$68,187.50		(\$1,437.50)	94.21%	57.23%	\$0.00	\$0.00
\$212.50	0.37%	\$2,075.00	51.23%		\$0.00	\$0.00
\$68,400.00		(\$1,975.00)	54.01%	5.25%	\$0.00	\$0.00
\$7,362.50	12.99%	\$7,362.50	97.52%		\$0.00	\$0.00
\$75,762.50		(\$187.50)	100.00%	97.52%	\$0.00	\$0.00
\$5,175.00	8.08%	\$7,050.00	88.96%		\$0.00	\$0.00
\$80,937.50		(\$875.00)	76.34%	65.30%	\$0.00	\$0.00
(\$2,850.00)	-4.84%	\$900.00	18.80%		\$0.00	\$0.00
\$78,087.50		(\$3,887.50)	21.67%	-59.53%	\$0.00	\$0.00
\$3,975.00	7.09%	\$4,225.00	96.85%		\$0.00	\$0.00
\$82,062.50		(\$137.50)	94.27%	91.12%	\$0.00	\$0.00
(\$662.50)	-1.27%	\$2,162.50	48.60%		\$0.00	\$0.00
\$81,400.00		(\$2,287.50)	36.52%	-14.89%	\$0.00	\$0.00
\$3,850.00	7.49%	\$7,425.00	97.70%		\$0.00	\$0.00
\$85,250.00		(\$175.00)	52.96%	50.66%	\$0.00	\$0.00
\$2,612.50	5.49%	\$3,250.00	89.35%		\$0.00	\$0.00
\$87,862.50		(\$387.50)	82.47%	71.82%	\$0.00	\$0.00
\$5,137.50	10.24%	\$5,875.00	95.33%		\$0.00	\$0.00
\$93,000.00		(\$287.50)	88.03%	83.37%	\$0.00	\$0.00
(\$87.50)	-0.19%	\$500.00	24.24%		\$0.00	\$0.00
\$92,912.50		(\$1,562.50)	71.52%	-4.24%	\$0.00	\$0.00
(\$3,175.00)	-7.07%	\$1,700.00	31.12%		\$0.00	\$0.00
\$89,737.50		(\$3,762.50)	10.76%	-58.12%	\$0.00	\$0.00
\$2,012.50	4.24%	\$2,237.50	67.04%		\$0.00	\$0.00
\$91,750.00		(\$1,100.00)	93.26%	60.30%	\$0.00	\$0.00
(\$887.50)	-1.79%	\$1,112.50	51.74%		\$0.00	\$0.00
\$90,862.50		(\$1,037.50)	6.98%	-41.28%	\$0.00	\$0.00
(\$3,187.50)	-6.32%	\$100.00	2.95%		\$0.00	\$0.00
\$87,675.00		(\$3,287.50)	2.95%	-94.10%	\$0.00	\$0.00
(\$787.50)	-1.67%	\$12.50	0.30%		\$0.00	\$0.00
\$86,887.50		(\$4,200.00)	81.01%	-18.69%	\$0.00	\$0.00
(\$587.50)	-1.22%	\$2,625.00	64.22%		\$0.00	\$0.00
\$86,300.00		(\$1,462.50)	21.41%	-14.37%	\$0.00	\$0.00
\$787.50	1.66%	\$1,175.00	37.45%		\$0.00	\$0.00
\$87,087.50		(\$1,962.50)	87.65%	25.10%	\$0.00	\$0.00
(\$1,300.00)	-2.78%	\$175.00	6.51%		\$0.00	\$0.00
\$85,787.50		(\$2,512.50)	45.12%	-48.37%	\$0.00	\$0.00
(\$1,912.50)	-4.21%	\$162.50	4.92%		\$0.00	\$0.00
\$83,875.00		(\$3,137.50)	37.12%	-57.95%	\$0.00	\$0.00
\$2,062.50	4.36%	\$2,900.00	79.45%		\$0.00	\$0.00
\$85,937.50		(\$750.00)	77.05%	56.51%	\$0.00	\$0.00
(\$1,025.00)	-2.08%	\$850.00	41.46%		\$0.00	\$0.00
\$84,912.50		(\$1,200.00)	8.54%	-50.00%	\$0.00	\$0.00
\$5,212.50	10.34%	\$5,962.50	97.15%		\$0.00	\$0.00
\$90,125.00		(\$175.00)	87.78%	84.93%	\$0.00	\$0.00

\$2,100.00	3.78%	\$2,350.00	63.51%		\$0.00	\$0.00
\$92,225.00		(\$1,350.00)	93.24%	56.76%	\$0.00	\$0.00
\$625.00	1.17%	\$837.50	48.20%		\$0.00	\$0.00
\$92,850.00		(\$900.00)	87.77%	35.97%	\$0.00	\$0.00
(\$700.00)	-1.29%	\$262.50	11.23%		\$0.00	\$0.00
\$92,150.00		(\$2,075.00)	58.82%	-29.95%	\$0.00	\$0.00
(\$3,375.00)	-6.15%	\$1,375.00	28.35%		\$0.00	\$0.00
\$88,775.00		(\$3,475.00)	2.06%	-69.59%	\$0.00	\$0.00
(\$3,537.50)	-6.93%	\$1,575.00	29.58%		\$0.00	\$0.00
\$85,237.50		(\$3,750.00)	3.99%	-66.43%	\$0.00	\$0.00
\$4,875.00	8.65%	\$5,450.00	86.17%		\$0.00	\$0.00
\$90,112.50		(\$875.00)	90.91%	77.08%	\$0.00	\$0.00
\$2,275.00	3.71%	\$3,300.00	97.06%		\$0.00	\$0.00
\$92,387.50		(\$100.00)	69.85%	66.91%	\$0.00	\$0.00
(\$1,625.00)	-2.75%	\$437.50	15.63%		\$0.00	\$0.00
\$90,762.50		(\$2,362.50)	26.34%	-58.04%	\$0.00	\$0.00
\$2,625.00	4.58%	\$2,825.00	87.94%		\$0.00	\$0.00
\$93,387.50		(\$387.50)	93.77%	81.71%	\$0.00	\$0.00
(\$487.50)	-0.89%	\$2,562.50	74.82%		\$0.00	\$0.00
\$92,900.00		(\$862.50)	10.95%	-14.23%	\$0.00	\$0.00
(\$1,275.00)	-2.35%	\$162.50	4.63%		\$0.00	\$0.00
\$91,625.00		(\$3,350.00)	59.07%	-36.30%	\$0.00	\$0.00
\$1,925.00	3.47%	\$2,100.00	78.14%		\$0.00	\$0.00
\$93,550.00		(\$587.50)	93.49%	71.63%	\$0.00	\$0.00
(\$862.50)	-1.50%	\$462.50	29.13%		\$0.00	\$0.00
\$92,687.50		(\$1,125.00)	16.54%	-54.33%	\$0.00	\$0.00
(\$537.50)	-0.92%	\$887.50	42.01%		\$0.00	\$0.00
\$92,150.00		(\$1,225.00)	32.54%	-25.44%	\$0.00	\$0.00
\$1,587.50	2.75%	\$2,450.00	69.01%		\$0.00	\$0.00
\$93,737.50		(\$1,100.00)	75.70%	44.72%	\$0.00	\$0.00
\$250.00	0.44%	\$850.00	51.13%		\$0.00	\$0.00
\$93,987.50		(\$812.50)	63.91%	15.04%	\$0.00	\$0.00
(\$400.00)	-0.71%	\$1,237.50	62.26%		\$0.00	\$0.00
\$93,587.50		(\$750.00)	17.61%	-20.13%	\$0.00	\$0.00
\$3,387.50	5.96%	\$3,450.00	97.53%		\$0.00	\$0.00
\$96,975.00		(\$87.50)	98.23%	95.76%	\$0.00	\$0.00
(\$1,187.50)	-1.97%	\$837.50	36.41%		\$0.00	\$0.00
\$95,787.50		(\$1,462.50)	11.96%	-51.63%	\$0.00	\$0.00
\$4,100.00	6.68%	\$4,375.00	92.35%		\$0.00	\$0.00
\$99,887.50		(\$362.50)	94.20%	86.54%	\$0.00	\$0.00
\$1,437.50	2.19%	\$4,450.00	97.80%		\$0.00	\$0.00
#####		(\$100.00)	33.79%	31.59%	\$0.00	\$0.00
\$2,800.00	4.37%	\$4,312.50	89.84%		\$0.00	\$0.00
#####		(\$487.50)	68.49%	58.33%	\$0.00	\$0.00
\$87.50	0.13%	\$1,050.00	29.58%		\$0.00	\$0.00
#####		(\$2,500.00)	72.89%	2.46%	\$0.00	\$0.00
\$1,162.50	1.74%	\$1,837.50	69.67%		\$0.00	\$0.00

#####		(\$800.00)	74.41%	44.08%	\$0.00	\$0.00
\$1,200.00	1.77%	\$2,425.00	69.78%		\$0.00	\$0.00
#####		(\$1,050.00)	64.75%	34.53%	\$0.00	\$0.00
\$575.00	0.86%	\$800.00	32.16%		\$0.00	\$0.00
#####		(\$1,687.50)	90.95%	23.12%	\$0.00	\$0.00
\$1,162.50	1.73%	\$1,325.00	74.65%		\$0.00	\$0.00
#####		(\$450.00)	90.85%	65.49%	\$0.00	\$0.00
(\$100.00)	-0.15%	\$3,650.00	86.14%		\$0.00	\$0.00
#####		(\$587.50)	11.50%	-2.36%	\$0.00	\$0.00
\$6,125.00	9.27%	\$6,175.00	96.30%		\$0.00	\$0.00
#####		(\$237.50)	99.22%	95.52%	\$0.00	\$0.00
(\$1,875.00)	-3.13%	\$312.50	14.29%		\$0.00	\$0.00
#####		(\$1,875.00)	0.00%	-85.71%	\$0.00	\$0.00
\$2,875.00	4.95%	\$2,900.00	93.93%		\$0.00	\$0.00
#####		(\$187.50)	99.19%	93.12%	\$0.00	\$0.00
\$1,100.00	1.99%	\$2,950.00	94.40%		\$0.00	\$0.00
#####		(\$175.00)	40.80%	35.20%	\$0.00	\$0.00
\$1,637.50	2.91%	\$1,825.00	78.92%		\$0.00	\$0.00
#####		(\$487.50)	91.89%	70.81%	\$0.00	\$0.00
\$312.50	0.57%	\$1,112.50	73.55%		\$0.00	\$0.00
#####		(\$400.00)	47.11%	20.66%	\$0.00	\$0.00
\$887.50	1.61%	\$900.00	80.90%		\$0.00	\$0.00
#####		(\$212.50)	98.88%	79.78%	\$0.00	\$0.00
\$50.00	0.09%	\$362.50	31.87%		\$0.00	\$0.00
#####		(\$775.00)	72.53%	4.40%	\$0.00	\$0.00
\$1,312.50	2.42%	\$1,750.00	79.10%		\$0.00	\$0.00
#####		(\$462.50)	80.23%	59.32%	\$0.00	\$0.00
(\$675.00)	-1.28%	\$975.00	32.50%		\$0.00	\$0.00
#####		(\$2,025.00)	45.00%	-22.50%	\$0.00	\$0.00
\$1,750.00	3.36%	\$2,025.00	86.63%		\$0.00	\$0.00
#####		(\$312.50)	88.24%	74.87%	\$0.00	\$0.00
(\$2,275.00)	-4.52%	\$0.00	0.00%		\$0.00	\$0.00
#####		(\$2,587.50)	12.08%	-87.92%	\$0.00	\$0.00
(\$587.50)	-1.22%	\$600.00	20.17%		\$0.00	\$0.00
#####		(\$2,375.00)	60.08%	-19.75%	\$0.00	\$0.00
\$2,562.50	5.26%	\$3,962.50	86.85%		\$0.00	\$0.00
#####		(\$600.00)	69.32%	56.16%	\$0.00	\$0.00
(\$3,125.00)	-6.10%	\$562.50	14.75%		\$0.00	\$0.00
#####		(\$3,250.00)	3.28%	-81.97%	\$0.00	\$0.00
(\$1,100.00)	-2.03%	\$700.00	22.31%		\$0.00	\$0.00
#####		(\$2,437.50)	42.63%	-35.06%	\$0.00	\$0.00
(\$50.00)	-0.09%	\$100.00	3.02%		\$0.00	\$0.00
#####		(\$3,212.50)	95.47%	-1.51%	\$0.00	\$0.00
\$662.50	1.25%	\$950.00	49.67%		\$0.00	\$0.00
#####		(\$962.50)	84.97%	34.64%	\$0.00	\$0.00
\$962.50	1.79%	\$1,487.50	61.66%		\$0.00	\$0.00
#####		(\$925.00)	78.24%	39.90%	\$0.00	\$0.00

\$900.00	1.70%	\$1,187.50	41.67%		\$0.00	\$0.00
#####		(\$1,662.50)	89.91%	31.58%	\$0.00	\$0.00
(\$750.00)	-1.40%	\$462.50	26.81%		\$0.00	\$0.00
#####		(\$1,262.50)	29.71%	-43.48%	\$0.00	\$0.00
(\$1,050.00)	-1.93%	\$250.00	12.50%		\$0.00	\$0.00
#####		(\$1,750.00)	35.00%	-52.50%	\$0.00	\$0.00
\$700.00	1.31%	\$700.00	29.95%		\$0.00	\$0.00
#####		(\$1,637.50)	100.00%	29.95%	\$0.00	\$0.00
\$1,662.50	3.15%	\$1,975.00	72.15%		\$0.00	\$0.00
#####		(\$762.50)	88.58%	60.73%	\$0.00	\$0.00
\$1,887.50	3.47%	\$1,962.50	84.41%		\$0.00	\$0.00
#####		(\$362.50)	96.77%	81.18%	\$0.00	\$0.00
(\$1,637.50)	-3.12%	\$412.50	15.57%		\$0.00	\$0.00
#####		(\$2,237.50)	22.64%	-61.79%	\$0.00	\$0.00
\$1,225.00	2.41%	\$1,462.50	78.00%		\$0.00	\$0.00
#####		(\$412.50)	87.33%	65.33%	\$0.00	\$0.00
\$1,000.00	2.02%	\$3,825.00	100.00%		\$0.00	\$0.00
#####		\$0.00	26.14%	26.14%	\$0.00	\$0.00
\$1,400.00	2.77%	\$1,450.00	65.91%		\$0.00	\$0.00
#####		(\$750.00)	97.73%	63.64%	\$0.00	\$0.00
\$237.50	0.48%	\$1,925.00	79.38%		\$0.00	\$0.00
#####		(\$500.00)	30.41%	9.79%	\$0.00	\$0.00
(\$937.50)	-1.90%	\$187.50	13.64%		\$0.00	\$0.00
#####		(\$1,187.50)	18.18%	-68.18%	\$0.00	\$0.00
\$0.00	0.00%	\$850.00	56.67%		\$0.00	\$0.00
#####		(\$650.00)	43.33%	0.00%	\$0.00	\$0.00
\$1,075.00	2.13%	\$1,150.00	64.79%		\$0.00	\$0.00
#####		(\$625.00)	95.77%	60.56%	\$0.00	\$0.00
(\$162.50)	-0.33%	\$400.00	55.17%		\$0.00	\$0.00
#####		(\$325.00)	22.41%	-22.41%	\$0.00	\$0.00
\$712.50	1.45%	\$1,637.50	87.92%		\$0.00	\$0.00
#####		(\$225.00)	50.34%	38.26%	\$0.00	\$0.00
\$5,687.50	11.74%	\$6,175.00	93.38%		\$0.00	\$0.00
#####		(\$437.50)	92.63%	86.01%	\$0.00	\$0.00
\$1,337.50	2.47%	\$1,537.50	67.58%		\$0.00	\$0.00
#####		(\$737.50)	91.21%	58.79%	\$0.00	\$0.00
(\$3,400.00)	-6.44%	\$275.00	7.12%		\$0.00	\$0.00
#####		(\$3,587.50)	4.85%	-88.03%	\$0.00	\$0.00
\$1,987.50	3.96%	\$2,512.50	52.89%		\$0.00	\$0.00
#####		(\$2,237.50)	88.95%	41.84%	\$0.00	\$0.00
(\$262.50)	-0.54%	\$825.00	40.74%		\$0.00	\$0.00
#####		(\$1,200.00)	46.30%	-12.96%	\$0.00	\$0.00
\$2,037.50	4.25%	\$2,587.50	98.57%		\$0.00	\$0.00
#####		(\$37.50)	79.05%	77.62%	\$0.00	\$0.00
\$1,100.00	2.40%	\$1,425.00	69.09%		\$0.00	\$0.00
#####		(\$637.50)	84.24%	53.33%	\$0.00	\$0.00
\$700.00	1.49%	\$987.50	58.09%		\$0.00	\$0.00

#####		(\$712.50)	83.09%	41.18%	\$0.00	\$0.00
\$1,900.00	4.10%	\$2,050.00	94.25%		\$0.00	\$0.00
#####		(\$125.00)	93.10%	87.36%	\$0.00	\$0.00
\$1,087.50	2.26%	\$1,087.50	73.73%		\$0.00	\$0.00
#####		(\$387.50)	100.00%	73.73%	\$0.00	\$0.00
\$237.50	0.50%	\$1,137.50	96.81%		\$0.00	\$0.00
#####		(\$37.50)	23.40%	20.21%	\$0.00	\$0.00
\$1,350.00	2.85%	\$1,825.00	89.02%		\$0.00	\$0.00
#####		(\$225.00)	76.83%	65.85%	\$0.00	\$0.00
(\$250.00)	-0.54%	\$225.00	20.45%		\$0.00	\$0.00
#####		(\$875.00)	56.82%	-22.73%	\$0.00	\$0.00
(\$1,175.00)	-2.57%	\$912.50	27.86%		\$0.00	\$0.00
#####		(\$2,362.50)	36.26%	-35.88%	\$0.00	\$0.00
(\$500.00)	-1.06%	\$50.00	3.03%		\$0.00	\$0.00
#####		(\$1,600.00)	66.67%	-30.30%	\$0.00	\$0.00
\$150.00	0.32%	\$150.00	12.90%		\$0.00	\$0.00
#####		(\$1,012.50)	100.00%	12.90%	\$0.00	\$0.00
(\$312.50)	-0.67%	\$212.50	32.08%		\$0.00	\$0.00
#####		(\$450.00)	20.75%	-47.17%	\$0.00	\$0.00
(\$950.00)	-2.07%	\$550.00	30.56%		\$0.00	\$0.00
#####		(\$1,250.00)	16.67%	-52.78%	\$0.00	\$0.00
\$25.00	0.05%	\$225.00	28.13%		\$0.00	\$0.00
#####		(\$575.00)	75.00%	3.13%	\$0.00	\$0.00
\$750.00	1.60%	\$775.00	68.89%		\$0.00	\$0.00
#####		(\$350.00)	97.78%	66.67%	\$0.00	\$0.00
\$275.00	0.60%	\$337.50	45.76%		\$0.00	\$0.00
#####		(\$400.00)	91.53%	37.29%	\$0.00	\$0.00
(\$437.50)	-0.94%	\$225.00	26.87%		\$0.00	\$0.00
#####		(\$612.50)	20.90%	-52.24%	\$0.00	\$0.00
(\$1,275.00)	-2.72%	\$287.50	15.86%		\$0.00	\$0.00
#####		(\$1,525.00)	13.79%	-70.34%	\$0.00	\$0.00
(\$1,525.00)	-3.34%	\$175.00	8.86%		\$0.00	\$0.00
#####		(\$1,800.00)	13.92%	-77.22%	\$0.00	\$0.00
\$900.00	1.91%	\$1,125.00	80.36%		\$0.00	\$0.00
#####		(\$275.00)	83.93%	64.29%	\$0.00	\$0.00
(\$287.50)	-0.60%	\$400.00	51.61%		\$0.00	\$0.00
#####		(\$375.00)	11.29%	-37.10%	\$0.00	\$0.00
\$50.00	0.10%	\$350.00	26.67%		\$0.00	\$0.00
#####		(\$962.50)	77.14%	3.81%	\$0.00	\$0.00
(\$1,900.00)	-3.92%	\$37.50	1.54%		\$0.00	\$0.00
#####		(\$2,400.00)	20.51%	-77.95%	\$0.00	\$0.00
\$5,787.50	11.50%	\$6,387.50	99.03%		\$0.00	\$0.00
#####		(\$62.50)	90.70%	89.73%	\$0.00	\$0.00
\$787.50	1.40%	\$1,225.00	68.06%		\$0.00	\$0.00
#####		(\$575.00)	75.69%	43.75%	\$0.00	\$0.00
\$762.50	1.38%	\$1,712.50	62.84%		\$0.00	\$0.00
#####		(\$1,012.50)	65.14%	27.98%	\$0.00	\$0.00

(\$3,062.50)	-5.46%	\$550.00	10.89%		\$0.00	\$0.00
#####		(\$4,500.00)	28.47%	-60.64%	\$0.00	\$0.00
\$387.50	0.66%	\$3,412.50	62.47%		\$0.00	\$0.00
#####		(\$2,050.00)	44.62%	7.09%	\$0.00	\$0.00
\$2,237.50	3.76%	\$3,962.50	65.90%		\$0.00	\$0.00
#####		(\$2,050.00)	71.31%	37.21%	\$0.00	\$0.00
\$987.50	1.72%	\$987.50	26.78%		\$0.00	\$0.00
#####		(\$2,700.00)	100.00%	26.78%	\$0.00	\$0.00
\$1,537.50	2.64%	\$3,112.50	68.78%		\$0.00	\$0.00
#####		(\$1,412.50)	65.19%	33.98%	\$0.00	\$0.00
(\$4,237.50)	-7.47%	\$50.00	1.01%		\$0.00	\$0.00
#####		(\$4,887.50)	13.16%	-85.82%	\$0.00	\$0.00
\$1,662.50	3.14%	\$2,262.50	71.83%		\$0.00	\$0.00
#####		(\$887.50)	80.95%	52.78%	\$0.00	\$0.00
(\$500.00)	-0.97%	\$3,250.00	78.31%		\$0.00	\$0.00
#####		(\$900.00)	9.64%	-12.05%	\$0.00	\$0.00
\$37.50	0.07%	\$125.00	5.26%		\$0.00	\$0.00
#####		(\$2,250.00)	96.32%	1.58%	\$0.00	\$0.00
\$1,462.50	2.88%	\$1,850.00	90.80%		\$0.00	\$0.00
#####		(\$187.50)	80.98%	71.78%	\$0.00	\$0.00
\$1,100.00	2.11%	\$1,100.00	51.76%		\$0.00	\$0.00
#####		(\$1,025.00)	100.00%	51.76%	\$0.00	\$0.00
\$50.00	0.10%	\$437.50	33.33%		\$0.00	\$0.00
#####		(\$875.00)	70.48%	3.81%	\$0.00	\$0.00
(\$312.50)	-0.61%	\$300.00	21.05%		\$0.00	\$0.00
#####		(\$1,125.00)	57.02%	-21.93%	\$0.00	\$0.00
\$150.00	0.29%	\$775.00	41.89%		\$0.00	\$0.00
#####		(\$1,075.00)	66.22%	8.11%	\$0.00	\$0.00
(\$1,050.00)	-2.03%	\$37.50	2.61%		\$0.00	\$0.00
#####		(\$1,400.00)	24.35%	-73.04%	\$0.00	\$0.00
\$237.50	0.45%	\$1,862.50	77.60%		\$0.00	\$0.00
#####		(\$537.50)	32.29%	9.90%	\$0.00	\$0.00
\$650.00	1.23%	\$1,162.50	51.10%		\$0.00	\$0.00
#####		(\$1,112.50)	77.47%	28.57%	\$0.00	\$0.00
\$175.00	0.33%	\$612.50	64.47%		\$0.00	\$0.00
#####		(\$337.50)	53.95%	18.42%	\$0.00	\$0.00
(\$3,300.00)	-6.29%	\$337.50	8.16%		\$0.00	\$0.00
#####		(\$3,800.00)	12.08%	-79.76%	\$0.00	\$0.00
\$300.00	0.54%	\$937.50	47.47%		\$0.00	\$0.00
#####		(\$1,037.50)	67.72%	15.19%	\$0.00	\$0.00
\$887.50	1.60%	\$1,375.00	100.00%		\$0.00	\$0.00
#####		\$0.00	64.55%	64.55%	\$0.00	\$0.00
\$137.50	0.25%	\$375.00	37.04%		\$0.00	\$0.00
#####		(\$637.50)	76.54%	13.58%	\$0.00	\$0.00
\$1,462.50	2.67%	\$2,537.50	91.03%		\$0.00	\$0.00
#####		(\$250.00)	61.43%	52.47%	\$0.00	\$0.00
\$1,125.00	2.11%	\$3,287.50	76.01%		\$0.00	\$0.00

#####		(\$1,037.50)	50.00%	26.01%	\$0.00	\$0.00
(\$425.00)	-0.78%	\$525.00	28.19%		\$0.00	\$0.00
#####		(\$1,337.50)	48.99%	-22.82%	\$0.00	\$0.00
(\$1,587.50)	-2.90%	\$875.00	30.84%		\$0.00	\$0.00
#####		(\$1,962.50)	13.22%	-55.95%	\$0.00	\$0.00
(\$37.50)	-0.07%	\$112.50	6.62%		\$0.00	\$0.00
#####		(\$1,587.50)	91.18%	-2.21%	\$0.00	\$0.00
(\$1,262.50)	-2.37%	\$125.00	6.99%		\$0.00	\$0.00
#####		(\$1,662.50)	22.38%	-70.63%	\$0.00	\$0.00
\$1,200.00	2.31%	\$1,387.50	76.03%		\$0.00	\$0.00
#####		(\$437.50)	89.73%	65.75%	\$0.00	\$0.00
(\$712.50)	-1.40%	\$125.00	14.29%		\$0.00	\$0.00
#####		(\$750.00)	4.29%	-81.43%	\$0.00	\$0.00
\$587.50	1.17%	\$1,600.00	87.07%		\$0.00	\$0.00
#####		(\$237.50)	44.90%	31.97%	\$0.00	\$0.00
\$425.00	0.86%	\$900.00	69.23%		\$0.00	\$0.00
#####		(\$400.00)	63.46%	32.69%	\$0.00	\$0.00
\$200.00	0.40%	\$287.50	29.11%		\$0.00	\$0.00
#####		(\$700.00)	91.14%	20.25%	\$0.00	\$0.00
\$525.00	1.06%	\$1,200.00	84.21%		\$0.00	\$0.00
#####		(\$225.00)	52.63%	36.84%	\$0.00	\$0.00
\$962.50	1.92%	\$1,637.50	86.75%		\$0.00	\$0.00
#####		(\$250.00)	64.24%	50.99%	\$0.00	\$0.00
(\$1,587.50)	-3.22%	\$150.00	6.03%		\$0.00	\$0.00
#####		(\$2,337.50)	30.15%	-63.82%	\$0.00	\$0.00
(\$375.00)	-0.79%	\$337.50	25.00%		\$0.00	\$0.00
#####		(\$1,012.50)	47.22%	-27.78%	\$0.00	\$0.00
\$4,337.50	9.03%	\$5,437.50	77.40%		\$0.00	\$0.00
#####		(\$1,587.50)	84.34%	61.74%	\$0.00	\$0.00
\$1,100.00	2.10%	\$2,025.00	79.41%		\$0.00	\$0.00
#####		(\$525.00)	63.73%	43.14%	\$0.00	\$0.00
(\$1,487.50)	-2.90%	\$837.50	26.07%		\$0.00	\$0.00
#####		(\$2,375.00)	27.63%	-46.30%	\$0.00	\$0.00
\$1,762.50	3.54%	\$2,125.00	73.59%		\$0.00	\$0.00
#####		(\$762.50)	87.45%	61.04%	\$0.00	\$0.00
(\$137.50)	-0.29%	\$62.50	6.85%		\$0.00	\$0.00
#####		(\$850.00)	78.08%	-15.07%	\$0.00	\$0.00
(\$62.50)	-0.13%	\$212.50	21.79%		\$0.00	\$0.00
#####		(\$762.50)	71.79%	-6.41%	\$0.00	\$0.00
\$1,575.00	3.28%	\$2,525.00	90.99%		\$0.00	\$0.00
#####		(\$250.00)	65.77%	56.76%	\$0.00	\$0.00
\$150.00	0.30%	\$225.00	33.33%		\$0.00	\$0.00
#####		(\$450.00)	88.89%	22.22%	\$0.00	\$0.00
\$412.50	0.84%	\$1,912.50	86.44%		\$0.00	\$0.00
#####		(\$300.00)	32.20%	18.64%	\$0.00	\$0.00
(\$575.00)	-1.15%	\$125.00	13.51%		\$0.00	\$0.00
#####		(\$800.00)	24.32%	-62.16%	\$0.00	\$0.00

(\$1,162.50)	-2.31%	\$612.50	29.70%		\$0.00	\$0.00
#####		(\$1,450.00)	13.94%	-56.36%	\$0.00	\$0.00
(\$1,162.50)	-2.36%	\$62.50	4.17%		\$0.00	\$0.00
#####		(\$1,437.50)	18.33%	-77.50%	\$0.00	\$0.00
\$600.00	1.19%	\$950.00	63.33%		\$0.00	\$0.00
#####		(\$550.00)	76.67%	40.00%	\$0.00	\$0.00
\$950.00	1.86%	\$1,100.00	77.88%		\$0.00	\$0.00
#####		(\$312.50)	89.38%	67.26%	\$0.00	\$0.00
(\$2,050.00)	-4.10%	\$0.00	0.00%		\$0.00	\$0.00
#####		(\$2,075.00)	1.20%	-98.80%	\$0.00	\$0.00
n/a	n/a	\$225.00	n/a		\$0.00	\$0.00
n/a		(\$837.50)	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	\$3,275.00		1.36%	1.26
1/1/2017	\$2,650.00		1.10%	1.2
1/1/2016	\$4,412.50		1.86%	1.23
1/1/2015	\$18,300.00		8.38%	3.13
1/1/2014	\$25,362.50		13.13%	2.93
1/1/2013	\$1,212.50		0.63%	1.05
1/1/2012	\$43,612.50		29.41%	3.41
1/1/2011	\$8,275.00		5.91%	1.38
1/1/2010	\$6,112.50		4.57%	1.4
1/1/2009	\$1,112.50		0.84%	1.04
1/1/2008	\$32,775.00		32.77%	2.48

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
1/1/2017 - Today	\$2,650.00		1.10%	1.2
1/1/2016 - 1/1/2017	\$7,062.50		2.98%	1.22
1/1/2015 - 1/1/2017	\$25,362.50		11.61%	1.63
1/1/2014 - 1/1/2017	\$50,725.00		26.27%	1.95
1/1/2013 - 1/1/2017	\$51,937.50		27.07%	1.66
1/1/2012 - 1/1/2017	\$95,550.00		64.44%	1.99
1/1/2011 - 1/1/2017	\$103,825.00		74.16%	1.87
1/1/2010 - 1/1/2017	\$109,937.50		82.11%	1.82
1/1/2009 - 1/1/2017	\$111,050.00		83.64%	1.7
1/1/2008 - 1/1/2017	\$143,825.00		143.82%	1.79
1/1/2007 - 1/1/2017	\$143,825.00		143.82%	1.79

# Trades	% Profitable
31	51.61%
31	48.39%
38	65.79%
30	66.67%
37	67.57%
29	41.38%
30	70.00%
27	59.26%
21	66.67%
28	32.14%
23	60.87%

# Trades	% Profitable
31	48.39%
68	58.82%
97	61.86%
133	63.16%
161	59.01%
190	60.53%
216	60.19%
236	60.59%
264	57.58%
286	58.04%
286	58.04%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	(\$250.00)	-0.10%	0
12/28/2017	\$537.50	0.22%	100
12/27/2017	\$150.00	0.06%	100
12/26/2017	(\$487.50)	-0.20%	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	(\$112.50)	-0.05%	0
12/21/2017	(\$262.50)	-0.11%	0
12/20/2017	(\$100.00)	-0.04%	0
12/19/2017	(\$275.00)	-0.11%	0
12/18/2017	(\$287.50)	-0.12%	0
12/17/2017	\$0.00	0.00%	0
12/16/2017	\$0.00	0.00%	0
12/15/2017	(\$25.00)	-0.01%	0
12/14/2017	(\$575.00)	-0.23%	0
12/13/2017	\$175.00	0.07%	100
12/12/2017	(\$337.50)	-0.14%	0
12/11/2017	(\$287.50)	-0.12%	0.12
12/10/2017	\$0.00	0.00%	0
12/9/2017	\$0.00	0.00%	0
12/8/2017	\$112.50	0.05%	100
12/7/2017	\$537.50	0.22%	100
12/6/2017	\$237.50	0.10%	10.5
12/5/2017	\$500.00	0.20%	100
12/4/2017	\$212.50	0.09%	100
12/3/2017	\$0.00	0.00%	0
12/2/2017	\$0.00	0.00%	0
12/1/2017	\$425.00	0.17%	100
11/30/2017	(\$337.50)	-0.14%	0
11/29/2017	(\$25.00)	-0.01%	0
11/28/2017	(\$150.00)	-0.06%	0
11/27/2017	(\$137.50)	-0.06%	0
11/26/2017	\$0.00	0.00%	0
11/25/2017	\$0.00	0.00%	0
11/24/2017	\$200.00	0.08%	100
11/23/2017	\$0.00	0.00%	0
11/22/2017	(\$412.50)	-0.17%	0
11/21/2017	\$50.00	0.02%	100
11/20/2017	\$25.00	0.01%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	(\$250.00)	-0.10%	0
12/28/2017 - 12/29/2017	\$287.50	0.12%	100

12/27/2017 - 12/29/2017	\$437.50	0.18%	100
12/26/2017 - 12/29/2017	(\$50.00)	-0.02%	0
12/25/2017 - 12/29/2017	(\$50.00)	-0.02%	0
12/24/2017 - 12/29/2017	(\$50.00)	-0.02%	0
12/23/2017 - 12/29/2017	(\$50.00)	-0.02%	0
12/22/2017 - 12/29/2017	(\$162.50)	-0.07%	0
12/21/2017 - 12/29/2017	(\$425.00)	-0.17%	0
12/20/2017 - 12/29/2017	(\$525.00)	-0.21%	0
12/19/2017 - 12/29/2017	(\$800.00)	-0.33%	0
12/18/2017 - 12/29/2017	(\$1,087.50)	-0.44%	0
12/17/2017 - 12/29/2017	(\$1,087.50)	-0.44%	0
12/16/2017 - 12/29/2017	(\$1,087.50)	-0.44%	0
12/15/2017 - 12/29/2017	(\$1,112.50)	-0.45%	0
12/14/2017 - 12/29/2017	(\$1,687.50)	-0.69%	0
12/13/2017 - 12/29/2017	(\$1,512.50)	-0.62%	0
12/12/2017 - 12/29/2017	(\$1,850.00)	-0.75%	0
12/11/2017 - 12/29/2017	(\$2,137.50)	-0.87%	0.02
12/10/2017 - 12/29/2017	(\$2,137.50)	-0.87%	0.02
12/9/2017 - 12/29/2017	(\$2,137.50)	-0.87%	0.02
12/8/2017 - 12/29/2017	(\$2,025.00)	-0.82%	0.07
12/7/2017 - 12/29/2017	(\$1,487.50)	-0.61%	0.32
12/6/2017 - 12/29/2017	(\$1,250.00)	-0.51%	0.43
12/5/2017 - 12/29/2017	(\$750.00)	-0.31%	0.66
12/4/2017 - 12/29/2017	(\$537.50)	-0.22%	0.75
12/3/2017 - 12/29/2017	(\$537.50)	-0.22%	0.75
12/2/2017 - 12/29/2017	(\$537.50)	-0.22%	0.75
12/1/2017 - 12/29/2017	(\$112.50)	-0.05%	0.95
11/30/2017 - 12/29/2017	(\$450.00)	-0.18%	0.79
11/29/2017 - 12/29/2017	(\$475.00)	-0.19%	0.78
11/28/2017 - 12/29/2017	(\$625.00)	-0.26%	0.71
11/27/2017 - 12/29/2017	(\$762.50)	-0.31%	0.67
11/26/2017 - 12/29/2017	(\$762.50)	-0.31%	0.67
11/25/2017 - 12/29/2017	(\$762.50)	-0.31%	0.67
11/24/2017 - 12/29/2017	(\$562.50)	-0.23%	0.74
11/23/2017 - 12/29/2017	(\$562.50)	-0.23%	0.74
11/22/2017 - 12/29/2017	(\$975.00)	-0.40%	0.61
11/21/2017 - 12/29/2017	(\$925.00)	-0.38%	0.63
11/20/2017 - 12/29/2017	(\$900.00)	-0.37%	0.63

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

# Trades	% Profitable
1	0.00%
1	100.00%

1	100.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
2	0.00%
3	33.33%
3	33.33%
3	33.33%
3	33.33%
3	33.33%
4	25.00%
4	50.00%
4	50.00%
4	50.00%
4	50.00%
4	50.00%
4	50.00%
4	50.00%
4	50.00%
4	50.00%
5	40.00%
5	40.00%
5	40.00%
5	40.00%
5	60.00%
5	60.00%
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	\$643.06	0.64%	64.29%
February	\$966.67	0.53%	50.00%
March	\$1,095.00	0.60%	54.29%
April	\$230.00	0.13%	41.38%
May	\$1,027.50	0.58%	67.65%
June	\$2,228.75	1.26%	52.00%
July	\$1,076.25	0.60%	55.56%
August	\$2,335.00	1.29%	66.67%
September	\$1,213.75	0.66%	62.50%
October	\$2,267.50	1.23%	71.88%
November	\$166.25	0.09%	43.24%
December	\$1,293.75	0.69%	56.41%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017	(\$112.50)	-0.05%	0.95
11/1/2017	(\$3,400.00)	-1.37%	0
10/1/2017	\$537.50	0.22%	22.5
9/1/2017	\$1,150.00	0.47%	100
8/1/2017	\$300.00	0.12%	1.16
7/1/2017	\$4,825.00	2.01%	100
6/1/2017	\$875.00	0.37%	3.33
5/1/2017	\$312.50	0.13%	1.16
4/1/2017	(\$412.50)	-0.17%	0
3/1/2017	\$537.50	0.22%	1.27
2/1/2017	(\$1,962.50)	-0.81%	0.24
1/1/2017	\$0.00	0.00%	1
12/1/2016	\$3,837.50	1.62%	100
11/1/2016	(\$3,675.00)	-1.52%	0.18
10/1/2016	(\$387.50)	-0.16%	0.73
9/1/2016	\$2,825.00	1.18%	100
8/1/2016	\$1,800.00	0.76%	4
7/1/2016	\$1,462.50	0.62%	1.29
6/1/2016	(\$4,375.00)	-1.83%	0.08
5/1/2016	\$4,062.50	1.72%	100
4/1/2016	\$1,675.00	0.72%	1.88
3/1/2016	(\$1,137.50)	-0.48%	0.44
2/1/2016	(\$700.00)	-0.30%	0.59
1/1/2016	(\$975.00)	-0.41%	0.04
12/1/2015	(\$850.00)	-0.36%	0.15

11/1/2015	(\$262.50)	-0.11%	0.78
10/1/2015	\$4,562.50	1.96%	100
9/1/2015	(\$175.00)	-0.07%	0.13
8/1/2015	\$4,262.50	1.86%	17.24
7/1/2015	(\$1,837.50)	-0.80%	0.51
6/1/2015	\$5,787.50	2.57%	24.15
5/1/2015	\$1,975.00	0.88%	13.15
4/1/2015	(\$1,737.50)	-0.77%	0
3/1/2015	(\$125.00)	-0.06%	0.95
2/1/2015	\$3,525.00	1.59%	100
1/1/2015	\$3,175.00	1.45%	2.94
12/1/2014	(\$350.00)	-0.16%	0.81
11/1/2014	\$525.00	0.24%	1.46
10/1/2014	(\$887.50)	-0.40%	0.74
9/1/2014	(\$750.00)	-0.34%	0.77

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017 - Today	(\$112.50)	-0.05%	0.95
11/1/2017 - 12/1/2017	(\$3,512.50)	-1.42%	0.31
10/1/2017 - 12/1/2017	(\$2,975.00)	-1.21%	0.42
9/1/2017 - 12/1/2017	(\$1,825.00)	-0.74%	0.64
8/1/2017 - 12/1/2017	(\$1,525.00)	-0.62%	0.78
7/1/2017 - 12/1/2017	\$3,300.00	1.37%	1.49
6/1/2017 - 12/1/2017	\$4,175.00	1.74%	1.58
5/1/2017 - 12/1/2017	\$4,487.50	1.87%	1.51
4/1/2017 - 12/1/2017	\$4,075.00	1.70%	1.46
3/1/2017 - 12/1/2017	\$4,612.50	1.93%	1.43
2/1/2017 - 12/1/2017	\$2,650.00	1.10%	1.21
1/1/2017 - 12/1/2017	\$2,650.00	1.10%	1.2
12/1/2016 - 12/1/2017	\$6,487.50	2.73%	1.51
11/1/2016 - 12/1/2017	\$2,812.50	1.17%	1.17
10/1/2016 - 12/1/2017	\$2,425.00	1.00%	1.14
9/1/2016 - 12/1/2017	\$5,250.00	2.20%	1.3
8/1/2016 - 12/1/2017	\$7,050.00	2.98%	1.39
7/1/2016 - 12/1/2017	\$8,512.50	3.62%	1.38
6/1/2016 - 12/1/2017	\$4,137.50	1.73%	1.16
5/1/2016 - 12/1/2017	\$8,200.00	3.48%	1.33
4/1/2016 - 12/1/2017	\$9,875.00	4.22%	1.36
3/1/2016 - 12/1/2017	\$8,737.50	3.72%	1.3
2/1/2016 - 12/1/2017	\$8,037.50	3.41%	1.26
1/1/2016 - 12/1/2017	\$7,062.50	2.98%	1.22
12/1/2015 - 12/1/2017	\$6,212.50	2.61%	1.19
11/1/2015 - 12/1/2017	\$5,950.00	2.50%	1.18
10/1/2015 - 12/1/2017	\$10,512.50	4.51%	1.31
9/1/2015 - 12/1/2017	\$10,337.50	4.43%	1.31
8/1/2015 - 12/1/2017	\$14,600.00	6.37%	1.43
7/1/2015 - 12/1/2017	\$12,762.50	5.52%	1.34

6/1/2015 - 12/1/2017	\$18,550.00	8.23%	1.49
5/1/2015 - 12/1/2017	\$20,525.00	9.19%	1.55
4/1/2015 - 12/1/2017	\$18,787.50	8.35%	1.48
3/1/2015 - 12/1/2017	\$18,662.50	8.29%	1.45
2/1/2015 - 12/1/2017	\$22,187.50	10.01%	1.57
1/1/2015 - 12/1/2017	\$25,362.50	11.61%	1.63
12/1/2014 - 12/1/2017	\$25,012.50	11.43%	1.59
11/1/2014 - 12/1/2017	\$25,537.50	11.70%	1.59
10/1/2014 - 12/1/2017	\$24,650.00	11.25%	1.53
9/1/2014 - 12/1/2017	\$23,900.00	10.87%	1.48

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

3	33.33%
5	100.00%
2	50.00%
4	75.00%
4	50.00%
2	50.00%
4	75.00%
3	0.00%
3	66.67%
2	100.00%
5	80.00%
5	40.00%
4	50.00%
3	33.33%
5	40.00%

# Trades	%Profitable
4	50.00%
7	28.57%
10	40.00%
10	50.00%
14	42.86%
16	50.00%
18	50.00%
22	54.55%
23	52.17%
27	55.56%
30	50.00%
31	48.39%
34	55.88%
38	55.26%
42	54.76%
46	60.87%
47	59.57%
51	60.78%
53	60.38%
56	62.50%
58	62.07%
62	59.68%
65	60.00%
68	58.82%
71	57.75%
73	57.53%
77	59.74%
78	60.26%
81	60.49%
84	59.52%

85	60.00%
88	61.36%
90	58.89%
92	59.78%
93	61.29%
97	61.86%
101	60.40%
104	60.58%
107	59.81%
111	59.46%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017	(\$50.00)	-0.02%	0
12/17/2017	(\$1,037.50)	-0.42%	0
12/10/2017	(\$1,050.00)	-0.43%	0.03
12/3/2017	\$1,600.00	0.65%	100
11/26/2017	(\$225.00)	-0.09%	0
11/19/2017	(\$137.50)	-0.06%	0
11/12/2017	(\$1,600.00)	-0.65%	0
11/5/2017	(\$912.50)	-0.37%	0
10/29/2017	(\$212.50)	-0.09%	0
10/22/2017	(\$175.00)	-0.07%	0
10/15/2017	(\$1,075.00)	-0.43%	0
10/8/2017	\$2,125.00	0.86%	100
10/1/2017	(\$225.00)	-0.09%	0
9/24/2017	(\$800.00)	-0.32%	0
9/17/2017	\$775.00	0.31%	100
9/10/2017	\$337.50	0.14%	100
9/3/2017	\$625.00	0.25%	100
8/27/2017	\$1,050.00	0.43%	100
8/20/2017	(\$587.50)	-0.24%	0
8/13/2017	\$337.50	0.14%	28
8/6/2017	\$2,237.50	0.92%	100
7/30/2017	(\$2,812.50)	-1.14%	0
7/23/2017	\$1,462.50	0.60%	100
7/16/2017	\$1,312.50	0.54%	100
7/9/2017	(\$700.00)	-0.29%	0
7/2/2017	\$3,037.50	1.26%	100
6/25/2017	\$2,200.00	0.92%	100
6/18/2017	(\$1,725.00)	-0.72%	0
6/11/2017	\$825.00	0.34%	100
6/4/2017	(\$687.50)	-0.29%	0.19
5/28/2017	(\$262.50)	-0.11%	0
5/21/2017	(\$1,650.00)	-0.68%	0
5/14/2017	\$1,750.00	0.73%	100
5/7/2017	\$300.00	0.13%	4
4/30/2017	\$437.50	0.18%	3.19
4/23/2017	(\$262.50)	-0.11%	0
4/16/2017	\$325.00	0.14%	100
4/9/2017	(\$675.00)	-0.28%	0
4/2/2017	\$200.00	0.08%	100
3/26/2017	\$62.50	0.03%	1.09

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017 - Today	(\$50.00)	-0.02%	0
12/17/2017 - 12/24/2017	(\$1,087.50)	-0.44%	0

12/10/2017 - 12/24/2017	(\$2,137.50)	-0.87%	0.02
12/3/2017 - 12/24/2017	(\$537.50)	-0.22%	0.75
11/26/2017 - 12/24/2017	(\$762.50)	-0.31%	0.67
11/19/2017 - 12/24/2017	(\$900.00)	-0.37%	0.63
11/12/2017 - 12/24/2017	(\$2,500.00)	-1.01%	0.38
11/5/2017 - 12/24/2017	(\$3,412.50)	-1.38%	0.31
10/29/2017 - 12/24/2017	(\$3,625.00)	-1.46%	0.3
10/22/2017 - 12/24/2017	(\$3,800.00)	-1.53%	0.29
10/15/2017 - 12/24/2017	(\$4,875.00)	-1.96%	0.24
10/8/2017 - 12/24/2017	(\$2,750.00)	-1.12%	0.46
10/1/2017 - 12/24/2017	(\$2,975.00)	-1.21%	0.42
9/24/2017 - 12/24/2017	(\$3,775.00)	-1.52%	0.36
9/17/2017 - 12/24/2017	(\$3,000.00)	-1.22%	0.41
9/10/2017 - 12/24/2017	(\$2,662.50)	-1.08%	0.48
9/3/2017 - 12/24/2017	(\$2,037.50)	-0.83%	0.6
8/27/2017 - 12/24/2017	(\$987.50)	-0.40%	0.81
8/20/2017 - 12/24/2017	(\$1,575.00)	-0.64%	0.7
8/13/2017 - 12/24/2017	(\$1,237.50)	-0.50%	0.77
8/6/2017 - 12/24/2017	\$1,000.00	0.41%	1.19
7/30/2017 - 12/24/2017	(\$1,812.50)	-0.74%	0.75
7/23/2017 - 12/24/2017	(\$350.00)	-0.14%	0.95
7/16/2017 - 12/24/2017	\$962.50	0.40%	1.14
7/9/2017 - 12/24/2017	\$262.50	0.11%	1.04
7/2/2017 - 12/24/2017	\$3,300.00	1.37%	1.49
6/25/2017 - 12/24/2017	\$5,500.00	2.31%	1.81
6/18/2017 - 12/24/2017	\$3,775.00	1.57%	1.56
6/11/2017 - 12/24/2017	\$4,600.00	1.92%	1.68
6/4/2017 - 12/24/2017	\$3,912.50	1.63%	1.55
5/28/2017 - 12/24/2017	\$3,650.00	1.52%	1.5
5/21/2017 - 12/24/2017	\$2,000.00	0.83%	1.23
5/14/2017 - 12/24/2017	\$3,750.00	1.56%	1.43
5/7/2017 - 12/24/2017	\$4,050.00	1.69%	1.46
4/30/2017 - 12/24/2017	\$4,487.50	1.87%	1.51
4/23/2017 - 12/24/2017	\$4,225.00	1.76%	1.48
4/16/2017 - 12/24/2017	\$4,550.00	1.90%	1.52
4/9/2017 - 12/24/2017	\$3,875.00	1.61%	1.42
4/2/2017 - 12/24/2017	\$4,075.00	1.70%	1.46
3/26/2017 - 12/24/2017	\$4,137.50	1.73%	1.44

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

# Trades	% Profitable
1	0.00%
2	0.00%

3	33.33%
4	50.00%
5	40.00%
5	40.00%
6	33.33%
7	28.57%
8	25.00%
8	25.00%
8	25.00%
9	44.44%
10	40.00%
10	40.00%
10	40.00%
10	50.00%
10	50.00%
11	54.55%
12	41.67%
13	46.15%
14	50.00%
14	42.86%
15	46.67%
16	50.00%
16	50.00%
16	50.00%
16	50.00%
16	50.00%
17	52.94%
18	50.00%
18	44.44%
19	42.11%
20	50.00%
21	52.38%
22	54.55%
22	54.55%
23	56.52%
23	52.17%
23	52.17%
25	52.00%

TradeStationChart Settings

Symbol @S
Description Soybeans Continuous Contract [Mar18]
Interval Daily
Start Date/Time 12/31/2007 11:20
End Date/Time 12/29/2017 11:20

TradeStation Strategies Applied

! MESA Phasor V2(On)

TradeStation Strategy Inputs

Description	Value
! MESA Phasor V2 - Lengtl	7.5
! MESA Phasor V2 - Lower	-160
! MESA Phasor V2 - Upper	20
! 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 pe 65000

Trade Size

Fixed Shares/Contracts: 1

TradeStation Report Settings

Display Periods	40
Standard Deviations	1