

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$110,240.00	\$83,200.00	\$27,040.00
Gross Profit	\$209,430.00	\$140,380.00	\$69,050.00
Gross Loss	(\$99,190.00)	(\$57,180.00)	(\$42,010.00)
Profit Factor	2.11	2.46	1.64
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	(\$1,840.00)	(\$1,840.00)	\$0.00
Select Total Net Profit	\$104,620.00	\$77,580.00	\$27,040.00
Select Gross Profit	\$195,160.00	\$126,110.00	\$69,050.00
Select Gross Loss	(\$90,540.00)	(\$48,530.00)	(\$42,010.00)
Select Profit Factor	2.16	2.6	1.64
Adjusted Total Net Profit	\$70,081.99	\$48,218.14	\$5,673.56
Adjusted Gross Profit	\$184,398.33	\$118,183.97	\$56,443.25
Adjusted Gross Loss	(\$114,316.33)	(\$69,965.84)	(\$50,769.69)
Adjusted Profit Factor	1.61	1.69	1.11
Total Number of Trades	113	60	53
Percent Profitable	61.95%	66.67%	56.60%
Winning Trades	70	40	30
Losing Trades	43	20	23
Even Trades	0	0	0
Avg. Trade Net Profit	\$975.58	\$1,386.67	\$510.19
Avg. Winning Trade	\$2,991.86	\$3,509.50	\$2,301.67
Avg. Losing Trade	(\$2,306.74)	(\$2,859.00)	(\$1,826.52)
Ratio Avg. Win:Avg. Loss	1.3	1.23	1.26
Largest Winning Trade	\$14,270.00	\$14,270.00	\$7,370.00
Largest Losing Trade	(\$8,650.00)	(\$8,650.00)	(\$4,300.00)
Largest Winner as % of G	6.81%	10.17%	10.67%
Largest Loser as % of Gr	8.72%	15.13%	10.24%
Net Profit as % of Largest	1274.45%	961.85%	628.84%
Select Net Profit as % of l	1209.48%	896.88%	628.84%
Adjusted Net Profit as % c	810.20%	557.44%	131.94%
Max. Consecutive Winnin	6	8	5
Max. Consecutive Losing	3	2	3
Avg. Bars in Total Trades	10.98	14.1	7.45
Avg. Bars in Winning Trac	11.4	14.23	7.63
Avg. Bars in Losing Trade	10.3	13.85	7.22
Avg. Bars in Even Trades	0	0	0
Max. Shares/Contracts H	1	1	1
Total Shares/Contracts H	114	61	53
Account Size Required	\$13,160.00	\$11,380.00	\$7,780.00
Total Slippage	\$0.00	\$0.00	\$0.00

Total Commission	\$0.00	\$0.00	\$0.00
Return on Initial Capital	110.24%		
Annual Rate of Return	15.49%		
Buy & Hold Return	87.64%		
Return on Account	837.69%		
Avg. Monthly Return	\$2,300.25		
Std. Deviation of Monthly	\$4,404.18		

Return Retracement Ratio	0.37
RINA Index	59.27
Sharpe Ratio	0.36
K-Ratio	4.18

Trading Period	4 Yrs, 9 Mths, 17 Dys
Percent of Time in the Market	92.24%
Time in the Market	4 Yrs, 5 Mths, 2 Dys
Longest Flat Period	18 Dys

Max. Equity Run-up	\$122,590.00
Date of Max. Equity Run-up	12/19/2014 15:00
Max. Equity Run-up as % of Initial Capital	122.59%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$16,050.00)	(\$13,280.00)	(\$11,220.00)
Date	2/20/2014 15:00		
as % of Initial Capital	16.05%	13.28%	11.22%
Net Profit as % of Drawdown	686.85%	626.51%	241.00%
Select Net Profit as % of Initial Capital	651.84%	584.19%	241.00%
Adjusted Net Profit as % of Initial Capital	436.65%	363.09%	50.57%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$13,160.00)	(\$11,380.00)	(\$7,780.00)
Date	2/4/2014 15:00		
as % of Initial Capital	13.16%	11.38%	7.78%
Net Profit as % of Drawdown	837.69%	731.11%	347.56%
Select Net Profit as % of Initial Capital	794.98%	681.72%	347.56%
Adjusted Net Profit as % of Initial Capital	532.54%	423.71%	72.92%

Max. Trade Drawdown	(\$9,400.00)	(\$9,400.00)	(\$4,400.00)
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All Trades

Total Net Profit	\$110,240.00	Profit Factor	2.11
Gross Profit	\$209,430.00	Gross Loss	(\$99,190.00)

Roll Over Credit	\$0.00
Open Position Profit/Loss	(\$1,840.00)

Select Total Net Profit	\$104,620.00	Select Profit Factor	2.16
Select Gross Profit	\$195,160.00	Select Gross Loss	(\$90,540.00)
Adjusted Total Net Profit	\$70,081.99	Adjusted Profit Factor	1.61
Adjusted Gross Profit	\$184,398.33	Adjusted Gross Loss	(\$114,316.33)
Total Number of Trades	113	Percent Profitable	61.95%
Winning Trades	70	Losing Trades	43
Even Trades	0		
Avg. Trade Net Profit	\$975.58	Ratio Avg. Win:Avg. Los	1.3
Avg. Winning Trade	\$2,991.86	Avg. Losing Trade	(\$2,306.74)
Largest Winning Trade	\$14,270.00	Largest Losing Trade	(\$8,650.00)
Largest Winner as % of G	6.81%	Largest Loser as % of C	8.72%
Net Profit as % of Largest Slct.	1274.45%		
Net Profit as % of Largest	1209.48%	Adj. Net Profit as % of L	810.20%
Max. Consecutive Winnin	6	Max. Consecutive Losin	3
Avg. Bars in Winning Trac	11.4	Avg. Bars in Losing Tra	10.3
Avg. Bars in Total Trades	10.98		
Max. Shares/Contracts H	1	Account Size Required	\$13,160.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	110.24%	Annual Rate of Return	15.49%
Buy and Hold Return	87.64%	Return on Account	837.69%
Avg. Monthly Return	\$2,300.25	Std. Deviation of Monthl	\$4,404.18
Return Retracement Ratic	0.37	RINA Index	59.27
Sharpe Ratio	0.36	K-Ratio	4.18
Trading Period	4 Yrs, 9 Mths, 17 Dys	Percent of Time in the M	92.24%
Time in the Market	4 Yrs, 5 Mths, 2 Dys	Longest Flat Period	18 Dys
Max. Equity Run-up	\$122,590.00		
Date of Max. E. Run-up	12/19/2014 15:00	Max. E. Run-up as % of	122.59%
Max. Drawdown (Intra-da	Max. Drawdown (Trade	Close to Trade Close)	
Value	(\$16,050.00)	Value	(\$13,160.00)
Date	2/20/2014 15:00	Date	2/4/2014 15:00
as % of Initial Capital	16.05%	as % of Initial Capital	13.16%
Net Profit as % of Drawdc	686.85%	Net Profit as % of Draw	837.69%
Slct. Net Profit as % of Dr	651.84%	Slct. Net Profit as % of I	794.98%
Adj. Net Prof as % of Dra	436.65%	Adj. Net Profit as % of C	532.54%
Max. Trade Drawdown	(\$9,400.00)		
Long Trades			
Total Net Profit	\$83,200.00	Profit Factor	2.46

Gross Profit	\$140,380.00	Gross Loss	(\$57,180.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$1,840.00)		
Select Total Net Profit	\$77,580.00	Select Profit Factor	2.6
Select Gross Profit	\$126,110.00	Select Gross Loss	(\$48,530.00)
Adjusted Total Net Profit	\$48,218.14	Adjusted Profit Factor	1.69
Adjusted Gross Profit	\$118,183.97	Adjusted Gross Loss	(\$69,965.84)
Total Number of Trades	60	Percent Profitable	66.67%
Winning Trades	40	Losing Trades	20
Even Trades	0		
Avg. Trade Net Profit	\$1,386.67	Ratio Avg. Win:Avg. Loss	1.23
Avg. Winning Trade	\$3,509.50	Avg. Losing Trade	(\$2,859.00)
Largest Winning Trade	\$14,270.00	Largest Losing Trade	(\$8,650.00)
Largest Winner as % of G	10.17%	Largest Loser as % of G	15.13%
Max. Consecutive Winnin	8	Max. Consecutive Losin	2
Avg. Bars in Winning Trac	14.23	Avg. Bars in Losing Tra	13.85
Avg. Bars in Total Trades	14.1		
Max. Shares/Contracts H	1	Account Size Required	\$11,380.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest	961.85%		
Slct. Net Profit as % of La	896.88%	Adj. Net Profit as % of L	557.44%
Max. Drawdown (Intra-da	Max. Drawdown (Trade	Max. Drawdown (Trade Close to Trade Close)	
Value	(\$13,280.00)	Value	(\$11,380.00)
as % of Initial Capital	13.28%	as % of Initial Capital	11.38%
Net Profit as % of Drawdc	626.51%	Net Profit as % of Draw	731.11%
Slct. Net Profit as % of Dr	584.19%	Slct. Net Profit as % of I	681.72%
Adj. Net Prof as % of Dra	363.09%	Adj. Net Profit as % of C	681.72%
Max. Trade Drawdown	(\$9,400.00)		
Short Trades			
Total Net Profit	\$27,040.00	Profit Factor	1.64
Gross Profit	\$69,050.00	Gross Loss	(\$42,010.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$27,040.00	Select Profit Factor	1.64
Select Gross Profit	\$69,050.00	Select Gross Loss	(\$42,010.00)
Adjusted Total Net Profit	\$5,673.56	Adjusted Profit Factor	1.11

Adjusted Gross Profit	\$56,443.25	Adjusted Gross Loss	(\$50,769.69)
Total Number of Trades	53	Percent Profitable	56.60%
Winning Trades	30	Losing Trades	23
Even Trades	0		
Avg. Trade Net Profit	\$510.19	Ratio Avg. Win:Avg. Los	1.26
Avg. Winning Trade	\$2,301.67	Avg. Losing Trade	(\$1,826.52)
Largest Winning Trade	\$7,370.00	Largest Losing Trade	(\$4,300.00)
Largest Winner as % of G	10.67%	Largest Loser as % of C	15.13%
Max. Consecutive Winnin	5	Max. Consecutive Losin	3
Avg. Bars in Winning Trac	7.63	Avg. Bars in Losing Tra	7.22
Avg. Bars in Total Trades	7.45		
Max. Shares/Contracts H	1	Account Size Required	\$7,780.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	628.84%		
Slct. Net Profit as % of La	628.84%	Adj. Net Profit as % of L	131.94%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$11,220.00)	Value	(\$7,780.00)
as % of Initial Capital	11.22%	as % of Initial Capital	7.78%
Net Profit as % of Drawdc	241.00%	Net Profit as % of Draw	347.56%
Slct. Net Profit as % of Dr	241.00%	Slct. Net Profit as % of I	347.56%
Adj. Net Prof as % of Dra	50.57%	Adj. Net Prof as % of Dr	72.92%
Max. Trade Drawdown	(\$4,400.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	113	70	43
Avg. Trade Net Profit	\$975.58	\$2,991.86	(\$2,306.74)
1 Std. Deviation of Avg. T	\$3,467.69	\$2,528.34	\$1,938.69
Avg. Trade + 1 Std. Devia	\$4,443.26	\$5,520.20	(\$368.06)
Avg. Trade - 1 Std. Deviat	(\$2,492.11)	\$463.52	(\$4,245.43)
Coefficient of Variation	355.45%	84.51%	84.04%

Time Averages

	All Trades	Winners	Losers
Avg. Time in Trades	14 Dys, 7 Hrs	14 Dys, 19 Hrs, 53 Mins	13 Dys, 10 Hrs, 2 Mins
Avg. Time Between Trade	13 Dys, 6 Hrs	8 Dys, 9 Hrs, 2 Mins	27 Dys, 5 Hrs, 42 Mins
Avg. Time Between Trade	527 Dys, 16 Hrs		

Outliers

	Total	Positive	Negative
Number of Outliers	2	1	1
Outlier Profit/Loss	\$5,620.00	\$14,270.00	(\$8,650.00)

Run-up/Drawdown

	Run-up	Drawdown
Max. Value	\$14,520.00	(\$9,400.00)
Max. Value Date	11/25/2014	2/3/2014
Avg. Value	\$3,058.76	(\$1,830.62)
1 Std. Deviation	\$2,523.88	\$1,771.17
Avg. + 1 Std. Deviation	\$5,582.65	(\$59.45)
Avg. - 1 Std. Deviation	\$534.88	(\$3,601.79)
Coefficient of Variation	82.51%	96.75%

Efficiency Analysis

	Total	Entry	Exit
Avg. Efficiency	14.60%	59.56%	55.03%
1 Std. Deviation	57.18%	31.01%	33.63%
Avg. + 1 Std. Deviation	71.77%	90.57%	88.66%
Avg. - 1 Std. Deviation	-42.58%	28.55%	21.40%
Coefficient of Variation	391.74%	52.06%	61.11%

TradeStation Trade Series Analysis

	Winners	Losers
Largest Profit/Loss	\$14,270.00	(\$8,650.00)
Largest Profit/Loss as % of Gross	6.81%	8.72%
Largest Consec. Profit/Loss	\$35,000.00	(\$10,770.00)
Largest Consec. Profit/Loss as % of Gross	16.71%	10.86%
Winning Series	Avg. Gain per Series	Avg. Loss Next Trade
1	10	\$2,033.00
2	10	\$3,289.50
3	7	\$2,461.90
4	2	\$3,165.00
5	1	\$2,258.00
6	1	\$5,833.33
Losing Series	Avg. Loss per Series	Avg. Gain Next Trade
1	22	(\$2,553.18)
2	9	(\$2,102.78)
3	1	(\$1,723.33)

TradeStation Trade List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	4/14/2010	Buy	\$639.90	\$0.00	1
	Sell	5/10/2010	Sell	\$597.20		(\$4,270.00)
2	Buy	5/21/2010	Buy	\$569.40	\$0.00	1
	Sell	7/6/2010	Sell	\$527.90		(\$4,150.00)
3	Buy	7/20/2010	Buy	\$543.30	\$0.00	1
	Sell	7/28/2010	Short	\$597.00		\$5,370.00
4	Sell Short	7/28/2010	Short	\$597.00	\$0.00	1
	Buy to Cover	8/2/2010	Buy	\$586.70		\$1,030.00
5	Buy	8/2/2010	Buy	\$586.70	\$0.00	1
	Sell	8/13/2010	Sell	\$552.20		(\$3,450.00)
6	Buy	8/27/2010	Buy	\$534.60	\$0.00	1
	Sell	10/4/2010	Short	\$617.50		\$8,290.00
7	Sell Short	10/4/2010	Short	\$617.50	\$0.00	1
	Buy to Cover	10/7/2010	Buy	\$622.30		(\$480.00)
8	Buy	10/7/2010	Buy	\$622.30	\$0.00	1
	Sell	10/18/2010	Short	\$641.40		\$1,910.00
9	Sell Short	10/18/2010	Short	\$641.40	\$0.00	1
	Buy to Cover	10/20/2010	Buy	\$630.90		\$1,050.00
10	Buy	10/20/2010	Buy	\$630.90	\$0.00	1
	Sell	10/29/2010	Short	\$636.20		\$530.00
11	Sell Short	10/29/2010	Short	\$636.20	\$0.00	1
	Buy to Cover	11/8/2010	Cover	\$673.20		(\$3,700.00)
12	Buy	11/12/2010	Buy	\$668.00	\$0.00	1
	Sell	11/24/2010	Short	\$658.80		(\$920.00)
13	Sell Short	11/24/2010	Short	\$658.80	\$0.00	1
	Buy to Cover	12/1/2010	Buy	\$664.30		(\$550.00)
14	Buy	12/1/2010	Buy	\$664.30	\$0.00	1
	Sell	12/28/2010	Short	\$730.80		\$6,650.00
15	Sell Short	12/28/2010	Short	\$730.80	\$0.00	1
	Buy to Cover	12/31/2010	Buy	\$728.30		\$250.00
16	Buy	12/31/2010	Buy	\$728.30	\$0.00	1
	Sell	1/14/2011	Short	\$741.50		\$1,320.00
17	Sell Short	1/14/2011	Short	\$741.50	\$0.00	1
	Buy to Cover	1/24/2011	Buy	\$712.50		\$2,900.00
18	Buy	1/24/2011	Buy	\$712.50	\$0.00	1
	Sell	1/31/2011	Short	\$714.20		\$170.00
19	Sell Short	1/31/2011	Short	\$714.20	\$0.00	1
	Buy to Cover	2/8/2011	Buy	\$746.40		(\$3,220.00)
20	Buy	2/8/2011	Buy	\$746.40	\$0.00	1
	Sell	3/4/2011	Short	\$770.00		\$2,360.00
21	Sell Short	3/4/2011	Short	\$770.00	\$0.00	1
	Buy to Cover	3/11/2011	Buy	\$740.90		\$2,910.00
22	Buy	3/11/2011	Buy	\$740.90	\$0.00	1
	Sell	4/21/2011	Short	\$784.40		\$4,350.00
23	Sell Short	4/21/2011	Short	\$784.40	\$0.00	1
	Buy to Cover	5/2/2011	Buy	\$808.10		(\$2,370.00)
24	Buy	5/2/2011	Buy	\$808.10	\$0.00	1

	Sell	5/13/2011	Short	\$789.60		(\$1,850.00)	
25	Sell Short	5/13/2011	Short	\$789.60	\$0.00		1
	Buy to Cover	5/20/2011	Buy	\$777.70		\$1,190.00	
26	Buy	5/20/2011	Buy	\$777.70	\$0.00		1
	Sell	6/9/2011	Sell	\$730.20		(\$4,750.00)	
27	Buy	6/24/2011	Buy	\$746.90	\$0.00		1
	Sell	7/25/2011	Short	\$779.60		\$3,270.00	
28	Sell Short	7/25/2011	Short	\$779.60	\$0.00		1
	Buy to Cover	8/1/2011	Buy	\$750.70		\$2,890.00	
29	Buy	8/1/2011	Buy	\$750.70	\$0.00		1
	Sell	8/5/2011	Sell	\$670.20		(\$8,050.00)	
30	Buy	8/23/2011	Buy	\$595.30	\$0.00		1
	Sell	9/19/2011	Short	\$656.50		\$6,120.00	
31	Sell Short	9/19/2011	Short	\$656.50	\$0.00		1
	Buy to Cover	9/22/2011	Buy	\$609.10		\$4,740.00	
32	Buy	9/22/2011	Buy	\$609.10	\$0.00		1
	Sell	10/3/2011	Short	\$589.50		(\$1,960.00)	
33	Sell Short	10/3/2011	Short	\$589.50	\$0.00		1
	Buy to Cover	10/7/2011	Buy	\$619.40		(\$2,990.00)	
34	Buy	10/7/2011	Buy	\$619.40	\$0.00		1
	Sell	10/31/2011	Short	\$707.20		\$8,780.00	
35	Sell Short	10/31/2011	Short	\$707.20	\$0.00		1
	Buy to Cover	11/3/2011	Buy	\$675.20		\$3,200.00	
36	Buy	11/3/2011	Buy	\$675.20	\$0.00		1
	Sell	11/18/2011	Short	\$666.40		(\$880.00)	
37	Sell Short	11/18/2011	Short	\$666.40	\$0.00		1
	Buy to Cover	12/9/2011	Buy	\$671.80		(\$540.00)	
38	Buy	12/9/2011	Buy	\$671.80	\$0.00		1
	Sell	12/23/2011	Short	\$697.90		\$2,610.00	
39	Sell Short	12/23/2011	Short	\$697.90	\$0.00		1
	Buy to Cover	1/3/2012	Buy	\$703.00		(\$510.00)	
40	Buy	1/3/2012	Buy	\$703.00	\$0.00		1
	Sell	1/13/2012	Short	\$722.20		\$1,920.00	
41	Sell Short	1/13/2012	Short	\$722.20	\$0.00		1
	Buy to Cover	1/19/2012	Buy	\$729.70		(\$750.00)	
42	Buy	1/19/2012	Buy	\$729.70	\$0.00		1
	Sell	2/8/2012	Short	\$780.30		\$5,060.00	
43	Sell Short	2/8/2012	Short	\$780.30	\$0.00		1
	Buy to Cover	2/13/2012	Buy	\$771.00		\$930.00	
44	Buy	2/13/2012	Buy	\$771.00	\$0.00		1
	Sell	2/23/2012	Short	\$768.10		(\$290.00)	
45	Sell Short	2/23/2012	Short	\$768.10	\$0.00		1
	Buy to Cover	3/21/2012	Buy	\$783.10		(\$1,500.00)	
46	Buy	3/21/2012	Buy	\$783.10	\$0.00		1
	Sell	3/30/2012	Short	\$787.20		\$410.00	
47	Sell Short	3/30/2012	Short	\$787.20	\$0.00		1
	Buy to Cover	4/26/2012	Buy	\$767.50		\$1,970.00	
48	Buy	4/26/2012	Buy	\$767.50	\$0.00		1
	Sell	5/16/2012	Short	\$734.30		(\$3,320.00)	
49	Sell Short	5/16/2012	Short	\$734.30	\$0.00		1
	Buy to Cover	6/4/2012	Buy	\$695.90		\$3,840.00	

50 Buy	6/4/2012 Buy	\$695.90	\$0.00	1
Sell	6/12/2012 Short	\$707.00		\$1,110.00
51 Sell Short	6/12/2012 Short	\$707.00	\$0.00	1
Buy to Cover	6/18/2012 Buy	\$732.20		(\$2,520.00)
52 Buy	6/18/2012 Buy	\$732.20	\$0.00	1
Sell	7/5/2012 Short	\$776.00		\$4,380.00
53 Sell Short	7/5/2012 Short	\$776.00	\$0.00	1
Buy to Cover	7/10/2012 Buy	\$764.00		\$1,200.00
54 Buy	7/10/2012 Buy	\$764.00	\$0.00	1
Sell	7/20/2012 Short	\$759.50		(\$450.00)
55 Sell Short	7/20/2012 Short	\$759.50	\$0.00	1
Buy to Cover	8/8/2012 Buy	\$759.70		(\$20.00)
56 Buy	8/8/2012 Buy	\$759.70	\$0.00	1
Sell	9/6/2012 Short	\$782.30		\$2,260.00
57 Sell Short	9/6/2012 Short	\$782.30	\$0.00	1
Buy to Cover	9/13/2012 Buy	\$807.70		(\$2,540.00)
58 Buy	9/13/2012 Buy	\$807.70	\$0.00	1
Sell	10/4/2012 Short	\$801.50		(\$620.00)
59 Sell Short	10/4/2012 Short	\$801.50	\$0.00	1
Buy to Cover	10/12/2012 Buy	\$794.30		\$720.00
60 Buy	10/12/2012 Buy	\$794.30	\$0.00	1
Sell	11/15/2012 Sell	\$737.20		(\$5,710.00)
61 Buy	11/30/2012 Buy	\$785.50	\$0.00	1
Sell	12/21/2012 Short	\$820.00		\$3,450.00
62 Sell Short	12/21/2012 Short	\$820.00	\$0.00	1
Buy to Cover	12/27/2012 Buy	\$803.80		\$1,620.00
63 Buy	12/27/2012 Buy	\$803.80	\$0.00	1
Sell	1/8/2013 Short	\$842.70		\$3,890.00
64 Sell Short	1/8/2013 Short	\$842.70	\$0.00	1
Buy to Cover	1/11/2013 Buy	\$848.50		(\$580.00)
65 Buy	1/11/2013 Buy	\$848.50	\$0.00	1
Sell	1/24/2013 Short	\$859.70		\$1,120.00
66 Sell Short	1/24/2013 Short	\$859.70	\$0.00	1
Buy to Cover	1/30/2013 Buy	\$875.50		(\$1,580.00)
67 Buy	1/30/2013 Buy	\$875.50	\$0.00	1
Sell	2/11/2013 Short	\$881.70		\$620.00
68 Sell Short	2/11/2013 Short	\$881.70	\$0.00	1
Buy to Cover	2/21/2013 Buy	\$881.60		\$10.00
69 Buy	2/21/2013 Buy	\$881.60	\$0.00	1
Sell	3/5/2013 Short	\$885.60		\$400.00
70 Sell Short	3/5/2013 Short	\$885.60	\$0.00	1
Buy to Cover	3/13/2013 Buy	\$909.50		(\$2,390.00)
71 Buy	3/13/2013 Buy	\$909.50	\$0.00	1
Sell	4/2/2013 Short	\$906.90		(\$260.00)
72 Sell Short	4/2/2013 Short	\$906.90	\$0.00	1
Buy to Cover	4/18/2013 Buy	\$876.90		\$3,000.00
73 Buy	4/18/2013 Buy	\$876.90	\$0.00	1
Sell	4/25/2013 Short	\$902.10		\$2,520.00
74 Sell Short	4/25/2013 Short	\$902.10	\$0.00	1
Buy to Cover	5/3/2013 Buy	\$908.00		(\$590.00)
75 Buy	5/3/2013 Buy	\$908.00	\$0.00	1

	Sell	6/4/2013 Short	\$960.60		\$5,260.00
76	Sell Short	6/4/2013 Short	\$960.60	\$0.00	1
	Buy to Cover	6/24/2013 Buy	\$932.30		\$2,830.00
77	Buy	6/24/2013 Buy	\$932.30	\$0.00	1
	Sell	7/1/2013 Short	\$948.70		\$1,640.00
78	Sell Short	7/1/2013 Short	\$948.70	\$0.00	1
	Buy to Cover	7/10/2013 Buy	\$991.70		(\$4,300.00)
79	Buy	7/10/2013 Buy	\$991.70	\$0.00	1
	Sell	8/7/2013 Short	\$1,024.60		\$3,290.00
80	Sell Short	8/7/2013 Short	\$1,024.60	\$0.00	1
	Buy to Cover	9/2/2013 Buy	\$990.70		\$3,390.00
81	Buy	9/2/2013 Buy	\$990.70	\$0.00	1
	Sell	10/16/2013 Short	\$1,064.60		\$7,390.00
82	Sell Short	10/16/2013 Short	\$1,064.60	\$0.00	1
	Buy to Cover	10/23/2013 Buy	\$1,090.10		(\$2,550.00)
83	Buy	10/23/2013 Buy	\$1,090.10	\$0.00	1
	Sell	11/14/2013 Short	\$1,090.80		\$70.00
84	Sell Short	11/14/2013 Short	\$1,090.80	\$0.00	1
	Buy to Cover	11/21/2013 Buy	\$1,078.30		\$1,250.00
85	Buy	11/21/2013 Buy	\$1,078.30	\$0.00	1
	Sell	12/19/2013 Short	\$1,113.10		\$3,480.00
86	Sell Short	12/19/2013 Short	\$1,113.10	\$0.00	1
	Buy to Cover	12/30/2013 Buy	\$1,139.20		(\$2,610.00)
87	Buy	12/30/2013 Buy	\$1,139.20	\$0.00	1
	Sell	1/15/2014 Short	\$1,141.40		\$220.00
88	Sell Short	1/15/2014 Short	\$1,141.40	\$0.00	1
	Buy to Cover	1/23/2014 Buy	\$1,162.60		(\$2,120.00)
89	Buy	1/23/2014 Buy	\$1,162.60	\$0.00	1
	Sell	2/4/2014 Sell	\$1,076.10		(\$8,650.00)
90	Buy	2/19/2014 Buy	\$1,138.80	\$0.00	1
	Sell	3/24/2014 Short	\$1,171.20		\$3,240.00
91	Sell Short	3/24/2014 Short	\$1,171.20	\$0.00	1
	Buy to Cover	3/28/2014 Buy	\$1,134.80		\$3,640.00
92	Buy	3/28/2014 Buy	\$1,134.80	\$0.00	1
	Sell	4/3/2014 Short	\$1,174.40		\$3,960.00
93	Sell Short	4/3/2014 Short	\$1,174.40	\$0.00	1
	Buy to Cover	4/10/2014 Buy	\$1,142.50		\$3,190.00
94	Buy	4/10/2014 Buy	\$1,142.50	\$0.00	1
	Sell	4/21/2014 Short	\$1,120.90		(\$2,160.00)
95	Sell Short	4/21/2014 Short	\$1,120.90	\$0.00	1
	Buy to Cover	4/29/2014 Buy	\$1,102.90		\$1,800.00
96	Buy	4/29/2014 Buy	\$1,102.90	\$0.00	1
	Sell	5/7/2014 Short	\$1,090.40		(\$1,250.00)
97	Sell Short	5/7/2014 Short	\$1,090.40	\$0.00	1
	Buy to Cover	5/21/2014 Buy	\$1,078.80		\$1,160.00
98	Buy	5/21/2014 Buy	\$1,078.80	\$0.00	1
	Sell	6/11/2014 Short	\$1,157.90		\$7,910.00
99	Sell Short	6/11/2014 Short	\$1,157.90	\$0.00	1
	Buy to Cover	6/16/2014 Buy	\$1,146.70		\$1,120.00
100	Buy	6/16/2014 Buy	\$1,146.70	\$0.00	1
	Sell	6/25/2014 Short	\$1,157.70		\$1,100.00

101	Sell Short	6/25/2014	Short	\$1,157.70	\$0.00	1
	Buy to Cover	6/27/2014	Buy	\$1,167.00		(\$930.00)
102	Buy	6/27/2014	Buy	\$1,167.00	\$0.00	1
	Sell	7/7/2014	Short	\$1,193.90		\$2,690.00
103	Sell Short	7/7/2014	Short	\$1,193.90	\$0.00	1
	Buy to Cover	7/10/2014	Buy	\$1,161.10		\$3,280.00
104	Buy	7/10/2014	Buy	\$1,161.10	\$0.00	1
	Sell	7/21/2014	Short	\$1,135.90		(\$2,520.00)
105	Sell Short	7/21/2014	Short	\$1,135.90	\$0.00	1
	Buy to Cover	7/31/2014	Buy	\$1,133.90		\$200.00
106	Buy	7/31/2014	Buy	\$1,133.90	\$0.00	1
	Sell	9/23/2014	Short	\$1,117.20		(\$1,670.00)
107	Sell Short	9/23/2014	Short	\$1,117.20	\$0.00	1
	Buy to Cover	10/14/2014	Buy	\$1,043.50		\$7,370.00
108	Buy	10/14/2014	Buy	\$1,043.50	\$0.00	1
	Sell	11/27/2014	Short	\$1,186.20		\$14,270.00
109	Sell Short	11/27/2014	Short	\$1,186.20	\$0.00	1
	Buy to Cover	12/3/2014	Buy	\$1,165.10		\$2,110.00
110	Buy	12/3/2014	Buy	\$1,165.10	\$0.00	1
	Sell	12/10/2014	Short	\$1,180.60		\$1,550.00
111	Sell Short	12/10/2014	Short	\$1,180.60	\$0.00	1
	Buy to Cover	12/16/2014	Buy	\$1,138.00		\$4,260.00
112	Buy	12/16/2014	Buy	\$1,138.00	\$0.00	1
	Sell	12/22/2014	Short	\$1,192.40		\$5,440.00
113	Sell Short	12/22/2014	Short	\$1,192.40	\$0.00	1
	Buy to Cover	12/30/2014	Buy	\$1,219.10		(\$2,670.00)
114	Buy	12/30/2014	Buy	\$1,219.10		1
	Sell	open	n/a	\$1,200.70		n/a

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
(\$4,270.00)	-6.67%	\$3,850.00	33.25%		\$0.00	\$0.00
(\$4,270.00)		(\$7,730.00)	29.88%	-36.87%	\$0.00	\$0.00
(\$4,150.00)	-7.29%	\$4,250.00	47.97%		\$0.00	\$0.00
(\$8,420.00)		(\$4,610.00)	5.19%	-46.84%	\$0.00	\$0.00
\$5,370.00	9.88%	\$6,410.00	89.78%		\$0.00	\$0.00
(\$3,050.00)		(\$730.00)	85.43%	75.21%	\$0.00	\$0.00
\$1,030.00	1.73%	\$2,420.00	87.05%		\$0.00	\$0.00
(\$2,020.00)		(\$360.00)	50.00%	37.05%	\$0.00	\$0.00
(\$3,450.00)	-5.88%	\$1,380.00	23.51%		\$0.00	\$0.00
(\$5,470.00)		(\$4,490.00)	17.72%	-58.77%	\$0.00	\$0.00
\$8,290.00	15.51%	\$8,740.00	94.90%		\$0.00	\$0.00
\$2,820.00		(\$470.00)	95.11%	90.01%	\$0.00	\$0.00
(\$480.00)	-0.78%	\$1,630.00	60.37%		\$0.00	\$0.00
\$2,340.00		(\$1,070.00)	21.85%	-17.78%	\$0.00	\$0.00
\$1,910.00	3.07%	\$2,760.00	75.41%		\$0.00	\$0.00
\$4,250.00		(\$900.00)	76.78%	52.19%	\$0.00	\$0.00
\$1,050.00	1.64%	\$1,530.00	73.56%		\$0.00	\$0.00
\$5,300.00		(\$550.00)	76.92%	50.48%	\$0.00	\$0.00
\$530.00	0.84%	\$2,340.00	83.57%		\$0.00	\$0.00
\$5,830.00		(\$460.00)	35.36%	18.93%	\$0.00	\$0.00
(\$3,700.00)	-5.82%	\$670.00	14.23%		\$0.00	\$0.00
\$2,130.00		(\$4,040.00)	7.22%	-78.56%	\$0.00	\$0.00
(\$920.00)	-1.38%	\$270.00	8.26%		\$0.00	\$0.00
\$1,210.00		(\$3,000.00)	63.61%	-28.13%	\$0.00	\$0.00
(\$550.00)	-0.83%	\$360.00	16.59%		\$0.00	\$0.00
\$660.00		(\$1,810.00)	58.06%	-25.35%	\$0.00	\$0.00
\$6,650.00	10.01%	\$6,780.00	97.00%		\$0.00	\$0.00
\$7,310.00		(\$210.00)	98.14%	95.14%	\$0.00	\$0.00
\$250.00	0.34%	\$510.00	72.86%		\$0.00	\$0.00
\$7,560.00		(\$190.00)	62.86%	35.71%	\$0.00	\$0.00
\$1,320.00	1.81%	\$1,520.00	52.41%		\$0.00	\$0.00
\$8,880.00		(\$1,380.00)	93.10%	45.52%	\$0.00	\$0.00
\$2,900.00	3.91%	\$3,000.00	77.12%		\$0.00	\$0.00
\$11,780.00		(\$890.00)	97.43%	74.55%	\$0.00	\$0.00
\$170.00	0.24%	\$2,470.00	90.48%		\$0.00	\$0.00
\$11,950.00		(\$260.00)	15.75%	6.23%	\$0.00	\$0.00
(\$3,220.00)	-4.51%	\$620.00	13.78%		\$0.00	\$0.00
\$8,730.00		(\$3,880.00)	14.67%	-71.56%	\$0.00	\$0.00
\$2,360.00	3.16%	\$3,190.00	65.77%		\$0.00	\$0.00
\$11,090.00		(\$1,660.00)	82.89%	48.66%	\$0.00	\$0.00
\$2,910.00	3.78%	\$3,280.00	92.92%		\$0.00	\$0.00
\$14,000.00		(\$250.00)	89.52%	82.44%	\$0.00	\$0.00
\$4,350.00	5.87%	\$6,020.00	68.49%		\$0.00	\$0.00
\$18,350.00		(\$2,770.00)	81.00%	49.49%	\$0.00	\$0.00
(\$2,370.00)	-3.02%	\$490.00	15.91%		\$0.00	\$0.00
\$15,980.00		(\$2,590.00)	7.14%	-76.95%	\$0.00	\$0.00
(\$1,850.00)	-2.29%	\$690.00	14.11%		\$0.00	\$0.00

\$14,130.00		(\$4,200.00)	48.06%	-37.83%	\$0.00	\$0.00
\$1,190.00	1.51%	\$3,350.00	85.90%		\$0.00	\$0.00
\$15,320.00		(\$550.00)	44.62%	30.51%	\$0.00	\$0.00
(\$4,750.00)	-6.11%	\$1,730.00	25.71%		\$0.00	\$0.00
\$10,570.00		(\$5,000.00)	3.71%	-70.58%	\$0.00	\$0.00
\$3,270.00	4.38%	\$5,930.00	83.76%		\$0.00	\$0.00
\$13,840.00		(\$1,150.00)	62.43%	46.19%	\$0.00	\$0.00
\$2,890.00	3.71%	\$5,320.00	94.33%		\$0.00	\$0.00
\$16,730.00		(\$320.00)	56.91%	51.24%	\$0.00	\$0.00
(\$8,050.00)	-10.72%	\$430.00	5.02%		\$0.00	\$0.00
\$8,680.00		(\$8,140.00)	1.05%	-93.93%	\$0.00	\$0.00
\$6,120.00	10.28%	\$8,890.00	97.48%		\$0.00	\$0.00
\$14,800.00		(\$230.00)	69.63%	67.11%	\$0.00	\$0.00
\$4,740.00	7.22%	\$4,960.00	97.06%		\$0.00	\$0.00
\$19,540.00		(\$150.00)	95.69%	92.76%	\$0.00	\$0.00
(\$1,960.00)	-3.22%	\$3,270.00	51.09%		\$0.00	\$0.00
\$17,580.00		(\$3,130.00)	18.28%	-30.63%	\$0.00	\$0.00
(\$2,990.00)	-5.07%	\$4,270.00	57.70%		\$0.00	\$0.00
\$14,590.00		(\$3,130.00)	1.89%	-40.41%	\$0.00	\$0.00
\$8,780.00	14.18%	\$9,870.00	83.36%		\$0.00	\$0.00
\$23,370.00		(\$1,970.00)	90.79%	74.16%	\$0.00	\$0.00
\$3,200.00	4.52%	\$5,130.00	97.34%		\$0.00	\$0.00
\$26,570.00		(\$140.00)	63.38%	60.72%	\$0.00	\$0.00
(\$880.00)	-1.30%	\$2,980.00	66.08%		\$0.00	\$0.00
\$25,690.00		(\$1,530.00)	14.41%	-19.51%	\$0.00	\$0.00
(\$540.00)	-0.81%	\$5,520.00	60.20%		\$0.00	\$0.00
\$25,150.00		(\$3,650.00)	33.91%	-5.89%	\$0.00	\$0.00
\$2,610.00	3.89%	\$2,770.00	57.71%		\$0.00	\$0.00
\$27,760.00		(\$2,030.00)	96.67%	54.38%	\$0.00	\$0.00
(\$510.00)	-0.73%	\$1,290.00	67.19%		\$0.00	\$0.00
\$27,250.00		(\$630.00)	6.25%	-26.56%	\$0.00	\$0.00
\$1,920.00	2.73%	\$2,140.00	55.73%		\$0.00	\$0.00
\$29,170.00		(\$1,700.00)	94.27%	50.00%	\$0.00	\$0.00
(\$750.00)	-1.04%	\$1,360.00	63.26%		\$0.00	\$0.00
\$28,420.00		(\$790.00)	1.86%	-34.88%	\$0.00	\$0.00
\$5,060.00	6.93%	\$5,570.00	93.14%		\$0.00	\$0.00
\$33,480.00		(\$410.00)	91.47%	84.62%	\$0.00	\$0.00
\$930.00	1.19%	\$1,660.00	76.85%		\$0.00	\$0.00
\$34,410.00		(\$500.00)	66.20%	43.06%	\$0.00	\$0.00
(\$290.00)	-0.38%	\$1,820.00	61.69%		\$0.00	\$0.00
\$34,120.00		(\$1,130.00)	28.47%	-9.83%	\$0.00	\$0.00
(\$1,500.00)	-1.95%	\$3,100.00	51.16%		\$0.00	\$0.00
\$32,620.00		(\$2,960.00)	24.09%	-24.75%	\$0.00	\$0.00
\$410.00	0.52%	\$2,470.00	62.69%		\$0.00	\$0.00
\$33,030.00		(\$1,470.00)	47.72%	10.41%	\$0.00	\$0.00
\$1,970.00	2.50%	\$5,000.00	84.46%		\$0.00	\$0.00
\$35,000.00		(\$920.00)	48.82%	33.28%	\$0.00	\$0.00
(\$3,320.00)	-4.33%	\$1,870.00	33.27%		\$0.00	\$0.00
\$31,680.00		(\$3,750.00)	7.65%	-59.07%	\$0.00	\$0.00
\$3,840.00	5.23%	\$4,170.00	87.42%		\$0.00	\$0.00
\$35,520.00		(\$600.00)	93.08%	80.50%	\$0.00	\$0.00

\$1,110.00	1.60%	\$4,640.00	81.98%		\$0.00	\$0.00
\$36,630.00		(\$1,020.00)	37.63%	19.61%	\$0.00	\$0.00
(\$2,520.00)	-3.56%	\$310.00	10.95%		\$0.00	\$0.00
\$34,110.00		(\$2,520.00)	0.00%	-89.05%	\$0.00	\$0.00
\$4,380.00	5.98%	\$4,530.00	71.79%		\$0.00	\$0.00
\$38,490.00		(\$1,780.00)	97.62%	69.41%	\$0.00	\$0.00
\$1,200.00	1.55%	\$1,670.00	74.55%		\$0.00	\$0.00
\$39,690.00		(\$570.00)	79.02%	53.57%	\$0.00	\$0.00
(\$450.00)	-0.59%	\$630.00	18.37%		\$0.00	\$0.00
\$39,240.00		(\$2,800.00)	68.51%	-13.12%	\$0.00	\$0.00
(\$20.00)	-0.03%	\$3,910.00	84.82%		\$0.00	\$0.00
\$39,220.00		(\$700.00)	14.75%	-0.43%	\$0.00	\$0.00
\$2,260.00	2.97%	\$2,830.00	73.51%		\$0.00	\$0.00
\$41,480.00		(\$1,020.00)	85.19%	58.70%	\$0.00	\$0.00
(\$2,540.00)	-3.25%	\$30.00	1.14%		\$0.00	\$0.00
\$38,940.00		(\$2,600.00)	2.28%	-96.58%	\$0.00	\$0.00
(\$620.00)	-0.77%	\$2,300.00	61.33%		\$0.00	\$0.00
\$38,320.00		(\$1,450.00)	22.13%	-16.53%	\$0.00	\$0.00
\$720.00	0.90%	\$1,510.00	48.71%		\$0.00	\$0.00
\$39,040.00		(\$1,590.00)	74.52%	23.23%	\$0.00	\$0.00
(\$5,710.00)	-7.19%	\$1,280.00	17.85%		\$0.00	\$0.00
\$33,330.00		(\$5,890.00)	2.51%	-79.64%	\$0.00	\$0.00
\$3,450.00	4.39%	\$3,730.00	85.55%		\$0.00	\$0.00
\$36,780.00		(\$630.00)	93.58%	79.13%	\$0.00	\$0.00
\$1,620.00	1.98%	\$1,680.00	100.00%		\$0.00	\$0.00
\$38,400.00		\$0.00	96.43%	96.43%	\$0.00	\$0.00
\$3,890.00	4.84%	\$4,360.00	78.42%		\$0.00	\$0.00
\$42,290.00		(\$1,200.00)	91.55%	69.96%	\$0.00	\$0.00
(\$580.00)	-0.69%	\$590.00	40.97%		\$0.00	\$0.00
\$41,710.00		(\$850.00)	18.75%	-40.28%	\$0.00	\$0.00
\$1,120.00	1.32%	\$1,960.00	68.53%		\$0.00	\$0.00
\$42,830.00		(\$900.00)	70.63%	39.16%	\$0.00	\$0.00
(\$1,580.00)	-1.84%	\$0.00	0.00%		\$0.00	\$0.00
\$41,250.00		(\$1,640.00)	3.66%	-96.34%	\$0.00	\$0.00
\$620.00	0.71%	\$680.00	30.22%		\$0.00	\$0.00
\$41,870.00		(\$1,570.00)	97.33%	27.56%	\$0.00	\$0.00
\$10.00	0.01%	\$550.00	21.40%		\$0.00	\$0.00
\$41,880.00		(\$2,020.00)	78.99%	0.39%	\$0.00	\$0.00
\$400.00	0.45%	\$760.00	27.24%		\$0.00	\$0.00
\$42,280.00		(\$2,030.00)	87.10%	14.34%	\$0.00	\$0.00
(\$2,390.00)	-2.70%	\$120.00	4.40%		\$0.00	\$0.00
\$39,890.00		(\$2,610.00)	8.06%	-87.55%	\$0.00	\$0.00
(\$260.00)	-0.29%	\$1,370.00	66.18%		\$0.00	\$0.00
\$39,630.00		(\$700.00)	21.26%	-12.56%	\$0.00	\$0.00
\$3,000.00	3.31%	\$3,970.00	72.84%		\$0.00	\$0.00
\$42,630.00		(\$1,480.00)	82.20%	55.05%	\$0.00	\$0.00
\$2,520.00	2.87%	\$2,750.00	71.80%		\$0.00	\$0.00
\$45,150.00		(\$1,080.00)	93.99%	65.80%	\$0.00	\$0.00
(\$590.00)	-0.65%	\$980.00	36.30%		\$0.00	\$0.00
\$44,560.00		(\$1,720.00)	41.85%	-21.85%	\$0.00	\$0.00
\$5,260.00	5.79%	\$7,230.00	97.97%		\$0.00	\$0.00

\$49,820.00		(\$150.00)	73.31%	71.27%	\$0.00	\$0.00
\$2,830.00	2.95%	\$3,910.00	74.33%		\$0.00	\$0.00
\$52,650.00		(\$1,350.00)	79.47%	53.80%	\$0.00	\$0.00
\$1,640.00	1.76%	\$2,500.00	56.69%		\$0.00	\$0.00
\$54,290.00		(\$1,910.00)	80.50%	37.19%	\$0.00	\$0.00
(\$4,300.00)	-4.53%	\$290.00	6.18%		\$0.00	\$0.00
\$49,990.00		(\$4,400.00)	2.13%	-91.68%	\$0.00	\$0.00
\$3,290.00	3.32%	\$4,550.00	92.48%		\$0.00	\$0.00
\$53,280.00		(\$370.00)	74.39%	66.87%	\$0.00	\$0.00
\$3,390.00	3.31%	\$4,220.00	84.74%		\$0.00	\$0.00
\$56,670.00		(\$760.00)	83.33%	68.07%	\$0.00	\$0.00
\$7,390.00	7.46%	\$7,820.00	89.37%		\$0.00	\$0.00
\$64,060.00		(\$930.00)	95.09%	84.46%	\$0.00	\$0.00
(\$2,550.00)	-2.40%	\$620.00	15.20%		\$0.00	\$0.00
\$61,510.00		(\$3,460.00)	22.30%	-62.50%	\$0.00	\$0.00
\$70.00	0.06%	\$1,160.00	23.97%		\$0.00	\$0.00
\$61,580.00		(\$3,680.00)	77.48%	1.45%	\$0.00	\$0.00
\$1,250.00	1.15%	\$1,820.00	70.82%		\$0.00	\$0.00
\$62,830.00		(\$750.00)	77.82%	48.64%	\$0.00	\$0.00
\$3,480.00	3.23%	\$4,800.00	91.78%		\$0.00	\$0.00
\$66,310.00		(\$430.00)	74.76%	66.54%	\$0.00	\$0.00
(\$2,610.00)	-2.34%	\$1,050.00	22.93%		\$0.00	\$0.00
\$63,700.00		(\$3,530.00)	20.09%	-56.99%	\$0.00	\$0.00
\$220.00	0.19%	\$700.00	27.34%		\$0.00	\$0.00
\$63,920.00		(\$1,860.00)	81.25%	8.59%	\$0.00	\$0.00
(\$2,120.00)	-1.86%	\$90.00	4.07%		\$0.00	\$0.00
\$61,800.00		(\$2,120.00)	0.00%	-95.93%	\$0.00	\$0.00
(\$8,650.00)	-7.44%	\$70.00	0.74%		\$0.00	\$0.00
\$53,150.00		(\$9,400.00)	7.92%	-91.34%	\$0.00	\$0.00
\$3,240.00	2.85%	\$5,590.00	78.07%		\$0.00	\$0.00
\$56,390.00		(\$1,570.00)	67.18%	45.25%	\$0.00	\$0.00
\$3,640.00	3.11%	\$4,420.00	83.87%		\$0.00	\$0.00
\$60,030.00		(\$850.00)	85.20%	69.07%	\$0.00	\$0.00
\$3,960.00	3.49%	\$4,150.00	89.44%		\$0.00	\$0.00
\$63,990.00		(\$490.00)	95.91%	85.34%	\$0.00	\$0.00
\$3,190.00	2.72%	\$6,330.00	96.05%		\$0.00	\$0.00
\$67,180.00		(\$260.00)	52.35%	48.41%	\$0.00	\$0.00
(\$2,160.00)	-1.89%	\$90.00	1.35%		\$0.00	\$0.00
\$65,020.00		(\$6,580.00)	66.27%	-32.38%	\$0.00	\$0.00
\$1,800.00	1.61%	\$3,760.00	65.28%		\$0.00	\$0.00
\$66,820.00		(\$2,000.00)	65.97%	31.25%	\$0.00	\$0.00
(\$1,250.00)	-1.13%	\$1,910.00	58.77%		\$0.00	\$0.00
\$65,570.00		(\$1,340.00)	2.77%	-38.46%	\$0.00	\$0.00
\$1,160.00	1.06%	\$2,580.00	45.74%		\$0.00	\$0.00
\$66,730.00		(\$3,060.00)	74.82%	20.57%	\$0.00	\$0.00
\$7,910.00	7.33%	\$8,750.00	96.79%		\$0.00	\$0.00
\$74,640.00		(\$290.00)	90.71%	87.50%	\$0.00	\$0.00
\$1,120.00	0.97%	\$2,000.00	100.00%		\$0.00	\$0.00
\$75,760.00		\$0.00	56.00%	56.00%	\$0.00	\$0.00
\$1,100.00	0.96%	\$3,350.00	83.33%		\$0.00	\$0.00
\$76,860.00		(\$670.00)	44.03%	27.36%	\$0.00	\$0.00

(\$930.00)	-0.80%	\$1,060.00	46.29%		\$0.00	\$0.00
\$75,930.00		(\$1,230.00)	13.10%	-40.61%	\$0.00	\$0.00
\$2,690.00	2.31%	\$3,440.00	84.31%		\$0.00	\$0.00
\$78,620.00		(\$640.00)	81.62%	65.93%	\$0.00	\$0.00
\$3,280.00	2.75%	\$4,130.00	99.04%		\$0.00	\$0.00
\$81,900.00		(\$40.00)	79.62%	78.66%	\$0.00	\$0.00
(\$2,520.00)	-2.17%	\$90.00	1.89%		\$0.00	\$0.00
\$79,380.00		(\$4,660.00)	45.05%	-53.05%	\$0.00	\$0.00
\$200.00	0.18%	\$1,810.00	52.46%		\$0.00	\$0.00
\$79,580.00		(\$1,640.00)	53.33%	5.80%	\$0.00	\$0.00
(\$1,670.00)	-1.47%	\$4,470.00	52.71%		\$0.00	\$0.00
\$77,910.00		(\$4,010.00)	27.59%	-19.69%	\$0.00	\$0.00
\$7,370.00	6.60%	\$8,290.00	94.63%		\$0.00	\$0.00
\$85,280.00		(\$470.00)	89.50%	84.13%	\$0.00	\$0.00
\$14,270.00	13.68%	\$14,520.00	94.16%		\$0.00	\$0.00
\$99,550.00		(\$900.00)	98.38%	92.54%	\$0.00	\$0.00
\$2,110.00	1.78%	\$3,860.00	87.93%		\$0.00	\$0.00
#####		(\$530.00)	60.14%	48.06%	\$0.00	\$0.00
\$1,550.00	1.33%	\$1,960.00	53.26%		\$0.00	\$0.00
#####		(\$1,720.00)	88.86%	42.12%	\$0.00	\$0.00
\$4,260.00	3.61%	\$4,880.00	96.06%		\$0.00	\$0.00
#####		(\$200.00)	87.80%	83.86%	\$0.00	\$0.00
\$5,440.00	4.78%	\$5,970.00	85.90%		\$0.00	\$0.00
#####		(\$980.00)	92.37%	78.27%	\$0.00	\$0.00
(\$2,670.00)	-2.24%	\$210.00	7.02%		\$0.00	\$0.00
#####		(\$2,780.00)	3.68%	-89.30%	\$0.00	\$0.00
n/a	n/a	\$110.00	n/a		\$0.00	\$0.00
n/a		(\$2,040.00)	n/a	n/a	n/a	n/a

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
Last 12 month	\$44,760.00		27.35%
1/1/2014	\$44,280.00		26.98%
1/1/2013	\$24,570.00		17.61%
1/1/2012	\$11,220.00		8.74%
1/1/2011	\$21,320.00		19.92%
1/1/2010	\$7,010.00		7.01%

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2014 - Today	\$44,280.00		26.98%
1/1/2013 - 1/1/2014	\$68,850.00		49.34%
1/1/2012 - 1/1/2014	\$80,070.00		62.39%
1/1/2011 - 1/1/2014	\$101,390.00		94.75%
1/1/2010 - 1/1/2014	\$108,400.00		108.40%
1/1/2009 - 1/1/2014	\$108,400.00		108.40%

# Trades	% Profitable
28	67.86%
28	64.29%
25	68.00%
25	56.00%
24	62.50%
16	50.00%

# Trades	% Profitable
28	64.29%
52	67.31%
76	63.16%
99	62.63%
114	61.40%
114	61.40%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/31/2014	(\$970.00)	-0.46%	0
12/30/2014	(\$1,080.00)	-0.51%	0
12/29/2014	(\$370.00)	-0.18%	0
12/28/2014	\$0.00	0.00%	0
12/27/2014	\$0.00	0.00%	0
12/26/2014	(\$720.00)	-0.34%	0
12/25/2014	\$0.00	0.00%	0
12/24/2014	(\$450.00)	-0.21%	0
12/23/2014	(\$290.00)	-0.14%	0
12/22/2014	(\$720.00)	-0.34%	0
12/21/2014	\$0.00	0.00%	0
12/20/2014	\$0.00	0.00%	0
12/19/2014	\$450.00	0.21%	100
12/18/2014	\$1,770.00	0.84%	100
12/17/2014	\$3,970.00	1.92%	100
12/16/2014	(\$690.00)	-0.33%	0
12/15/2014	\$460.00	0.22%	100
12/14/2014	\$0.00	0.00%	0
12/13/2014	\$0.00	0.00%	0
12/12/2014	\$1,580.00	0.77%	100
12/11/2014	(\$70.00)	-0.03%	0
12/10/2014	\$2,320.00	1.14%	100
12/9/2014	\$1,870.00	0.93%	100
12/8/2014	(\$1,610.00)	-0.79%	0
12/7/2014	\$0.00	0.00%	0
12/6/2014	\$0.00	0.00%	0
12/5/2014	\$830.00	0.41%	100
12/4/2014	(\$490.00)	-0.24%	0
12/3/2014	\$780.00	0.39%	5.59
12/2/2014	(\$1,480.00)	-0.73%	0
12/1/2014	\$1,870.00	0.93%	100
11/30/2014	\$0.00	0.00%	0
11/29/2014	\$0.00	0.00%	0
11/28/2014	\$1,910.00	0.96%	100
11/27/2014	(\$40.00)	-0.02%	0
11/26/2014	\$500.00	0.25%	100
11/25/2014	\$20.00	0.01%	100
11/24/2014	\$1,490.00	0.75%	100
11/23/2014	\$0.00	0.00%	0
11/22/2014	\$0.00	0.00%	0

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/31/2014 - 12/31/2014	(\$970.00)	-0.46%	0
12/30/2014 - 12/31/2014	(\$2,050.00)	-0.97%	0
12/29/2014 - 12/31/2014	(\$2,420.00)	-1.15%	0
12/28/2014 - 12/31/2014	(\$2,420.00)	-1.15%	0
12/27/2014 - 12/31/2014	(\$2,420.00)	-1.15%	0
12/26/2014 - 12/31/2014	(\$3,140.00)	-1.48%	0

12/25/2014 - 12/31/2014	(\$3,140.00)	-1.48%	0
12/24/2014 - 12/31/2014	(\$3,590.00)	-1.69%	0
12/23/2014 - 12/31/2014	(\$3,880.00)	-1.83%	0
12/22/2014 - 12/31/2014	(\$4,600.00)	-2.16%	0
12/21/2014 - 12/31/2014	(\$4,600.00)	-2.16%	0
12/20/2014 - 12/31/2014	(\$4,600.00)	-2.16%	0
12/19/2014 - 12/31/2014	(\$4,150.00)	-1.95%	0.08
12/18/2014 - 12/31/2014	(\$2,380.00)	-1.13%	0.47
12/17/2014 - 12/31/2014	\$1,590.00	0.77%	1.35
12/16/2014 - 12/31/2014	\$900.00	0.43%	1.2
12/15/2014 - 12/31/2014	\$1,360.00	0.66%	1.3
12/14/2014 - 12/31/2014	\$1,360.00	0.66%	1.3
12/13/2014 - 12/31/2014	\$1,360.00	0.66%	1.3
12/12/2014 - 12/31/2014	\$2,940.00	1.43%	1.65
12/11/2014 - 12/31/2014	\$2,870.00	1.40%	1.64
12/10/2014 - 12/31/2014	\$5,190.00	2.55%	2.15
12/9/2014 - 12/31/2014	\$7,060.00	3.51%	2.57
12/8/2014 - 12/31/2014	\$5,450.00	2.69%	2.21
12/7/2014 - 12/31/2014	\$5,450.00	2.69%	2.21
12/6/2014 - 12/31/2014	\$5,450.00	2.69%	2.21
12/5/2014 - 12/31/2014	\$6,280.00	3.11%	2.39
12/4/2014 - 12/31/2014	\$5,790.00	2.86%	2.28
12/3/2014 - 12/31/2014	\$6,570.00	3.26%	2.4
12/2/2014 - 12/31/2014	\$5,090.00	2.50%	1.83
12/1/2014 - 12/31/2014	\$6,960.00	3.46%	2.54
11/30/2014 - 12/31/2014	\$6,960.00	3.46%	2.54
11/29/2014 - 12/31/2014	\$6,960.00	3.46%	2.54
11/28/2014 - 12/31/2014	\$8,870.00	4.45%	2.97
11/27/2014 - 12/31/2014	\$8,830.00	4.42%	2.95
11/26/2014 - 12/31/2014	\$9,330.00	4.69%	3.07
11/25/2014 - 12/31/2014	\$9,350.00	4.70%	3.07
11/24/2014 - 12/31/2014	\$10,840.00	5.49%	3.4
11/23/2014 - 12/31/2014	\$10,840.00	5.49%	3.4
11/22/2014 - 12/31/2014	\$10,840.00	5.49%	3.4

2	0.00%
2	0.00%
2	0.00%
3	0.00%
3	0.00%
3	0.00%
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%
5	40.00%
5	60.00%
5	60.00%
5	60.00%
5	60.00%
5	60.00%
5	60.00%
6	50.00%
6	50.00%
6	66.67%
6	66.67%
6	66.67%
6	66.67%
7	57.14%
7	71.43%
7	71.43%
7	71.43%
7	71.43%
7	71.43%

TradeStation Periodical Returns: Monthly

Mark-To-Market Monthly

Average Analysis:

Period	Avg. Net Profit	% Gain	%Profitable
January	(\$162.50)	-0.16%	43.75%
February	\$982.50	0.73%	63.64%
March	\$3,140.00	2.32%	83.33%
April	\$1,750.00	1.26%	64.29%
May	\$914.00	0.69%	61.54%
June	\$1,264.00	0.95%	73.33%
July	\$2,282.00	1.69%	64.71%
August	\$1,120.00	0.82%	54.55%
September	\$1,948.00	1.41%	45.45%
October	\$4,976.00	3.55%	61.11%
November	\$10.00	0.01%	53.85%
December	\$4,248.00	2.92%	73.68%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014	\$6,960.00	3.46%	2.54
11/1/2014	\$3,840.00	1.94%	100
10/1/2014	\$17,200.00	9.53%	100
9/1/2014	(\$2,200.00)	-1.20%	0.53
8/1/2014	\$5,670.00	3.20%	100
7/1/2014	(\$400.00)	-0.23%	0.92
6/1/2014	\$6,570.00	3.85%	8.06
5/1/2014	\$3,280.00	1.96%	2.72
4/1/2014	\$5,290.00	3.26%	3.45
3/1/2014	\$6,530.00	4.20%	100
2/1/2014	(\$910.00)	-0.58%	0.73
1/1/2014	(\$7,550.00)	-4.60%	0
12/1/2013	(\$2,920.00)	-1.75%	0.13
11/1/2013	\$6,890.00	4.30%	100
10/1/2013	(\$2,460.00)	-1.51%	0.37
9/1/2013	\$5,400.00	3.43%	11
8/1/2013	\$4,580.00	3.00%	100
7/1/2013	(\$1,780.00)	-1.15%	0.6
6/1/2013	\$5,150.00	3.45%	100
5/1/2013	\$5,600.00	3.90%	100
4/1/2013	\$2,640.00	1.87%	1.92
3/1/2013	(\$590.00)	-0.42%	0.75
2/1/2013	\$1,030.00	0.73%	4.81
1/1/2013	\$1,030.00	0.74%	1.36
12/1/2012	\$6,170.00	4.63%	100
11/1/2012	(\$4,390.00)	-3.19%	0.01
10/1/2012	(\$370.00)	-0.27%	0.71
9/1/2012	(\$2,340.00)	-1.67%	0.3
8/1/2012	(\$130.00)	-0.09%	0.91
7/1/2012	\$4,060.00	2.97%	10.02
6/1/2012	\$3,270.00	2.45%	2.3

5/1/2012	(\$2,180.00)	-1.61%	0.42
4/1/2012	\$2,200.00	1.65%	100
3/1/2012	(\$1,330.00)	-0.99%	0.32
2/1/2012	\$4,680.00	3.60%	17.14
1/1/2012	\$1,580.00	1.23%	1.86
12/1/2011	\$4,640.00	3.75%	100
11/1/2011	(\$1,500.00)	-1.20%	0.48
10/1/2011	\$7,440.00	6.32%	3.35
9/1/2011	\$1,360.00	1.17%	1.4

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014 - Today	\$6,960.00	3.46%	2.54
11/1/2014 - 12/1/2014	\$10,800.00	5.47%	3.39
10/1/2014 - 12/1/2014	\$28,000.00	15.52%	7.21
9/1/2014 - 12/1/2014	\$25,800.00	14.13%	3.8
8/1/2014 - 12/1/2014	\$31,470.00	17.79%	7.98
7/1/2014 - 12/1/2014	\$31,070.00	17.52%	4.57
6/1/2014 - 12/1/2014	\$37,640.00	22.04%	4.91
5/1/2014 - 12/1/2014	\$40,920.00	24.43%	4.55
4/1/2014 - 12/1/2014	\$46,210.00	28.49%	4.54
3/1/2014 - 12/1/2014	\$52,740.00	33.88%	5.04
2/1/2014 - 12/1/2014	\$51,830.00	33.10%	4.15
1/1/2014 - 12/1/2014	\$44,280.00	26.98%	2.84
12/1/2013 - 12/1/2014	\$41,360.00	24.76%	2.52
11/1/2013 - 12/1/2014	\$48,250.00	30.13%	2.83
10/1/2013 - 12/1/2014	\$45,790.00	28.16%	2.58
9/1/2013 - 12/1/2014	\$51,190.00	32.56%	2.73
8/1/2013 - 12/1/2014	\$55,770.00	36.54%	2.93
7/1/2013 - 12/1/2014	\$53,990.00	34.97%	2.62
6/1/2013 - 12/1/2014	\$59,140.00	39.62%	2.78
5/1/2013 - 12/1/2014	\$64,740.00	45.06%	2.95
4/1/2013 - 12/1/2014	\$67,380.00	47.78%	2.91
3/1/2013 - 12/1/2014	\$66,790.00	47.16%	2.83
2/1/2013 - 12/1/2014	\$67,820.00	48.24%	2.86
1/1/2013 - 12/1/2014	\$68,850.00	49.34%	2.78
12/1/2012 - 12/1/2014	\$75,020.00	56.25%	2.94
11/1/2012 - 12/1/2014	\$70,630.00	51.27%	2.64
10/1/2012 - 12/1/2014	\$70,260.00	50.86%	2.58
9/1/2012 - 12/1/2014	\$67,920.00	48.35%	2.43
8/1/2012 - 12/1/2014	\$67,790.00	48.21%	2.39
7/1/2012 - 12/1/2014	\$71,850.00	52.62%	2.5
6/1/2012 - 12/1/2014	\$75,120.00	56.36%	2.49
5/1/2012 - 12/1/2014	\$72,940.00	53.85%	2.34
4/1/2012 - 12/1/2014	\$75,140.00	56.39%	2.4
3/1/2012 - 12/1/2014	\$73,810.00	54.84%	2.32
2/1/2012 - 12/1/2014	\$78,490.00	60.42%	2.41
1/1/2012 - 12/1/2014	\$80,070.00	62.39%	2.39
12/1/2011 - 12/1/2014	\$84,710.00	68.49%	2.49
11/1/2011 - 12/1/2014	\$83,210.00	66.47%	2.43
10/1/2011 - 12/1/2014	\$90,650.00	76.99%	2.47
9/1/2011 - 12/1/2014	\$92,010.00	79.05%	2.42

# Trades	%Profitable
6	66.67%
2	100.00%
2	100.00%
2	50.00%
1	100.00%
5	60.00%
5	80.00%
3	66.67%
5	80.00%
3	100.00%
2	50.00%
3	0.00%
3	33.33%
3	100.00%
3	33.33%
2	50.00%
2	100.00%
3	33.33%
3	100.00%
2	100.00%
4	50.00%
3	66.67%
3	66.67%
5	40.00%
3	100.00%
2	50.00%
3	66.67%
3	33.33%
2	50.00%
4	75.00%
4	75.00%

2	50.00%
2	100.00%
3	66.67%
4	75.00%
4	50.00%
3	100.00%
3	33.33%
4	50.00%
3	33.33%

Trades

# Trades	%Profitable
6	66.67%
7	71.43%
8	75.00%
9	66.67%
9	77.78%
13	69.23%
17	70.59%
19	68.42%
23	69.57%
25	72.00%
26	69.23%
28	64.29%
30	63.33%
32	68.75%
34	67.65%
35	65.71%
36	69.44%
38	65.79%
40	70.00%
41	70.73%
44	68.18%
46	67.39%
48	68.75%
52	67.31%
54	68.52%
55	67.27%
57	68.42%
59	66.10%
60	65.00%
63	65.08%
66	65.15%
67	64.18%
68	64.71%
70	64.29%
73	64.38%
76	63.16%
78	64.10%
80	62.50%
83	61.45%
85	61.18%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/28/2014	(\$2,420.00)	-1.15%	0
12/21/2014	(\$2,180.00)	-1.02%	0
12/14/2014	\$5,960.00	2.88%	100
12/7/2014	\$4,090.00	2.02%	100
11/30/2014	\$1,510.00	0.75%	100
11/23/2014	\$3,880.00	1.96%	100
11/16/2014	(\$230.00)	-0.12%	0
11/9/2014	\$280.00	0.14%	100
11/2/2014	(\$90.00)	-0.05%	0
10/26/2014	\$5,560.00	2.90%	100
10/19/2014	\$3,670.00	1.95%	100
10/12/2014	\$3,200.00	1.73%	100
10/5/2014	\$4,940.00	2.74%	100
9/28/2014	\$1,580.00	0.88%	100
9/21/2014	(\$1,150.00)	-0.64%	0.39
9/14/2014	(\$1,440.00)	-0.79%	0
9/7/2014	(\$1,020.00)	-0.56%	0
8/31/2014	(\$340.00)	-0.19%	0
8/24/2014	\$1,410.00	0.78%	100
8/17/2014	\$1,850.00	1.03%	100
8/10/2014	\$1,470.00	0.83%	100
8/3/2014	\$1,430.00	0.81%	100
7/27/2014	(\$3,400.00)	-1.89%	0
7/20/2014	\$340.00	0.19%	3.83
7/13/2014	(\$930.00)	-0.52%	0
7/6/2014	\$1,790.00	1.00%	2.2
6/29/2014	\$2,140.00	1.21%	100
6/22/2014	(\$1,950.00)	-1.09%	0.23
6/15/2014	\$2,800.00	1.59%	100
6/8/2014	\$1,560.00	0.90%	100
6/1/2014	\$3,330.00	1.95%	100
5/25/2014	\$920.00	0.54%	100
5/18/2014	\$3,780.00	2.28%	100
5/11/2014	\$490.00	0.30%	100
5/4/2014	(\$2,010.00)	-1.20%	0
4/27/2014	\$1,100.00	0.66%	100
4/20/2014	\$1,520.00	0.92%	100
4/13/2014	\$2,600.00	1.60%	100
4/6/2014	(\$5,450.00)	-3.25%	0
3/30/2014	\$7,970.00	4.99%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/28/2014 - Today	(\$2,420.00)	-1.15%	0
12/21/2014 - 12/28/2014	(\$4,600.00)	-2.16%	0
12/14/2014 - 12/28/2014	\$1,360.00	0.66%	1.3
12/7/2014 - 12/28/2014	\$5,450.00	2.69%	2.21
11/30/2014 - 12/28/2014	\$6,960.00	3.46%	2.54
11/23/2014 - 12/28/2014	\$10,840.00	5.49%	3.4

11/16/2014 - 12/28/2014	\$10,610.00	5.36%	3.35
11/9/2014 - 12/28/2014	\$10,890.00	5.51%	3.41
11/2/2014 - 12/28/2014	\$10,800.00	5.47%	3.39
10/26/2014 - 12/28/2014	\$16,360.00	8.52%	4.63
10/19/2014 - 12/28/2014	\$20,030.00	10.63%	5.44
10/12/2014 - 12/28/2014	\$23,230.00	12.55%	6.15
10/5/2014 - 12/28/2014	\$28,170.00	15.63%	7.25
9/28/2014 - 12/28/2014	\$29,750.00	16.65%	7.6
9/21/2014 - 12/28/2014	\$28,600.00	15.91%	5.47
9/14/2014 - 12/28/2014	\$27,160.00	14.99%	4.46
9/7/2014 - 12/28/2014	\$26,140.00	14.34%	3.95
8/31/2014 - 12/28/2014	\$25,800.00	14.13%	3.8
8/24/2014 - 12/28/2014	\$27,210.00	15.02%	4.49
8/17/2014 - 12/28/2014	\$29,060.00	16.20%	5.89
8/10/2014 - 12/28/2014	\$30,530.00	17.16%	7.77
8/3/2014 - 12/28/2014	\$31,960.00	18.11%	8.09
7/27/2014 - 12/28/2014	\$28,560.00	15.88%	5.43
7/20/2014 - 12/28/2014	\$28,900.00	16.10%	5.59
7/13/2014 - 12/28/2014	\$27,970.00	15.50%	4.87
7/6/2014 - 12/28/2014	\$29,760.00	16.66%	4.41
6/29/2014 - 12/28/2014	\$31,900.00	18.07%	4.67
6/22/2014 - 12/28/2014	\$29,950.00	16.78%	3.67
6/15/2014 - 12/28/2014	\$32,750.00	18.65%	4.4
6/8/2014 - 12/28/2014	\$34,310.00	19.71%	4.56
6/1/2014 - 12/28/2014	\$37,640.00	22.04%	4.91
5/25/2014 - 12/28/2014	\$38,560.00	22.70%	5
5/18/2014 - 12/28/2014	\$42,340.00	25.50%	5.4
5/11/2014 - 12/28/2014	\$42,830.00	25.87%	5.45
5/4/2014 - 12/28/2014	\$40,820.00	24.36%	4.51
4/27/2014 - 12/28/2014	\$41,920.00	25.18%	4.85
4/20/2014 - 12/28/2014	\$43,440.00	26.33%	4.99
4/13/2014 - 12/28/2014	\$46,040.00	28.36%	5.23
4/6/2014 - 12/28/2014	\$40,590.00	24.19%	3.97
3/30/2014 - 12/28/2014	\$48,560.00	30.38%	4.72

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

# Trades	% Profitable
2	0.00%
3	0.00%
4	50.00%
5	60.00%
6	66.67%
7	71.43%

7	71.43%
7	71.43%
7	71.43%
7	71.43%
7	71.43%
8	75.00%
8	75.00%
8	75.00%
9	66.67%
9	66.67%
9	66.67%
9	66.67%
9	66.67%
9	77.78%
9	77.78%
10	60.00%
11	63.64%
11	63.64%
13	61.54%
13	69.23%
15	60.00%
16	68.75%
17	70.59%
17	70.59%
17	70.59%
18	72.22%
18	72.22%
19	68.42%
20	70.00%
21	71.43%
21	71.43%
22	63.64%
23	69.57%

TradeStationChart Settings

Symbol @TF
Description mini Russell 2000 Continuous Contract [Mar15]
Interval Daily
Start Date/Time 12/30/2009 15:00
End Date/Time 12/31/2014 15:00

TradeStation Strategies Applied

! MESA Phasor(On)

TradeStation Strategy Inputs

Description	Value
! MESA Phasor - Instance	2
! MESA Phasor - Length	11
! MESA Phasor - LowerAr	-140
! MESA Phasor - UpperAr	15
! 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