

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$88,785.00	\$66,880.00	\$21,905.00
Gross Profit	\$224,080.00	\$142,730.00	\$81,350.00
Gross Loss	(\$135,295.00)	(\$75,850.00)	(\$59,445.00)
Profit Factor	1.66	1.88	1.37
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	(\$615.00)	(\$615.00)	\$0.00
Select Total Net Profit	\$79,305.00	\$57,400.00	\$21,905.00
Select Gross Profit	\$204,280.00	\$122,930.00	\$81,350.00
Select Gross Loss	(\$124,975.00)	(\$65,530.00)	(\$59,445.00)
Select Profit Factor	1.63	1.88	1.37
Adjusted Total Net Profit	\$57,530.86	\$40,185.87	\$4,422.07
Adjusted Gross Profit	\$205,844.63	\$126,357.75	\$71,956.51
Adjusted Gross Loss	(\$148,313.77)	(\$86,171.88)	(\$67,534.44)
Adjusted Profit Factor	1.39	1.47	1.07
Total Number of Trades	260	130	130
Percent Profitable	58.08%	58.46%	57.69%
Winning Trades	151	76	75
Losing Trades	108	54	54
Even Trades	1	0	1
Avg. Trade Net Profit	\$341.48	\$514.46	\$168.50
Avg. Winning Trade	\$1,483.97	\$1,878.03	\$1,084.67
Avg. Losing Trade	(\$1,252.73)	(\$1,404.63)	(\$1,100.83)
Ratio Avg. Win:Avg. Loss	1.18	1.34	0.99
Largest Winning Trade	\$7,135.00	\$7,135.00	\$4,190.00
Largest Losing Trade	(\$5,460.00)	(\$5,460.00)	(\$4,090.00)
Largest Winner as % of Gr	3.18%	5.00%	5.15%
Largest Loser as % of Gro:	4.04%	7.20%	6.88%
Net Profit as % of Largest	1626.10%	1224.91%	535.57%
Select Net Profit as % of L	1452.47%	1051.28%	535.57%
Adjusted Net Profit as % c	1053.68%	736.00%	108.12%
Max. Consecutive Winnin	10	9	7
Max. Consecutive Losing	5	4	4
Avg. Bars in Total Trades	9.8	13.54	6.07
Avg. Bars in Winning Trad	10.21	15.01	5.35
Avg. Bars in Losing Trades	9.27	11.46	7.07
Avg. Bars in Even Trades	6	0	6

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	261	131	130
Account Size Required	\$15,555.00	\$12,650.00	\$5,900.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	88.79%
Annual Rate of Return	6.49%
Buy & Hold Return	182.38%
Return on Account	570.78%
Avg. Monthly Return	\$671.00
Std. Deviation of Monthly	\$3,275.32

Return Retracement Ratio	1.83
RINA Index	69.71
Sharpe Ratio	0.19
K-Ratio	0.43

Trading Period	9 Years, 9 Months, 16 days
Percent of Time in the Market	91.59%
Time in the Market	8 Years, 11 Months, 20 days
Longest Flat Period	31 days

Max. Equity Run-up	\$98,065.00
Date of Max. Equity Run-up	7/18/2017 15:00
Max. Equity Run-up as % of Initial Capital	98.07%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$17,925.00)	(\$17,095.00)	(\$8,725.00)
Date	2/11/2016 15:00		
as % of Initial Capital	17.92%	17.09%	8.72%
Net Profit as % of Drawdown	495.31%	391.23%	251.06%
Select Net Profit as % of Drawdown	442.43%	335.77%	251.06%
Adjusted Net Profit as % of Drawdown	320.95%	235.07%	50.68%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$15,555.00)	(\$12,650.00)	(\$5,900.00)
Date	1/11/2016 15:00		
as % of Initial Capital	15.55%	12.65%	5.90%
Net Profit as % of Drawdown	570.78%	528.70%	371.27%
Select Net Profit as % of Drawdown	509.84%	453.75%	371.27%
Adjusted Net Profit as % of Drawdown	369.85%	317.67%	74.95%

Max. Trade Drawdown	(\$7,360.00)	(\$7,360.00)	(\$4,150.00)
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All Trades

Total Net Profit	\$88,785.00	Profit Factor	1.66
Gross Profit	\$224,080.00	Gross Loss	(\$135,295.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$615.00)		
Select Total Net Profit	\$79,305.00	Select Profit Factor	1.63
Select Gross Profit	\$204,280.00	Select Gross Loss	(\$124,975.00)
Adjusted Total Net Profit	\$57,530.86	Adjusted Profit Factor	1.39
Adjusted Gross Profit	\$205,844.63	Adjusted Gross Loss	(\$148,313.77)
Total Number of Trades	260	Percent Profitable	58.08%
Winning Trades	151	Losing Trades	108
Even Trades	1		
Avg. Trade Net Profit	\$341.48	Ratio Avg. Win:Avg. Loss	1.18
Avg. Winning Trade	\$1,483.97	Avg. Losing Trade	(\$1,252.73)
Largest Winning Trade	\$7,135.00	Largest Losing Trade	(\$5,460.00)
Largest Winner as % of Gr	3.18%	Largest Loser as % of Gr	4.04%
Net Profit as % of Largest	1626.10%		
Slct. Net Profit as % of Lar	1452.47%	Adj. Net Profit as % of Li	1053.68%
Max. Consecutive Winnin	10	Max. Consecutive Losing	5
Avg. Bars in Winning Trad	10.21	Avg. Bars in Losing Trad	9.27
Avg. Bars in Total Trades	9.8		
Max. Shares/Contracts He	1	Account Size Required	\$15,555.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	88.79%	Annual Rate of Return	6.49%
Buy and Hold Return	182.38%	Return on Account	570.78%
Avg. Monthly Return	\$671.00	Std. Deviation of Month	\$3,275.32
Return Retracement Ratic	1.83	RINA Index	69.71
Sharpe Ratio	0.19	K-Ratio	0.43
Trading Period	9 Years, 9 Months, 16 day	Percent of Time in the M	91.59%
Time in the Market	8 Years, 11 Months, 20 da	Longest Flat Period	31 days
Max. Equity Run-up	\$98,065.00		
Date of Max. E. Run-up	7/18/2017 15:00	Max. E. Run-up as % of I	98.07%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$17,925.00)	Value	(\$15,555.00)
Date	2/11/2016 15:00	Date	1/11/2016 15:00
as % of Initial Capital	17.92%	as % of Initial Capital	15.55%
Net Profit as % of Drawdown	495.31%	Net Profit as % of Drawdown	570.78%
Slct. Net Profit as % of Drawdown	442.43%	Slct. Net Profit as % of Drawdown	509.84%
Adj. Net Profit as % of Drawdown	320.95%	Adj. Net Profit as % of Drawdown	369.85%
Max. Trade Drawdown	(\$7,360.00)		
Long Trades			
Total Net Profit	\$66,880.00	Profit Factor	1.88
Gross Profit	\$142,730.00	Gross Loss	(\$75,850.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$615.00)		
Select Total Net Profit	\$57,400.00	Select Profit Factor	1.88
Select Gross Profit	\$122,930.00	Select Gross Loss	(\$65,530.00)
Adjusted Total Net Profit	\$40,185.87	Adjusted Profit Factor	1.47
Adjusted Gross Profit	\$126,357.75	Adjusted Gross Loss	(\$86,171.88)
Total Number of Trades	130	Percent Profitable	58.46%
Winning Trades	76	Losing Trades	54
Even Trades	0		
Avg. Trade Net Profit	\$514.46	Ratio Avg. Win:Avg. Loss	1.34
Avg. Winning Trade	\$1,878.03	Avg. Losing Trade	(\$1,404.63)
Largest Winning Trade	\$7,135.00	Largest Losing Trade	(\$5,460.00)
Largest Winner as % of Gross Profit	5.00%	Largest Loser as % of Gross Profit	7.20%
Max. Consecutive Winning Trades	9	Max. Consecutive Losing Trades	4
Avg. Bars in Winning Trades	15.01	Avg. Bars in Losing Trades	11.46
Avg. Bars in Total Trades	13.54		
Max. Shares/Contracts Held	1	Account Size Required	\$12,650.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	1224.91%		
Slct. Net Profit as % of Largest Trade	1051.28%	Adj. Net Profit as % of Largest Trade	736.00%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$17,095.00)	Value	(\$12,650.00)
as % of Initial Capital	17.09%	as % of Initial Capital	12.65%
Net Profit as % of Drawdown	391.23%	Net Profit as % of Drawdown	528.70%
Slct. Net Profit as % of Drawdown	335.77%	Slct. Net Profit as % of Drawdown	453.75%

Adj. Net Prof as % of Draw	235.07%	Adj. Net Profit as % of D	453.75%
Max. Trade Drawdown	(\$7,360.00)		
Short Trades			
Total Net Profit	\$21,905.00	Profit Factor	1.37
Gross Profit	\$81,350.00	Gross Loss	(\$59,445.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$21,905.00	Select Profit Factor	1.37
Select Gross Profit	\$81,350.00	Select Gross Loss	(\$59,445.00)
Adjusted Total Net Profit	\$4,422.07	Adjusted Profit Factor	1.07
Adjusted Gross Profit	\$71,956.51	Adjusted Gross Loss	(\$67,534.44)
Total Number of Trades	130	Percent Profitable	57.69%
Winning Trades	75	Losing Trades	54
Even Trades	1		
Avg. Trade Net Profit	\$168.50	Ratio Avg. Win:Avg. Los	0.99
Avg. Winning Trade	\$1,084.67	Avg. Losing Trade	(\$1,100.83)
Largest Winning Trade	\$4,190.00	Largest Losing Trade	(\$4,090.00)
Largest Winner as % of Gr	5.15%	Largest Loser as % of Gr	7.20%
Max. Consecutive Winnin	7	Max. Consecutive Losin	4
Avg. Bars in Winning Trad	5.35	Avg. Bars in Losing Trad	7.07
Avg. Bars in Total Trades	6.07		
Max. Shares/Contracts He	1	Account Size Required	\$5,900.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	535.57%		
Slct. Net Profit as % of Lar	535.57%	Adj. Net Profit as % of Li	108.12%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$8,725.00)	Value	(\$5,900.00)
as % of Initial Capital	8.72%	as % of Initial Capital	5.90%
Net Profit as % of Drawc	251.06%	Net Profit as % of Drawc	371.27%
Slct. Net Profit as % of Dr	251.06%	Slct. Net Profit as % of D	371.27%
Adj. Net Prof as % of Draw	50.68%	Adj. Net Prof as % of Dra	74.95%
Max. Trade Drawdown	(\$4,150.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	260	151	108
Avg. Trade Net Profit	\$341.48	\$1,483.97	(\$1,252.73)
1 Std. Deviation of Avg. Tr	\$1,780.33	\$1,242.70	\$1,048.24
Avg. Trade + 1 Std. Deviat	\$2,121.81	\$2,726.67	(\$204.49)
Avg. Trade - 1 Std. Deviat	(\$1,438.85)	\$241.27	(\$2,300.98)
Coefficient of Variation	521.35%	83.74%	83.68%

Time Averages

Avg. Time in Trades	12 days, 14 hours, 18 Min	13 days, 7 hours, 9 Minut	11 days, 16 hours
Avg. Time Between Trade	9 days, 6 hours, 45 Minut	10 days, 2 hours, 4 Minut	20 days, 16 hours, 8 Minu
Avg. Time Between Trade	348 days, 6 hours, 51 Minutes		

Outliers	Total	Positive	Negative
Number of Outliers	5	3	2
Outlier Profit/Loss	\$9,480.00	\$19,800.00	(\$10,320.00)

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$7,575.00	(\$7,360.00)
Max. Value Date	8/8/2016	8/24/2015
Avg. Value	\$1,325.88	(\$1,102.50)
1 Std. Deviation	\$1,243.60	\$1,020.97
Avg. + 1 Std. Deviation	\$2,569.48	(\$81.53)
Avg. - 1 Std. Deviation	\$82.29	(\$2,123.47)
Coefficient of Variation	93.79%	92.61%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	10.46%	52.72%	57.74%
1 Std. Deviation	59.29%	33.17%	33.62%
Avg. + 1 Std. Deviation	69.75%	85.89%	91.36%
Avg. - 1 Std. Deviation	-48.83%	19.55%	24.12%
Coefficient of Variation	566.81%	62.92%	58.23%

TradeStation Trade Series Analysis

	Winners	Losers		
Largest Profit/Loss	\$7,135.00	(\$5,460.00)		
Largest Profit/Loss as % of Gross	3.18%	4.04%		
Largest Consec. Profit/Loss	\$17,415.00	(\$7,190.00)		
Largest Consec. Profit/Loss as % of Gross	7.77%	5.31%		
Winning Series	Number of Series	Avg. Gain per Series	Avg. Loss Next Trade	
	1	18	\$1,330.56	(\$1,700.00)
	2	13	\$1,429.62	(\$1,200.00)
	3	13	\$1,481.67	(\$1,181.54)
	4	5	\$1,740.75	(\$615.00)
	5	5	\$1,330.40	(\$1,103.00)
	6	1	\$2,902.50	(\$910.00)

	7	1	\$1,504.29	(\$855.00)
	10	1	\$915.50	(\$1,840.00)
Losing Series	Number of Series	Avg. Loss per Series		Avg. Gain Next Trade
	1	26	(\$1,306.92)	\$1,443.08
	2	14	(\$1,268.93)	\$1,604.64
	3	11	(\$1,194.70)	\$1,408.18
	4	4	(\$1,281.87)	\$1,313.33
	5	1	(\$1,170.00)	\$870.00

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TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	3/17/2008	Buy	\$544.20	\$0.00	1
	Sell	3/25/2008	Short	\$582.80		\$1,930.00
2	Sell Short	3/25/2008	Short	\$582.80	\$0.00	1
	Buy to Cover	4/1/2008	Buy	\$566.20		\$830.00
3	Buy	4/1/2008	Buy	\$566.20	\$0.00	1
	Sell	4/22/2008	Short	\$597.70		\$1,575.00
4	Sell Short	4/22/2008	Short	\$597.70	\$0.00	1
	Buy to Cover	4/25/2008	Buy	\$594.30		\$170.00
5	Buy	4/25/2008	Buy	\$594.30	\$0.00	1
	Sell	5/16/2008	Short	\$624.10		\$1,490.00
6	Sell Short	5/16/2008	Short	\$624.10	\$0.00	1
	Buy to Cover	5/22/2008	Buy	\$610.40		\$685.00
7	Buy	5/22/2008	Buy	\$610.40	\$0.00	1
	Sell	6/3/2008	Short	\$622.40		\$600.00
8	Sell Short	6/3/2008	Short	\$622.40	\$0.00	1
	Buy to Cover	6/10/2008	Buy	\$617.10		\$265.00
9	Buy	6/10/2008	Buy	\$617.10	\$0.00	1
	Sell	6/20/2008	Short	\$618.70		\$80.00
10	Sell Short	6/20/2008	Short	\$618.70	\$0.00	1
	Buy to Cover	6/25/2008	Buy	\$588.10		\$1,530.00
11	Buy	6/25/2008	Buy	\$588.10	\$0.00	1
	Sell	7/3/2008	Sell	\$551.30		(\$1,840.00)
12	Sell Short	7/11/2008	Short	\$552.50	\$0.00	1
	Buy to Cover	7/23/2008	Cover	\$597.10		(\$2,230.00)
13	Buy	7/29/2008	Buy	\$577.10	\$0.00	1
	Sell	8/13/2008	Short	\$627.90		\$2,540.00
14	Sell Short	8/13/2008	Short	\$627.90	\$0.00	1
	Buy to Cover	8/19/2008	Buy	\$624.90		\$150.00
15	Buy	8/19/2008	Buy	\$624.90	\$0.00	1
	Sell	9/3/2008	Short	\$620.30		(\$230.00)
16	Sell Short	9/3/2008	Short	\$620.30	\$0.00	1
	Buy to Cover	9/8/2008	Buy	\$609.00		\$565.00
17	Buy	9/8/2008	Buy	\$609.00	\$0.00	1
	Sell	9/18/2008	Sell	\$562.50		(\$2,325.00)
18	Sell Short	9/23/2008	Short	\$608.80	\$0.00	1
	Buy to Cover	9/29/2008	Buy	\$585.50		\$1,165.00
19	Buy	9/29/2008	Buy	\$585.50	\$0.00	1
	Sell	9/30/2008	Sell	\$529.50		(\$2,800.00)
20	Sell Short	10/16/2008	Short	\$373.00	\$0.00	1
	Buy to Cover	10/17/2008	Cover	\$413.50		(\$2,025.00)
21	Buy	10/27/2008	Buy	\$345.90	\$0.00	1
	Sell	10/28/2008	Sell	\$321.80		(\$1,205.00)
22	Sell Short	11/28/2008	Short	\$344.60	\$0.00	1

Buy to Cover	12/5/2008 Buy	\$322.50		\$1,105.00
23 Buy	12/5/2008 Buy	\$322.50	\$0.00	1
Sell	1/6/2009 Short	\$387.60		\$3,255.00
24 Sell Short	1/6/2009 Short	\$387.60	\$0.00	1
Buy to Cover	1/12/2009 Buy	\$361.20		\$1,320.00
25 Buy	1/12/2009 Buy	\$361.20	\$0.00	1
Sell	1/15/2009 Sell	\$334.40		(\$1,340.00)
26 Sell Short	1/27/2009 Short	\$334.30	\$0.00	1
Buy to Cover	1/29/2009 Cover	\$355.60		(\$1,065.00)
27 Buy	2/4/2009 Buy	\$334.80	\$0.00	1
Sell	2/18/2009 Sell	\$311.50		(\$1,165.00)
28 Sell Short	3/2/2009 Short	\$268.20	\$0.00	1
Buy to Cover	3/5/2009 Buy	\$252.00		\$810.00
29 Buy	3/5/2009 Buy	\$252.00	\$0.00	1
Sell	3/10/2009 Sell	\$229.00		(\$1,150.00)
30 Sell Short	3/11/2009 Short	\$250.80	\$0.00	1
Buy to Cover	3/13/2009 Cover	\$276.50		(\$1,285.00)
31 Buy	3/25/2009 Buy	\$304.00	\$0.00	1
Sell	5/4/2009 Short	\$376.40		\$3,620.00
32 Sell Short	5/4/2009 Short	\$376.40	\$0.00	1
Buy to Cover	5/11/2009 Buy	\$392.60		(\$810.00)
33 Buy	5/11/2009 Buy	\$392.60	\$0.00	1
Sell	5/14/2009 Sell	\$360.90		(\$1,585.00)
34 Sell Short	5/26/2009 Short	\$361.70	\$0.00	1
Buy to Cover	5/27/2009 Cover	\$385.80		(\$1,205.00)
35 Buy	6/10/2009 Buy	\$412.90	\$0.00	1
Sell	6/23/2009 Sell	\$383.60		(\$1,465.00)
36 Sell Short	6/30/2009 Short	\$398.60	\$0.00	1
Buy to Cover	7/8/2009 Buy	\$373.40		\$1,260.00
37 Buy	7/8/2009 Buy	\$373.40	\$0.00	1
Sell	7/16/2009 Short	\$401.90		\$1,425.00
38 Sell Short	7/16/2009 Short	\$401.90	\$0.00	1
Buy to Cover	7/24/2009 Cover	\$429.20		(\$1,365.00)
39 Buy	7/31/2009 Buy	\$445.00	\$0.00	1
Sell	8/26/2009 Short	\$471.00		\$1,300.00
40 Sell Short	8/26/2009 Short	\$471.00	\$0.00	1
Buy to Cover	9/1/2009 Buy	\$461.40		\$480.00
41 Buy	9/1/2009 Buy	\$461.40	\$0.00	1
Sell	9/11/2009 Short	\$482.50		\$1,055.00
42 Sell Short	9/11/2009 Short	\$482.50	\$0.00	1
Buy to Cover	9/23/2009 Buy	\$511.70		(\$1,460.00)
43 Buy	9/23/2009 Buy	\$511.70	\$0.00	1
Sell	10/2/2009 Sell	\$475.30		(\$1,820.00)
44 Sell Short	10/12/2009 Short	\$506.10	\$0.00	1
Buy to Cover	10/20/2009 Buy	\$514.10		(\$400.00)
45 Buy	10/20/2009 Buy	\$514.10	\$0.00	1
Sell	10/28/2009 Sell	\$479.20		(\$1,745.00)

46	Sell Short	11/6/2009	Short	\$470.80	\$0.00	1
	Buy to Cover	11/23/2009	Buy	\$479.30		(\$425.00)
47	Buy	11/23/2009	Buy	\$479.30	\$0.00	1
	Sell	12/7/2009	Short	\$496.70		\$870.00
48	Sell Short	12/7/2009	Short	\$496.70	\$0.00	1
	Buy to Cover	12/14/2009	Buy	\$492.40		\$215.00
49	Buy	12/14/2009	Buy	\$492.40	\$0.00	1
	Sell	2/4/2010	Short	\$506.70		\$715.00
50	Sell Short	2/4/2010	Short	\$506.70	\$0.00	1
	Buy to Cover	2/9/2010	Buy	\$481.60		\$1,255.00
51	Buy	2/9/2010	Buy	\$481.60	\$0.00	1
	Sell	3/8/2010	Short	\$559.50		\$3,895.00
52	Sell Short	3/8/2010	Short	\$559.50	\$0.00	1
	Buy to Cover	3/15/2010	Buy	\$571.30		(\$590.00)
53	Buy	3/15/2010	Buy	\$571.30	\$0.00	1
	Sell	4/8/2010	Short	\$594.50		\$1,160.00
54	Sell Short	4/8/2010	Short	\$594.50	\$0.00	1
	Buy to Cover	4/14/2010	Buy	\$603.90		(\$470.00)
55	Buy	4/14/2010	Buy	\$603.90	\$0.00	1
	Sell	5/7/2010	Sell	\$564.30		(\$1,980.00)
56	Sell Short	5/14/2010	Short	\$606.50	\$0.00	1
	Buy to Cover	5/20/2010	Buy	\$573.10		\$1,670.00
57	Buy	5/20/2010	Buy	\$573.10	\$0.00	1
	Sell	5/21/2010	Sell	\$533.40		(\$1,985.00)
58	Sell Short	6/1/2010	Short	\$561.30	\$0.00	1
	Buy to Cover	6/9/2010	Buy	\$512.50		\$2,440.00
59	Buy	6/9/2010	Buy	\$512.50	\$0.00	1
	Sell	6/15/2010	Short	\$550.50		\$1,900.00
60	Sell Short	6/15/2010	Short	\$550.50	\$0.00	1
	Buy to Cover	6/23/2010	Buy	\$542.80		\$385.00
61	Buy	6/23/2010	Buy	\$542.80	\$0.00	1
	Sell	7/1/2010	Sell	\$506.80		(\$1,800.00)
62	Sell Short	7/13/2010	Short	\$524.10	\$0.00	1
	Buy to Cover	7/20/2010	Buy	\$507.30		\$840.00
63	Buy	7/20/2010	Buy	\$507.30	\$0.00	1
	Sell	7/27/2010	Short	\$562.60		\$2,765.00
64	Sell Short	7/27/2010	Short	\$562.60	\$0.00	1
	Buy to Cover	8/2/2010	Buy	\$550.70		\$595.00
65	Buy	8/2/2010	Buy	\$550.70	\$0.00	1
	Sell	8/12/2010	Sell	\$512.40		(\$1,915.00)
66	Sell Short	8/23/2010	Short	\$510.60	\$0.00	1
	Buy to Cover	8/26/2010	Buy	\$505.30		\$265.00
67	Buy	8/26/2010	Buy	\$505.30	\$0.00	1
	Sell	10/15/2010	Short	\$608.40		\$5,155.00
68	Sell Short	10/15/2010	Short	\$608.40	\$0.00	1
	Buy to Cover	10/20/2010	Buy	\$594.90		\$675.00
69	Buy	10/20/2010	Buy	\$594.90	\$0.00	1

	Sell	11/4/2010 Short	\$618.80		\$1,195.00
70	Sell Short	11/4/2010 Short	\$618.80	\$0.00	1
	Buy to Cover	11/12/2010 Buy	\$632.00		(\$660.00)
71	Buy	11/12/2010 Buy	\$632.00	\$0.00	1
	Sell	11/24/2010 Short	\$622.80		(\$460.00)
72	Sell Short	11/24/2010 Short	\$622.80	\$0.00	1
	Buy to Cover	12/2/2010 Buy	\$644.40		(\$1,080.00)
73	Buy	12/2/2010 Buy	\$644.40	\$0.00	1
	Sell	12/28/2010 Short	\$694.80		\$2,520.00
74	Sell Short	12/28/2010 Short	\$694.80	\$0.00	1
	Buy to Cover	12/30/2010 Buy	\$692.00		\$140.00
75	Buy	12/30/2010 Buy	\$692.00	\$0.00	1
	Sell	1/14/2011 Short	\$705.50		\$675.00
76	Sell Short	1/14/2011 Short	\$705.50	\$0.00	1
	Buy to Cover	1/21/2011 Buy	\$679.60		\$1,295.00
77	Buy	1/21/2011 Buy	\$679.60	\$0.00	1
	Sell	2/1/2011 Short	\$685.80		\$310.00
78	Sell Short	2/1/2011 Short	\$685.80	\$0.00	1
	Buy to Cover	2/15/2011 Cover	\$727.30		(\$2,075.00)
79	Buy	2/21/2011 Buy	\$738.60	\$0.00	1
	Sell	3/7/2011 Short	\$729.80		(\$440.00)
80	Sell Short	3/7/2011 Short	\$729.80	\$0.00	1
	Buy to Cover	3/11/2011 Buy	\$704.90		\$1,245.00
81	Buy	3/11/2011 Buy	\$704.90	\$0.00	1
	Sell	3/23/2011 Short	\$712.00		\$355.00
82	Sell Short	3/23/2011 Short	\$712.00	\$0.00	1
	Buy to Cover	4/6/2011 Cover	\$757.00		(\$2,250.00)
83	Buy	4/7/2011 Buy	\$758.80	\$0.00	1
	Sell	4/25/2011 Short	\$747.60		(\$560.00)
84	Sell Short	4/25/2011 Short	\$747.60	\$0.00	1
	Buy to Cover	5/5/2011 Buy	\$739.60		\$400.00
85	Buy	5/5/2011 Buy	\$739.60	\$0.00	1
	Sell	5/13/2011 Short	\$753.60		\$700.00
86	Sell Short	5/13/2011 Short	\$753.60	\$0.00	1
	Buy to Cover	5/18/2011 Buy	\$728.10		\$1,275.00
87	Buy	5/18/2011 Buy	\$728.10	\$0.00	1
	Sell	5/30/2011 Short	\$743.90		\$790.00
88	Sell Short	5/30/2011 Short	\$743.90	\$0.00	1
	Buy to Cover	6/6/2011 Buy	\$715.60		\$1,415.00
89	Buy	6/6/2011 Buy	\$715.60	\$0.00	1
	Sell	6/16/2011 Short	\$686.00		(\$1,480.00)
90	Sell Short	6/16/2011 Short	\$686.00	\$0.00	1
	Buy to Cover	6/30/2011 Cover	\$729.20		(\$2,160.00)
91	Buy	7/12/2011 Buy	\$742.50	\$0.00	1
	Sell	7/26/2011 Short	\$741.00		(\$75.00)
92	Sell Short	7/26/2011 Short	\$741.00	\$0.00	1
	Buy to Cover	7/28/2011 Buy	\$707.80		\$1,660.00

93	Buy	7/28/2011	Buy	\$707.80	\$0.00	1
	Sell	8/5/2011	Sell	\$634.20	(\$3,680.00)	
94	Sell Short	8/16/2011	Short	\$624.00	\$0.00	1
	Buy to Cover	8/23/2011	Buy	\$559.30	\$3,235.00	
95	Buy	8/23/2011	Buy	\$559.30	\$0.00	1
	Sell	9/19/2011	Short	\$620.50	\$3,060.00	
96	Sell Short	9/19/2011	Short	\$620.50	\$0.00	1
	Buy to Cover	9/22/2011	Buy	\$573.10	\$2,370.00	
97	Buy	9/22/2011	Buy	\$573.10	\$0.00	1
	Sell	10/3/2011	Short	\$553.50	(\$980.00)	
98	Sell Short	10/3/2011	Short	\$553.50	\$0.00	1
	Buy to Cover	10/5/2011	Buy	\$555.70	(\$110.00)	
99	Buy	10/5/2011	Buy	\$555.70	\$0.00	1
	Sell	10/31/2011	Short	\$671.20	\$5,775.00	
100	Sell Short	10/31/2011	Short	\$671.20	\$0.00	1
	Buy to Cover	11/3/2011	Buy	\$639.20	\$1,600.00	
101	Buy	11/3/2011	Buy	\$639.20	\$0.00	1
	Sell	11/24/2011	Sell	\$586.90	(\$2,615.00)	
102	Sell Short	12/1/2011	Short	\$649.20	\$0.00	1
	Buy to Cover	12/9/2011	Buy	\$635.80	\$670.00	
103	Buy	12/9/2011	Buy	\$635.80	\$0.00	1
	Sell	12/23/2011	Short	\$661.90	\$1,305.00	
104	Sell Short	12/23/2011	Short	\$661.90	\$0.00	1
	Buy to Cover	12/30/2011	Buy	\$659.00	\$145.00	
105	Buy	12/30/2011	Buy	\$659.00	\$0.00	1
	Sell	1/13/2012	Short	\$686.20	\$1,360.00	
106	Sell Short	1/13/2012	Short	\$686.20	\$0.00	1
	Buy to Cover	1/19/2012	Buy	\$693.70	(\$375.00)	
107	Buy	1/19/2012	Buy	\$693.70	\$0.00	1
	Sell	2/7/2012	Short	\$743.60	\$2,495.00	
108	Sell Short	2/7/2012	Short	\$743.60	\$0.00	1
	Buy to Cover	2/13/2012	Buy	\$735.00	\$430.00	
109	Buy	2/13/2012	Buy	\$735.00	\$0.00	1
	Sell	3/13/2012	Short	\$733.50	(\$75.00)	
110	Sell Short	3/13/2012	Short	\$733.50	\$0.00	1
	Buy to Cover	3/22/2012	Buy	\$747.50	(\$700.00)	
111	Buy	3/22/2012	Buy	\$747.50	\$0.00	1
	Sell	4/18/2012	Short	\$727.20	(\$1,015.00)	
112	Sell Short	4/18/2012	Short	\$727.20	\$0.00	1
	Buy to Cover	5/4/2012	Buy	\$725.50	\$85.00	
113	Buy	5/4/2012	Buy	\$725.50	\$0.00	1
	Sell	5/18/2012	Sell	\$675.60	(\$2,495.00)	
114	Sell Short	5/25/2012	Short	\$689.00	\$0.00	1
	Buy to Cover	6/4/2012	Buy	\$659.90	\$1,455.00	
115	Buy	6/4/2012	Buy	\$659.90	\$0.00	1
	Sell	6/11/2012	Short	\$702.50	\$2,130.00	
116	Sell Short	6/11/2012	Short	\$702.50	\$0.00	1

	Buy to Cover	6/15/2012 Buy	\$683.90		\$930.00
117	Buy	6/15/2012 Buy	\$683.90	\$0.00	1
	Sell	7/5/2012 Short	\$740.00		\$2,805.00
118	Sell Short	7/5/2012 Short	\$740.00	\$0.00	1
	Buy to Cover	7/11/2012 Buy	\$717.80		\$1,110.00
119	Buy	7/11/2012 Buy	\$717.80	\$0.00	1
	Sell	7/23/2012 Short	\$712.20		(\$280.00)
120	Sell Short	7/23/2012 Short	\$712.20	\$0.00	1
	Buy to Cover	7/25/2012 Buy	\$686.70		\$1,275.00
121	Buy	7/25/2012 Buy	\$686.70	\$0.00	1
	Sell	8/1/2012 Short	\$708.70		\$1,100.00
122	Sell Short	8/1/2012 Short	\$708.70	\$0.00	1
	Buy to Cover	8/6/2012 Buy	\$712.20		(\$175.00)
123	Buy	8/6/2012 Buy	\$712.20	\$0.00	1
	Sell	9/6/2012 Short	\$746.30		\$1,705.00
124	Sell Short	9/6/2012 Short	\$746.30	\$0.00	1
	Buy to Cover	9/20/2012 Buy	\$780.80		(\$1,725.00)
125	Buy	9/20/2012 Buy	\$780.80	\$0.00	1
	Sell	10/5/2012 Short	\$771.30		(\$475.00)
126	Sell Short	10/5/2012 Short	\$771.30	\$0.00	1
	Buy to Cover	10/11/2012 Buy	\$751.80		\$975.00
127	Buy	10/11/2012 Buy	\$751.80	\$0.00	1
	Sell	10/18/2012 Short	\$769.10		\$865.00
128	Sell Short	10/18/2012 Short	\$769.10	\$0.00	1
	Buy to Cover	10/24/2012 Buy	\$743.90		\$1,260.00
129	Buy	10/24/2012 Buy	\$743.90	\$0.00	1
	Sell	11/1/2012 Short	\$741.50		(\$120.00)
130	Sell Short	11/1/2012 Short	\$741.50	\$0.00	1
	Buy to Cover	11/9/2012 Buy	\$720.90		\$1,030.00
131	Buy	11/9/2012 Buy	\$720.90	\$0.00	1
	Sell	11/22/2012 Short	\$726.30		\$270.00
132	Sell Short	11/22/2012 Short	\$726.30	\$0.00	1
	Buy to Cover	12/6/2012 Buy	\$749.00		(\$1,135.00)
133	Buy	12/6/2012 Buy	\$749.00	\$0.00	1
	Sell	12/21/2012 Short	\$784.00		\$1,750.00
134	Sell Short	12/21/2012 Short	\$784.00	\$0.00	1
	Buy to Cover	12/27/2012 Buy	\$767.80		\$810.00
135	Buy	12/27/2012 Buy	\$767.80	\$0.00	1
	Sell	1/7/2013 Short	\$807.60		\$1,990.00
136	Sell Short	1/7/2013 Short	\$807.60	\$0.00	1
	Buy to Cover	1/11/2013 Buy	\$812.50		(\$245.00)
137	Buy	1/11/2013 Buy	\$812.50	\$0.00	1
	Sell	1/25/2013 Short	\$830.70		\$910.00
138	Sell Short	1/25/2013 Short	\$830.70	\$0.00	1
	Buy to Cover	1/30/2013 Buy	\$839.50		(\$440.00)
139	Buy	1/30/2013 Buy	\$839.50	\$0.00	1
	Sell	2/12/2013 Short	\$844.70		\$260.00

140	Sell Short	2/12/2013	Short	\$844.70	\$0.00	1
	Buy to Cover	2/22/2013	Buy	\$838.50		\$310.00
141	Buy	2/22/2013	Buy	\$838.50	\$0.00	1
	Sell	3/6/2013	Short	\$858.70		\$1,010.00
142	Sell Short	3/6/2013	Short	\$858.70	\$0.00	1
	Buy to Cover	3/15/2013	Buy	\$885.20		(\$1,325.00)
143	Buy	3/15/2013	Buy	\$885.20	\$0.00	1
	Sell	4/12/2013	Short	\$881.30		(\$195.00)
144	Sell Short	4/12/2013	Short	\$881.30	\$0.00	1
	Buy to Cover	4/18/2013	Buy	\$840.90		\$2,020.00
145	Buy	4/18/2013	Buy	\$840.90	\$0.00	1
	Sell	4/26/2013	Short	\$872.00		\$1,555.00
146	Sell Short	4/26/2013	Short	\$872.00	\$0.00	1
	Buy to Cover	5/3/2013	Buy	\$872.00		\$0.00
147	Buy	5/3/2013	Buy	\$872.00	\$0.00	1
	Sell	6/14/2013	Short	\$926.50		\$2,725.00
148	Sell Short	6/14/2013	Short	\$926.50	\$0.00	1
	Buy to Cover	6/24/2013	Buy	\$896.30		\$1,510.00
149	Buy	6/24/2013	Buy	\$896.30	\$0.00	1
	Sell	7/2/2013	Short	\$926.20		\$1,495.00
150	Sell Short	7/2/2013	Short	\$926.20	\$0.00	1
	Buy to Cover	7/18/2013	Buy	\$979.30		(\$2,655.00)
151	Buy	7/18/2013	Buy	\$979.30	\$0.00	1
	Sell	8/27/2013	Short	\$975.10		(\$210.00)
152	Sell Short	8/27/2013	Short	\$975.10	\$0.00	1
	Buy to Cover	8/30/2013	Buy	\$964.10		\$550.00
153	Buy	8/30/2013	Buy	\$964.10	\$0.00	1
	Sell	10/16/2013	Short	\$1,028.60		\$3,225.00
154	Sell Short	10/16/2013	Short	\$1,028.60	\$0.00	1
	Buy to Cover	10/25/2013	Buy	\$1,059.90		(\$1,565.00)
155	Buy	10/25/2013	Buy	\$1,059.90	\$0.00	1
	Sell	11/14/2013	Short	\$1,054.80		(\$255.00)
156	Sell Short	11/14/2013	Short	\$1,054.80	\$0.00	1
	Buy to Cover	11/22/2013	Buy	\$1,061.40		(\$330.00)
157	Buy	11/22/2013	Buy	\$1,061.40	\$0.00	1
	Sell	12/19/2013	Short	\$1,077.10		\$785.00
158	Sell Short	12/19/2013	Short	\$1,077.10	\$0.00	1
	Buy to Cover	1/2/2014	Buy	\$1,102.10		(\$1,250.00)
159	Buy	1/2/2014	Buy	\$1,102.10	\$0.00	1
	Sell	1/16/2014	Short	\$1,115.50		\$670.00
160	Sell Short	1/16/2014	Short	\$1,115.50	\$0.00	1
	Buy to Cover	1/28/2014	Buy	\$1,072.60		\$2,145.00
161	Buy	1/28/2014	Buy	\$1,072.60	\$0.00	1
	Sell	2/11/2014	Short	\$1,062.60		(\$500.00)
162	Sell Short	2/11/2014	Short	\$1,062.60	\$0.00	1
	Buy to Cover	2/25/2014	Buy	\$1,118.50		(\$2,795.00)
163	Buy	2/25/2014	Buy	\$1,118.50	\$0.00	1

	Sell	3/24/2014	Short	\$1,135.20		\$835.00
164	Sell Short	3/24/2014	Short	\$1,135.20	\$0.00	1
	Buy to Cover	3/26/2014	Buy	\$1,125.30		\$495.00
165	Buy	3/26/2014	Buy	\$1,125.30	\$0.00	1
	Sell	4/4/2014	Short	\$1,128.90		\$180.00
166	Sell Short	4/4/2014	Short	\$1,128.90	\$0.00	1
	Buy to Cover	4/9/2014	Buy	\$1,089.60		\$1,965.00
167	Buy	4/9/2014	Buy	\$1,089.60	\$0.00	1
	Sell	4/22/2014	Short	\$1,088.90		(\$35.00)
168	Sell Short	4/22/2014	Short	\$1,088.90	\$0.00	1
	Buy to Cover	4/29/2014	Buy	\$1,066.90		\$1,100.00
169	Buy	4/29/2014	Buy	\$1,066.90	\$0.00	1
	Sell	6/11/2014	Short	\$1,121.90		\$2,750.00
170	Sell Short	6/11/2014	Short	\$1,121.90	\$0.00	1
	Buy to Cover	6/16/2014	Buy	\$1,110.70		\$560.00
171	Buy	6/16/2014	Buy	\$1,110.70	\$0.00	1
	Sell	7/7/2014	Short	\$1,157.90		\$2,360.00
172	Sell Short	7/7/2014	Short	\$1,157.90	\$0.00	1
	Buy to Cover	7/9/2014	Buy	\$1,126.10		\$1,590.00
173	Buy	7/9/2014	Buy	\$1,126.10	\$0.00	1
	Sell	7/23/2014	Short	\$1,104.30		(\$1,090.00)
174	Sell Short	7/23/2014	Short	\$1,104.30	\$0.00	1
	Buy to Cover	7/31/2014	Buy	\$1,097.90		\$320.00
175	Buy	7/31/2014	Buy	\$1,097.90	\$0.00	1
	Sell	8/11/2014	Short	\$1,080.90		(\$850.00)
176	Sell Short	8/11/2014	Short	\$1,080.90	\$0.00	1
	Buy to Cover	8/26/2014	Buy	\$1,118.00		(\$1,855.00)
177	Buy	8/26/2014	Buy	\$1,118.00	\$0.00	1
	Sell	10/2/2014	Sell	\$1,041.50		(\$3,825.00)
178	Sell Short	10/6/2014	Short	\$1,059.90	\$0.00	1
	Buy to Cover	10/14/2014	Buy	\$1,007.50		\$2,620.00
179	Buy	10/14/2014	Buy	\$1,007.50	\$0.00	1
	Sell	11/27/2014	Short	\$1,150.20		\$7,135.00
180	Sell Short	11/27/2014	Short	\$1,150.20	\$0.00	1
	Buy to Cover	12/2/2014	Buy	\$1,113.20		\$1,850.00
181	Buy	12/2/2014	Buy	\$1,113.20	\$0.00	1
	Sell	12/10/2014	Short	\$1,144.60		\$1,570.00
182	Sell Short	12/10/2014	Short	\$1,144.60	\$0.00	1
	Buy to Cover	12/15/2014	Buy	\$1,108.10		\$1,825.00
183	Buy	12/15/2014	Buy	\$1,108.10	\$0.00	1
	Sell	12/22/2014	Short	\$1,156.40		\$2,415.00
184	Sell Short	12/22/2014	Short	\$1,156.40	\$0.00	1
	Buy to Cover	12/31/2014	Buy	\$1,174.60		(\$910.00)
185	Buy	12/31/2014	Buy	\$1,174.60	\$0.00	1
	Sell	1/15/2015	Short	\$1,138.90		(\$1,785.00)
186	Sell Short	1/15/2015	Short	\$1,138.90	\$0.00	1
	Buy to Cover	1/20/2015	Buy	\$1,130.70		\$410.00

187	Buy	1/20/2015	Buy	\$1,130.70	\$0.00	1
	Sell	3/18/2015	Short	\$1,207.70		\$3,850.00
188	Sell Short	3/18/2015	Short	\$1,207.70	\$0.00	1
	Buy to Cover	3/27/2015	Buy	\$1,196.10		\$580.00
189	Buy	3/27/2015	Buy	\$1,196.10	\$0.00	1
	Sell	4/6/2015	Short	\$1,205.60		\$475.00
190	Sell Short	4/6/2015	Short	\$1,205.60	\$0.00	1
	Buy to Cover	4/10/2015	Buy	\$1,226.60		(\$1,050.00)
191	Buy	4/10/2015	Buy	\$1,226.60	\$0.00	1
	Sell	5/11/2015	Short	\$1,198.80		(\$1,390.00)
192	Sell Short	5/11/2015	Short	\$1,198.80	\$0.00	1
	Buy to Cover	5/27/2015	Buy	\$1,207.70		(\$445.00)
193	Buy	5/27/2015	Buy	\$1,207.70	\$0.00	1
	Sell	6/8/2015	Short	\$1,229.00		\$1,065.00
194	Sell Short	6/8/2015	Short	\$1,229.00	\$0.00	1
	Buy to Cover	6/10/2015	Buy	\$1,220.80		\$410.00
195	Buy	6/10/2015	Buy	\$1,220.80	\$0.00	1
	Sell	7/13/2015	Short	\$1,210.20		(\$530.00)
196	Sell Short	7/13/2015	Short	\$1,210.20	\$0.00	1
	Buy to Cover	7/22/2015	Buy	\$1,221.20		(\$550.00)
197	Buy	7/22/2015	Buy	\$1,221.20	\$0.00	1
	Sell	8/4/2015	Short	\$1,201.50		(\$985.00)
198	Sell Short	8/4/2015	Short	\$1,201.50	\$0.00	1
	Buy to Cover	8/11/2015	Buy	\$1,192.80		\$435.00
199	Buy	8/11/2015	Buy	\$1,192.80	\$0.00	1
	Sell	8/25/2015	Sell	\$1,083.60		(\$5,460.00)
200	Sell Short	9/2/2015	Short	\$1,107.10	\$0.00	1
	Buy to Cover	9/23/2015	Buy	\$1,117.60		(\$525.00)
201	Buy	9/23/2015	Buy	\$1,117.60	\$0.00	1
	Sell	10/7/2015	Short	\$1,103.60		(\$700.00)
202	Sell Short	10/7/2015	Short	\$1,103.60	\$0.00	1
	Buy to Cover	10/15/2015	Buy	\$1,113.70		(\$505.00)
203	Buy	10/15/2015	Buy	\$1,113.70	\$0.00	1
	Sell	11/3/2015	Short	\$1,160.50		\$2,340.00
204	Sell Short	11/3/2015	Short	\$1,160.50	\$0.00	1
	Buy to Cover	11/11/2015	Buy	\$1,166.60		(\$305.00)
205	Buy	11/11/2015	Buy	\$1,166.60	\$0.00	1
	Sell	11/24/2015	Short	\$1,159.40		(\$360.00)
206	Sell Short	11/24/2015	Short	\$1,159.40	\$0.00	1
	Buy to Cover	12/3/2015	Buy	\$1,173.60		(\$710.00)
207	Buy	12/3/2015	Buy	\$1,173.60	\$0.00	1
	Sell	12/14/2015	Sell	\$1,104.00		(\$3,480.00)
208	Sell Short	12/21/2015	Short	\$1,100.60	\$0.00	1
	Buy to Cover	1/5/2016	Buy	\$1,093.80		\$340.00
209	Buy	1/5/2016	Buy	\$1,093.80	\$0.00	1
	Sell	1/11/2016	Sell	\$1,030.80		(\$3,150.00)
210	Sell Short	1/19/2016	Short	\$994.70	\$0.00	1

	Buy to Cover	2/8/2016 Buy	\$970.90		\$1,190.00
211	Buy	2/8/2016 Buy	\$970.90	\$0.00	1
	Sell	2/18/2016 Short	\$993.90		\$1,150.00
212	Sell Short	2/18/2016 Short	\$993.90	\$0.00	1
	Buy to Cover	2/26/2016 Buy	\$1,015.30		(\$1,070.00)
213	Buy	2/26/2016 Buy	\$1,015.30	\$0.00	1
	Sell	4/4/2016 Short	\$1,103.10		\$4,390.00
214	Sell Short	4/4/2016 Short	\$1,103.10	\$0.00	1
	Buy to Cover	4/7/2016 Buy	\$1,092.40		\$535.00
215	Buy	4/7/2016 Buy	\$1,092.40	\$0.00	1
	Sell	4/18/2016 Short	\$1,110.60		\$910.00
216	Sell Short	4/18/2016 Short	\$1,110.60	\$0.00	1
	Buy to Cover	4/25/2016 Buy	\$1,137.60		(\$1,350.00)
217	Buy	4/25/2016 Buy	\$1,137.60	\$0.00	1
	Sell	5/13/2016 Short	\$1,094.80		(\$2,140.00)
218	Sell Short	5/13/2016 Short	\$1,094.80	\$0.00	1
	Buy to Cover	5/18/2016 Buy	\$1,086.40		\$420.00
219	Buy	5/18/2016 Buy	\$1,086.40	\$0.00	1
	Sell	6/24/2016 Short	\$1,161.50		\$3,755.00
220	Sell Short	6/24/2016 Short	\$1,161.50	\$0.00	1
	Buy to Cover	6/28/2016 Buy	\$1,077.70		\$4,190.00
221	Buy	6/28/2016 Buy	\$1,077.70	\$0.00	1
	Sell	8/11/2016 Short	\$1,215.50		\$6,890.00
222	Sell Short	8/11/2016 Short	\$1,215.50	\$0.00	1
	Buy to Cover	8/16/2016 Buy	\$1,234.60		(\$955.00)
223	Buy	8/16/2016 Buy	\$1,234.60	\$0.00	1
	Sell	8/25/2016 Short	\$1,230.90		(\$185.00)
224	Sell Short	8/25/2016 Short	\$1,230.90	\$0.00	1
	Buy to Cover	8/30/2016 Buy	\$1,240.30		(\$470.00)
225	Buy	8/30/2016 Buy	\$1,240.30	\$0.00	1
	Sell	9/8/2016 Short	\$1,256.20		\$795.00
226	Sell Short	9/8/2016 Short	\$1,256.20	\$0.00	1
	Buy to Cover	9/13/2016 Buy	\$1,230.10		\$1,305.00
227	Buy	9/13/2016 Buy	\$1,230.10	\$0.00	1
	Sell	9/22/2016 Short	\$1,240.40		\$515.00
228	Sell Short	9/22/2016 Short	\$1,240.40	\$0.00	1
	Buy to Cover	9/29/2016 Buy	\$1,252.70		(\$615.00)
229	Buy	9/29/2016 Buy	\$1,252.70	\$0.00	1
	Sell	10/24/2016 Short	\$1,216.20		(\$1,825.00)
230	Sell Short	10/24/2016 Short	\$1,216.20	\$0.00	1
	Buy to Cover	10/28/2016 Buy	\$1,185.80		\$1,520.00
231	Buy	10/28/2016 Buy	\$1,185.80	\$0.00	1
	Sell	11/9/2016 Short	\$1,200.20		\$720.00
232	Sell Short	11/9/2016 Short	\$1,200.20	\$0.00	1
	Buy to Cover	11/14/2016 Cover	\$1,282.00		(\$4,090.00)
233	Buy	11/21/2016 Buy	\$1,315.00	\$0.00	1
	Sell	12/12/2016 Short	\$1,387.10		\$3,605.00

234	Sell Short	12/12/2016	Short	\$1,387.10	\$0.00	1
	Buy to Cover	12/15/2016	Buy	\$1,361.20		\$1,295.00
235	Buy	12/15/2016	Buy	\$1,361.20	\$0.00	1
	Sell	1/9/2017	Short	\$1,365.20		\$200.00
236	Sell Short	1/9/2017	Short	\$1,365.20	\$0.00	1
	Buy to Cover	1/12/2017	Buy	\$1,373.80		(\$430.00)
237	Buy	1/12/2017	Buy	\$1,373.80	\$0.00	1
	Sell	1/26/2017	Short	\$1,383.20		\$470.00
238	Sell Short	1/26/2017	Short	\$1,383.20	\$0.00	1
	Buy to Cover	2/2/2017	Buy	\$1,357.00		\$1,310.00
239	Buy	2/2/2017	Buy	\$1,357.00	\$0.00	1
	Sell	3/17/2017	Short	\$1,386.10		\$1,455.00
240	Sell Short	3/17/2017	Short	\$1,386.10	\$0.00	1
	Buy to Cover	3/23/2017	Buy	\$1,347.00		\$1,955.00
241	Buy	3/23/2017	Buy	\$1,347.00	\$0.00	1
	Sell	3/31/2017	Short	\$1,382.20		\$1,760.00
242	Sell Short	3/31/2017	Short	\$1,382.20	\$0.00	1
	Buy to Cover	4/6/2017	Buy	\$1,346.60		\$1,780.00
243	Buy	4/6/2017	Buy	\$1,346.60	\$0.00	1
	Sell	5/26/2017	Short	\$1,382.60		\$1,800.00
244	Sell Short	5/26/2017	Short	\$1,382.60	\$0.00	1
	Buy to Cover	6/2/2017	Buy	\$1,399.70		(\$855.00)
245	Buy	6/2/2017	Buy	\$1,399.70	\$0.00	1
	Sell	6/30/2017	Short	\$1,419.10		\$970.00
246	Sell Short	6/30/2017	Short	\$1,419.10	\$0.00	1
	Buy to Cover	7/7/2017	Buy	\$1,402.20		\$845.00
247	Buy	7/7/2017	Buy	\$1,402.20	\$0.00	1
	Sell	7/17/2017	Short	\$1,429.30		\$1,355.00
248	Sell Short	7/17/2017	Short	\$1,429.30	\$0.00	1
	Buy to Cover	7/26/2017	Buy	\$1,451.80		(\$1,125.00)
249	Buy	7/26/2017	Buy	\$1,451.80	\$0.00	1
	Sell	8/18/2017	Short	\$1,354.60		(\$4,860.00)
250	Sell Short	8/18/2017	Short	\$1,354.60	\$0.00	1
	Buy to Cover	8/23/2017	Buy	\$1,372.50		(\$895.00)
251	Buy	8/23/2017	Buy	\$1,372.50	\$0.00	1
	Sell	9/19/2017	Short	\$1,444.70		\$3,610.00
252	Sell Short	9/19/2017	Short	\$1,444.70	\$0.00	1
	Buy to Cover	9/21/2017	Buy	\$1,449.50		(\$240.00)
253	Buy	9/21/2017	Buy	\$1,449.50	\$0.00	1
	Sell	10/2/2017	Short	\$1,495.20		\$2,285.00
254	Sell Short	10/2/2017	Short	\$1,495.20	\$0.00	1
	Buy to Cover	10/6/2017	Buy	\$1,517.10		(\$1,095.00)
255	Buy	10/6/2017	Buy	\$1,517.10	\$0.00	1
	Sell	11/1/2017	Short	\$1,505.90		(\$560.00)
256	Sell Short	11/1/2017	Short	\$1,505.90	\$0.00	1
	Buy to Cover	11/6/2017	Buy	\$1,496.20		\$485.00
257	Buy	11/6/2017	Buy	\$1,496.20	\$0.00	1

Sell		11/17/2017 Short	\$1,488.80		(\$370.00)
258 Sell Short		11/17/2017 Short	\$1,488.80	\$0.00	1
Buy to Cover		12/5/2017 Buy	\$1,536.90		(\$2,405.00)
259 Buy		12/5/2017 Buy	\$1,536.90	\$0.00	1
Sell		12/18/2017 Short	\$1,536.70		(\$10.00)
260 Sell Short		12/18/2017 Short	\$1,536.70	\$0.00	1
Buy to Cover		12/27/2017 Buy	\$1,549.00		(\$615.00)
261 Buy		12/27/2017 Buy	\$1,549.00		1
Sell	Open	n/a	\$1,536.70		n/a

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$1,930.00	7.09%	\$2,120.00	64.93%	\$0.00	\$0.00	
\$1,930.00		(\$1,145.00)	94.18%	59.11%	\$0.00	\$0.00
\$830.00	2.85%	\$1,085.00	82.51%		\$0.00	\$0.00
\$2,760.00		(\$230.00)	80.61%	63.12%	\$0.00	\$0.00
\$1,575.00	5.56%	\$1,995.00	95.00%		\$0.00	\$0.00
\$4,335.00		(\$105.00)	80.00%	75.00%	\$0.00	\$0.00
\$170.00	0.57%	\$1,000.00	79.68%		\$0.00	\$0.00
\$4,505.00		(\$255.00)	33.86%	13.55%	\$0.00	\$0.00
\$1,490.00	5.01%	\$1,595.00	90.11%		\$0.00	\$0.00
\$5,995.00		(\$175.00)	94.07%	84.18%	\$0.00	\$0.00
\$685.00	2.20%	\$990.00	77.95%		\$0.00	\$0.00
\$6,680.00		(\$280.00)	75.98%	53.94%	\$0.00	\$0.00
\$600.00	1.97%	\$1,115.00	66.97%		\$0.00	\$0.00
\$7,280.00		(\$550.00)	69.07%	36.04%	\$0.00	\$0.00
\$265.00	0.85%	\$640.00	33.25%		\$0.00	\$0.00
\$7,545.00		(\$1,285.00)	80.52%	13.77%	\$0.00	\$0.00
\$80.00	0.26%	\$435.00	31.29%		\$0.00	\$0.00
\$7,625.00		(\$955.00)	74.46%	5.76%	\$0.00	\$0.00
\$1,530.00	4.95%	\$1,570.00	96.91%		\$0.00	\$0.00
\$9,155.00		(\$50.00)	97.53%	94.44%	\$0.00	\$0.00
(\$1,840.00)	-6.26%	\$620.00	24.85%		\$0.00	\$0.00
\$7,315.00		(\$1,875.00)	1.40%	-73.75%	\$0.00	\$0.00
(\$2,230.00)	-8.07%	\$1,250.00	34.53%		\$0.00	\$0.00
\$5,085.00		(\$2,370.00)	3.87%	-61.60%	\$0.00	\$0.00
\$2,540.00	8.80%	\$3,100.00	98.41%		\$0.00	\$0.00
\$7,625.00		(\$50.00)	82.22%	80.63%	\$0.00	\$0.00
\$150.00	0.48%	\$495.00	36.13%		\$0.00	\$0.00
\$7,775.00		(\$875.00)	74.82%	10.95%	\$0.00	\$0.00
(\$230.00)	-0.74%	\$615.00	30.45%		\$0.00	\$0.00
\$7,545.00		(\$1,405.00)	58.17%	-11.39%	\$0.00	\$0.00
\$565.00	1.82%	\$1,840.00	80.00%		\$0.00	\$0.00
\$8,110.00		(\$460.00)	44.57%	24.57%	\$0.00	\$0.00
(\$2,325.00)	-7.64%	\$910.00	23.88%		\$0.00	\$0.00
\$5,785.00		(\$2,900.00)	15.09%	-61.02%	\$0.00	\$0.00
\$1,165.00	3.83%	\$1,985.00	100.00%		\$0.00	\$0.00
\$6,950.00		\$0.00	58.69%	58.69%	\$0.00	\$0.00
(\$2,800.00)	-9.56%	\$210.00	6.68%		\$0.00	\$0.00
\$4,150.00		(\$2,935.00)	4.29%	-89.03%	\$0.00	\$0.00
(\$2,025.00)	-10.86%	\$465.00	16.20%		\$0.00	\$0.00
\$2,125.00		(\$2,405.00)	13.24%	-70.56%	\$0.00	\$0.00
(\$1,205.00)	-6.97%	\$575.00	31.17%		\$0.00	\$0.00
\$920.00		(\$1,270.00)	3.52%	-65.31%	\$0.00	\$0.00
\$1,105.00	6.41%	\$2,510.00	79.06%		\$0.00	\$0.00

\$2,025.00		(\$665.00)	55.75%	34.80%	\$0.00	\$0.00
\$3,255.00	20.19%	\$3,555.00	79.35%		\$0.00	\$0.00
\$5,280.00		(\$925.00)	93.30%	72.66%	\$0.00	\$0.00
\$1,320.00	6.81%	\$1,330.00	62.30%		\$0.00	\$0.00
\$6,600.00		(\$805.00)	99.53%	61.83%	\$0.00	\$0.00
(\$1,340.00)	-7.42%	\$205.00	12.58%		\$0.00	\$0.00
\$5,260.00		(\$1,425.00)	5.21%	-82.21%	\$0.00	\$0.00
(\$1,065.00)	-6.37%	\$150.00	10.71%		\$0.00	\$0.00
\$4,195.00		(\$1,250.00)	13.21%	-76.07%	\$0.00	\$0.00
(\$1,165.00)	-6.96%	\$1,070.00	46.72%		\$0.00	\$0.00
\$3,030.00		(\$1,220.00)	2.40%	-50.87%	\$0.00	\$0.00
\$810.00	6.04%	\$1,470.00	97.35%		\$0.00	\$0.00
\$3,840.00		(\$40.00)	56.29%	53.64%	\$0.00	\$0.00
(\$1,150.00)	-9.13%	\$105.00	7.66%		\$0.00	\$0.00
\$2,690.00		(\$1,265.00)	8.39%	-83.94%	\$0.00	\$0.00
(\$1,285.00)	-10.25%	\$315.00	18.98%		\$0.00	\$0.00
\$1,405.00		(\$1,345.00)	3.61%	-77.41%	\$0.00	\$0.00
\$3,620.00	23.82%	\$4,220.00	89.12%		\$0.00	\$0.00
\$5,025.00		(\$515.00)	87.33%	76.45%	\$0.00	\$0.00
(\$810.00)	-4.30%	\$95.00	7.42%		\$0.00	\$0.00
\$4,215.00		(\$1,185.00)	29.30%	-63.28%	\$0.00	\$0.00
(\$1,585.00)	-8.07%	\$105.00	5.75%		\$0.00	\$0.00
\$2,630.00		(\$1,720.00)	7.40%	-86.85%	\$0.00	\$0.00
(\$1,205.00)	-6.66%	\$225.00	14.61%		\$0.00	\$0.00
\$1,425.00		(\$1,315.00)	7.14%	-78.25%	\$0.00	\$0.00
(\$1,465.00)	-7.10%	\$510.00	23.78%		\$0.00	\$0.00
(\$40.00)		(\$1,635.00)	7.93%	-68.30%	\$0.00	\$0.00
\$1,260.00	6.32%	\$1,360.00	72.73%		\$0.00	\$0.00
\$1,220.00		(\$510.00)	94.65%	67.38%	\$0.00	\$0.00
\$1,425.00	7.63%	\$1,560.00	71.07%		\$0.00	\$0.00
\$2,645.00		(\$635.00)	93.85%	64.92%	\$0.00	\$0.00
(\$1,365.00)	-6.79%	\$160.00	8.40%		\$0.00	\$0.00
\$1,280.00		(\$1,745.00)	19.95%	-71.65%	\$0.00	\$0.00
\$1,300.00	5.84%	\$1,680.00	77.96%		\$0.00	\$0.00
\$2,580.00		(\$475.00)	82.37%	60.32%	\$0.00	\$0.00
\$480.00	2.04%	\$650.00	57.02%		\$0.00	\$0.00
\$3,060.00		(\$490.00)	85.09%	42.11%	\$0.00	\$0.00
\$1,055.00	4.57%	\$1,155.00	52.98%		\$0.00	\$0.00
\$4,115.00		(\$1,025.00)	95.41%	48.39%	\$0.00	\$0.00
(\$1,460.00)	-6.05%	\$360.00	19.05%		\$0.00	\$0.00
\$2,655.00		(\$1,530.00)	3.70%	-77.25%	\$0.00	\$0.00
(\$1,820.00)	-7.11%	\$250.00	11.57%		\$0.00	\$0.00
\$835.00		(\$1,910.00)	4.17%	-84.26%	\$0.00	\$0.00
(\$400.00)	-1.58%	\$475.00	47.26%		\$0.00	\$0.00
\$435.00		(\$530.00)	12.94%	-39.80%	\$0.00	\$0.00
(\$1,745.00)	-6.79%	\$145.00	7.23%		\$0.00	\$0.00
(\$1,310.00)		(\$1,860.00)	5.74%	-87.03%	\$0.00	\$0.00

(\$425.00)	-1.81%	\$385.00	22.32%		\$0.00	\$0.00
(\$1,735.00)		(\$1,340.00)	53.04%	-24.64%	\$0.00	\$0.00
\$870.00	3.63%	\$1,020.00	42.15%		\$0.00	\$0.00
(\$865.00)		(\$1,400.00)	93.80%	35.95%	\$0.00	\$0.00
\$215.00	0.87%	\$660.00	85.71%		\$0.00	\$0.00
(\$650.00)		(\$110.00)	42.21%	27.92%	\$0.00	\$0.00
\$715.00	2.90%	\$2,570.00	96.07%		\$0.00	\$0.00
\$65.00		(\$105.00)	30.65%	26.73%	\$0.00	\$0.00
\$1,255.00	4.95%	\$1,670.00	99.11%		\$0.00	\$0.00
\$1,320.00		(\$15.00)	75.37%	74.48%	\$0.00	\$0.00
\$3,895.00	16.18%	\$3,970.00	98.02%		\$0.00	\$0.00
\$5,215.00		(\$80.00)	98.15%	96.17%	\$0.00	\$0.00
(\$590.00)	-2.11%	\$80.00	9.30%		\$0.00	\$0.00
\$4,625.00		(\$780.00)	22.09%	-68.60%	\$0.00	\$0.00
\$1,160.00	4.06%	\$1,365.00	73.58%		\$0.00	\$0.00
\$5,785.00		(\$490.00)	88.95%	62.53%	\$0.00	\$0.00
(\$470.00)	-1.58%	\$370.00	41.81%		\$0.00	\$0.00
\$5,315.00		(\$515.00)	5.08%	-53.11%	\$0.00	\$0.00
(\$1,980.00)	-6.56%	\$1,925.00	33.25%		\$0.00	\$0.00
\$3,335.00		(\$3,865.00)	32.56%	-34.20%	\$0.00	\$0.00
\$1,670.00	5.51%	\$2,240.00	93.33%		\$0.00	\$0.00
\$5,005.00		(\$160.00)	76.25%	69.58%	\$0.00	\$0.00
(\$1,985.00)	-6.93%	\$35.00	1.65%		\$0.00	\$0.00
\$3,020.00		(\$2,090.00)	4.94%	-93.41%	\$0.00	\$0.00
\$2,440.00	8.69%	\$2,920.00	89.71%		\$0.00	\$0.00
\$5,460.00		(\$335.00)	85.25%	74.96%	\$0.00	\$0.00
\$1,900.00	7.41%	\$2,410.00	91.12%		\$0.00	\$0.00
\$7,360.00		(\$235.00)	80.72%	71.83%	\$0.00	\$0.00
\$385.00	1.40%	\$440.00	25.73%		\$0.00	\$0.00
\$7,745.00		(\$1,270.00)	96.78%	22.51%	\$0.00	\$0.00
(\$1,800.00)	-6.63%	\$300.00	13.70%		\$0.00	\$0.00
\$5,945.00		(\$1,890.00)	4.11%	-82.19%	\$0.00	\$0.00
\$840.00	3.21%	\$1,215.00	53.29%		\$0.00	\$0.00
\$6,785.00		(\$1,065.00)	83.55%	36.84%	\$0.00	\$0.00
\$2,765.00	10.90%	\$2,820.00	88.54%		\$0.00	\$0.00
\$9,550.00		(\$365.00)	98.27%	86.81%	\$0.00	\$0.00
\$595.00	2.12%	\$1,290.00	74.57%		\$0.00	\$0.00
\$10,145.00		(\$440.00)	59.83%	34.39%	\$0.00	\$0.00
(\$1,915.00)	-6.95%	\$690.00	25.41%		\$0.00	\$0.00
\$8,230.00		(\$2,025.00)	4.05%	-70.53%	\$0.00	\$0.00
\$265.00	1.04%	\$1,215.00	77.14%		\$0.00	\$0.00
\$8,495.00		(\$360.00)	39.68%	16.83%	\$0.00	\$0.00
\$5,155.00	20.40%	\$5,370.00	90.40%		\$0.00	\$0.00
\$13,650.00		(\$570.00)	96.38%	86.78%	\$0.00	\$0.00
\$675.00	2.22%	\$915.00	76.89%		\$0.00	\$0.00
\$14,325.00		(\$275.00)	79.83%	56.72%	\$0.00	\$0.00
\$1,195.00	4.02%	\$1,195.00	83.86%		\$0.00	\$0.00

\$15,520.00		(\$230.00)	100.00%	83.86%	\$0.00	\$0.00
(\$660.00)	-2.13%	\$55.00	4.70%		\$0.00	\$0.00
\$14,860.00		(\$1,115.00)	38.89%	-56.41%	\$0.00	\$0.00
(\$460.00)	-1.46%	\$135.00	8.26%		\$0.00	\$0.00
\$14,400.00		(\$1,500.00)	63.61%	-28.13%	\$0.00	\$0.00
(\$1,080.00)	-3.47%	\$180.00	13.09%		\$0.00	\$0.00
\$13,320.00		(\$1,195.00)	8.36%	-78.55%	\$0.00	\$0.00
\$2,520.00	7.82%	\$2,585.00	96.82%		\$0.00	\$0.00
\$15,840.00		(\$85.00)	97.57%	94.38%	\$0.00	\$0.00
\$140.00	0.40%	\$255.00	77.27%		\$0.00	\$0.00
\$15,980.00		(\$75.00)	65.15%	42.42%	\$0.00	\$0.00
\$675.00	1.95%	\$775.00	53.45%		\$0.00	\$0.00
\$16,655.00		(\$675.00)	93.10%	46.55%	\$0.00	\$0.00
\$1,295.00	3.67%	\$1,390.00	75.75%		\$0.00	\$0.00
\$17,950.00		(\$445.00)	94.82%	70.57%	\$0.00	\$0.00
\$310.00	0.91%	\$1,080.00	73.97%		\$0.00	\$0.00
\$18,260.00		(\$380.00)	47.26%	21.23%	\$0.00	\$0.00
(\$2,075.00)	-6.05%	\$0.00	0.00%		\$0.00	\$0.00
\$16,185.00		(\$2,240.00)	7.37%	-92.63%	\$0.00	\$0.00
(\$440.00)	-1.19%	\$100.00	4.27%		\$0.00	\$0.00
\$15,745.00		(\$2,240.00)	76.92%	-18.80%	\$0.00	\$0.00
\$1,245.00	3.41%	\$1,430.00	86.67%		\$0.00	\$0.00
\$16,990.00		(\$220.00)	88.79%	75.45%	\$0.00	\$0.00
\$355.00	1.01%	\$810.00	36.90%		\$0.00	\$0.00
\$17,345.00		(\$1,385.00)	79.27%	16.17%	\$0.00	\$0.00
(\$2,250.00)	-6.32%	\$460.00	15.08%		\$0.00	\$0.00
\$15,095.00		(\$2,590.00)	11.15%	-73.77%	\$0.00	\$0.00
(\$560.00)	-1.48%	\$260.00	11.93%		\$0.00	\$0.00
\$14,535.00		(\$1,920.00)	62.39%	-25.69%	\$0.00	\$0.00
\$400.00	1.07%	\$710.00	31.14%		\$0.00	\$0.00
\$14,935.00		(\$1,570.00)	86.40%	17.54%	\$0.00	\$0.00
\$700.00	1.89%	\$1,255.00	72.54%		\$0.00	\$0.00
\$15,635.00		(\$475.00)	67.92%	40.46%	\$0.00	\$0.00
\$1,275.00	3.38%	\$1,675.00	85.90%		\$0.00	\$0.00
\$16,910.00		(\$275.00)	79.49%	65.38%	\$0.00	\$0.00
\$790.00	2.17%	\$900.00	46.63%		\$0.00	\$0.00
\$17,700.00		(\$1,030.00)	94.30%	40.93%	\$0.00	\$0.00
\$1,415.00	3.80%	\$1,540.00	67.10%		\$0.00	\$0.00
\$19,115.00		(\$755.00)	94.55%	61.66%	\$0.00	\$0.00
(\$1,480.00)	-4.14%	\$70.00	3.77%		\$0.00	\$0.00
\$17,635.00		(\$1,785.00)	16.44%	-79.78%	\$0.00	\$0.00
(\$2,160.00)	-6.30%	\$370.00	13.41%		\$0.00	\$0.00
\$15,475.00		(\$2,390.00)	8.33%	-78.26%	\$0.00	\$0.00
(\$75.00)	-0.20%	\$580.00	32.86%		\$0.00	\$0.00
\$15,400.00		(\$1,185.00)	62.89%	-4.25%	\$0.00	\$0.00
\$1,660.00	4.48%	\$1,675.00	86.79%		\$0.00	\$0.00
\$17,060.00		(\$255.00)	99.22%	86.01%	\$0.00	\$0.00

(\$3,680.00)	-10.40%	\$560.00	13.07%		\$0.00	\$0.00
\$13,380.00		(\$3,725.00)	1.05%	-85.88%	\$0.00	\$0.00
\$3,235.00	10.37%	\$3,475.00	99.43%		\$0.00	\$0.00
\$16,615.00		(\$20.00)	93.13%	92.56%	\$0.00	\$0.00
\$3,060.00	10.94%	\$4,445.00	97.48%		\$0.00	\$0.00
\$19,675.00		(\$115.00)	69.63%	67.11%	\$0.00	\$0.00
\$2,370.00	7.64%	\$2,480.00	97.06%		\$0.00	\$0.00
\$22,045.00		(\$75.00)	95.69%	92.76%	\$0.00	\$0.00
(\$980.00)	-3.42%	\$1,635.00	51.09%		\$0.00	\$0.00
\$21,065.00		(\$1,565.00)	18.28%	-30.63%	\$0.00	\$0.00
(\$110.00)	-0.40%	\$2,135.00	85.23%		\$0.00	\$0.00
\$20,955.00		(\$370.00)	10.38%	-4.39%	\$0.00	\$0.00
\$5,775.00	20.78%	\$6,320.00	95.11%		\$0.00	\$0.00
\$26,730.00		(\$325.00)	91.80%	86.91%	\$0.00	\$0.00
\$1,600.00	4.77%	\$2,565.00	97.34%		\$0.00	\$0.00
\$28,330.00		(\$70.00)	63.38%	60.72%	\$0.00	\$0.00
(\$2,615.00)	-8.18%	\$1,490.00	35.39%		\$0.00	\$0.00
\$25,715.00		(\$2,720.00)	2.49%	-62.11%	\$0.00	\$0.00
\$670.00	2.06%	\$830.00	48.40%		\$0.00	\$0.00
\$26,385.00		(\$885.00)	90.67%	39.07%	\$0.00	\$0.00
\$1,305.00	4.11%	\$1,385.00	57.71%		\$0.00	\$0.00
\$27,690.00		(\$1,015.00)	96.67%	54.38%	\$0.00	\$0.00
\$145.00	0.44%	\$645.00	67.19%		\$0.00	\$0.00
\$27,835.00		(\$315.00)	47.92%	15.10%	\$0.00	\$0.00
\$1,360.00	4.13%	\$1,470.00	76.56%		\$0.00	\$0.00
\$29,195.00		(\$450.00)	94.27%	70.83%	\$0.00	\$0.00
(\$375.00)	-1.09%	\$680.00	63.26%		\$0.00	\$0.00
\$28,820.00		(\$395.00)	1.86%	-34.88%	\$0.00	\$0.00
\$2,495.00	7.19%	\$2,785.00	93.14%		\$0.00	\$0.00
\$31,315.00		(\$205.00)	90.30%	83.44%	\$0.00	\$0.00
\$430.00	1.16%	\$795.00	73.61%		\$0.00	\$0.00
\$31,745.00		(\$285.00)	66.20%	39.81%	\$0.00	\$0.00
(\$75.00)	-0.20%	\$910.00	34.93%		\$0.00	\$0.00
\$31,670.00		(\$1,695.00)	62.19%	-2.88%	\$0.00	\$0.00
(\$700.00)	-1.91%	\$30.00	2.08%		\$0.00	\$0.00
\$30,970.00		(\$1,410.00)	49.31%	-48.61%	\$0.00	\$0.00
(\$1,015.00)	-2.72%	\$1,215.00	34.42%		\$0.00	\$0.00
\$29,955.00		(\$2,315.00)	36.83%	-28.75%	\$0.00	\$0.00
\$85.00	0.23%	\$1,215.00	51.37%		\$0.00	\$0.00
\$30,040.00		(\$1,150.00)	52.22%	3.59%	\$0.00	\$0.00
(\$2,495.00)	-6.88%	\$275.00	9.32%		\$0.00	\$0.00
\$27,545.00		(\$2,675.00)	6.10%	-84.58%	\$0.00	\$0.00
\$1,455.00	4.22%	\$1,620.00	75.35%		\$0.00	\$0.00
\$29,000.00		(\$530.00)	92.33%	67.67%	\$0.00	\$0.00
\$2,130.00	6.46%	\$2,130.00	80.68%		\$0.00	\$0.00
\$31,130.00		(\$510.00)	100.00%	80.68%	\$0.00	\$0.00
\$930.00	2.65%	\$1,730.00	90.10%		\$0.00	\$0.00

\$32,060.00		(\$190.00)	58.33%	48.44%	\$0.00	\$0.00
\$2,805.00	8.20%	\$2,880.00	91.28%		\$0.00	\$0.00
\$34,865.00		(\$275.00)	97.62%	88.91%	\$0.00	\$0.00
\$1,110.00	3.00%	\$1,290.00	81.90%		\$0.00	\$0.00
\$35,975.00		(\$285.00)	88.57%	70.48%	\$0.00	\$0.00
(\$280.00)	-0.78%	\$750.00	45.73%		\$0.00	\$0.00
\$35,695.00		(\$890.00)	37.20%	-17.07%	\$0.00	\$0.00
\$1,275.00	3.58%	\$1,390.00	99.29%		\$0.00	\$0.00
\$36,970.00		(\$10.00)	91.79%	91.07%	\$0.00	\$0.00
\$1,100.00	3.20%	\$1,850.00	94.15%		\$0.00	\$0.00
\$38,070.00		(\$115.00)	61.83%	55.98%	\$0.00	\$0.00
(\$175.00)	-0.49%	\$1,105.00	77.82%		\$0.00	\$0.00
\$37,895.00		(\$315.00)	9.86%	-12.32%	\$0.00	\$0.00
\$1,705.00	4.79%	\$1,990.00	96.14%		\$0.00	\$0.00
\$39,600.00		(\$80.00)	86.23%	82.37%	\$0.00	\$0.00
(\$1,725.00)	-4.62%	\$15.00	0.62%		\$0.00	\$0.00
\$37,875.00		(\$2,420.00)	28.54%	-70.84%	\$0.00	\$0.00
(\$475.00)	-1.22%	\$280.00	19.18%		\$0.00	\$0.00
\$37,400.00		(\$1,180.00)	48.29%	-32.53%	\$0.00	\$0.00
\$975.00	2.53%	\$1,045.00	67.42%		\$0.00	\$0.00
\$38,375.00		(\$505.00)	95.48%	62.90%	\$0.00	\$0.00
\$865.00	2.30%	\$965.00	74.23%		\$0.00	\$0.00
\$39,240.00		(\$335.00)	92.31%	66.54%	\$0.00	\$0.00
\$1,260.00	3.28%	\$1,805.00	95.25%		\$0.00	\$0.00
\$40,500.00		(\$90.00)	71.24%	66.49%	\$0.00	\$0.00
(\$120.00)	-0.32%	\$720.00	48.00%		\$0.00	\$0.00
\$40,380.00		(\$780.00)	44.00%	-8.00%	\$0.00	\$0.00
\$1,030.00	2.78%	\$1,110.00	55.78%		\$0.00	\$0.00
\$41,410.00		(\$880.00)	95.98%	51.76%	\$0.00	\$0.00
\$270.00	0.75%	\$385.00	19.85%		\$0.00	\$0.00
\$41,680.00		(\$1,555.00)	94.07%	13.92%	\$0.00	\$0.00
(\$1,135.00)	-3.13%	\$130.00	7.49%		\$0.00	\$0.00
\$40,545.00		(\$1,605.00)	27.09%	-65.42%	\$0.00	\$0.00
\$1,750.00	4.67%	\$1,890.00	91.53%		\$0.00	\$0.00
\$42,295.00		(\$175.00)	93.22%	84.75%	\$0.00	\$0.00
\$810.00	2.07%	\$840.00	100.00%		\$0.00	\$0.00
\$43,105.00		\$0.00	96.43%	96.43%	\$0.00	\$0.00
\$1,990.00	5.18%	\$2,180.00	78.42%		\$0.00	\$0.00
\$45,095.00		(\$600.00)	93.17%	71.58%	\$0.00	\$0.00
(\$245.00)	-0.61%	\$340.00	47.22%		\$0.00	\$0.00
\$44,850.00		(\$380.00)	18.75%	-34.03%	\$0.00	\$0.00
\$910.00	2.24%	\$1,165.00	72.14%		\$0.00	\$0.00
\$45,760.00		(\$450.00)	84.21%	56.35%	\$0.00	\$0.00
(\$440.00)	-1.06%	\$70.00	12.96%		\$0.00	\$0.00
\$45,320.00		(\$470.00)	5.56%	-81.48%	\$0.00	\$0.00
\$260.00	0.62%	\$345.00	30.53%		\$0.00	\$0.00
\$45,580.00		(\$785.00)	92.48%	23.01%	\$0.00	\$0.00

\$310.00	0.73%	\$675.00	38.90%		\$0.00	\$0.00
\$45,890.00		(\$1,060.00)	78.96%	17.87%	\$0.00	\$0.00
\$1,010.00	2.41%	\$1,135.00	63.23%		\$0.00	\$0.00
\$46,900.00		(\$660.00)	93.04%	56.27%	\$0.00	\$0.00
(\$1,325.00)	-3.09%	\$5.00	0.37%		\$0.00	\$0.00
\$45,575.00		(\$1,335.00)	0.75%	-98.88%	\$0.00	\$0.00
(\$195.00)	-0.44%	\$100.00	4.54%		\$0.00	\$0.00
\$45,380.00		(\$2,105.00)	86.62%	-8.84%	\$0.00	\$0.00
\$2,020.00	4.58%	\$2,505.00	98.62%		\$0.00	\$0.00
\$47,400.00		(\$35.00)	80.91%	79.53%	\$0.00	\$0.00
\$1,555.00	3.70%	\$1,885.00	77.73%		\$0.00	\$0.00
\$48,955.00		(\$540.00)	86.39%	64.12%	\$0.00	\$0.00
\$0.00	0.00%	\$785.00	58.15%		\$0.00	\$0.00
\$48,955.00		(\$565.00)	41.85%	0.00%	\$0.00	\$0.00
\$2,725.00	6.25%	\$3,615.00	97.97%		\$0.00	\$0.00
\$51,680.00		(\$75.00)	75.88%	73.85%	\$0.00	\$0.00
\$1,510.00	3.26%	\$2,050.00	77.95%		\$0.00	\$0.00
\$53,190.00		(\$580.00)	79.47%	57.41%	\$0.00	\$0.00
\$1,495.00	3.34%	\$1,730.00	64.43%		\$0.00	\$0.00
\$54,685.00		(\$955.00)	91.25%	55.68%	\$0.00	\$0.00
(\$2,655.00)	-5.73%	\$460.00	13.63%		\$0.00	\$0.00
\$52,030.00		(\$2,915.00)	7.70%	-78.67%	\$0.00	\$0.00
(\$210.00)	-0.43%	\$1,095.00	40.71%		\$0.00	\$0.00
\$51,820.00		(\$1,595.00)	51.49%	-7.81%	\$0.00	\$0.00
\$550.00	1.13%	\$1,295.00	95.22%		\$0.00	\$0.00
\$52,370.00		(\$65.00)	45.22%	40.44%	\$0.00	\$0.00
\$3,225.00	6.69%	\$3,440.00	78.63%		\$0.00	\$0.00
\$55,595.00		(\$935.00)	95.09%	73.71%	\$0.00	\$0.00
(\$1,565.00)	-3.04%	\$310.00	15.20%		\$0.00	\$0.00
\$54,030.00		(\$1,730.00)	8.09%	-76.72%	\$0.00	\$0.00
(\$255.00)	-0.48%	\$290.00	11.98%		\$0.00	\$0.00
\$53,775.00		(\$2,130.00)	77.48%	-10.54%	\$0.00	\$0.00
(\$330.00)	-0.63%	\$910.00	70.82%		\$0.00	\$0.00
\$53,445.00		(\$375.00)	3.50%	-25.68%	\$0.00	\$0.00
\$785.00	1.48%	\$1,445.00	55.26%		\$0.00	\$0.00
\$54,230.00		(\$1,170.00)	74.76%	30.02%	\$0.00	\$0.00
(\$1,250.00)	-2.32%	\$525.00	22.93%		\$0.00	\$0.00
\$52,980.00		(\$1,765.00)	22.49%	-54.59%	\$0.00	\$0.00
\$670.00	1.22%	\$670.00	43.37%		\$0.00	\$0.00
\$53,650.00		(\$875.00)	100.00%	43.37%	\$0.00	\$0.00
\$2,145.00	3.85%	\$2,600.00	81.50%		\$0.00	\$0.00
\$55,795.00		(\$590.00)	85.74%	67.24%	\$0.00	\$0.00
(\$500.00)	-0.93%	\$945.00	28.00%		\$0.00	\$0.00
\$55,295.00		(\$2,430.00)	57.19%	-14.81%	\$0.00	\$0.00
(\$2,795.00)	-5.26%	\$140.00	4.26%		\$0.00	\$0.00
\$52,500.00		(\$3,145.00)	10.65%	-85.08%	\$0.00	\$0.00
\$835.00	1.49%	\$2,010.00	79.45%		\$0.00	\$0.00

\$53,335.00		(\$520.00)	53.56%	33.00%	\$0.00	\$0.00
\$495.00	0.87%	\$1,115.00	72.40%		\$0.00	\$0.00
\$53,830.00		(\$425.00)	59.74%	32.14%	\$0.00	\$0.00
\$180.00	0.32%	\$785.00	31.40%		\$0.00	\$0.00
\$54,010.00		(\$1,715.00)	75.80%	7.20%	\$0.00	\$0.00
\$1,965.00	3.48%	\$2,690.00	87.91%		\$0.00	\$0.00
\$55,975.00		(\$370.00)	76.31%	64.22%	\$0.00	\$0.00
(\$35.00)	-0.06%	\$890.00	26.69%		\$0.00	\$0.00
\$55,940.00		(\$2,445.00)	72.26%	-1.05%	\$0.00	\$0.00
\$1,100.00	2.02%	\$2,080.00	72.22%		\$0.00	\$0.00
\$57,040.00		(\$800.00)	65.97%	38.19%	\$0.00	\$0.00
\$2,750.00	5.16%	\$3,170.00	62.34%		\$0.00	\$0.00
\$59,790.00		(\$1,915.00)	91.74%	54.08%	\$0.00	\$0.00
\$560.00	1.00%	\$1,000.00	100.00%		\$0.00	\$0.00
\$60,350.00		\$0.00	56.00%	56.00%	\$0.00	\$0.00
\$2,360.00	4.25%	\$2,735.00	89.09%		\$0.00	\$0.00
\$62,710.00		(\$335.00)	87.79%	76.87%	\$0.00	\$0.00
\$1,590.00	2.75%	\$2,065.00	99.04%		\$0.00	\$0.00
\$64,300.00		(\$20.00)	77.22%	76.26%	\$0.00	\$0.00
(\$1,090.00)	-1.94%	\$230.00	8.81%		\$0.00	\$0.00
\$63,210.00		(\$2,380.00)	49.43%	-41.76%	\$0.00	\$0.00
\$320.00	0.58%	\$1,125.00	65.22%		\$0.00	\$0.00
\$63,530.00		(\$600.00)	53.33%	18.55%	\$0.00	\$0.00
(\$850.00)	-1.55%	\$15.00	0.74%		\$0.00	\$0.00
\$62,680.00		(\$2,005.00)	57.18%	-42.08%	\$0.00	\$0.00
(\$1,855.00)	-3.43%	\$35.00	1.56%		\$0.00	\$0.00
\$60,825.00		(\$2,215.00)	16.00%	-82.44%	\$0.00	\$0.00
(\$3,825.00)	-6.84%	\$1,230.00	23.25%		\$0.00	\$0.00
\$57,000.00		(\$4,060.00)	4.44%	-72.31%	\$0.00	\$0.00
\$2,620.00	4.94%	\$3,080.00	90.72%		\$0.00	\$0.00
\$59,620.00		(\$315.00)	86.45%	77.17%	\$0.00	\$0.00
\$7,135.00	14.16%	\$7,260.00	94.16%		\$0.00	\$0.00
\$66,755.00		(\$450.00)	98.38%	92.54%	\$0.00	\$0.00
\$1,850.00	3.22%	\$1,930.00	87.93%		\$0.00	\$0.00
\$68,605.00		(\$265.00)	96.36%	84.28%	\$0.00	\$0.00
\$1,570.00	2.82%	\$1,775.00	96.47%		\$0.00	\$0.00
\$70,175.00		(\$65.00)	88.86%	85.33%	\$0.00	\$0.00
\$1,825.00	3.19%	\$1,945.00	95.11%		\$0.00	\$0.00
\$72,000.00		(\$100.00)	94.13%	89.24%	\$0.00	\$0.00
\$2,415.00	4.36%	\$2,680.00	77.12%		\$0.00	\$0.00
\$74,415.00		(\$795.00)	92.37%	69.50%	\$0.00	\$0.00
(\$910.00)	-1.57%	\$105.00	7.02%		\$0.00	\$0.00
\$73,505.00		(\$1,390.00)	32.11%	-60.87%	\$0.00	\$0.00
(\$1,785.00)	-3.04%	\$480.00	13.22%		\$0.00	\$0.00
\$71,720.00		(\$3,150.00)	37.60%	-49.17%	\$0.00	\$0.00
\$410.00	0.72%	\$1,775.00	75.21%		\$0.00	\$0.00
\$72,130.00		(\$585.00)	42.16%	17.37%	\$0.00	\$0.00

\$3,850.00	6.81%	\$3,850.00	80.88%		\$0.00	\$0.00
\$75,980.00		(\$910.00)	100.00%	80.88%	\$0.00	\$0.00
\$580.00	0.96%	\$935.00	41.46%		\$0.00	\$0.00
\$76,560.00		(\$1,320.00)	84.26%	25.72%	\$0.00	\$0.00
\$475.00	0.79%	\$1,540.00	88.25%		\$0.00	\$0.00
\$77,035.00		(\$205.00)	38.97%	27.22%	\$0.00	\$0.00
(\$1,050.00)	-1.74%	\$5.00	0.38%		\$0.00	\$0.00
\$75,985.00		(\$1,305.00)	19.47%	-80.15%	\$0.00	\$0.00
(\$1,390.00)	-2.27%	\$975.00	27.82%		\$0.00	\$0.00
\$74,595.00		(\$2,530.00)	32.52%	-39.66%	\$0.00	\$0.00
(\$445.00)	-0.74%	\$830.00	35.24%		\$0.00	\$0.00
\$74,150.00		(\$1,525.00)	45.86%	-18.90%	\$0.00	\$0.00
\$1,065.00	1.76%	\$1,325.00	81.54%		\$0.00	\$0.00
\$75,215.00		(\$300.00)	84.00%	65.54%	\$0.00	\$0.00
\$410.00	0.67%	\$990.00	91.67%		\$0.00	\$0.00
\$75,625.00		(\$90.00)	46.30%	37.96%	\$0.00	\$0.00
(\$530.00)	-0.87%	\$2,275.00	61.32%		\$0.00	\$0.00
\$75,095.00		(\$1,435.00)	24.39%	-14.29%	\$0.00	\$0.00
(\$550.00)	-0.91%	\$160.00	7.77%		\$0.00	\$0.00
\$74,545.00		(\$1,900.00)	65.53%	-26.70%	\$0.00	\$0.00
(\$985.00)	-1.61%	\$680.00	21.90%		\$0.00	\$0.00
\$73,560.00		(\$2,425.00)	46.38%	-31.72%	\$0.00	\$0.00
\$435.00	0.72%	\$1,560.00	68.72%		\$0.00	\$0.00
\$73,995.00		(\$710.00)	50.44%	19.16%	\$0.00	\$0.00
(\$5,460.00)	-9.15%	\$300.00	3.92%		\$0.00	\$0.00
\$68,535.00		(\$7,360.00)	24.80%	-71.28%	\$0.00	\$0.00
(\$525.00)	-0.95%	\$365.00	10.41%		\$0.00	\$0.00
\$68,010.00		(\$3,140.00)	74.61%	-14.98%	\$0.00	\$0.00
(\$700.00)	-1.25%	\$580.00	15.24%		\$0.00	\$0.00
\$67,310.00		(\$3,225.00)	66.36%	-18.40%	\$0.00	\$0.00
(\$505.00)	-0.92%	\$50.00	2.24%		\$0.00	\$0.00
\$66,805.00		(\$2,185.00)	75.17%	-22.60%	\$0.00	\$0.00
\$2,340.00	4.20%	\$2,570.00	93.97%		\$0.00	\$0.00
\$69,145.00		(\$165.00)	91.59%	85.56%	\$0.00	\$0.00
(\$305.00)	-0.53%	\$350.00	25.36%		\$0.00	\$0.00
\$68,840.00		(\$1,030.00)	52.54%	-22.10%	\$0.00	\$0.00
(\$360.00)	-0.62%	\$250.00	8.10%		\$0.00	\$0.00
\$68,480.00		(\$2,835.00)	80.23%	-11.67%	\$0.00	\$0.00
(\$710.00)	-1.22%	\$525.00	26.92%		\$0.00	\$0.00
\$67,770.00		(\$1,425.00)	36.67%	-36.41%	\$0.00	\$0.00
(\$3,480.00)	-5.93%	\$325.00	7.98%		\$0.00	\$0.00
\$64,290.00		(\$3,750.00)	6.63%	-85.40%	\$0.00	\$0.00
\$340.00	0.62%	\$1,065.00	32.52%		\$0.00	\$0.00
\$64,630.00		(\$2,210.00)	77.86%	10.38%	\$0.00	\$0.00
(\$3,150.00)	-5.76%	\$140.00	3.89%		\$0.00	\$0.00
\$61,480.00		(\$3,460.00)	8.61%	-87.50%	\$0.00	\$0.00
\$1,190.00	2.39%	\$2,810.00	68.45%		\$0.00	\$0.00

\$62,670.00		(\$1,295.00)	60.54%	28.99%	\$0.00	\$0.00
\$1,150.00	2.37%	\$1,435.00	36.51%		\$0.00	\$0.00
\$63,820.00		(\$2,495.00)	92.75%	29.26%	\$0.00	\$0.00
(\$1,070.00)	-2.15%	\$795.00	42.63%		\$0.00	\$0.00
\$62,750.00		(\$1,070.00)	0.00%	-57.37%	\$0.00	\$0.00
\$4,390.00	8.65%	\$4,485.00	95.32%		\$0.00	\$0.00
\$67,140.00		(\$220.00)	97.98%	93.30%	\$0.00	\$0.00
\$535.00	0.97%	\$1,260.00	87.80%		\$0.00	\$0.00
\$67,675.00		(\$175.00)	49.48%	37.28%	\$0.00	\$0.00
\$910.00	1.67%	\$1,375.00	59.01%		\$0.00	\$0.00
\$68,585.00		(\$955.00)	80.04%	39.06%	\$0.00	\$0.00
(\$1,350.00)	-2.43%	\$160.00	10.60%		\$0.00	\$0.00
\$67,235.00		(\$1,350.00)	0.00%	-89.40%	\$0.00	\$0.00
(\$2,140.00)	-3.76%	\$330.00	11.60%		\$0.00	\$0.00
\$65,095.00		(\$2,515.00)	13.18%	-75.22%	\$0.00	\$0.00
\$420.00	0.77%	\$725.00	51.60%		\$0.00	\$0.00
\$65,515.00		(\$680.00)	78.29%	29.89%	\$0.00	\$0.00
\$3,755.00	6.91%	\$4,685.00	87.08%		\$0.00	\$0.00
\$69,270.00		(\$695.00)	82.71%	69.80%	\$0.00	\$0.00
\$4,190.00	7.21%	\$4,495.00	100.00%		\$0.00	\$0.00
\$73,460.00		\$0.00	93.21%	93.21%	\$0.00	\$0.00
\$6,890.00	12.79%	\$7,575.00	98.50%		\$0.00	\$0.00
\$80,350.00		(\$115.00)	91.09%	89.60%	\$0.00	\$0.00
(\$955.00)	-1.57%	\$45.00	3.86%		\$0.00	\$0.00
\$79,395.00		(\$1,120.00)	14.16%	-81.97%	\$0.00	\$0.00
(\$185.00)	-0.30%	\$560.00	35.11%		\$0.00	\$0.00
\$79,210.00		(\$1,035.00)	53.29%	-11.60%	\$0.00	\$0.00
(\$470.00)	-0.76%	\$350.00	32.56%		\$0.00	\$0.00
\$78,740.00		(\$725.00)	23.72%	-43.72%	\$0.00	\$0.00
\$795.00	1.28%	\$805.00	45.48%		\$0.00	\$0.00
\$79,535.00		(\$965.00)	99.44%	44.92%	\$0.00	\$0.00
\$1,305.00	2.08%	\$2,915.00	96.36%		\$0.00	\$0.00
\$80,840.00		(\$110.00)	46.78%	43.14%	\$0.00	\$0.00
\$515.00	0.84%	\$625.00	28.94%		\$0.00	\$0.00
\$81,355.00		(\$1,535.00)	94.91%	23.84%	\$0.00	\$0.00
(\$615.00)	-0.99%	\$420.00	29.37%		\$0.00	\$0.00
\$80,740.00		(\$1,010.00)	27.62%	-43.01%	\$0.00	\$0.00
(\$1,825.00)	-2.91%	\$80.00	3.10%		\$0.00	\$0.00
\$78,915.00		(\$2,500.00)	26.16%	-70.74%	\$0.00	\$0.00
\$1,520.00	2.50%	\$1,675.00	69.94%		\$0.00	\$0.00
\$80,435.00		(\$720.00)	93.53%	63.47%	\$0.00	\$0.00
\$720.00	1.21%	\$720.00	29.39%		\$0.00	\$0.00
\$81,155.00		(\$1,730.00)	100.00%	29.39%	\$0.00	\$0.00
(\$4,090.00)	-6.82%	\$3,865.00	48.22%		\$0.00	\$0.00
\$77,065.00		(\$4,150.00)	0.75%	-51.03%	\$0.00	\$0.00
\$3,605.00	5.48%	\$3,930.00	90.03%		\$0.00	\$0.00
\$80,670.00		(\$435.00)	92.55%	82.59%	\$0.00	\$0.00

\$1,295.00	1.87%	\$1,680.00	78.69%		\$0.00	\$0.00
\$81,965.00		(\$455.00)	81.97%	60.66%	\$0.00	\$0.00
\$200.00	0.29%	\$1,440.00	79.34%		\$0.00	\$0.00
\$82,165.00		(\$375.00)	31.68%	11.02%	\$0.00	\$0.00
(\$430.00)	-0.63%	\$645.00	50.99%		\$0.00	\$0.00
\$81,735.00		(\$620.00)	15.02%	-33.99%	\$0.00	\$0.00
\$470.00	0.68%	\$550.00	24.66%		\$0.00	\$0.00
\$82,205.00		(\$1,680.00)	96.41%	21.08%	\$0.00	\$0.00
\$1,310.00	1.89%	\$2,115.00	89.24%		\$0.00	\$0.00
\$83,515.00		(\$255.00)	66.03%	55.27%	\$0.00	\$0.00
\$1,455.00	2.14%	\$3,005.00	86.10%		\$0.00	\$0.00
\$84,970.00		(\$485.00)	55.59%	41.69%	\$0.00	\$0.00
\$1,955.00	2.82%	\$2,635.00	85.41%		\$0.00	\$0.00
\$86,925.00		(\$450.00)	77.96%	63.37%	\$0.00	\$0.00
\$1,760.00	2.61%	\$1,850.00	73.71%		\$0.00	\$0.00
\$88,685.00		(\$660.00)	96.41%	70.12%	\$0.00	\$0.00
\$1,780.00	2.58%	\$1,790.00	78.17%		\$0.00	\$0.00
\$90,465.00		(\$500.00)	99.56%	77.73%	\$0.00	\$0.00
\$1,800.00	2.67%	\$4,065.00	92.70%		\$0.00	\$0.00
\$92,265.00		(\$320.00)	48.35%	41.05%	\$0.00	\$0.00
(\$855.00)	-1.24%	\$1,460.00	62.66%		\$0.00	\$0.00
\$91,410.00		(\$870.00)	0.64%	-36.70%	\$0.00	\$0.00
\$970.00	1.39%	\$1,855.00	71.07%		\$0.00	\$0.00
\$92,380.00		(\$755.00)	66.09%	37.16%	\$0.00	\$0.00
\$845.00	1.19%	\$940.00	59.12%		\$0.00	\$0.00
\$93,225.00		(\$650.00)	94.03%	53.14%	\$0.00	\$0.00
\$1,355.00	1.93%	\$1,675.00	98.24%		\$0.00	\$0.00
\$94,580.00		(\$30.00)	81.23%	79.47%	\$0.00	\$0.00
(\$1,125.00)	-1.57%	\$350.00	21.74%		\$0.00	\$0.00
\$93,455.00		(\$1,260.00)	8.39%	-69.88%	\$0.00	\$0.00
(\$4,860.00)	-6.70%	\$135.00	2.67%		\$0.00	\$0.00
\$88,595.00		(\$4,920.00)	1.19%	-96.14%	\$0.00	\$0.00
(\$895.00)	-1.32%	\$180.00	15.52%		\$0.00	\$0.00
\$87,700.00		(\$980.00)	7.33%	-77.16%	\$0.00	\$0.00
\$3,610.00	5.26%	\$3,770.00	87.37%		\$0.00	\$0.00
\$91,310.00		(\$545.00)	96.29%	83.66%	\$0.00	\$0.00
(\$240.00)	-0.33%	\$215.00	41.75%		\$0.00	\$0.00
\$91,070.00		(\$300.00)	11.65%	-46.60%	\$0.00	\$0.00
\$2,285.00	3.15%	\$2,430.00	85.71%		\$0.00	\$0.00
\$93,355.00		(\$405.00)	94.89%	80.60%	\$0.00	\$0.00
(\$1,095.00)	-1.46%	\$35.00	2.71%		\$0.00	\$0.00
\$92,260.00		(\$1,255.00)	12.40%	-84.88%	\$0.00	\$0.00
(\$560.00)	-0.74%	\$190.00	10.53%		\$0.00	\$0.00
\$91,700.00		(\$1,615.00)	58.45%	-31.02%	\$0.00	\$0.00
\$485.00	0.64%	\$1,025.00	60.29%		\$0.00	\$0.00
\$92,185.00		(\$675.00)	68.24%	28.53%	\$0.00	\$0.00
(\$370.00)	-0.49%	\$500.00	19.92%		\$0.00	\$0.00

\$91,815.00		(\$2,010.00)	65.34%	-14.74%	\$0.00	\$0.00
(\$2,405.00)	-3.23%	\$290.00	7.09%		\$0.00	\$0.00
\$89,410.00		(\$3,800.00)	34.11%	-58.80%	\$0.00	\$0.00
(\$10.00)	-0.01%	\$290.00	15.51%		\$0.00	\$0.00
\$89,400.00		(\$1,580.00)	83.96%	-0.53%	\$0.00	\$0.00
(\$615.00)	-0.80%	\$45.00	4.19%		\$0.00	\$0.00
\$88,785.00		(\$1,030.00)	38.60%	-57.21%	\$0.00	\$0.00
n/a	n/a	\$405.00	n/a		\$0.00	\$0.00
n/a		(\$965.00)	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	\$6,190.00	3.40%	1.44
1/1/2017	\$6,360.00	3.50%	1.45
1/1/2016	\$18,305.00	11.20%	2.14
1/1/2015	(\$9,505.00)	-5.49%	0.5
1/1/2014	\$20,295.00	13.29%	2.64
1/1/2013	\$9,035.00	6.29%	2.03
1/1/2012	\$15,985.00	12.52%	2.87
1/1/2011	\$11,975.00	10.35%	1.72
1/1/2010	\$15,050.00	14.95%	2.27
1/1/2009	(\$4,380.00)	-4.17%	0.76
1/1/2008	\$5,050.00	5.05%	1.4

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2017 - Today	\$6,360.00	3.50%	1.45
1/1/2016 - 1/1/2017	\$24,665.00	15.09%	1.82
1/1/2015 - 1/1/2017	\$15,160.00	8.76%	1.31
1/1/2014 - 1/1/2017	\$35,455.00	23.22%	1.59
1/1/2013 - 1/1/2017	\$44,490.00	30.96%	1.64
1/1/2012 - 1/1/2017	\$60,475.00	47.36%	1.78
1/1/2011 - 1/1/2017	\$72,450.00	62.61%	1.77
1/1/2010 - 1/1/2017	\$87,500.00	86.92%	1.83
1/1/2009 - 1/1/2017	\$83,120.00	79.12%	1.67
1/1/2008 - 1/1/2017	\$88,170.00	88.17%	1.65
1/1/2007 - 1/1/2017	\$88,170.00	88.17%	1.65

# Trades	% Profitable
27	51.85%
27	51.85%
28	60.71%
24	33.33%
28	67.86%
24	54.17%
31	64.52%
31	61.29%
27	59.26%
27	44.44%
23	69.57%

# Trades	% Profitable
27	51.85%
54	57.41%
77	50.65%
104	55.77%
127	55.12%
157	56.69%
187	57.75%
213	58.22%
239	56.90%
261	57.85%
261	57.85%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	(\$645.00)	-0.34%	0
12/28/2017	\$195.00	0.10%	100
12/27/2017	(\$225.00)	-0.12%	0
12/26/2017	(\$170.00)	-0.09%	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	\$300.00	0.16%	100
12/21/2017	(\$520.00)	-0.27%	0
12/20/2017	(\$65.00)	-0.03%	0
12/19/2017	\$635.00	0.34%	100
12/18/2017	(\$740.00)	-0.39%	0
12/17/2017	\$0.00	0.00%	0
12/16/2017	\$0.00	0.00%	0
12/15/2017	\$1,295.00	0.69%	100
12/14/2017	(\$910.00)	-0.48%	0
12/13/2017	\$485.00	0.26%	100
12/12/2017	(\$315.00)	-0.17%	0
12/11/2017	\$75.00	0.04%	100
12/10/2017	\$0.00	0.00%	0
12/9/2017	\$0.00	0.00%	0
12/8/2017	\$25.00	0.01%	100
12/7/2017	\$630.00	0.33%	100
12/6/2017	(\$425.00)	-0.23%	0
12/5/2017	(\$1,010.00)	-0.53%	0
12/4/2017	\$330.00	0.17%	100
12/3/2017	\$0.00	0.00%	0
12/2/2017	\$0.00	0.00%	0
12/1/2017	\$395.00	0.21%	100
11/30/2017	(\$220.00)	-0.12%	0
11/29/2017	(\$250.00)	-0.13%	0
11/28/2017	(\$1,150.00)	-0.60%	0
11/27/2017	\$280.00	0.15%	100
11/26/2017	\$0.00	0.00%	0
11/25/2017	\$0.00	0.00%	0
11/24/2017	(\$300.00)	-0.16%	0
11/23/2017	\$0.00	0.00%	0
11/22/2017	\$290.00	0.15%	100
11/21/2017	(\$730.00)	-0.38%	0
11/20/2017	(\$555.00)	-0.29%	0

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	(\$645.00)	-0.34%	0
12/28/2017 - 12/29/2017	(\$450.00)	-0.24%	0

12/27/2017 - 12/29/2017	(\$675.00)	-0.36%	0
12/26/2017 - 12/29/2017	(\$845.00)	-0.45%	0
12/25/2017 - 12/29/2017	(\$845.00)	-0.45%	0
12/24/2017 - 12/29/2017	(\$845.00)	-0.45%	0
12/23/2017 - 12/29/2017	(\$845.00)	-0.45%	0
12/22/2017 - 12/29/2017	(\$545.00)	-0.29%	0.11
12/21/2017 - 12/29/2017	(\$1,065.00)	-0.56%	0
12/20/2017 - 12/29/2017	(\$1,130.00)	-0.60%	0
12/19/2017 - 12/29/2017	(\$495.00)	-0.26%	0.2
12/18/2017 - 12/29/2017	(\$1,235.00)	-0.65%	0
12/17/2017 - 12/29/2017	(\$1,235.00)	-0.65%	0
12/16/2017 - 12/29/2017	(\$1,235.00)	-0.65%	0
12/15/2017 - 12/29/2017	\$60.00	0.03%	1.05
12/14/2017 - 12/29/2017	(\$850.00)	-0.45%	0.31
12/13/2017 - 12/29/2017	(\$365.00)	-0.19%	0.7
12/12/2017 - 12/29/2017	(\$680.00)	-0.36%	0.45
12/11/2017 - 12/29/2017	(\$605.00)	-0.32%	0.51
12/10/2017 - 12/29/2017	(\$605.00)	-0.32%	0.51
12/9/2017 - 12/29/2017	(\$605.00)	-0.32%	0.51
12/8/2017 - 12/29/2017	(\$580.00)	-0.31%	0.53
12/7/2017 - 12/29/2017	\$50.00	0.03%	1.04
12/6/2017 - 12/29/2017	(\$375.00)	-0.20%	0.7
12/5/2017 - 12/29/2017	(\$1,385.00)	-0.73%	0
12/4/2017 - 12/29/2017	(\$1,055.00)	-0.56%	0.15
12/3/2017 - 12/29/2017	(\$1,055.00)	-0.56%	0.15
12/2/2017 - 12/29/2017	(\$1,055.00)	-0.56%	0.15
12/1/2017 - 12/29/2017	(\$660.00)	-0.35%	0.47
11/30/2017 - 12/29/2017	(\$880.00)	-0.47%	0.29
11/29/2017 - 12/29/2017	(\$1,130.00)	-0.60%	0.09
11/28/2017 - 12/29/2017	(\$2,280.00)	-1.20%	0
11/27/2017 - 12/29/2017	(\$2,000.00)	-1.05%	0
11/26/2017 - 12/29/2017	(\$2,000.00)	-1.05%	0
11/25/2017 - 12/29/2017	(\$2,000.00)	-1.05%	0
11/24/2017 - 12/29/2017	(\$2,300.00)	-1.21%	0
11/23/2017 - 12/29/2017	(\$2,300.00)	-1.21%	0
11/22/2017 - 12/29/2017	(\$2,010.00)	-1.06%	0
11/21/2017 - 12/29/2017	(\$2,740.00)	-1.44%	0
11/20/2017 - 12/29/2017	(\$3,295.00)	-1.72%	0

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

# Trades	% Profitable
1	0.00%
1	0.00%

TradeStation Periodical Returns: Monthly

Mark-To-Market

Monthly Average

Analysis:

Period	Avg. Net Profit	% Gain	%Profitable
January	\$454.44	0.45%	60.00%
February	\$855.00	0.61%	69.57%
March	\$1,209.00	0.85%	66.67%
April	\$971.50	0.70%	56.25%
May	\$448.50	0.32%	65.52%
June	\$2,299.50	1.64%	78.79%
July	\$844.50	0.59%	57.14%
August	(\$555.50)	-0.39%	43.75%
September	\$82.00	0.06%	46.43%
October	\$1,313.50	0.92%	53.13%
November	(\$697.50)	-0.48%	44.83%
December	\$1,723.00	1.20%	62.86%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017	(\$660.00)	-0.35%	0.47
11/1/2017	(\$2,860.00)	-1.49%	0.15
10/1/2017	(\$1,700.00)	-0.88%	0
9/1/2017	\$3,985.00	2.10%	17.6
8/1/2017	(\$2,790.00)	-1.45%	0.38
7/1/2017	(\$315.00)	-0.16%	0.87
6/1/2017	(\$350.00)	-0.18%	0.76
5/1/2017	(\$275.00)	-0.14%	0.68
4/1/2017	\$4,640.00	2.46%	100
3/1/2017	\$3,520.00	1.90%	19.05
2/1/2017	\$1,645.00	0.90%	100
1/1/2017	\$1,520.00	0.84%	4.53
12/1/2016	\$4,415.00	2.49%	29.48
11/1/2016	(\$3,180.00)	-1.76%	0.22
10/1/2016	\$90.00	0.05%	1.06
9/1/2016	\$2,075.00	1.16%	3.39
8/1/2016	(\$1,760.00)	-0.98%	0.09
7/1/2016	\$3,480.00	1.97%	100
6/1/2016	\$8,335.00	4.95%	100
5/1/2016	\$2,130.00	1.28%	2.88
4/1/2016	(\$730.00)	-0.44%	0.69
3/1/2016	\$4,145.00	2.55%	100
2/1/2016	\$2,405.00	1.50%	3.25
1/1/2016	(\$3,100.00)	-1.90%	0.27
12/1/2015	(\$4,155.00)	-2.48%	0.03

11/1/2015	(\$370.00)	-0.22%	0.75
10/1/2015	\$2,110.00	1.27%	5.18
9/1/2015	(\$2,615.00)	-1.55%	0
8/1/2015	(\$5,410.00)	-3.11%	0.07
7/1/2015	(\$1,860.00)	-1.06%	0
6/1/2015	\$1,380.00	0.79%	100
5/1/2015	\$505.00	0.29%	2.13
4/1/2015	(\$3,725.00)	-2.10%	0
3/1/2015	\$2,270.00	1.29%	100
2/1/2015	\$3,520.00	2.05%	100
1/1/2015	(\$1,155.00)	-0.67%	0.26
12/1/2014	\$5,310.00	3.17%	4.78
11/1/2014	\$1,920.00	1.16%	100
10/1/2014	\$8,040.00	5.10%	11.86
9/1/2014	(\$3,590.00)	-2.23%	0

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017 - Today	(\$660.00)	-0.35%	0.47
11/1/2017 - 12/1/2017	(\$3,520.00)	-1.84%	0.12
10/1/2017 - 12/1/2017	(\$5,220.00)	-2.70%	0.09
9/1/2017 - 12/1/2017	(\$1,235.00)	-0.65%	0.79
8/1/2017 - 12/1/2017	(\$4,025.00)	-2.09%	0.61
7/1/2017 - 12/1/2017	(\$4,340.00)	-2.25%	0.66
6/1/2017 - 12/1/2017	(\$4,690.00)	-2.43%	0.67
5/1/2017 - 12/1/2017	(\$4,965.00)	-2.57%	0.66
4/1/2017 - 12/1/2017	(\$325.00)	-0.17%	0.98
3/1/2017 - 12/1/2017	\$3,195.00	1.73%	1.23
2/1/2017 - 12/1/2017	\$4,840.00	2.64%	1.35
1/1/2017 - 12/1/2017	\$6,360.00	3.50%	1.45
12/1/2016 - 12/1/2017	\$10,775.00	6.07%	1.77
11/1/2016 - 12/1/2017	\$7,595.00	4.21%	1.42
10/1/2016 - 12/1/2017	\$7,685.00	4.26%	1.39
9/1/2016 - 12/1/2017	\$9,760.00	5.47%	1.47
8/1/2016 - 12/1/2017	\$8,000.00	4.44%	1.36
7/1/2016 - 12/1/2017	\$11,480.00	6.50%	1.52
6/1/2016 - 12/1/2017	\$19,815.00	11.77%	1.89
5/1/2016 - 12/1/2017	\$21,945.00	13.20%	1.94
4/1/2016 - 12/1/2017	\$21,215.00	12.71%	1.83
3/1/2016 - 12/1/2017	\$25,360.00	15.58%	1.99
2/1/2016 - 12/1/2017	\$27,765.00	17.31%	2.04
1/1/2016 - 12/1/2017	\$24,665.00	15.09%	1.82
12/1/2015 - 12/1/2017	\$20,510.00	12.23%	1.61
11/1/2015 - 12/1/2017	\$20,140.00	11.99%	1.58
10/1/2015 - 12/1/2017	\$22,250.00	13.41%	1.63
9/1/2015 - 12/1/2017	\$19,635.00	11.65%	1.54
8/1/2015 - 12/1/2017	\$14,225.00	8.18%	1.34
7/1/2015 - 12/1/2017	\$12,365.00	7.03%	1.28

6/1/2015 - 12/1/2017	\$13,745.00	7.88%	1.31
5/1/2015 - 12/1/2017	\$14,250.00	8.19%	1.32
4/1/2015 - 12/1/2017	\$10,525.00	5.92%	1.22
3/1/2015 - 12/1/2017	\$12,795.00	7.30%	1.27
2/1/2015 - 12/1/2017	\$16,315.00	9.49%	1.35
1/1/2015 - 12/1/2017	\$15,160.00	8.76%	1.31
12/1/2014 - 12/1/2017	\$20,470.00	12.21%	1.41
11/1/2014 - 12/1/2017	\$22,390.00	13.51%	1.45
10/1/2014 - 12/1/2017	\$30,430.00	19.29%	1.6
9/1/2014 - 12/1/2017	\$26,840.00	16.64%	1.5

# Trades	%Profitable
4	25.00%
4	50.00%
3	0.00%
3	66.67%
3	33.33%
4	50.00%
3	66.67%
2	50.00%
2	100.00%
4	50.00%
2	100.00%
4	75.00%
3	66.67%
3	66.67%
3	66.67%
5	60.00%
5	20.00%
1	100.00%
3	100.00%
3	66.67%
5	60.00%
1	100.00%
4	75.00%
3	33.33%
3	33.33%

4	25.00%
3	66.67%
2	0.00%
3	33.33%
3	0.00%
3	100.00%
3	66.67%
3	0.00%
3	100.00%
1	100.00%
3	33.33%
6	66.67%
2	100.00%
3	66.67%
1	0.00%

Trades

%Profitable

4	25.00%
7	28.57%
9	11.11%
11	27.27%
13	23.08%
16	31.25%
18	33.33%
19	31.58%
20	40.00%
23	43.48%
24	50.00%
27	51.85%
29	55.17%
31	54.84%
33	54.55%
37	56.76%
41	53.66%
41	53.66%
43	55.81%
45	55.56%
49	57.14%
49	57.14%
52	57.69%
54	57.41%
56	57.14%
59	54.24%
61	54.10%
62	51.61%
65	50.77%
67	49.25%

69	50.72%
71	50.70%
73	47.95%
75	50.67%
75	50.67%
77	50.65%
82	52.44%
83	53.01%
85	52.94%
85	52.94%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017	(\$845.00)	-0.45%	0
12/17/2017	(\$390.00)	-0.21%	0
12/10/2017	\$630.00	0.33%	100
12/3/2017	(\$450.00)	-0.24%	0.29
11/26/2017	(\$945.00)	-0.50%	0
11/19/2017	(\$1,295.00)	-0.68%	0
11/12/2017	\$230.00	0.12%	1.66
11/5/2017	(\$865.00)	-0.45%	0.09
10/29/2017	\$125.00	0.07%	1.45
10/22/2017	(\$100.00)	-0.05%	0
10/15/2017	\$215.00	0.11%	100
10/8/2017	(\$270.00)	-0.14%	0
10/1/2017	(\$1,260.00)	-0.65%	0
9/24/2017	\$2,090.00	1.09%	100
9/17/2017	\$460.00	0.24%	2.92
9/10/2017	\$1,505.00	0.79%	100
9/3/2017	(\$455.00)	-0.24%	0
8/27/2017	\$1,820.00	0.97%	100
8/20/2017	(\$385.00)	-0.20%	0.41
8/13/2017	(\$1,220.00)	-0.64%	0
8/6/2017	(\$1,960.00)	-1.02%	0
7/30/2017	(\$935.00)	-0.49%	0
7/23/2017	(\$1,700.00)	-0.88%	0
7/16/2017	(\$485.00)	-0.25%	0
7/9/2017	\$720.00	0.37%	100
7/2/2017	\$1,425.00	0.74%	100
6/25/2017	\$345.00	0.18%	100
6/18/2017	\$175.00	0.09%	100
6/11/2017	(\$630.00)	-0.33%	0
6/4/2017	\$785.00	0.41%	100
5/28/2017	(\$490.00)	-0.25%	0.46
5/21/2017	\$815.00	0.43%	100
5/14/2017	(\$735.00)	-0.38%	0
5/7/2017	(\$825.00)	-0.43%	0
4/30/2017	(\$65.00)	-0.03%	0
4/23/2017	\$930.00	0.48%	100
4/16/2017	\$1,760.00	0.92%	100
4/9/2017	(\$860.00)	-0.45%	0
4/2/2017	\$2,810.00	1.49%	100
3/26/2017	\$1,110.00	0.59%	6.84

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017 - Today	(\$845.00)	-0.45%	0
12/17/2017 - 12/24/2017	(\$1,235.00)	-0.65%	0

12/10/2017 - 12/24/2017	(\$605.00)	-0.32%	0.51
12/3/2017 - 12/24/2017	(\$1,055.00)	-0.56%	0.15
11/26/2017 - 12/24/2017	(\$2,000.00)	-1.05%	0
11/19/2017 - 12/24/2017	(\$3,295.00)	-1.72%	0
11/12/2017 - 12/24/2017	(\$3,065.00)	-1.60%	0.16
11/5/2017 - 12/24/2017	(\$3,930.00)	-2.05%	0.02
10/29/2017 - 12/24/2017	(\$3,805.00)	-1.98%	0.11
10/22/2017 - 12/24/2017	(\$3,905.00)	-2.03%	0.11
10/15/2017 - 12/24/2017	(\$3,690.00)	-1.92%	0.12
10/8/2017 - 12/24/2017	(\$3,960.00)	-2.06%	0.11
10/1/2017 - 12/24/2017	(\$5,220.00)	-2.70%	0.09
9/24/2017 - 12/24/2017	(\$3,130.00)	-1.64%	0.45
9/17/2017 - 12/24/2017	(\$2,670.00)	-1.40%	0.55
9/10/2017 - 12/24/2017	(\$1,165.00)	-0.62%	0.8
9/3/2017 - 12/24/2017	(\$1,620.00)	-0.85%	0.73
8/27/2017 - 12/24/2017	\$200.00	0.11%	1.03
8/20/2017 - 12/24/2017	(\$185.00)	-0.10%	0.97
8/13/2017 - 12/24/2017	(\$1,405.00)	-0.74%	0.82
8/6/2017 - 12/24/2017	(\$3,365.00)	-1.76%	0.65
7/30/2017 - 12/24/2017	(\$4,300.00)	-2.23%	0.6
7/23/2017 - 12/24/2017	(\$6,000.00)	-3.09%	0.52
7/16/2017 - 12/24/2017	(\$6,485.00)	-3.33%	0.5
7/9/2017 - 12/24/2017	(\$5,765.00)	-2.97%	0.55
7/2/2017 - 12/24/2017	(\$4,340.00)	-2.25%	0.66
6/25/2017 - 12/24/2017	(\$3,995.00)	-2.08%	0.69
6/18/2017 - 12/24/2017	(\$3,820.00)	-1.99%	0.7
6/11/2017 - 12/24/2017	(\$4,450.00)	-2.31%	0.66
6/4/2017 - 12/24/2017	(\$3,665.00)	-1.91%	0.71
5/28/2017 - 12/24/2017	(\$4,155.00)	-2.16%	0.7
5/21/2017 - 12/24/2017	(\$3,340.00)	-1.74%	0.76
5/14/2017 - 12/24/2017	(\$4,075.00)	-2.12%	0.7
5/7/2017 - 12/24/2017	(\$4,900.00)	-2.54%	0.66
4/30/2017 - 12/24/2017	(\$4,965.00)	-2.57%	0.66
4/23/2017 - 12/24/2017	(\$4,035.00)	-2.10%	0.7
4/16/2017 - 12/24/2017	(\$2,275.00)	-1.19%	0.83
4/9/2017 - 12/24/2017	(\$3,135.00)	-1.64%	0.77
4/2/2017 - 12/24/2017	(\$325.00)	-0.17%	0.98
3/26/2017 - 12/24/2017	\$785.00	0.42%	1.06

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

# Trades	% Profitable
2	0.00%
3	0.00%

3	33.33%
4	25.00%
4	0.00%
4	0.00%
5	20.00%
6	16.67%
7	14.29%
7	14.29%
7	14.29%
7	14.29%
9	11.11%
9	22.22%
11	27.27%
11	27.27%
11	27.27%
11	27.27%
12	25.00%
13	23.08%
13	23.08%
13	23.08%
14	21.43%
15	20.00%
15	26.67%
16	31.25%
17	35.29%
17	35.29%
17	29.41%
17	35.29%
18	33.33%
19	36.84%
19	36.84%
19	31.58%
19	31.58%
19	36.84%
19	36.84%
19	36.84%
20	40.00%
21	42.86%

TradeStationChart Settings

Symbol @TF
Description mini Russell 2000 Continuous Contract [Mar18]
Interval Daily
Start Date/Time 12/31/2007 15:00
End Date/Time 12/29/2017 15:00

TradeStation Strategies Applied

! MESA Phasor V2(On)

TradeStation Strategy Inputs

Description	Value
! MESA Phasor V2 - Lengtl	9
! MESA Phasor V2 - Lower	-110
! MESA Phasor V2 - Upper	40
! MESA Phasor V2 - PctStc	6

TradeStation Strategy Settings

Costs/Capitalization

Initial Capital	\$100,000.00
Commission	\$0.00 per Trade
Slippage	\$0.00 per Trade
Interest Rate	2.00%

Back-testing Resolution

Look-Inside-Bar Back-Test Disabled

MaxBarsBack 50

Position Limits

Disabled: No entry orders allowed in the same direction as the currently held position.

Max. shares/contracts per 65000

Trade Size

Fixed Shares/Contracts: 1

TradeStation Report Settings

Display Periods	40
Standard Deviations	1