

## TradeStation Performance Summary

|                             | All Trades     | Long Trades   | Short Trades  |
|-----------------------------|----------------|---------------|---------------|
| Total Net Profit            | \$161,625.00   | \$112,250.00  | \$49,375.00   |
| Gross Profit                | \$301,468.75   | \$185,593.75  | \$115,875.00  |
| Gross Loss                  | (\$139,843.75) | (\$73,343.75) | (\$66,500.00) |
| Profit Factor               | 2.16           | 2.53          | 1.74          |
| Roll Over Credit            | \$0.00         | \$0.00        | \$0.00        |
| Open Position P/L           | \$2,468.75     | \$2,468.75    | \$0.00        |
| Select Total Net Profit     | \$153,906.25   | \$96,812.50   | \$57,093.75   |
| Select Gross Profit         | \$277,093.75   | \$161,218.75  | \$115,875.00  |
| Select Gross Loss           | (\$123,187.50) | (\$64,406.25) | (\$58,781.25) |
| Select Profit Factor        | 2.25           | 2.5           | 1.97          |
| Adjusted Total Net Profit   | \$116,296.33   | \$75,000.59   | \$22,485.90   |
| Adjusted Gross Profit       | \$272,854.60   | \$160,568.29  | \$100,390.55  |
| Adjusted Gross Loss         | (\$156,558.28) | (\$85,567.71) | (\$77,904.66) |
| Adjusted Profit Factor      | 1.74           | 1.88          | 1.29          |
| Total Number of Trades      | 182            | 91            | 91            |
| Percent Profitable          | 60.99%         | 60.44%        | 61.54%        |
| Winning Trades              | 111            | 55            | 56            |
| Losing Trades               | 70             | 36            | 34            |
| Even Trades                 | 1              | 0             | 1             |
| Avg. Trade Net Profit       | \$888.05       | \$1,233.52    | \$542.58      |
| Avg. Winning Trade          | \$2,715.93     | \$3,374.43    | \$2,069.20    |
| Avg. Losing Trade           | (\$1,997.77)   | (\$2,037.33)  | (\$1,955.88)  |
| Ratio Avg. Win:Avg. Loss    | 1.36           | 1.66          | 1.06          |
| Largest Winning Trade       | \$24,375.00    | \$24,375.00   | \$7,531.25    |
| Largest Losing Trade        | (\$8,937.50)   | (\$8,937.50)  | (\$7,718.75)  |
| Largest Winner as % of Gr   | 8.09%          | 13.13%        | 6.50%         |
| Largest Loser as % of Gro:  | 6.39%          | 12.19%        | 11.61%        |
| Net Profit as % of Largest  | 1808.39%       | 1255.94%      | 639.68%       |
| Select Net Profit as % of L | 1722.03%       | 1083.22%      | 739.68%       |
| Adjusted Net Profit as % c  | 1301.22%       | 839.17%       | 291.32%       |
| Max. Consecutive Winnin     | 7              | 8             | 6             |
| Max. Consecutive Losing     | 6              | 4             | 4             |
| Avg. Bars in Total Trades   | 14.52          | 20.58         | 8.46          |
| Avg. Bars in Winning Trad   | 13.81          | 20.47         | 7.27          |
| Avg. Bars in Losing Trades  | 15.73          | 20.75         | 10.41         |
| Avg. Bars in Even Trades    | 9              | 0             | 9             |

|                             |             |             |             |
|-----------------------------|-------------|-------------|-------------|
| Max. Shares/Contracts Held  | 1           | 1           | 1           |
| Total Shares/Contracts Held | 183         | 92          | 91          |
| Account Size Required       | \$23,031.25 | \$15,562.50 | \$20,656.25 |
| Total Slippage              | \$0.00      | \$0.00      | \$0.00      |
| Total Commission            | \$0.00      | \$0.00      | \$0.00      |

|                           |            |
|---------------------------|------------|
| Return on Initial Capital | 161.63%    |
| Annual Rate of Return     | 9.82%      |
| Buy & Hold Return         | 68.48%     |
| Return on Account         | 701.76%    |
| Avg. Monthly Return       | \$514.84   |
| Std. Deviation of Monthly | \$4,727.65 |

|                          |       |
|--------------------------|-------|
| Return Retracement Ratio | 2.79  |
| RINA Index               | 68.01 |
| Sharpe Ratio             | 0.24  |
| K-Ratio                  | 0.22  |

|                               |                            |
|-------------------------------|----------------------------|
| Trading Period                | 9 Years, 9 Months, 16 days |
| Percent of Time in the Market | 99.39%                     |
| Time in the Market            | 9 Years, 8 Months, 24 days |
| Longest Flat Period           | 5 days                     |

|  |                  |
|--|------------------|
| Max. Equity Run-up                         | \$166,250.00     |
| Date of Max. Equity Run-up                 | 12/27/2017 14:00 |
| Max. Equity Run-up as % of Initial Capital | 166.25%          |

|  |                  |               |               |
|--|------------------|---------------|---------------|
| Max. Drawdown (Intra-day Peak to Valley) |                  |               |               |
| Value                                    | (\$29,937.50)    | (\$20,343.75) | (\$22,781.25) |
| Date                                     | 11/18/2016 14:00 |               |               |
| as % of Initial Capital                  | 29.94%           | 20.34%        | 22.78%        |
| Net Profit as % of Drawdown              | 539.87%          | 551.77%       | 216.74%       |
| Select Net Profit as % of Drawdown       | 514.09%          | 475.88%       | 250.62%       |
| Adjusted Net Profit as % of Drawdown     | 388.46%          | 368.67%       | 98.70%        |

|  |                  |               |               |
|--|------------------|---------------|---------------|
| Max. Drawdown (Trade Close to Trade Close) |                  |               |               |
| Value                                      | (\$23,031.25)    | (\$15,562.50) | (\$20,656.25) |
| Date                                       | 11/23/2016 14:00 |               |               |
| as % of Initial Capital                    | 23.03%           | 15.56%        | 20.66%        |
| Net Profit as % of Drawdown                | 701.76%          | 721.29%       | 239.03%       |
| Select Net Profit as % of Drawdown         | 668.25%          | 622.09%       | 276.40%       |
| Adjusted Net Profit as % of Drawdown       | 504.95%          | 481.93%       | 108.86%       |

|                     |               |               |               |
|---------------------|---------------|---------------|---------------|
| Max. Trade Drawdown | (\$10,562.50) | (\$10,000.00) | (\$10,562.50) |
|---------------------|---------------|---------------|---------------|

All Trades

|                              |  |                            |                |
|------------------------------|--|----------------------------|----------------|
| Total Net Profit             | \$161,625.00                               | Profit Factor              | 2.16           |
| Gross Profit                 | \$301,468.75                               | Gross Loss                 | (\$139,843.75) |
| Roll Over Credit             | \$0.00                                     |                            |                |
| Open Position Profit/Loss    | \$2,468.75                                 |                            |                |
| Select Total Net Profit      | \$153,906.25                               | Select Profit Factor       | 2.25           |
| Select Gross Profit          | \$277,093.75                               | Select Gross Loss          | (\$123,187.50) |
| Adjusted Total Net Profit    | \$116,296.33                               | Adjusted Profit Factor     | 1.74           |
| Adjusted Gross Profit        | \$272,854.60                               | Adjusted Gross Loss        | (\$156,558.28) |
| Total Number of Trades       | 182  | Percent Profitable         | 60.99%         |
| Winning Trades               | 111  | Losing Trades              | 70             |
| Even Trades                  | 1  |                            |                |
| Avg. Trade Net Profit        | \$888.05                                   | Ratio Avg. Win:Avg. Loss   | 1.36           |
| Avg. Winning Trade           | \$2,715.93                                 | Avg. Losing Trade          | (\$1,997.77)   |
| Largest Winning Trade        | \$24,375.00                                | Largest Losing Trade       | (\$8,937.50)   |
| Largest Winner as % of Gr    | 8.09%                                      | Largest Loser as % of Gr   | 6.39%          |
| Net Profit as % of Largest   | 1808.39%                                   |                            |                |
| Slct. Net Profit as % of Lar | 1722.03%                                   | Adj. Net Profit as % of Li | 1301.22%       |
| Max. Consecutive Winnin      | 7  | Max. Consecutive Losing    | 6              |
| Avg. Bars in Winning Trad    | 13.81                                      | Avg. Bars in Losing Trad   | 15.73          |
| Avg. Bars in Total Trades    | 14.52                                      |                            |                |
| Max. Shares/Contracts He     | 1  | Account Size Required      | \$23,031.25    |
| Total Commission             | \$0.00                                     | Total Slippage             | \$0.00         |
| Return on Initial Capital    | 161.63%                                    | Annual Rate of Return      | 9.82%          |
| Buy and Hold Return          | 68.48%                                     | Return on Account          | 701.76%        |
| Avg. Monthly Return          | \$514.84                                   | Std. Deviation of Month    | \$4,727.65     |
| Return Retracement Ratic     | 2.79                                       | RINA Index                 | 68.01          |
| Sharpe Ratio                 | 0.24                                       | K-Ratio                    | 0.22           |
| Trading Period               | 9 Years, 9 Months, 16 day                  | Percent of Time in the M   | 99.39%         |
| Time in the Market           | 9 Years, 8 Months, 24 day                  | Longest Flat Period        | 5 days         |
| Max. Equity Run-up           | \$166,250.00                               |                            |                |
| Date of Max. E. Run-up       | 12/27/2017 14:00                           | Max. E. Run-up as % of I   | 166.25%        |
| Max. Drawdown (Intra-da      | Max. Drawdown (Trade Close to Trade Close) |                            |                |

|  |  |                                       |                  |
|--|--|---------------------------------------|------------------|
| Value                                  | (\$29,937.50)                              | Value                                 | (\$23,031.25)    |
| Date                                   | 11/18/2016 14:00                           | Date                                  | 11/23/2016 14:00 |
| as % of Initial Capital                | 29.94%                                     | as % of Initial Capital               | 23.03%           |
| Net Profit as % of Drawdown            | 539.87%                                    | Net Profit as % of Drawdown           | 701.76%          |
| Slct. Net Profit as % of Drawdown      | 514.09%                                    | Slct. Net Profit as % of Drawdown     | 668.25%          |
| Adj. Net Profit as % of Drawdown       | 388.46%                                    | Adj. Net Profit as % of Drawdown      | 504.95%          |
| Max. Trade Drawdown                    | (\$10,562.50)                              |                                       |                  |
| Long Trades                            |  |                                       |                  |
| Total Net Profit                       | \$112,250.00                               | Profit Factor                         | 2.53             |
| Gross Profit                           | \$185,593.75                               | Gross Loss                            | (\$73,343.75)    |
| Roll Over Credit                       | \$0.00                                     |                                       |                  |
| Open Position Profit/Loss              | \$2,468.75                                 |                                       |                  |
| Select Total Net Profit                | \$96,812.50                                | Select Profit Factor                  | 2.5              |
| Select Gross Profit                    | \$161,218.75                               | Select Gross Loss                     | (\$64,406.25)    |
| Adjusted Total Net Profit              | \$75,000.59                                | Adjusted Profit Factor                | 1.88             |
| Adjusted Gross Profit                  | \$160,568.29                               | Adjusted Gross Loss                   | (\$85,567.71)    |
| Total Number of Trades                 | 91   | Percent Profitable                    | 60.44%           |
| Winning Trades                         | 55   | Losing Trades                         | 36               |
| Even Trades                            | 0  |                                       |                  |
| Avg. Trade Net Profit                  | \$1,233.52                                 | Ratio Avg. Win:Avg. Loss              | 1.66             |
| Avg. Winning Trade                     | \$3,374.43                                 | Avg. Losing Trade                     | (\$2,037.33)     |
| Largest Winning Trade                  | \$24,375.00                                | Largest Losing Trade                  | (\$8,937.50)     |
| Largest Winner as % of Gross Profit    | 13.13%                                     | Largest Loser as % of Gross Loss      | 12.19%           |
| Max. Consecutive Winning Trades        | 8  | Max. Consecutive Losing Trades        | 4                |
| Avg. Bars in Winning Trades            | 20.47                                      | Avg. Bars in Losing Trades            | 20.75            |
| Avg. Bars in Total Trades              | 20.58                                      |                                       |                  |
| Max. Shares/Contracts Held             | 1  | Account Size Required                 | \$15,562.50      |
| Total Commission                       | \$0.00                                     | Total Slippage                        | \$0.00           |
| Net Profit as % of Largest Trade       | 1255.94%                                   |                                       |                  |
| Slct. Net Profit as % of Largest Trade | 1083.22%                                   | Adj. Net Profit as % of Largest Trade | 839.17%          |
| Max. Drawdown (Intra-day)              | Max. Drawdown (Trade Close to Trade Close) |                                       |                  |
| Value                                  | (\$20,343.75)                              | Value                                 | (\$15,562.50)    |
| as % of Initial Capital                | 20.34%                                     | as % of Initial Capital               | 15.56%           |
| Net Profit as % of Drawdown            | 551.77%                                    | Net Profit as % of Drawdown           | 721.29%          |
| Slct. Net Profit as % of Drawdown      | 475.88%                                    | Slct. Net Profit as % of Drawdown     | 622.09%          |

|                              |               |  |               |
|------------------------------|---------------|--|---------------|
| Adj. Net Prof as % of Draw   | 368.67%       | Adj. Net Profit as % of D                  | 622.09%       |
| Max. Trade Drawdown          | (\$10,000.00) |  |               |
| Short Trades                 |               |  |               |
| Total Net Profit             | \$49,375.00   | Profit Factor                              | 1.74          |
| Gross Profit                 | \$115,875.00  | Gross Loss                                 | (\$66,500.00) |
| Roll Over Credit             | \$0.00        |  |               |
| Open Position Profit/Loss    | \$0.00        |  |               |
| Select Total Net Profit      | \$57,093.75   | Select Profit Factor                       | 1.97          |
| Select Gross Profit          | \$115,875.00  | Select Gross Loss                          | (\$58,781.25) |
| Adjusted Total Net Profit    | \$22,485.90   | Adjusted Profit Factor                     | 1.29          |
| Adjusted Gross Profit        | \$100,390.55  | Adjusted Gross Loss                        | (\$77,904.66) |
| Total Number of Trades       | 91            | Percent Profitable                         | 61.54%        |
| Winning Trades               | 56            | Losing Trades                              | 34            |
| Even Trades                  | 1             |  |               |
| Avg. Trade Net Profit        | \$542.58      | Ratio Avg. Win:Avg. Loss                   | 1.06          |
| Avg. Winning Trade           | \$2,069.20    | Avg. Losing Trade                          | (\$1,955.88)  |
| Largest Winning Trade        | \$7,531.25    | Largest Losing Trade                       | (\$7,718.75)  |
| Largest Winner as % of Gr    | 6.50%         | Largest Loser as % of Gr                   | 12.19%        |
| Max. Consecutive Winnin      | 6             | Max. Consecutive Losing                    | 4             |
| Avg. Bars in Winning Trad    | 7.27          | Avg. Bars in Losing Trad                   | 10.41         |
| Avg. Bars in Total Trades    | 8.46          |  |               |
| Max. Shares/Contracts He     | 1             | Account Size Required                      | \$20,656.25   |
| Total Slippage               | \$0.00        | Total Commission                           | \$0.00        |
| Net Profit as % of Largest   | 639.68%       |  |               |
| Slct. Net Profit as % of Lar | 739.68%       | Adj. Net Profit as % of Li                 | 291.32%       |
| Max. Drawdown (Intra-da      |               | Max. Drawdown (Trade Close to Trade Close) |               |
| Value                        | (\$22,781.25) | Value                                      | (\$20,656.25) |
| as % of Initial Capital      | 22.78%        | as % of Initial Capital                    | 20.66%        |
| Net Profit as % of Drawd     | 216.74%       | Net Profit as % of Drawd                   | 239.03%       |
| Slct. Net Profit as % of Dr  | 250.62%       | Slct. Net Profit as % of D                 | 276.40%       |
| Adj. Net Prof as % of Draw   | 98.70%        | Adj. Net Prof as % of Dr                   | 108.86%       |
| Max. Trade Drawdown          | (\$10,562.50) |  |               |

### TradeStation Trade Analysis

|                             | All Trades   | Winners    | Losers       |
|-----------------------------|--------------|------------|--------------|
| Total Number of Trades      | 182          | 111        | 70           |
| Avg. Trade Net Profit       | \$888.05     | \$2,715.93 | (\$1,997.77) |
| 1 Std. Deviation of Avg. Tr | \$3,324.10   | \$2,740.00 | \$1,783.73   |
| Avg. Trade + 1 Std. Deviat  | \$4,212.15   | \$5,455.94 | (\$214.04)   |
| Avg. Trade - 1 Std. Deviat  | (\$2,436.05) | (\$24.07)  | (\$3,781.49) |
| Coefficient of Variation    | 374.32%      | 100.89%    | 89.29%       |

### Time Averages

|                         |                           |                           |                           |
|-------------------------|---------------------------|---------------------------|---------------------------|
| Avg. Time in Trades     | 19 days, 11 hours, 52 Min | 18 days, 16 hours, 38 Min | 20 days, 21 hours, 36 Min |
| Avg. Time Between Trade | 4 days                    | 13 days, 7 hours, 51 Min  | 29 days, 3 hours, 7 Min   |
| Avg. Time Between Trade | 68 days, 6 hours          |                           |                           |

| Outliers            | Total      | Positive    | Negative      |
|---------------------|------------|-------------|---------------|
| Number of Outliers  | 3          | 1           | 2             |
| Outlier Profit/Loss | \$7,718.75 | \$24,375.00 | (\$16,656.25) |

| Run-up/Drawdown          | Run-up      | Drawdown      |
|--------------------------|-------------|---------------|
| Max. Value               | \$29,531.25 | (\$10,562.50) |
| Max. Value Date          | 12/18/2008  | 10/15/2014    |
| Avg. Value               | \$2,818.34  | (\$2,072.12)  |
| 1 Std. Deviation         | \$2,978.37  | \$1,947.07    |
| Avg. + 1 Std. Deviation  | \$5,796.70  | (\$125.04)    |
| Avg. - 1 Std. Deviation  | (\$160.03)  | (\$4,019.19)  |
| Coefficient of Variation | 105.68%     | 93.97%        |

| Efficiency Analysis      | Total   | Entry  | Exit   |
|--------------------------|---------|--------|--------|
| Avg. Efficiency          | 18.34%  | 55.78% | 62.56% |
| 1 Std. Deviation         | 51.43%  | 31.38% | 28.95% |
| Avg. + 1 Std. Deviation  | 69.77%  | 87.15% | 91.51% |
| Avg. - 1 Std. Deviation  | -33.09% | 24.40% | 33.62% |
| Coefficient of Variation | 280.46% | 56.25% | 46.27% |

### TradeStation Trade Series Analysis

|   | Winners          | Losers               |                      |
|---|------------------|----------------------|----------------------|
| Largest Profit/Loss                       | \$24,375.00      | (\$8,937.50)         |                      |
| Largest Profit/Loss as % of Gross         | 8.09%            | 6.39%                |                      |
| Largest Consec. Profit/Loss               | \$43,125.00      | (\$10,125.00)        |                      |
| Largest Consec. Profit/Loss as % of Gross | 14.30%           | 7.24%                |                      |
| Winning Series                            | Number of Series | Avg. Gain per Series | Avg. Loss Next Trade |
|   | 1                | 20                   | (\$2,659.38)         |
|   | 2                | 11                   | (\$1,400.57)         |
|   | 3                | 5                    | (\$1,506.25)         |
|   | 4                | 1                    | (\$1,250.00)         |
|   | 5                | 5                    | (\$2,668.75)         |
|   | 6                | 3                    | (\$2,062.50)         |

| Losing Series | 7                | 1  | \$1,339.29           | \$0.00               |
|---------------|------------------|----|----------------------|----------------------|
|               | Number of Series |    | Avg. Loss per Series | Avg. Gain Next Trade |
|               | 1                | 33 | (\$2,332.39)         | \$2,613.64           |
|               | 2                | 8  | (\$1,933.59)         | \$3,722.66           |
|               | 3                | 1  | (\$1,697.92)         | \$3,031.25           |
|               | 4                | 3  | (\$1,968.75)         | \$2,895.83           |
|               | 6                | 1  | (\$536.46)           | \$62.50              |

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## TradeStation Trades List

| #  | Type         | Date/Time  | Signal | Price    | Roll Over Pip | Shares/Ctrts/ |
|----|--------------|------------|--------|----------|---------------|---------------|
| 1  | Buy          | 3/27/2008  | Buy    | \$90.81  | \$0.00        | 1             |
|    | Sell         | 4/11/2008  | Short  | \$90.66  |               | (\$156.25)    |
| 2  | Sell Short   | 4/11/2008  | Short  | \$90.66  | \$0.00        | 1             |
|    | Buy to Cover | 4/18/2008  | Buy    | \$88.44  |               | \$2,218.75    |
| 3  | Buy          | 4/18/2008  | Buy    | \$88.44  | \$0.00        | 1             |
|    | Sell         | 5/1/2008   | Short  | \$88.91  |               | \$468.75      |
| 4  | Sell Short   | 5/1/2008   | Short  | \$88.91  | \$0.00        | 1             |
|    | Buy to Cover | 5/20/2008  | Buy    | \$88.34  |               | \$562.50      |
| 5  | Buy          | 5/20/2008  | Buy    | \$88.34  | \$0.00        | 1             |
|    | Sell         | 6/10/2008  | Short  | \$86.72  |               | (\$1,625.00)  |
| 6  | Sell Short   | 6/10/2008  | Short  | \$86.72  | \$0.00        | 1             |
|    | Buy to Cover | 6/17/2008  | Buy    | \$84.56  |               | \$2,156.25    |
| 7  | Buy          | 6/17/2008  | Buy    | \$84.56  | \$0.00        | 1             |
|    | Sell         | 7/31/2008  | Short  | \$87.50  |               | \$2,937.50    |
| 8  | Sell Short   | 7/31/2008  | Short  | \$87.50  | \$0.00        | 1             |
|    | Buy to Cover | 8/13/2008  | Buy    | \$89.28  |               | (\$1,781.25)  |
| 9  | Buy          | 8/13/2008  | Buy    | \$89.28  | \$0.00        | 1             |
|    | Sell         | 9/11/2008  | Short  | \$93.44  |               | \$4,156.25    |
| 10 | Sell Short   | 9/11/2008  | Short  | \$93.44  | \$0.00        | 1             |
|    | Buy to Cover | 9/17/2008  | Buy    | \$95.31  |               | (\$1,875.00)  |
| 11 | Buy          | 9/17/2008  | Buy    | \$95.31  | \$0.00        | 1             |
|    | Sell         | 10/6/2008  | Short  | \$93.84  |               | (\$1,468.75)  |
| 12 | Sell Short   | 10/6/2008  | Short  | \$93.84  | \$0.00        | 1             |
|    | Buy to Cover | 10/14/2008 | Buy    | \$88.38  |               | \$5,468.75    |
| 13 | Buy          | 10/14/2008 | Buy    | \$88.38  | \$0.00        | 1             |
|    | Sell         | 10/24/2008 | Short  | \$90.53  |               | \$2,156.25    |
| 14 | Sell Short   | 10/24/2008 | Short  | \$90.53  | \$0.00        | 1             |
|    | Buy to Cover | 11/4/2008  | Buy    | \$86.94  |               | \$3,593.75    |
| 15 | Buy          | 11/4/2008  | Buy    | \$86.94  | \$0.00        | 1             |
|    | Sell         | 1/16/2009  | Short  | \$111.31 |               | \$24,375.00   |
| 16 | Sell Short   | 1/16/2009  | Short  | \$111.31 | \$0.00        | 1             |
|    | Buy to Cover | 1/27/2009  | Buy    | \$103.78 |               | \$7,531.25    |
| 17 | Buy          | 1/27/2009  | Buy    | \$103.78 | \$0.00        | 1             |
|    | Sell         | 3/10/2009  | Short  | \$102.25 |               | (\$1,531.25)  |
| 18 | Sell Short   | 3/10/2009  | Short  | \$102.25 | \$0.00        | 1             |
|    | Buy to Cover | 3/18/2009  | Buy    | \$99.59  |               | \$2,656.25    |
| 19 | Buy          | 3/18/2009  | Buy    | \$99.59  | \$0.00        | 1             |
|    | Sell         | 4/21/2009  | Short  | \$102.38 |               | \$2,781.25    |
| 20 | Sell Short   | 4/21/2009  | Short  | \$102.38 | \$0.00        | 1             |
|    | Buy to Cover | 4/27/2009  | Buy    | \$100.19 |               | \$2,187.50    |
| 21 | Buy          | 4/27/2009  | Buy    | \$100.19 | \$0.00        | 1             |
|    | Sell         | 5/11/2009  | Short  | \$96.25  |               | (\$3,937.50)  |
| 22 | Sell Short   | 5/11/2009  | Short  | \$96.25  | \$0.00        | 1             |

|               |                  |          |        |              |
|---------------|------------------|----------|--------|--------------|
| Buy to Cover  | 5/26/2009 Buy    | \$95.13  |        | \$1,125.00   |
| 23 Buy        | 5/26/2009 Buy    | \$95.13  | \$0.00 | 1            |
| Sell          | 6/9/2009 Short   | \$90.63  |        | (\$4,500.00) |
| 24 Sell Short | 6/9/2009 Short   | \$90.63  | \$0.00 | 1            |
| Buy to Cover  | 7/3/2009 Cover   | \$96.25  |        | (\$5,625.00) |
| 25 Buy        | 7/6/2009 Buy     | \$96.06  | \$0.00 | 1            |
| Sell          | 8/3/2009 Short   | \$96.28  |        | \$218.75     |
| 26 Sell Short | 8/3/2009 Short   | \$96.28  | \$0.00 | 1            |
| Buy to Cover  | 8/11/2009 Buy    | \$93.44  |        | \$2,843.75   |
| 27 Buy        | 8/11/2009 Buy    | \$93.44  | \$0.00 | 1            |
| Sell          | 9/29/2009 Short  | \$100.03 |        | \$6,593.75   |
| 28 Sell Short | 9/29/2009 Short  | \$100.03 | \$0.00 | 1            |
| Buy to Cover  | 10/9/2009 Buy    | \$100.16 |        | (\$125.00)   |
| 29 Buy        | 10/9/2009 Buy    | \$100.16 | \$0.00 | 1            |
| Sell          | 10/27/2009 Short | \$96.31  |        | (\$3,843.75) |
| 30 Sell Short | 10/27/2009 Short | \$96.31  | \$0.00 | 1            |
| Buy to Cover  | 11/10/2009 Buy   | \$96.88  |        | (\$562.50)   |
| 31 Buy        | 11/10/2009 Buy   | \$96.88  | \$0.00 | 1            |
| Sell          | 12/22/2009 Short | \$95.84  |        | (\$1,031.25) |
| 32 Sell Short | 12/22/2009 Short | \$95.84  | \$0.00 | 1            |
| Buy to Cover  | 12/29/2009 Buy   | \$94.06  |        | \$1,781.25   |
| 33 Buy        | 12/29/2009 Buy   | \$94.06  | \$0.00 | 1            |
| Sell          | 3/1/2010 Short   | \$98.13  |        | \$4,062.50   |
| 34 Sell Short | 3/1/2010 Short   | \$98.13  | \$0.00 | 1            |
| Buy to Cover  | 3/10/2010 Buy    | \$96.88  |        | \$1,250.00   |
| 35 Buy        | 3/10/2010 Buy    | \$96.88  | \$0.00 | 1            |
| Sell          | 3/22/2010 Short  | \$98.38  |        | \$1,500.00   |
| 36 Sell Short | 3/22/2010 Short  | \$98.38  | \$0.00 | 1            |
| Buy to Cover  | 3/29/2010 Buy    | \$95.75  |        | \$2,625.00   |
| 37 Buy        | 3/29/2010 Buy    | \$95.75  | \$0.00 | 1            |
| Sell          | 4/9/2010 Short   | \$95.91  |        | \$156.25     |
| 38 Sell Short | 4/9/2010 Short   | \$95.91  | \$0.00 | 1            |
| Buy to Cover  | 4/28/2010 Buy    | \$98.72  |        | (\$2,812.50) |
| 39 Buy        | 4/28/2010 Buy    | \$98.72  | \$0.00 | 1            |
| Sell          | 5/25/2010 Short  | \$105.22 |        | \$6,500.00   |
| 40 Sell Short | 5/25/2010 Short  | \$105.22 | \$0.00 | 1            |
| Buy to Cover  | 6/2/2010 Buy     | \$104.13 |        | \$1,093.75   |
| 41 Buy        | 6/2/2010 Buy     | \$104.13 | \$0.00 | 1            |
| Sell          | 7/23/2010 Short  | \$109.00 |        | \$4,875.00   |
| 42 Sell Short | 7/23/2010 Short  | \$109.00 | \$0.00 | 1            |
| Buy to Cover  | 7/29/2010 Buy    | \$107.81 |        | \$1,187.50   |
| 43 Buy        | 7/29/2010 Buy    | \$107.81 | \$0.00 | 1            |
| Sell          | 9/22/2010 Short  | \$114.50 |        | \$6,687.50   |
| 44 Sell Short | 9/22/2010 Short  | \$114.50 | \$0.00 | 1            |
| Buy to Cover  | 10/6/2010 Buy    | \$115.91 |        | (\$1,406.25) |
| 45 Buy        | 10/6/2010 Buy    | \$115.91 | \$0.00 | 1            |
| Sell          | 11/3/2010 Short  | \$113.97 |        | (\$1,937.50) |

|    |              |            |       |          |        |              |
|----|--------------|------------|-------|----------|--------|--------------|
| 46 | Sell Short   | 11/3/2010  | Short | \$113.97 | \$0.00 | 1            |
|    | Buy to Cover | 11/12/2010 | Buy   | \$111.31 |        | \$2,656.25   |
| 47 | Buy          | 11/12/2010 | Buy   | \$111.31 | \$0.00 | 1            |
|    | Sell         | 11/24/2010 | Short | \$110.69 |        | (\$625.00)   |
| 48 | Sell Short   | 11/24/2010 | Short | \$110.69 | \$0.00 | 1            |
|    | Buy to Cover | 12/6/2010  | Buy   | \$108.03 |        | \$2,656.25   |
| 49 | Buy          | 12/6/2010  | Buy   | \$108.03 | \$0.00 | 1            |
|    | Sell         | 12/22/2010 | Short | \$105.13 |        | (\$2,906.25) |
| 50 | Sell Short   | 12/22/2010 | Short | \$105.13 | \$0.00 | 1            |
|    | Buy to Cover | 1/7/2011   | Buy   | \$104.09 |        | \$1,031.25   |
| 51 | Buy          | 1/7/2011   | Buy   | \$104.09 | \$0.00 | 1            |
|    | Sell         | 2/2/2011   | Short | \$103.72 |        | (\$375.00)   |
| 52 | Sell Short   | 2/2/2011   | Short | \$103.72 | \$0.00 | 1            |
|    | Buy to Cover | 2/8/2011   | Buy   | \$101.94 |        | \$1,781.25   |
| 53 | Buy          | 2/8/2011   | Buy   | \$101.94 | \$0.00 | 1            |
|    | Sell         | 2/17/2011  | Short | \$102.69 |        | \$750.00     |
| 54 | Sell Short   | 2/17/2011  | Short | \$102.69 | \$0.00 | 1            |
|    | Buy to Cover | 3/4/2011   | Buy   | \$103.94 |        | (\$1,250.00) |
| 55 | Buy          | 3/4/2011   | Buy   | \$103.94 | \$0.00 | 1            |
|    | Sell         | 3/17/2011  | Short | \$108.38 |        | \$4,437.50   |
| 56 | Sell Short   | 3/17/2011  | Short | \$108.38 | \$0.00 | 1            |
|    | Buy to Cover | 3/25/2011  | Buy   | \$105.97 |        | \$2,406.25   |
| 57 | Buy          | 3/25/2011  | Buy   | \$105.97 | \$0.00 | 1            |
|    | Sell         | 4/18/2011  | Short | \$106.13 |        | \$156.25     |
| 58 | Sell Short   | 4/18/2011  | Short | \$106.13 | \$0.00 | 1            |
|    | Buy to Cover | 4/29/2011  | Buy   | \$107.50 |        | (\$1,375.00) |
| 59 | Buy          | 4/29/2011  | Buy   | \$107.50 | \$0.00 | 1            |
|    | Sell         | 6/3/2011   | Short | \$111.56 |        | \$4,062.50   |
| 60 | Sell Short   | 6/3/2011   | Short | \$111.56 | \$0.00 | 1            |
|    | Buy to Cover | 6/10/2011  | Buy   | \$111.91 |        | (\$343.75)   |
| 61 | Buy          | 6/10/2011  | Buy   | \$111.91 | \$0.00 | 1            |
|    | Sell         | 6/27/2011  | Short | \$113.16 |        | \$1,250.00   |
| 62 | Sell Short   | 6/27/2011  | Short | \$113.16 | \$0.00 | 1            |
|    | Buy to Cover | 6/30/2011  | Buy   | \$110.09 |        | \$3,062.50   |
| 63 | Buy          | 6/30/2011  | Buy   | \$110.09 | \$0.00 | 1            |
|    | Sell         | 7/13/2011  | Short | \$113.50 |        | \$3,406.25   |
| 64 | Sell Short   | 7/13/2011  | Short | \$113.50 | \$0.00 | 1            |
|    | Buy to Cover | 7/22/2011  | Buy   | \$111.72 |        | \$1,781.25   |
| 65 | Buy          | 7/22/2011  | Buy   | \$111.72 | \$0.00 | 1            |
|    | Sell         | 8/3/2011   | Short | \$117.50 |        | \$5,781.25   |
| 66 | Sell Short   | 8/3/2011   | Short | \$117.50 | \$0.00 | 1            |
|    | Buy to Cover | 8/11/2011  | Cover | \$125.22 |        | (\$7,718.75) |
| 67 | Buy          | 8/16/2011  | Buy   | \$122.25 | \$0.00 | 1            |
|    | Sell         | 9/9/2011   | Short | \$127.91 |        | \$5,656.25   |
| 68 | Sell Short   | 9/9/2011   | Short | \$127.91 | \$0.00 | 1            |
|    | Buy to Cover | 9/16/2011  | Buy   | \$126.97 |        | \$937.50     |
| 69 | Buy          | 9/16/2011  | Buy   | \$126.97 | \$0.00 | 1            |

|               |            |       |          |        |              |
|---------------|------------|-------|----------|--------|--------------|
| Sell          | 10/21/2011 | Short | \$126.66 |        | (\$312.50)   |
| 70 Sell Short | 10/21/2011 | Short | \$126.66 | \$0.00 | 1            |
| Buy to Cover  | 11/1/2011  | Buy   | \$126.91 |        | (\$250.00)   |
| 71 Buy        | 11/1/2011  | Buy   | \$126.91 | \$0.00 | 1            |
| Sell          | 11/25/2011 | Short | \$132.25 |        | \$5,343.75   |
| 72 Sell Short | 11/25/2011 | Short | \$132.25 | \$0.00 | 1            |
| Buy to Cover  | 12/2/2011  | Buy   | \$128.78 |        | \$3,468.75   |
| 73 Buy        | 12/2/2011  | Buy   | \$128.78 | \$0.00 | 1            |
| Sell          | 12/14/2011 | Short | \$131.00 |        | \$2,218.75   |
| 74 Sell Short | 12/14/2011 | Short | \$131.00 | \$0.00 | 1            |
| Buy to Cover  | 12/27/2011 | Buy   | \$130.13 |        | \$875.00     |
| 75 Buy        | 12/27/2011 | Buy   | \$130.13 | \$0.00 | 1            |
| Sell          | 1/17/2012  | Short | \$132.97 |        | \$2,843.75   |
| 76 Sell Short | 1/17/2012  | Short | \$132.97 | \$0.00 | 1            |
| Buy to Cover  | 1/25/2012  | Buy   | \$129.16 |        | \$3,812.50   |
| 77 Buy        | 1/25/2012  | Buy   | \$129.16 | \$0.00 | 1            |
| Sell          | 3/27/2012  | Short | \$127.00 |        | (\$2,156.25) |
| 78 Sell Short | 3/27/2012  | Short | \$127.00 | \$0.00 | 1            |
| Buy to Cover  | 4/5/2012   | Buy   | \$127.06 |        | (\$62.50)    |
| 79 Buy        | 4/5/2012   | Buy   | \$127.06 | \$0.00 | 1            |
| Sell          | 5/11/2012  | Short | \$134.22 |        | \$7,156.25   |
| 80 Sell Short | 5/11/2012  | Short | \$134.22 | \$0.00 | 1            |
| Buy to Cover  | 5/24/2012  | Buy   | \$137.31 |        | (\$3,093.75) |
| 81 Buy        | 5/24/2012  | Buy   | \$137.31 | \$0.00 | 1            |
| Sell          | 6/6/2012   | Short | \$140.38 |        | \$3,062.50   |
| 82 Sell Short | 6/6/2012   | Short | \$140.38 | \$0.00 | 1            |
| Buy to Cover  | 6/12/2012  | Buy   | \$139.59 |        | \$781.25     |
| 83 Buy        | 6/12/2012  | Buy   | \$139.59 | \$0.00 | 1            |
| Sell          | 6/22/2012  | Short | \$139.16 |        | (\$437.50)   |
| 84 Sell Short | 6/22/2012  | Short | \$139.16 | \$0.00 | 1            |
| Buy to Cover  | 6/29/2012  | Buy   | \$139.72 |        | (\$562.50)   |
| 85 Buy        | 6/29/2012  | Buy   | \$139.72 | \$0.00 | 1            |
| Sell          | 8/24/2012  | Short | \$138.31 |        | (\$1,406.25) |
| 86 Sell Short | 8/24/2012  | Short | \$138.31 | \$0.00 | 1            |
| Buy to Cover  | 9/10/2012  | Buy   | \$138.38 |        | (\$62.50)    |
| 87 Buy        | 9/10/2012  | Buy   | \$138.38 | \$0.00 | 1            |
| Sell          | 9/26/2012  | Short | \$137.75 |        | (\$625.00)   |
| 88 Sell Short | 9/26/2012  | Short | \$137.75 | \$0.00 | 1            |
| Buy to Cover  | 10/5/2012  | Buy   | \$137.88 |        | (\$125.00)   |
| 89 Buy        | 10/5/2012  | Buy   | \$137.88 | \$0.00 | 1            |
| Sell          | 10/30/2012 | Short | \$137.94 |        | \$62.50      |
| 90 Sell Short | 10/30/2012 | Short | \$137.94 | \$0.00 | 1            |
| Buy to Cover  | 11/9/2012  | Buy   | \$140.66 |        | (\$2,718.75) |
| 91 Buy        | 11/9/2012  | Buy   | \$140.66 | \$0.00 | 1            |
| Sell          | 12/6/2012  | Short | \$140.69 |        | \$31.25      |
| 92 Sell Short | 12/6/2012  | Short | \$140.69 | \$0.00 | 1            |
| Buy to Cover  | 12/12/2012 | Buy   | \$139.44 |        | \$1,250.00   |

|                |                  |          |              |   |
|----------------|------------------|----------|--------------|---|
| 93 Buy         | 12/12/2012 Buy   | \$139.44 | \$0.00       | 1 |
| Sell           | 12/28/2012 Short | \$138.31 | (\$1,125.00) |   |
| 94 Sell Short  | 12/28/2012 Short | \$138.31 | \$0.00       | 1 |
| Buy to Cover   | 1/8/2013 Buy     | \$135.19 | \$3,125.00   |   |
| 95 Buy         | 1/8/2013 Buy     | \$135.19 | \$0.00       | 1 |
| Sell           | 2/11/2013 Short  | \$134.13 | (\$1,062.50) |   |
| 96 Sell Short  | 2/11/2013 Short  | \$134.13 | \$0.00       | 1 |
| Buy to Cover   | 2/21/2013 Buy    | \$133.75 | \$375.00     |   |
| 97 Buy         | 2/21/2013 Buy    | \$133.75 | \$0.00       | 1 |
| Sell           | 3/21/2013 Short  | \$134.69 | \$937.50     |   |
| 98 Sell Short  | 3/21/2013 Short  | \$134.69 | \$0.00       | 1 |
| Buy to Cover   | 4/2/2013 Buy     | \$136.88 | (\$2,187.50) |   |
| 99 Buy         | 4/2/2013 Buy     | \$136.88 | \$0.00       | 1 |
| Sell           | 5/22/2013 Short  | \$136.34 | (\$531.25)   |   |
| 100 Sell Short | 5/22/2013 Short  | \$136.34 | \$0.00       | 1 |
| Buy to Cover   | 6/3/2013 Buy     | \$133.09 | \$3,250.00   |   |
| 101 Buy        | 6/3/2013 Buy     | \$133.09 | \$0.00       | 1 |
| Sell           | 7/3/2013 Short   | \$128.84 | (\$4,250.00) |   |
| 102 Sell Short | 7/3/2013 Short   | \$128.84 | \$0.00       | 1 |
| Buy to Cover   | 7/15/2013 Buy    | \$127.16 | \$1,687.50   |   |
| 103 Buy        | 7/15/2013 Buy    | \$127.16 | \$0.00       | 1 |
| Sell           | 8/13/2013 Short  | \$126.78 | (\$375.00)   |   |
| 104 Sell Short | 8/13/2013 Short  | \$126.78 | \$0.00       | 1 |
| Buy to Cover   | 8/19/2013 Buy    | \$124.03 | \$2,750.00   |   |
| 105 Buy        | 8/19/2013 Buy    | \$124.03 | \$0.00       | 1 |
| Sell           | 8/29/2013 Short  | \$125.66 | \$1,625.00   |   |
| 106 Sell Short | 8/29/2013 Short  | \$125.66 | \$0.00       | 1 |
| Buy to Cover   | 9/9/2013 Buy     | \$123.41 | \$2,250.00   |   |
| 107 Buy        | 9/9/2013 Buy     | \$123.41 | \$0.00       | 1 |
| Sell           | 10/23/2013 Short | \$129.34 | \$5,937.50   |   |
| 108 Sell Short | 10/23/2013 Short | \$129.34 | \$0.00       | 1 |
| Buy to Cover   | 11/1/2013 Buy    | \$128.97 | \$375.00     |   |
| 109 Buy        | 11/1/2013 Buy    | \$128.97 | \$0.00       | 1 |
| Sell           | 11/20/2013 Short | \$126.81 | (\$2,156.25) |   |
| 110 Sell Short | 11/20/2013 Short | \$126.81 | \$0.00       | 1 |
| Buy to Cover   | 12/6/2013 Buy    | \$124.63 | \$2,187.50   |   |
| 111 Buy        | 12/6/2013 Buy    | \$124.63 | \$0.00       | 1 |
| Sell           | 1/8/2014 Short   | \$125.03 | \$406.25     |   |
| 112 Sell Short | 1/8/2014 Short   | \$125.03 | \$0.00       | 1 |
| Buy to Cover   | 1/23/2014 Buy    | \$126.81 | (\$1,781.25) |   |
| 113 Buy        | 1/23/2014 Buy    | \$126.81 | \$0.00       | 1 |
| Sell           | 2/26/2014 Short  | \$129.41 | \$2,593.75   |   |
| 114 Sell Short | 2/26/2014 Short  | \$129.41 | \$0.00       | 1 |
| Buy to Cover   | 3/10/2014 Buy    | \$128.56 | \$843.75     |   |
| 115 Buy        | 3/10/2014 Buy    | \$128.56 | \$0.00       | 1 |
| Sell           | 5/5/2014 Short   | \$133.44 | \$4,875.00   |   |
| 116 Sell Short | 5/5/2014 Short   | \$133.44 | \$0.00       | 1 |

|     |              |                  |          |        |              |
|-----|--------------|------------------|----------|--------|--------------|
|     | Buy to Cover | 5/13/2014 Buy    | \$132.59 |        | \$843.75     |
| 117 | Buy          | 5/13/2014 Buy    | \$132.59 | \$0.00 | 1            |
|     | Sell         | 6/17/2014 Short  | \$134.00 |        | \$1,406.25   |
| 118 | Sell Short   | 6/17/2014 Short  | \$134.00 | \$0.00 | 1            |
|     | Buy to Cover | 6/26/2014 Buy    | \$134.53 |        | (\$531.25)   |
| 119 | Buy          | 6/26/2014 Buy    | \$134.53 | \$0.00 | 1            |
|     | Sell         | 8/12/2014 Short  | \$137.31 |        | \$2,781.25   |
| 120 | Sell Short   | 8/12/2014 Short  | \$137.31 | \$0.00 | 1            |
|     | Buy to Cover | 8/21/2014 Buy    | \$137.75 |        | (\$437.50)   |
| 121 | Buy          | 8/21/2014 Buy    | \$137.75 | \$0.00 | 1            |
|     | Sell         | 9/2/2014 Short   | \$139.38 |        | \$1,625.00   |
| 122 | Sell Short   | 9/2/2014 Short   | \$139.38 | \$0.00 | 1            |
|     | Buy to Cover | 9/9/2014 Buy     | \$137.41 |        | \$1,968.75   |
| 123 | Buy          | 9/9/2014 Buy     | \$137.41 | \$0.00 | 1            |
|     | Sell         | 9/24/2014 Short  | \$136.94 |        | (\$468.75)   |
| 124 | Sell Short   | 9/24/2014 Short  | \$136.94 | \$0.00 | 1            |
|     | Buy to Cover | 10/22/2014 Buy   | \$142.09 |        | (\$5,156.25) |
| 125 | Buy          | 10/22/2014 Buy   | \$142.09 | \$0.00 | 1            |
|     | Sell         | 11/11/2014 Short | \$140.38 |        | (\$1,718.75) |
| 126 | Sell Short   | 11/11/2014 Short | \$140.38 | \$0.00 | 1            |
|     | Buy to Cover | 12/5/2014 Buy    | \$143.13 |        | (\$2,750.00) |
| 127 | Buy          | 12/5/2014 Buy    | \$143.13 | \$0.00 | 1            |
|     | Sell         | 1/7/2015 Short   | \$149.44 |        | \$6,312.50   |
| 128 | Sell Short   | 1/7/2015 Short   | \$149.44 | \$0.00 | 1            |
|     | Buy to Cover | 1/15/2015 Buy    | \$149.97 |        | (\$531.25)   |
| 129 | Buy          | 1/15/2015 Buy    | \$149.97 | \$0.00 | 1            |
|     | Sell         | 2/26/2015 Short  | \$147.47 |        | (\$2,500.00) |
| 130 | Sell Short   | 2/26/2015 Short  | \$147.47 | \$0.00 | 1            |
|     | Buy to Cover | 3/6/2015 Buy     | \$143.81 |        | \$3,656.25   |
| 131 | Buy          | 3/6/2015 Buy     | \$143.81 | \$0.00 | 1            |
|     | Sell         | 5/15/2015 Short  | \$138.50 |        | (\$5,312.50) |
| 132 | Sell Short   | 5/15/2015 Short  | \$138.50 | \$0.00 | 1            |
|     | Buy to Cover | 6/4/2015 Buy     | \$136.56 |        | \$1,937.50   |
| 133 | Buy          | 6/4/2015 Buy     | \$136.56 | \$0.00 | 1            |
|     | Sell         | 6/18/2015 Short  | \$137.44 |        | \$875.00     |
| 134 | Sell Short   | 6/18/2015 Short  | \$137.44 | \$0.00 | 1            |
|     | Buy to Cover | 6/25/2015 Buy    | \$136.69 |        | \$750.00     |
| 135 | Buy          | 6/25/2015 Buy    | \$136.69 | \$0.00 | 1            |
|     | Sell         | 9/10/2015 Short  | \$142.66 |        | \$5,968.75   |
| 136 | Sell Short   | 9/10/2015 Short  | \$142.66 | \$0.00 | 1            |
|     | Buy to Cover | 9/21/2015 Buy    | \$143.91 |        | (\$1,250.00) |
| 137 | Buy          | 9/21/2015 Buy    | \$143.91 | \$0.00 | 1            |
|     | Sell         | 11/17/2015 Short | \$141.69 |        | (\$2,218.75) |
| 138 | Sell Short   | 11/17/2015 Short | \$141.69 | \$0.00 | 1            |
|     | Buy to Cover | 12/7/2015 Buy    | \$143.31 |        | (\$1,625.00) |
| 139 | Buy          | 12/7/2015 Buy    | \$143.31 | \$0.00 | 1            |
|     | Sell         | 1/11/2016 Short  | \$146.34 |        | \$3,031.25   |

|     |              |            |       |          |              |   |
|-----|--------------|------------|-------|----------|--------------|---|
| 140 | Sell Short   | 1/11/2016  | Short | \$146.34 | \$0.00       | 1 |
|     | Buy to Cover | 1/26/2016  | Buy   | \$149.72 | (\$3,375.00) |   |
| 141 | Buy          | 1/26/2016  | Buy   | \$149.72 | \$0.00       | 1 |
|     | Sell         | 2/9/2016   | Short | \$155.34 | \$5,625.00   |   |
| 142 | Sell Short   | 2/9/2016   | Short | \$155.34 | \$0.00       | 1 |
|     | Buy to Cover | 2/18/2016  | Buy   | \$154.22 | \$1,125.00   |   |
| 143 | Buy          | 2/18/2016  | Buy   | \$154.22 | \$0.00       | 1 |
|     | Sell         | 3/15/2016  | Short | \$152.53 | (\$1,687.50) |   |
| 144 | Sell Short   | 3/15/2016  | Short | \$152.53 | \$0.00       | 1 |
|     | Buy to Cover | 4/14/2016  | Buy   | \$156.69 | (\$4,156.25) |   |
| 145 | Buy          | 4/14/2016  | Buy   | \$156.69 | \$0.00       | 1 |
|     | Sell         | 5/5/2016   | Short | \$155.56 | (\$1,125.00) |   |
| 146 | Sell Short   | 5/5/2016   | Short | \$155.56 | \$0.00       | 1 |
|     | Buy to Cover | 5/17/2016  | Buy   | \$156.56 | (\$1,000.00) |   |
| 147 | Buy          | 5/17/2016  | Buy   | \$156.56 | \$0.00       | 1 |
|     | Sell         | 6/3/2016   | Short | \$157.16 | \$593.75     |   |
| 148 | Sell Short   | 6/3/2016   | Short | \$157.16 | \$0.00       | 1 |
|     | Buy to Cover | 6/17/2016  | Buy   | \$162.28 | (\$5,125.00) |   |
| 149 | Buy          | 6/17/2016  | Buy   | \$162.28 | \$0.00       | 1 |
|     | Sell         | 7/1/2016   | Short | \$165.06 | \$2,781.25   |   |
| 150 | Sell Short   | 7/1/2016   | Short | \$165.06 | \$0.00       | 1 |
|     | Buy to Cover | 7/12/2016  | Buy   | \$168.22 | (\$3,156.25) |   |
| 151 | Buy          | 7/12/2016  | Buy   | \$168.22 | \$0.00       | 1 |
|     | Sell         | 7/29/2016  | Short | \$165.78 | (\$2,437.50) |   |
| 152 | Sell Short   | 7/29/2016  | Short | \$165.78 | \$0.00       | 1 |
|     | Buy to Cover | 8/8/2016   | Buy   | \$163.75 | \$2,031.25   |   |
| 153 | Buy          | 8/8/2016   | Buy   | \$163.75 | \$0.00       | 1 |
|     | Sell         | 9/23/2016  | Short | \$161.59 | (\$2,156.25) |   |
| 154 | Sell Short   | 9/23/2016  | Short | \$161.59 | \$0.00       | 1 |
|     | Buy to Cover | 10/5/2016  | Buy   | \$160.19 | \$1,406.25   |   |
| 155 | Buy          | 10/5/2016  | Buy   | \$160.19 | \$0.00       | 1 |
|     | Sell         | 10/20/2016 | Short | \$158.16 | (\$2,031.25) |   |
| 156 | Sell Short   | 10/20/2016 | Short | \$158.16 | \$0.00       | 1 |
|     | Buy to Cover | 10/31/2016 | Buy   | \$156.19 | \$1,968.75   |   |
| 157 | Buy          | 10/31/2016 | Buy   | \$156.19 | \$0.00       | 1 |
|     | Sell         | 11/23/2016 | Short | \$147.25 | (\$8,937.50) |   |
| 158 | Sell Short   | 11/23/2016 | Short | \$147.25 | \$0.00       | 1 |
|     | Buy to Cover | 12/12/2016 | Buy   | \$143.41 | \$3,843.75   |   |
| 159 | Buy          | 12/12/2016 | Buy   | \$143.41 | \$0.00       | 1 |
|     | Sell         | 2/7/2017   | Short | \$146.69 | \$3,281.25   |   |
| 160 | Sell Short   | 2/7/2017   | Short | \$146.69 | \$0.00       | 1 |
|     | Buy to Cover | 2/16/2017  | Buy   | \$145.25 | \$1,437.50   |   |
| 161 | Buy          | 2/16/2017  | Buy   | \$145.25 | \$0.00       | 1 |
|     | Sell         | 2/28/2017  | Short | \$147.84 | \$2,593.75   |   |
| 162 | Sell Short   | 2/28/2017  | Short | \$147.84 | \$0.00       | 1 |
|     | Buy to Cover | 3/7/2017   | Buy   | \$145.41 | \$2,437.50   |   |
| 163 | Buy          | 3/7/2017   | Buy   | \$145.41 | \$0.00       | 1 |

|     |              |      |                  |          |        |              |
|-----|--------------|------|------------------|----------|--------|--------------|
|     | Sell         |      | 3/21/2017 Short  | \$145.63 |        | \$218.75     |
| 164 | Sell Short   |      | 3/21/2017 Short  | \$145.63 | \$0.00 | 1            |
|     | Buy to Cover |      | 3/31/2017 Buy    | \$146.84 |        | (\$1,218.75) |
| 165 | Buy          |      | 3/31/2017 Buy    | \$146.84 | \$0.00 | 1            |
|     | Sell         |      | 4/19/2017 Short  | \$151.69 |        | \$4,843.75   |
| 166 | Sell Short   |      | 4/19/2017 Short  | \$151.69 | \$0.00 | 1            |
|     | Buy to Cover |      | 4/26/2017 Buy    | \$148.63 |        | \$3,062.50   |
| 167 | Buy          |      | 4/26/2017 Buy    | \$148.63 | \$0.00 | 1            |
|     | Sell         |      | 5/18/2017 Short  | \$150.09 |        | \$1,468.75   |
| 168 | Sell Short   |      | 5/18/2017 Short  | \$150.09 | \$0.00 | 1            |
|     | Buy to Cover |      | 5/30/2017 Buy    | \$150.56 |        | (\$468.75)   |
| 169 | Buy          |      | 5/30/2017 Buy    | \$150.56 | \$0.00 | 1            |
|     | Sell         |      | 6/22/2017 Short  | \$154.03 |        | \$3,468.75   |
| 170 | Sell Short   |      | 6/22/2017 Short  | \$154.03 | \$0.00 | 1            |
|     | Buy to Cover |      | 6/29/2017 Buy    | \$152.59 |        | \$1,437.50   |
| 171 | Buy          |      | 6/29/2017 Buy    | \$152.59 | \$0.00 | 1            |
|     | Sell         |      | 7/18/2017 Short  | \$150.34 |        | (\$2,250.00) |
| 172 | Sell Short   |      | 7/18/2017 Short  | \$150.34 | \$0.00 | 1            |
|     | Buy to Cover |      | 7/28/2017 Buy    | \$150.34 |        | \$0.00       |
| 173 | Buy          |      | 7/28/2017 Buy    | \$150.34 | \$0.00 | 1            |
|     | Sell         |      | 9/12/2017 Short  | \$154.88 |        | \$4,531.25   |
| 174 | Sell Short   |      | 9/12/2017 Short  | \$154.88 | \$0.00 | 1            |
|     | Buy to Cover |      | 9/18/2017 Buy    | \$153.78 |        | \$1,093.75   |
| 175 | Buy          |      | 9/18/2017 Buy    | \$153.78 | \$0.00 | 1            |
|     | Sell         |      | 9/29/2017 Short  | \$151.66 |        | (\$2,125.00) |
| 176 | Sell Short   |      | 9/29/2017 Short  | \$151.66 | \$0.00 | 1            |
|     | Buy to Cover |      | 10/6/2017 Buy    | \$151.19 |        | \$468.75     |
| 177 | Buy          |      | 10/6/2017 Buy    | \$151.19 | \$0.00 | 1            |
|     | Sell         |      | 11/6/2017 Short  | \$152.66 |        | \$1,468.75   |
| 178 | Sell Short   |      | 11/6/2017 Short  | \$152.66 | \$0.00 | 1            |
|     | Buy to Cover |      | 11/14/2017 Buy   | \$151.25 |        | \$1,406.25   |
| 179 | Buy          |      | 11/14/2017 Buy   | \$151.25 | \$0.00 | 1            |
|     | Sell         |      | 11/27/2017 Short | \$153.22 |        | \$1,968.75   |
| 180 | Sell Short   |      | 11/27/2017 Short | \$153.22 | \$0.00 | 1            |
|     | Buy to Cover |      | 12/4/2017 Buy    | \$152.50 |        | \$718.75     |
| 181 | Buy          |      | 12/4/2017 Buy    | \$152.50 | \$0.00 | 1            |
|     | Sell         |      | 12/19/2017 Short | \$153.19 |        | \$687.50     |
| 182 | Sell Short   |      | 12/19/2017 Short | \$153.19 | \$0.00 | 1            |
|     | Buy to Cover |      | 12/21/2017 Buy   | \$150.53 |        | \$2,656.25   |
| 183 | Buy          |      | 12/21/2017 Buy   | \$150.53 |        | 1            |
|     | Sell         | Open | n/a              | \$153.00 |        | n/a          |



| Net Profit - C % Profit | Run-up/Draw Efficiency | Total Eff.   | Comm.   | Slippage |        |        |
|-------------------------|------------------------|--------------|---------|----------|--------|--------|
| (\$156.25)              | -0.17%                 | \$687.50     | 25.29%  | \$0.00   | \$0.00 |        |
| (\$156.25)              |                        | (\$2,031.25) | 68.97%  | -5.75%   | \$0.00 | \$0.00 |
| \$2,218.75              | 2.45%                  | \$2,531.25   | 67.50%  |          | \$0.00 | \$0.00 |
| \$2,062.50              |                        | (\$1,218.75) | 91.67%  | 59.17%   | \$0.00 | \$0.00 |
| \$468.75                | 0.53%                  | \$906.25     | 36.71%  |          | \$0.00 | \$0.00 |
| \$2,531.25              |                        | (\$1,562.50) | 82.28%  | 18.99%   | \$0.00 | \$0.00 |
| \$562.50                | 0.63%                  | \$2,281.25   | 75.26%  |          | \$0.00 | \$0.00 |
| \$3,093.75              |                        | (\$750.00)   | 43.30%  | 18.56%   | \$0.00 | \$0.00 |
| (\$1,625.00)            | -1.84%                 | \$812.50     | 20.00%  |          | \$0.00 | \$0.00 |
| \$1,468.75              |                        | (\$3,250.00) | 40.00%  | -40.00%  | \$0.00 | \$0.00 |
| \$2,156.25              | 2.49%                  | \$2,312.50   | 92.50%  |          | \$0.00 | \$0.00 |
| \$3,625.00              |                        | (\$187.50)   | 93.75%  | 86.25%   | \$0.00 | \$0.00 |
| \$2,937.50              | 3.47%                  | \$5,687.50   | 98.38%  |          | \$0.00 | \$0.00 |
| \$6,562.50              |                        | (\$93.75)    | 52.43%  | 50.81%   | \$0.00 | \$0.00 |
| (\$1,781.25)            | -2.04%                 | \$562.50     | 22.78%  |          | \$0.00 | \$0.00 |
| \$4,781.25              |                        | (\$1,906.25) | 5.06%   | -72.15%  | \$0.00 | \$0.00 |
| \$4,156.25              | 4.66%                  | \$4,750.00   | 86.86%  |          | \$0.00 | \$0.00 |
| \$8,937.50              |                        | (\$718.75)   | 89.14%  | 76.00%   | \$0.00 | \$0.00 |
| (\$1,875.00)            | -2.01%                 | \$1,375.00   | 25.73%  |          | \$0.00 | \$0.00 |
| \$7,062.50              |                        | (\$3,968.75) | 39.18%  | -35.09%  | \$0.00 | \$0.00 |
| (\$1,468.75)            | -1.54%                 | \$1,531.25   | 21.21%  |          | \$0.00 | \$0.00 |
| \$5,593.75              |                        | (\$5,687.50) | 58.44%  | -20.35%  | \$0.00 | \$0.00 |
| \$5,468.75              | 5.83%                  | \$5,812.50   | 73.81%  |          | \$0.00 | \$0.00 |
| \$11,062.50             |                        | (\$2,062.50) | 95.63%  | 69.44%   | \$0.00 | \$0.00 |
| \$2,156.25              | 2.44%                  | \$3,375.00   | 59.34%  |          | \$0.00 | \$0.00 |
| \$13,218.75             |                        | (\$2,312.50) | 78.57%  | 37.91%   | \$0.00 | \$0.00 |
| \$3,593.75              | 3.97%                  | \$4,375.00   | 60.09%  |          | \$0.00 | \$0.00 |
| \$16,812.50             |                        | (\$2,906.25) | 89.27%  | 49.36%   | \$0.00 | \$0.00 |
| \$24,375.00             | 28.04%                 | \$29,531.25  | 98.75%  |          | \$0.00 | \$0.00 |
| \$41,187.50             |                        | (\$375.00)   | 82.76%  | 81.50%   | \$0.00 | \$0.00 |
| \$7,531.25              | 6.77%                  | \$8,250.00   | 98.14%  |          | \$0.00 | \$0.00 |
| \$48,718.75             |                        | (\$156.25)   | 91.45%  | 89.59%   | \$0.00 | \$0.00 |
| (\$1,531.25)            | -1.48%                 | \$2,437.50   | 33.48%  |          | \$0.00 | \$0.00 |
| \$47,187.50             |                        | (\$4,843.75) | 45.49%  | -21.03%  | \$0.00 | \$0.00 |
| \$2,656.25              | 2.60%                  | \$2,656.25   | 75.22%  |          | \$0.00 | \$0.00 |
| \$49,843.75             |                        | (\$875.00)   | 100.00% | 75.22%   | \$0.00 | \$0.00 |
| \$2,781.25              | 2.79%                  | \$8,781.25   | 99.29%  |          | \$0.00 | \$0.00 |
| \$52,625.00             |                        | (\$62.50)    | 32.16%  | 31.45%   | \$0.00 | \$0.00 |
| \$2,187.50              | 2.14%                  | \$2,531.25   | 71.05%  |          | \$0.00 | \$0.00 |
| \$54,812.50             |                        | (\$1,031.25) | 90.35%  | 61.40%   | \$0.00 | \$0.00 |
| (\$3,937.50)            | -3.93%                 | \$1,343.75   | 21.61%  |          | \$0.00 | \$0.00 |
| \$50,875.00             |                        | (\$4,875.00) | 15.08%  | -63.32%  | \$0.00 | \$0.00 |
| \$1,125.00              | 1.17%                  | \$1,187.50   | 26.57%  |          | \$0.00 | \$0.00 |

|              |        |              |         |         |        |        |
|--------------|--------|--------------|---------|---------|--------|--------|
| \$52,000.00  |        | (\$3,281.25) | 98.60%  | 25.17%  | \$0.00 | \$0.00 |
| (\$4,500.00) | -4.73% | \$562.50     | 10.17%  |         | \$0.00 | \$0.00 |
| \$47,500.00  |        | (\$4,968.75) | 8.47%   | -81.36% | \$0.00 | \$0.00 |
| (\$5,625.00) | -6.21% | \$1,781.25   | 23.36%  |         | \$0.00 | \$0.00 |
| \$41,875.00  |        | (\$5,843.75) | 2.87%   | -73.77% | \$0.00 | \$0.00 |
| \$218.75     | 0.23%  | \$2,468.75   | 38.54%  |         | \$0.00 | \$0.00 |
| \$42,093.75  |        | (\$3,937.50) | 64.88%  | 3.41%   | \$0.00 | \$0.00 |
| \$2,843.75   | 2.95%  | \$4,312.50   | 100.00% |         | \$0.00 | \$0.00 |
| \$44,937.50  |        | \$0.00       | 65.94%  | 65.94%  | \$0.00 | \$0.00 |
| \$6,593.75   | 7.06%  | \$6,687.50   | 94.69%  |         | \$0.00 | \$0.00 |
| \$51,531.25  |        | (\$375.00)   | 98.67%  | 93.36%  | \$0.00 | \$0.00 |
| (\$125.00)   | -0.12% | \$750.00     | 25.81%  |         | \$0.00 | \$0.00 |
| \$51,406.25  |        | (\$2,156.25) | 69.89%  | -4.30%  | \$0.00 | \$0.00 |
| (\$3,843.75) | -3.84% | \$312.50     | 7.30%   |         | \$0.00 | \$0.00 |
| \$47,562.50  |        | (\$3,968.75) | 2.92%   | -89.78% | \$0.00 | \$0.00 |
| (\$562.50)   | -0.58% | \$218.75     | 7.87%   |         | \$0.00 | \$0.00 |
| \$47,000.00  |        | (\$2,562.50) | 71.91%  | -20.22% | \$0.00 | \$0.00 |
| (\$1,031.25) | -1.06% | \$5,093.75   | 80.30%  |         | \$0.00 | \$0.00 |
| \$45,968.75  |        | (\$1,250.00) | 3.45%   | -16.26% | \$0.00 | \$0.00 |
| \$1,781.25   | 1.86%  | \$2,062.50   | 94.29%  |         | \$0.00 | \$0.00 |
| \$47,750.00  |        | (\$125.00)   | 87.14%  | 81.43%  | \$0.00 | \$0.00 |
| \$4,062.50   | 4.32%  | \$4,468.75   | 88.27%  |         | \$0.00 | \$0.00 |
| \$51,812.50  |        | (\$593.75)   | 91.98%  | 80.25%  | \$0.00 | \$0.00 |
| \$1,250.00   | 1.27%  | \$1,531.25   | 80.33%  |         | \$0.00 | \$0.00 |
| \$53,062.50  |        | (\$375.00)   | 85.25%  | 65.57%  | \$0.00 | \$0.00 |
| \$1,500.00   | 1.55%  | \$1,937.50   | 76.54%  |         | \$0.00 | \$0.00 |
| \$54,562.50  |        | (\$593.75)   | 82.72%  | 59.26%  | \$0.00 | \$0.00 |
| \$2,625.00   | 2.67%  | \$3,125.00   | 93.46%  |         | \$0.00 | \$0.00 |
| \$57,187.50  |        | (\$218.75)   | 85.05%  | 78.50%  | \$0.00 | \$0.00 |
| \$156.25     | 0.16%  | \$1,062.50   | 48.57%  |         | \$0.00 | \$0.00 |
| \$57,343.75  |        | (\$1,125.00) | 58.57%  | 7.14%   | \$0.00 | \$0.00 |
| (\$2,812.50) | -2.93% | \$375.00     | 10.26%  |         | \$0.00 | \$0.00 |
| \$54,531.25  |        | (\$3,281.25) | 12.82%  | -76.92% | \$0.00 | \$0.00 |
| \$6,500.00   | 6.58%  | \$7,750.00   | 90.18%  |         | \$0.00 | \$0.00 |
| \$61,031.25  |        | (\$843.75)   | 85.45%  | 75.64%  | \$0.00 | \$0.00 |
| \$1,093.75   | 1.04%  | \$2,125.00   | 55.74%  |         | \$0.00 | \$0.00 |
| \$62,125.00  |        | (\$1,687.50) | 72.95%  | 28.69%  | \$0.00 | \$0.00 |
| \$4,875.00   | 4.68%  | \$6,250.00   | 75.76%  |         | \$0.00 | \$0.00 |
| \$67,000.00  |        | (\$2,000.00) | 83.33%  | 59.09%  | \$0.00 | \$0.00 |
| \$1,187.50   | 1.09%  | \$2,031.25   | 92.86%  |         | \$0.00 | \$0.00 |
| \$68,187.50  |        | (\$156.25)   | 61.43%  | 54.29%  | \$0.00 | \$0.00 |
| \$6,687.50   | 6.20%  | \$10,093.75  | 93.90%  |         | \$0.00 | \$0.00 |
| \$74,875.00  |        | (\$656.25)   | 68.31%  | 62.21%  | \$0.00 | \$0.00 |
| (\$1,406.25) | -1.23% | \$531.25     | 18.28%  |         | \$0.00 | \$0.00 |
| \$73,468.75  |        | (\$2,375.00) | 33.33%  | -48.39% | \$0.00 | \$0.00 |
| (\$1,937.50) | -1.67% | \$1,781.25   | 30.65%  |         | \$0.00 | \$0.00 |
| \$71,531.25  |        | (\$4,031.25) | 36.02%  | -33.33% | \$0.00 | \$0.00 |

|              |        |              |        |         |        |        |
|--------------|--------|--------------|--------|---------|--------|--------|
| \$2,656.25   | 2.33%  | \$4,218.75   | 75.84% |         | \$0.00 | \$0.00 |
| \$74,187.50  |        | (\$1,343.75) | 71.91% | 47.75%  | \$0.00 | \$0.00 |
| (\$625.00)   | -0.56% | \$843.75     | 19.29% |         | \$0.00 | \$0.00 |
| \$73,562.50  |        | (\$3,531.25) | 66.43% | -14.29% | \$0.00 | \$0.00 |
| \$2,656.25   | 2.40%  | \$2,937.50   | 72.87% |         | \$0.00 | \$0.00 |
| \$76,218.75  |        | (\$1,093.75) | 93.02% | 65.89%  | \$0.00 | \$0.00 |
| (\$2,906.25) | -2.69% | \$1,187.50   | 17.51% |         | \$0.00 | \$0.00 |
| \$73,312.50  |        | (\$5,593.75) | 39.63% | -42.86% | \$0.00 | \$0.00 |
| \$1,031.25   | 0.98%  | \$2,156.25   | 71.13% |         | \$0.00 | \$0.00 |
| \$74,343.75  |        | (\$875.00)   | 62.89% | 34.02%  | \$0.00 | \$0.00 |
| (\$375.00)   | -0.36% | \$1,750.00   | 62.92% |         | \$0.00 | \$0.00 |
| \$73,968.75  |        | (\$1,031.25) | 23.60% | -13.48% | \$0.00 | \$0.00 |
| \$1,781.25   | 1.72%  | \$2,500.00   | 76.92% |         | \$0.00 | \$0.00 |
| \$75,750.00  |        | (\$750.00)   | 77.88% | 54.81%  | \$0.00 | \$0.00 |
| \$750.00     | 0.74%  | \$1,468.75   | 52.22% |         | \$0.00 | \$0.00 |
| \$76,500.00  |        | (\$1,343.75) | 74.44% | 26.67%  | \$0.00 | \$0.00 |
| (\$1,250.00) | -1.22% | \$218.75     | 5.93%  |         | \$0.00 | \$0.00 |
| \$75,250.00  |        | (\$3,468.75) | 60.17% | -33.90% | \$0.00 | \$0.00 |
| \$4,437.50   | 4.27%  | \$5,093.75   | 92.09% |         | \$0.00 | \$0.00 |
| \$79,687.50  |        | (\$437.50)   | 88.14% | 80.23%  | \$0.00 | \$0.00 |
| \$2,406.25   | 2.22%  | \$2,468.75   | 92.94% |         | \$0.00 | \$0.00 |
| \$82,093.75  |        | (\$187.50)   | 97.65% | 90.59%  | \$0.00 | \$0.00 |
| \$156.25     | 0.15%  | \$500.00     | 15.38% |         | \$0.00 | \$0.00 |
| \$82,250.00  |        | (\$2,750.00) | 89.42% | 4.81%   | \$0.00 | \$0.00 |
| (\$1,375.00) | -1.30% | \$875.00     | 35.90% |         | \$0.00 | \$0.00 |
| \$80,875.00  |        | (\$1,562.50) | 7.69%  | -56.41% | \$0.00 | \$0.00 |
| \$4,062.50   | 3.78%  | \$5,437.50   | 96.13% |         | \$0.00 | \$0.00 |
| \$84,937.50  |        | (\$218.75)   | 75.69% | 71.82%  | \$0.00 | \$0.00 |
| (\$343.75)   | -0.31% | \$625.00     | 30.30% |         | \$0.00 | \$0.00 |
| \$84,593.75  |        | (\$1,437.50) | 53.03% | -16.67% | \$0.00 | \$0.00 |
| \$1,250.00   | 1.12%  | \$1,750.00   | 52.83% |         | \$0.00 | \$0.00 |
| \$85,843.75  |        | (\$1,562.50) | 84.91% | 37.74%  | \$0.00 | \$0.00 |
| \$3,062.50   | 2.71%  | \$3,250.00   | 91.23% |         | \$0.00 | \$0.00 |
| \$88,906.25  |        | (\$312.50)   | 94.74% | 85.96%  | \$0.00 | \$0.00 |
| \$3,406.25   | 3.09%  | \$4,000.00   | 75.29% |         | \$0.00 | \$0.00 |
| \$92,312.50  |        | (\$1,312.50) | 88.82% | 64.12%  | \$0.00 | \$0.00 |
| \$1,781.25   | 1.57%  | \$2,156.25   | 92.00% |         | \$0.00 | \$0.00 |
| \$94,093.75  |        | (\$187.50)   | 84.00% | 76.00%  | \$0.00 | \$0.00 |
| \$5,781.25   | 5.17%  | \$6,031.25   | 93.69% |         | \$0.00 | \$0.00 |
| \$99,875.00  |        | (\$406.25)   | 96.12% | 89.81%  | \$0.00 | \$0.00 |
| (\$7,718.75) | -6.57% | \$406.25     | 4.33%  |         | \$0.00 | \$0.00 |
| \$92,156.25  |        | (\$8,968.75) | 13.33% | -82.33% | \$0.00 | \$0.00 |
| \$5,656.25   | 4.63%  | \$7,531.25   | 98.37% |         | \$0.00 | \$0.00 |
| \$97,812.50  |        | (\$125.00)   | 75.51% | 73.88%  | \$0.00 | \$0.00 |
| \$937.50     | 0.73%  | \$1,312.50   | 40.38% |         | \$0.00 | \$0.00 |
| \$98,750.00  |        | (\$1,937.50) | 88.46% | 28.85%  | \$0.00 | \$0.00 |
| (\$312.50)   | -0.25% | \$7,906.25   | 82.41% |         | \$0.00 | \$0.00 |

|              |        |              |         |         |        |        |
|--------------|--------|--------------|---------|---------|--------|--------|
| \$98,437.50  |        | (\$1,687.50) | 14.33%  | -3.26%  | \$0.00 | \$0.00 |
| (\$250.00)   | -0.20% | \$3,625.00   | 69.05%  |         | \$0.00 | \$0.00 |
| \$98,187.50  |        | (\$1,625.00) | 26.19%  | -4.76%  | \$0.00 | \$0.00 |
| \$5,343.75   | 4.21%  | \$6,406.25   | 100.00% |         | \$0.00 | \$0.00 |
| #####        |        | \$0.00       | 83.41%  | 83.41%  | \$0.00 | \$0.00 |
| \$3,468.75   | 2.62%  | \$4,375.00   | 84.34%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$812.50)   | 82.53%  | 66.87%  | \$0.00 | \$0.00 |
| \$2,218.75   | 1.72%  | \$2,531.25   | 71.68%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,000.00) | 91.15%  | 62.83%  | \$0.00 | \$0.00 |
| \$875.00     | 0.67%  | \$1,093.75   | 24.48%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$3,375.00) | 95.10%  | 19.58%  | \$0.00 | \$0.00 |
| \$2,843.75   | 2.19%  | \$3,250.00   | 80.62%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$781.25)   | 89.92%  | 70.54%  | \$0.00 | \$0.00 |
| \$3,812.50   | 2.87%  | \$4,281.25   | 90.13%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$468.75)   | 90.13%  | 80.26%  | \$0.00 | \$0.00 |
| (\$2,156.25) | -1.67% | \$4,343.75   | 48.94%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$4,531.25) | 26.76%  | -24.30% | \$0.00 | \$0.00 |
| (\$62.50)    | -0.05% | \$1,156.25   | 41.57%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,625.00) | 56.18%  | -2.25%  | \$0.00 | \$0.00 |
| \$7,156.25   | 5.63%  | \$7,656.25   | 97.61%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$187.50)   | 93.63%  | 91.24%  | \$0.00 | \$0.00 |
| (\$3,093.75) | -2.31% | \$125.00     | 3.05%   |         | \$0.00 | \$0.00 |
| #####        |        | (\$3,968.75) | 21.37%  | -75.57% | \$0.00 | \$0.00 |
| \$3,062.50   | 2.23%  | \$5,312.50   | 85.86%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$875.00)   | 63.64%  | 49.49%  | \$0.00 | \$0.00 |
| \$781.25     | 0.56%  | \$3,468.75   | 92.50%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$281.25)   | 28.33%  | 20.83%  | \$0.00 | \$0.00 |
| (\$437.50)   | -0.31% | \$718.75     | 26.74%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,968.75) | 56.98%  | -16.28% | \$0.00 | \$0.00 |
| (\$562.50)   | -0.40% | \$1,156.25   | 56.92%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$875.00)   | 15.38%  | -27.69% | \$0.00 | \$0.00 |
| (\$1,406.25) | -1.01% | \$3,656.25   | 44.32%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$4,593.75) | 38.64%  | -17.05% | \$0.00 | \$0.00 |
| (\$62.50)    | -0.05% | \$843.75     | 23.48%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,750.00) | 74.78%  | -1.74%  | \$0.00 | \$0.00 |
| (\$625.00)   | -0.45% | \$500.00     | 9.52%   |         | \$0.00 | \$0.00 |
| #####        |        | (\$4,750.00) | 78.57%  | -11.90% | \$0.00 | \$0.00 |
| (\$125.00)   | -0.09% | \$125.00     | 6.90%   |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,687.50) | 86.21%  | -6.90%  | \$0.00 | \$0.00 |
| \$62.50      | 0.05%  | \$1,500.00   | 36.09%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,656.25) | 65.41%  | 1.50%   | \$0.00 | \$0.00 |
| (\$2,718.75) | -1.97% | \$1,218.75   | 30.71%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,750.00) | 0.79%   | -68.50% | \$0.00 | \$0.00 |
| \$31.25      | 0.02%  | \$1,156.25   | 39.36%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,781.25) | 61.70%  | 1.06%   | \$0.00 | \$0.00 |
| \$1,250.00   | 0.89%  | \$1,375.00   | 67.69%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$656.25)   | 93.85%  | 61.54%  | \$0.00 | \$0.00 |

|              |        |              |        |         |        |        |
|--------------|--------|--------------|--------|---------|--------|--------|
| (\$1,125.00) | -0.81% | \$406.25     | 10.74% |         | \$0.00 | \$0.00 |
| #####        |        | (\$3,375.00) | 59.50% | -29.75% | \$0.00 | \$0.00 |
| \$3,125.00   | 2.26%  | \$4,312.50   | 82.14% |         | \$0.00 | \$0.00 |
| #####        |        | (\$937.50)   | 77.38% | 59.52%  | \$0.00 | \$0.00 |
| (\$1,062.50) | -0.79% | \$1,812.50   | 41.43% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,562.50) | 34.29% | -24.29% | \$0.00 | \$0.00 |
| \$375.00     | 0.28%  | \$1,375.00   | 83.02% |         | \$0.00 | \$0.00 |
| #####        |        | (\$281.25)   | 39.62% | 22.64%  | \$0.00 | \$0.00 |
| \$937.50     | 0.70%  | \$3,125.00   | 69.93% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,343.75) | 51.05% | 20.98%  | \$0.00 | \$0.00 |
| (\$2,187.50) | -1.62% | \$156.25     | 6.33%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,312.50) | 5.06%  | -88.61% | \$0.00 | \$0.00 |
| (\$531.25)   | -0.39% | \$4,750.00   | 74.15% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,656.25) | 17.56% | -8.29%  | \$0.00 | \$0.00 |
| \$3,250.00   | 2.38%  | \$4,468.75   | 86.14% |         | \$0.00 | \$0.00 |
| #####        |        | (\$718.75)   | 76.51% | 62.65%  | \$0.00 | \$0.00 |
| (\$4,250.00) | -3.19% | \$2,312.50   | 24.75% |         | \$0.00 | \$0.00 |
| #####        |        | (\$7,031.25) | 29.77% | -45.48% | \$0.00 | \$0.00 |
| \$1,687.50   | 1.31%  | \$3,843.75   | 80.39% |         | \$0.00 | \$0.00 |
| #####        |        | (\$937.50)   | 54.90% | 35.29%  | \$0.00 | \$0.00 |
| (\$375.00)   | -0.29% | \$1,781.25   | 42.22% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,437.50) | 48.89% | -8.89%  | \$0.00 | \$0.00 |
| \$2,750.00   | 2.17%  | \$3,312.50   | 98.15% |         | \$0.00 | \$0.00 |
| #####        |        | (\$62.50)    | 83.33% | 81.48%  | \$0.00 | \$0.00 |
| \$1,625.00   | 1.31%  | \$2,406.25   | 66.38% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,218.75) | 78.45% | 44.83%  | \$0.00 | \$0.00 |
| \$2,250.00   | 1.79%  | \$2,937.50   | 82.46% |         | \$0.00 | \$0.00 |
| #####        |        | (\$625.00)   | 80.70% | 63.16%  | \$0.00 | \$0.00 |
| \$5,937.50   | 4.81%  | \$6,062.50   | 92.82% |         | \$0.00 | \$0.00 |
| #####        |        | (\$468.75)   | 98.09% | 90.91%  | \$0.00 | \$0.00 |
| \$375.00     | 0.29%  | \$656.25     | 46.67% |         | \$0.00 | \$0.00 |
| #####        |        | (\$750.00)   | 80.00% | 26.67%  | \$0.00 | \$0.00 |
| (\$2,156.25) | -1.67% | \$93.75      | 2.61%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$3,500.00) | 37.39% | -60.00% | \$0.00 | \$0.00 |
| \$2,187.50   | 1.72%  | \$2,281.25   | 87.95% |         | \$0.00 | \$0.00 |
| #####        |        | (\$312.50)   | 96.39% | 84.34%  | \$0.00 | \$0.00 |
| \$406.25     | 0.33%  | \$2,562.50   | 70.09% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,093.75) | 41.03% | 11.11%  | \$0.00 | \$0.00 |
| (\$1,781.25) | -1.42% | \$875.00     | 26.67% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,406.25) | 19.05% | -54.29% | \$0.00 | \$0.00 |
| \$2,593.75   | 2.05%  | \$4,093.75   | 98.50% |         | \$0.00 | \$0.00 |
| #####        |        | (\$62.50)    | 63.91% | 62.41%  | \$0.00 | \$0.00 |
| \$843.75     | 0.65%  | \$1,468.75   | 43.12% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,937.50) | 81.65% | 24.77%  | \$0.00 | \$0.00 |
| \$4,875.00   | 3.79%  | \$5,250.00   | 93.33% |         | \$0.00 | \$0.00 |
| #####        |        | (\$375.00)   | 93.33% | 86.67%  | \$0.00 | \$0.00 |
| \$843.75     | 0.63%  | \$968.75     | 63.27% |         | \$0.00 | \$0.00 |

|              |        |              |        |         |        |        |
|--------------|--------|--------------|--------|---------|--------|--------|
| #####        |        | (\$562.50)   | 91.84% | 55.10%  | \$0.00 | \$0.00 |
| \$1,406.25   | 1.06%  | \$3,781.25   | 98.37% |         | \$0.00 | \$0.00 |
| #####        |        | (\$62.50)    | 38.21% | 36.59%  | \$0.00 | \$0.00 |
| (\$531.25)   | -0.40% | \$1,312.50   | 56.76% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,000.00) | 20.27% | -22.97% | \$0.00 | \$0.00 |
| \$2,781.25   | 2.07%  | \$3,875.00   | 64.58% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,125.00) | 81.77% | 46.35%  | \$0.00 | \$0.00 |
| (\$437.50)   | -0.32% | \$750.00     | 23.76% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,406.25) | 62.38% | -13.86% | \$0.00 | \$0.00 |
| \$1,625.00   | 1.18%  | \$2,250.00   | 87.80% |         | \$0.00 | \$0.00 |
| #####        |        | (\$312.50)   | 75.61% | 63.41%  | \$0.00 | \$0.00 |
| \$1,968.75   | 1.41%  | \$2,156.25   | 89.61% |         | \$0.00 | \$0.00 |
| #####        |        | (\$250.00)   | 92.21% | 81.82%  | \$0.00 | \$0.00 |
| (\$468.75)   | -0.34% | \$93.75      | 3.61%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,500.00) | 78.31% | -18.07% | \$0.00 | \$0.00 |
| (\$5,156.25) | -3.77% | \$625.00     | 5.59%  |         | \$0.00 | \$0.00 |
| #####        |        | #####        | 48.32% | -46.09% | \$0.00 | \$0.00 |
| (\$1,718.75) | -1.21% | \$656.25     | 21.88% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,343.75) | 20.83% | -57.29% | \$0.00 | \$0.00 |
| (\$2,750.00) | -1.96% | \$343.75     | 8.21%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$3,843.75) | 26.12% | -65.67% | \$0.00 | \$0.00 |
| \$6,312.50   | 4.41%  | \$7,062.50   | 84.64% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,281.25) | 91.01% | 75.66%  | \$0.00 | \$0.00 |
| (\$531.25)   | -0.36% | \$1,906.25   | 51.26% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,812.50) | 34.45% | -14.29% | \$0.00 | \$0.00 |
| (\$2,500.00) | -1.67% | \$2,843.75   | 35.14% |         | \$0.00 | \$0.00 |
| #####        |        | (\$5,250.00) | 33.98% | -30.89% | \$0.00 | \$0.00 |
| \$3,656.25   | 2.48%  | \$4,093.75   | 81.88% |         | \$0.00 | \$0.00 |
| #####        |        | (\$906.25)   | 91.25% | 73.13%  | \$0.00 | \$0.00 |
| (\$5,312.50) | -3.69% | \$8,281.25   | 52.68% |         | \$0.00 | \$0.00 |
| #####        |        | (\$7,437.50) | 13.52% | -33.80% | \$0.00 | \$0.00 |
| \$1,937.50   | 1.40%  | \$2,437.50   | 37.14% |         | \$0.00 | \$0.00 |
| #####        |        | (\$4,125.00) | 92.38% | 29.52%  | \$0.00 | \$0.00 |
| \$875.00     | 0.64%  | \$2,093.75   | 47.86% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,281.25) | 72.14% | 20.00%  | \$0.00 | \$0.00 |
| \$750.00     | 0.55%  | \$2,500.00   | 62.02% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,531.25) | 56.59% | 18.60%  | \$0.00 | \$0.00 |
| \$5,968.75   | 4.37%  | \$13,125.00  | 83.67% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,562.50) | 54.38% | 38.05%  | \$0.00 | \$0.00 |
| (\$1,250.00) | -0.88% | \$2,593.75   | 63.85% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,468.75) | 5.38%  | -30.77% | \$0.00 | \$0.00 |
| (\$2,218.75) | -1.54% | \$5,000.00   | 54.05% |         | \$0.00 | \$0.00 |
| #####        |        | (\$4,250.00) | 21.96% | -23.99% | \$0.00 | \$0.00 |
| (\$1,625.00) | -1.15% | \$843.75     | 16.67% |         | \$0.00 | \$0.00 |
| #####        |        | (\$4,218.75) | 51.23% | -32.10% | \$0.00 | \$0.00 |
| \$3,031.25   | 2.12%  | \$3,875.00   | 81.05% |         | \$0.00 | \$0.00 |
| #####        |        | (\$906.25)   | 82.35% | 63.40%  | \$0.00 | \$0.00 |



|              |        |              |        |         |        |        |
|--------------|--------|--------------|--------|---------|--------|--------|
| (\$3,375.00) | -2.31% | \$1,656.25   | 25.36% |         | \$0.00 | \$0.00 |
| #####        |        | (\$4,875.00) | 22.97% | -51.67% | \$0.00 | \$0.00 |
| \$5,625.00   | 3.76%  | \$6,062.50   | 84.72% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,093.75) | 93.89% | 78.60%  | \$0.00 | \$0.00 |
| \$1,125.00   | 0.72%  | \$1,750.00   | 25.45% |         | \$0.00 | \$0.00 |
| #####        |        | (\$5,125.00) | 90.91% | 16.36%  | \$0.00 | \$0.00 |
| (\$1,687.50) | -1.09% | \$4,218.75   | 64.90% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,281.25) | 9.13%  | -25.96% | \$0.00 | \$0.00 |
| (\$4,156.25) | -2.72% | \$468.75     | 7.65%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$5,656.25) | 24.49% | -67.86% | \$0.00 | \$0.00 |
| (\$1,125.00) | -0.72% | \$1,031.25   | 17.93% |         | \$0.00 | \$0.00 |
| #####        |        | (\$4,718.75) | 62.50% | -19.57% | \$0.00 | \$0.00 |
| (\$1,000.00) | -0.64% | \$593.75     | 20.21% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,343.75) | 45.74% | -34.04% | \$0.00 | \$0.00 |
| \$593.75     | 0.38%  | \$812.50     | 24.76% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,468.75) | 93.33% | 18.10%  | \$0.00 | \$0.00 |
| (\$5,125.00) | -3.26% | \$187.50     | 2.83%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$6,437.50) | 19.81% | -77.36% | \$0.00 | \$0.00 |
| \$2,781.25   | 1.71%  | \$3,875.00   | 48.44% |         | \$0.00 | \$0.00 |
| #####        |        | (\$4,125.00) | 86.33% | 34.77%  | \$0.00 | \$0.00 |
| (\$3,156.25) | -1.91% | \$31.25      | 0.67%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$4,656.25) | 32.00% | -67.33% | \$0.00 | \$0.00 |
| (\$2,437.50) | -1.45% | \$375.00     | 6.00%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$5,875.00) | 55.00% | -39.00% | \$0.00 | \$0.00 |
| \$2,031.25   | 1.23%  | \$2,281.25   | 64.04% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,281.25) | 92.98% | 57.02%  | \$0.00 | \$0.00 |
| (\$2,156.25) | -1.32% | \$2,562.50   | 31.66% |         | \$0.00 | \$0.00 |
| #####        |        | (\$5,531.25) | 41.70% | -26.64% | \$0.00 | \$0.00 |
| \$1,406.25   | 0.87%  | \$1,500.00   | 39.34% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,312.50) | 97.54% | 36.89%  | \$0.00 | \$0.00 |
| (\$2,031.25) | -1.27% | \$468.75     | 11.03% |         | \$0.00 | \$0.00 |
| #####        |        | (\$3,781.25) | 41.18% | -47.79% | \$0.00 | \$0.00 |
| \$1,968.75   | 1.24%  | \$2,687.50   | 73.50% |         | \$0.00 | \$0.00 |
| #####        |        | (\$968.75)   | 80.34% | 53.85%  | \$0.00 | \$0.00 |
| (\$8,937.50) | -5.72% | \$2,593.75   | 20.60% |         | \$0.00 | \$0.00 |
| #####        |        | #####        | 8.44%  | -70.97% | \$0.00 | \$0.00 |
| \$3,843.75   | 2.61%  | \$4,093.75   | 81.37% |         | \$0.00 | \$0.00 |
| #####        |        | (\$937.50)   | 95.03% | 76.40%  | \$0.00 | \$0.00 |
| \$3,281.25   | 2.29%  | \$5,718.75   | 83.56% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,125.00) | 64.38% | 47.95%  | \$0.00 | \$0.00 |
| \$1,437.50   | 0.98%  | \$2,031.25   | 48.87% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,125.00) | 85.71% | 34.59%  | \$0.00 | \$0.00 |
| \$2,593.75   | 1.79%  | \$3,281.25   | 96.33% |         | \$0.00 | \$0.00 |
| #####        |        | (\$125.00)   | 79.82% | 76.15%  | \$0.00 | \$0.00 |
| \$2,437.50   | 1.65%  | \$2,750.00   | 80.73% |         | \$0.00 | \$0.00 |
| #####        |        | (\$656.25)   | 90.83% | 71.56%  | \$0.00 | \$0.00 |
| \$218.75     | 0.15%  | \$281.25     | 8.11%  |         | \$0.00 | \$0.00 |

|              |        |              |        |         |        |        |
|--------------|--------|--------------|--------|---------|--------|--------|
| #####        |        | (\$3,187.50) | 98.20% | 6.31%   | \$0.00 | \$0.00 |
| (\$1,218.75) | -0.84% | \$718.75     | 20.00% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,875.00) | 46.09% | -33.91% | \$0.00 | \$0.00 |
| \$4,843.75   | 3.30%  | \$5,062.50   | 94.74% |         | \$0.00 | \$0.00 |
| #####        |        | (\$281.25)   | 95.91% | 90.64%  | \$0.00 | \$0.00 |
| \$3,062.50   | 2.02%  | \$3,281.25   | 99.06% |         | \$0.00 | \$0.00 |
| #####        |        | (\$31.25)    | 93.40% | 92.45%  | \$0.00 | \$0.00 |
| \$1,468.75   | 0.99%  | \$1,656.25   | 45.30% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,000.00) | 94.87% | 40.17%  | \$0.00 | \$0.00 |
| (\$468.75)   | -0.31% | \$593.75     | 45.24% |         | \$0.00 | \$0.00 |
| #####        |        | (\$718.75)   | 19.05% | -35.71% | \$0.00 | \$0.00 |
| \$3,468.75   | 2.30%  | \$3,718.75   | 94.44% |         | \$0.00 | \$0.00 |
| #####        |        | (\$218.75)   | 93.65% | 88.10%  | \$0.00 | \$0.00 |
| \$1,437.50   | 0.93%  | \$2,062.50   | 69.47% |         | \$0.00 | \$0.00 |
| #####        |        | (\$906.25)   | 78.95% | 48.42%  | \$0.00 | \$0.00 |
| (\$2,250.00) | -1.47% | \$156.25     | 4.46%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$3,343.75) | 31.25% | -64.29% | \$0.00 | \$0.00 |
| \$0.00       | 0.00%  | \$562.50     | 19.57% |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,312.50) | 80.43% | 0.00%   | \$0.00 | \$0.00 |
| \$4,531.25   | 3.01%  | \$6,843.75   | 92.41% |         | \$0.00 | \$0.00 |
| #####        |        | (\$562.50)   | 68.78% | 61.18%  | \$0.00 | \$0.00 |
| \$1,093.75   | 0.71%  | \$1,593.75   | 92.73% |         | \$0.00 | \$0.00 |
| #####        |        | (\$125.00)   | 70.91% | 63.64%  | \$0.00 | \$0.00 |
| (\$2,125.00) | -1.38% | \$250.00     | 8.08%  |         | \$0.00 | \$0.00 |
| #####        |        | (\$2,843.75) | 23.23% | -68.69% | \$0.00 | \$0.00 |
| \$468.75     | 0.31%  | \$750.00     | 60.00% |         | \$0.00 | \$0.00 |
| #####        |        | (\$500.00)   | 77.50% | 37.50%  | \$0.00 | \$0.00 |
| \$1,468.75   | 0.97%  | \$1,875.00   | 48.78% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,968.75) | 89.43% | 38.21%  | \$0.00 | \$0.00 |
| \$1,406.25   | 0.92%  | \$1,718.75   | 61.80% |         | \$0.00 | \$0.00 |
| #####        |        | (\$1,062.50) | 88.76% | 50.56%  | \$0.00 | \$0.00 |
| \$1,968.75   | 1.30%  | \$2,406.25   | 92.77% |         | \$0.00 | \$0.00 |
| #####        |        | (\$187.50)   | 83.13% | 75.90%  | \$0.00 | \$0.00 |
| \$718.75     | 0.47%  | \$2,218.75   | 69.61% |         | \$0.00 | \$0.00 |
| #####        |        | (\$968.75)   | 52.94% | 22.55%  | \$0.00 | \$0.00 |
| \$687.50     | 0.45%  | \$2,062.50   | 82.50% |         | \$0.00 | \$0.00 |
| #####        |        | (\$437.50)   | 45.00% | 27.50%  | \$0.00 | \$0.00 |
| \$2,656.25   | 1.73%  | \$2,750.00   | 90.72% |         | \$0.00 | \$0.00 |
| #####        |        | (\$281.25)   | 96.91% | 87.63%  | \$0.00 | \$0.00 |
| n/a          | n/a    | \$2,593.75   | n/a    |         | \$0.00 | \$0.00 |
| n/a          |        | (\$62.50)    | n/a    | n/a     | n/a    | n/a    |



TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

| Period        | Net Profit    | % Gain | Profit Factor |
|---------------|---------------|--------|---------------|
| Last 12 month | \$34,187.50   | 14.87% | 6.64          |
| 1/1/2017      | \$33,250.00   | 14.40% | 6.48          |
| 1/1/2016      | (\$10,468.75) | -4.34% | 0.7           |
| 1/1/2015      | \$3,781.25    | 1.59%  | 1.28          |
| 1/1/2014      | \$7,375.00    | 3.20%  | 1.57          |
| 1/1/2013      | \$13,093.75   | 6.03%  | 2.18          |
| 1/1/2012      | \$4,250.00    | 2.00%  | 1.34          |
| 1/1/2011      | \$40,281.25   | 23.35% | 4.47          |
| 1/1/2010      | \$24,500.00   | 16.55% | 3.34          |
| 1/1/2009      | \$5,500.00    | 3.86%  | 1.24          |
| 1/1/2008      | \$42,531.25   | 42.53% | 7.16          |

Mark-To-Market Rolling Period Analysis:

| Period              | Net Profit   | % Gain  | Profit Factor |
|---------------------|--------------|---------|---------------|
| 1/1/2017 - Today    | \$33,250.00  | 14.40%  | 6.48          |
| 1/1/2016 - 1/1/2017 | \$22,781.25  | 9.44%   | 1.55          |
| 1/1/2015 - 1/1/2017 | \$26,562.50  | 11.18%  | 1.49          |
| 1/1/2014 - 1/1/2017 | \$33,937.50  | 14.75%  | 1.5           |
| 1/1/2013 - 1/1/2017 | \$47,031.25  | 21.67%  | 1.6           |
| 1/1/2012 - 1/1/2017 | \$51,281.25  | 24.10%  | 1.57          |
| 1/1/2011 - 1/1/2017 | \$91,562.50  | 53.07%  | 1.9           |
| 1/1/2010 - 1/1/2017 | \$116,062.50 | 78.40%  | 2.04          |
| 1/1/2009 - 1/1/2017 | \$121,562.50 | 85.29%  | 1.91          |
| 1/1/2008 - 1/1/2017 | \$164,093.75 | 164.09% | 2.17          |
| 1/1/2007 - 1/1/2017 | \$164,093.75 | 164.09% | 2.17          |

| # Trades | % Profitable |
|----------|--------------|
| 25       | 80.00%       |
| 25       | 80.00%       |
| 21       | 47.62%       |
| 13       | 53.85%       |
| 17       | 58.82%       |
| 18       | 61.11%       |
| 20       | 45.00%       |
| 26       | 73.08%       |
| 18       | 66.67%       |
| 19       | 52.63%       |
| 15       | 66.67%       |

| # Trades | % Profitable |
|----------|--------------|
| 25       | 80.00%       |
| 45       | 64.44%       |
| 57       | 61.40%       |
| 73       | 60.27%       |
| 90       | 61.11%       |
| 109      | 57.80%       |
| 134      | 60.45%       |
| 151      | 61.59%       |
| 169      | 60.36%       |
| 183      | 61.20%       |
| 183      | 61.20%       |

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

| Period     | Net Profit   | % Gain | Profit Factor |
|------------|--------------|--------|---------------|
| 12/29/2017 | \$281.25     | 0.11%  | 100           |
| 12/28/2017 | (\$218.75)   | -0.08% | 0             |
| 12/27/2017 | \$1,312.50   | 0.50%  | 100           |
| 12/26/2017 | \$625.00     | 0.24%  | 100           |
| 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 | (\$187.50)   | -0.07% | 0             |
| 12/21/2017 | \$687.50     | 0.26%  | 100           |
| 12/20/2017 | \$937.50     | 0.36%  | 100           |
| 12/19/2017 | \$1,687.50   | 0.65%  | 100           |
| 12/18/2017 | (\$1,093.75) | -0.42% | 0             |
| 12/17/2017 | \$0.00       | 0.00%  | 0             |
| 12/16/2017 | \$0.00       | 0.00%  | 0             |
| 12/15/2017 | \$187.50     | 0.07%  | 100           |
| 12/14/2017 | \$406.25     | 0.16%  | 100           |
| 12/13/2017 | \$1,031.25   | 0.40%  | 100           |
| 12/12/2017 | (\$375.00)   | -0.14% | 0             |
| 12/11/2017 | \$156.25     | 0.06%  | 100           |
| 12/10/2017 | \$0.00       | 0.00%  | 0             |
| 12/9/2017  | \$0.00       | 0.00%  | 0             |
| 12/8/2017  | \$0.00       | 0.00%  | 0             |
| 12/7/2017  | (\$1,187.50) | -0.46% | 0             |
| 12/6/2017  | \$343.75     | 0.13%  | 100           |
| 12/5/2017  | \$687.50     | 0.27%  | 100           |
| 12/4/2017  | \$1,281.25   | 0.50%  | 100           |
| 12/3/2017  | \$0.00       | 0.00%  | 0             |
| 12/2/2017  | \$0.00       | 0.00%  | 0             |
| 12/1/2017  | (\$1,531.25) | -0.59% | 0             |
| 11/30/2017 | \$468.75     | 0.18%  | 100           |
| 11/29/2017 | \$1,000.00   | 0.39%  | 100           |
| 11/28/2017 | \$62.50      | 0.02%  | 100           |
| 11/27/2017 | \$31.25      | 0.01%  | 2             |
| 11/26/2017 | \$0.00       | 0.00%  | 0             |
| 11/25/2017 | \$0.00       | 0.00%  | 0             |
| 11/24/2017 | (\$250.00)   | -0.10% | 0             |
| 11/23/2017 | \$0.00       | 0.00%  | 0             |
| 11/22/2017 | \$406.25     | 0.16%  | 100           |
| 11/21/2017 | \$437.50     | 0.17%  | 100           |
| 11/20/2017 | (\$125.00)   | -0.05% | 0             |

Mark-To-Market Rolling Period Analysis:

| Period                  | Net Profit | % Gain | Profit Factor |
|-------------------------|------------|--------|---------------|
| 12/29/2017 - 12/29/2017 | \$281.25   | 0.11%  | 100           |
| 12/28/2017 - 12/29/2017 | \$62.50    | 0.02%  | 100           |

|                         |            |       |       |
|-------------------------|------------|-------|-------|
| 12/27/2017 - 12/29/2017 | \$1,375.00 | 0.52% | 100   |
| 12/26/2017 - 12/29/2017 | \$2,000.00 | 0.76% | 100   |
| 12/25/2017 - 12/29/2017 | \$2,000.00 | 0.76% | 100   |
| 12/24/2017 - 12/29/2017 | \$2,000.00 | 0.76% | 100   |
| 12/23/2017 - 12/29/2017 | \$2,000.00 | 0.76% | 100   |
| 12/22/2017 - 12/29/2017 | \$1,812.50 | 0.69% | 100   |
| 12/21/2017 - 12/29/2017 | \$2,500.00 | 0.96% | 100   |
| 12/20/2017 - 12/29/2017 | \$3,437.50 | 1.32% | 100   |
| 12/19/2017 - 12/29/2017 | \$5,125.00 | 1.98% | 100   |
| 12/18/2017 - 12/29/2017 | \$4,031.25 | 1.55% | 4.69  |
| 12/17/2017 - 12/29/2017 | \$4,031.25 | 1.55% | 4.69  |
| 12/16/2017 - 12/29/2017 | \$4,031.25 | 1.55% | 4.69  |
| 12/15/2017 - 12/29/2017 | \$4,218.75 | 1.62% | 5.66  |
| 12/14/2017 - 12/29/2017 | \$4,625.00 | 1.78% | 10.25 |
| 12/13/2017 - 12/29/2017 | \$5,656.25 | 2.19% | 100   |
| 12/12/2017 - 12/29/2017 | \$5,281.25 | 2.04% | 100   |
| 12/11/2017 - 12/29/2017 | \$5,437.50 | 2.10% | 100   |
| 12/10/2017 - 12/29/2017 | \$5,437.50 | 2.10% | 100   |
| 12/9/2017 - 12/29/2017  | \$5,437.50 | 2.10% | 100   |
| 12/8/2017 - 12/29/2017  | \$5,437.50 | 2.10% | 100   |
| 12/7/2017 - 12/29/2017  | \$4,250.00 | 1.64% | 5.86  |
| 12/6/2017 - 12/29/2017  | \$4,593.75 | 1.77% | 9.65  |
| 12/5/2017 - 12/29/2017  | \$5,281.25 | 2.04% | 100   |
| 12/4/2017 - 12/29/2017  | \$6,562.50 | 2.55% | 100   |
| 12/3/2017 - 12/29/2017  | \$6,562.50 | 2.55% | 100   |
| 12/2/2017 - 12/29/2017  | \$6,562.50 | 2.55% | 100   |
| 12/1/2017 - 12/29/2017  | \$5,031.25 | 1.94% | 7.44  |
| 11/30/2017 - 12/29/2017 | \$5,500.00 | 2.13% | 18.6  |
| 11/29/2017 - 12/29/2017 | \$6,500.00 | 2.52% | 100   |
| 11/28/2017 - 12/29/2017 | \$6,562.50 | 2.55% | 100   |
| 11/27/2017 - 12/29/2017 | \$6,593.75 | 2.56% | 100   |
| 11/26/2017 - 12/29/2017 | \$6,593.75 | 2.56% | 100   |
| 11/25/2017 - 12/29/2017 | \$6,593.75 | 2.56% | 100   |
| 11/24/2017 - 12/29/2017 | \$6,343.75 | 2.46% | 34.83 |
| 11/23/2017 - 12/29/2017 | \$6,343.75 | 2.46% | 34.83 |
| 11/22/2017 - 12/29/2017 | \$6,750.00 | 2.62% | 100   |
| 11/21/2017 - 12/29/2017 | \$7,187.50 | 2.80% | 100   |
| 11/20/2017 - 12/29/2017 | \$7,062.50 | 2.75% | 100   |

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

| # Trades | % Profitable |
|----------|--------------|
| 1        | 100.00%      |
| 1        | 100.00%      |

|   |         |
|---|---------|
| 1 | 100.00% |
| 1 | 100.00% |
| 1 | 100.00% |
| 1 | 100.00% |
| 1 | 100.00% |
| 1 | 100.00% |
| 2 | 100.00% |
| 2 | 100.00% |
| 3 | 66.67%  |
| 3 | 66.67%  |
| 3 | 66.67%  |
| 3 | 66.67%  |
| 3 | 66.67%  |
| 3 | 66.67%  |
| 3 | 100.00% |
| 3 | 100.00% |
| 3 | 100.00% |
| 3 | 100.00% |
| 3 | 100.00% |
| 3 | 100.00% |
| 3 | 66.67%  |
| 3 | 66.67%  |
| 3 | 100.00% |
| 4 | 100.00% |
| 4 | 100.00% |
| 4 | 100.00% |
| 4 | 75.00%  |
| 4 | 75.00%  |
| 4 | 100.00% |
| 4 | 100.00% |
| 5 | 100.00% |
| 5 | 100.00% |
| 5 | 100.00% |
| 5 | 80.00%  |
| 5 | 80.00%  |
| 5 | 100.00% |
| 5 | 100.00% |
| 5 | 100.00% |

TradeStation Periodical Returns: Monthly

Mark-To-Market  
 Monthly Average  
 Analysis:

| Period    | Avg. Net Profit | % Gain | %Profitable |
|-----------|-----------------|--------|-------------|
| January   | \$3,017.36      | 3.02%  | 71.43%      |
| February  | \$388.89        | 0.19%  | 61.90%      |
| March     | \$2,712.50      | 1.31%  | 62.96%      |
| April     | \$703.13        | 0.35%  | 60.87%      |
| May       | \$437.50        | 0.22%  | 60.00%      |
| June      | \$753.13        | 0.38%  | 56.25%      |
| July      | \$1,315.63      | 0.65%  | 60.87%      |
| August    | \$2,234.38      | 1.10%  | 68.18%      |
| September | \$712.50        | 0.35%  | 42.86%      |
| October   | (\$78.13)       | -0.04% | 56.00%      |
| November  | \$1,734.38      | 0.85%  | 53.85%      |
| December  | \$2,818.75      | 1.36%  | 77.78%      |

Mark-To-Market Period Analysis:

| Period    | Net Profit   | % Gain | Profit Factor |
|-----------|--------------|--------|---------------|
| 12/1/2017 | \$5,031.25   | 1.94%  | 7.44          |
| 11/1/2017 | \$6,156.25   | 2.43%  | 100           |
| 10/1/2017 | \$718.75     | 0.29%  | 100           |
| 9/1/2017  | (\$1,218.75) | -0.48% | 0.47          |
| 8/1/2017  | \$4,343.75   | 1.74%  | 100           |
| 7/1/2017  | (\$718.75)   | -0.29% | 0.3           |
| 6/1/2017  | \$2,750.00   | 1.11%  | 3.26          |
| 5/1/2017  | \$1,187.50   | 0.48%  | 3.53          |
| 4/1/2017  | \$8,250.00   | 3.47%  | 100           |
| 3/1/2017  | \$2,062.50   | 0.88%  | 2.69          |
| 2/1/2017  | \$4,500.00   | 1.95%  | 21.57         |
| 1/1/2017  | \$187.50     | 0.08%  | 100           |
| 12/1/2016 | \$5,437.50   | 2.41%  | 100           |
| 11/1/2016 | (\$8,468.75) | -3.62% | 0.09          |
| 10/1/2016 | \$2,062.50   | 0.89%  | 2.02          |
| 9/1/2016  | (\$2,968.75) | -1.26% | 0             |
| 8/1/2016  | \$3,500.00   | 1.51%  | 100           |
| 7/1/2016  | (\$6,281.25) | -2.64% | 0.05          |
| 6/1/2016  | (\$1,218.75) | -0.51% | 0.76          |
| 5/1/2016  | (\$625.00)   | -0.26% | 0.67          |
| 4/1/2016  | (\$3,625.00) | -1.49% | 0             |
| 3/1/2016  | (\$5,906.25) | -2.37% | 0             |
| 2/1/2016  | \$7,093.75   | 2.93%  | 100           |
| 1/1/2016  | \$531.25     | 0.22%  | 1.16          |
| 12/1/2015 | \$437.50     | 0.18%  | 100           |

|           |               |        |       |
|-----------|---------------|--------|-------|
| 11/1/2015 | (\$5,000.00)  | -2.03% | 0     |
| 10/1/2015 | (\$906.25)    | -0.37% | 0     |
| 9/1/2015  | \$218.75      | 0.09%  | 1.15  |
| 8/1/2015  | \$187.50      | 0.08%  | 100   |
| 7/1/2015  | \$5,093.75    | 2.11%  | 100   |
| 6/1/2015  | \$8,406.25    | 3.61%  | 100   |
| 5/1/2015  | (\$10,250.00) | -4.22% | 0     |
| 4/1/2015  | (\$4,281.25)  | -1.73% | 0     |
| 3/1/2015  | \$8,593.75    | 3.60%  | 100   |
| 2/1/2015  | (\$4,375.00)  | -1.80% | 0.08  |
| 1/1/2015  | \$5,656.25    | 2.38%  | 11.65 |
| 12/1/2014 | \$2,812.50    | 1.20%  | 100   |
| 11/1/2014 | (\$3,406.25)  | -1.43% | 0     |
| 10/1/2014 | (\$6,187.50)  | -2.53% | 0     |
| 9/1/2014  | \$812.50      | 0.33%  | 1.7   |

Mark-To-Market Rolling Period Analysis:

| Period                | Net Profit  | % Gain | Profit Factor |
|-----------------------|-------------|--------|---------------|
| 12/1/2017 - Today     | \$5,031.25  | 1.94%  | 7.44          |
| 11/1/2017 - 12/1/2017 | \$11,187.50 | 4.42%  | 100           |
| 10/1/2017 - 12/1/2017 | \$11,906.25 | 4.72%  | 100           |
| 9/1/2017 - 12/1/2017  | \$10,687.50 | 4.22%  | 5.75          |
| 8/1/2017 - 12/1/2017  | \$15,031.25 | 6.04%  | 8.07          |
| 7/1/2017 - 12/1/2017  | \$14,312.50 | 5.73%  | 5.53          |
| 6/1/2017 - 12/1/2017  | \$17,062.50 | 6.91%  | 4.9           |
| 5/1/2017 - 12/1/2017  | \$18,250.00 | 7.42%  | 4.77          |
| 4/1/2017 - 12/1/2017  | \$26,500.00 | 11.15% | 6.47          |
| 3/1/2017 - 12/1/2017  | \$28,562.50 | 12.13% | 5.71          |
| 2/1/2017 - 12/1/2017  | \$33,062.50 | 14.31% | 6.45          |
| 1/1/2017 - 12/1/2017  | \$33,250.00 | 14.40% | 6.48          |
| 12/1/2016 - 12/1/2017 | \$38,687.50 | 17.16% | 7.38          |
| 11/1/2016 - 12/1/2017 | \$30,218.75 | 12.92% | 2.97          |
| 10/1/2016 - 12/1/2017 | \$32,281.25 | 13.93% | 2.9           |
| 9/1/2016 - 12/1/2017  | \$29,312.50 | 12.49% | 2.49          |
| 8/1/2016 - 12/1/2017  | \$32,812.50 | 14.19% | 2.71          |
| 7/1/2016 - 12/1/2017  | \$26,531.25 | 11.17% | 2.07          |
| 6/1/2016 - 12/1/2017  | \$25,312.50 | 10.60% | 1.85          |
| 5/1/2016 - 12/1/2017  | \$24,687.50 | 10.31% | 1.8           |
| 4/1/2016 - 12/1/2017  | \$21,062.50 | 8.67%  | 1.63          |
| 3/1/2016 - 12/1/2017  | \$15,156.25 | 6.09%  | 1.39          |
| 2/1/2016 - 12/1/2017  | \$22,250.00 | 9.20%  | 1.59          |
| 1/1/2016 - 12/1/2017  | \$22,781.25 | 9.44%  | 1.55          |
| 12/1/2015 - 12/1/2017 | \$23,218.75 | 9.64%  | 1.56          |
| 11/1/2015 - 12/1/2017 | \$18,218.75 | 7.41%  | 1.4           |
| 10/1/2015 - 12/1/2017 | \$17,312.50 | 7.02%  | 1.37          |
| 9/1/2015 - 12/1/2017  | \$17,531.25 | 7.11%  | 1.38          |
| 8/1/2015 - 12/1/2017  | \$17,718.75 | 7.19%  | 1.38          |
| 7/1/2015 - 12/1/2017  | \$22,812.50 | 9.45%  | 1.49          |



|                       |             |        |      |
|-----------------------|-------------|--------|------|
| 6/1/2015 - 12/1/2017  | \$31,218.75 | 13.41% | 1.67 |
| 5/1/2015 - 12/1/2017  | \$20,968.75 | 8.62%  | 1.4  |
| 4/1/2015 - 12/1/2017  | \$16,687.50 | 6.74%  | 1.29 |
| 3/1/2015 - 12/1/2017  | \$25,281.25 | 10.59% | 1.49 |
| 2/1/2015 - 12/1/2017  | \$20,906.25 | 8.60%  | 1.37 |
| 1/1/2015 - 12/1/2017  | \$26,562.50 | 11.18% | 1.49 |
| 12/1/2014 - 12/1/2017 | \$29,375.00 | 12.51% | 1.54 |
| 11/1/2014 - 12/1/2017 | \$25,968.75 | 10.91% | 1.45 |
| 10/1/2014 - 12/1/2017 | \$19,781.25 | 8.10%  | 1.31 |
| 9/1/2014 - 12/1/2017  | \$20,593.75 | 8.46%  | 1.32 |

| # Trades | %Profitable |
|----------|-------------|
| 4        | 75.00%      |
| 4        | 100.00%     |
| 2        | 100.00%     |
| 4        | 25.00%      |
| 1        | 100.00%     |
| 3        | 33.33%      |
| 3        | 66.67%      |
| 3        | 66.67%      |
| 3        | 100.00%     |
| 4        | 75.00%      |
| 4        | 75.00%      |
| 1        | 100.00%     |
| 2        | 100.00%     |
| 2        | 50.00%      |
| 4        | 75.00%      |
| 2        | 0.00%       |
| 2        | 100.00%     |
| 4        | 25.00%      |
| 3        | 66.67%      |
| 3        | 33.33%      |
| 2        | 0.00%       |
| 2        | 0.00%       |
| 3        | 100.00%     |
| 3        | 66.67%      |
| 2        | 100.00%     |

|   |         |
|---|---------|
| 2 | 0.00%   |
| 1 | 0.00%   |
| 3 | 33.33%  |
| 1 | 100.00% |
| 1 | 100.00% |
| 4 | 100.00% |
| 2 | 0.00%   |
| 1 | 0.00%   |
| 2 | 100.00% |
| 2 | 50.00%  |
| 3 | 66.67%  |
| 2 | 100.00% |
| 2 | 0.00%   |
| 2 | 0.00%   |
| 4 | 25.00%  |

| # Trades | %Profitable |
|----------|-------------|
| 4        | 75.00%      |
| 7        | 100.00%     |
| 8        | 100.00%     |
| 11       | 81.82%      |
| 11       | 90.91%      |
| 13       | 76.92%      |
| 15       | 80.00%      |
| 17       | 76.47%      |
| 19       | 78.95%      |
| 22       | 77.27%      |
| 25       | 80.00%      |
| 25       | 80.00%      |
| 26       | 80.77%      |
| 27       | 77.78%      |
| 30       | 76.67%      |
| 31       | 74.19%      |
| 32       | 75.00%      |
| 35       | 71.43%      |
| 37       | 70.27%      |
| 39       | 69.23%      |
| 40       | 65.00%      |
| 41       | 63.41%      |
| 43       | 65.12%      |
| 45       | 64.44%      |
| 46       | 65.22%      |
| 47       | 61.70%      |
| 47       | 61.70%      |
| 49       | 59.18%      |
| 49       | 59.18%      |
| 49       | 61.22%      |

|    |        |
|----|--------|
| 52 | 63.46% |
| 53 | 62.26% |
| 53 | 62.26% |
| 54 | 62.96% |
| 55 | 61.82% |
| 57 | 61.40% |
| 58 | 62.07% |
| 59 | 59.32% |
| 60 | 58.33% |
| 63 | 57.14% |

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

| Period     | Net Profit   | % Gain | Profit Factor |
|------------|--------------|--------|---------------|
| 12/24/2017 | \$2,000.00   | 0.76%  | 100           |
| 12/17/2017 | \$2,031.25   | 0.78%  | 2.86          |
| 12/10/2017 | \$1,406.25   | 0.54%  | 100           |
| 12/3/2017  | \$1,125.00   | 0.44%  | 100           |
| 11/26/2017 | \$31.25      | 0.01%  | 2             |
| 11/19/2017 | \$468.75     | 0.18%  | 100           |
| 11/12/2017 | \$1,406.25   | 0.55%  | 46            |
| 11/5/2017  | \$1,531.25   | 0.60%  | 100           |
| 10/29/2017 | \$2,468.75   | 0.98%  | 100           |
| 10/22/2017 | (\$1,000.00) | -0.40% | 0             |
| 10/15/2017 | (\$1,812.50) | -0.71% | 0             |
| 10/8/2017  | \$2,093.75   | 0.83%  | 100           |
| 10/1/2017  | \$156.25     | 0.06%  | 1.42          |
| 9/24/2017  | (\$1,406.25) | -0.55% | 0             |
| 9/17/2017  | (\$625.00)   | -0.25% | 0.2           |
| 9/10/2017  | (\$375.00)   | -0.15% | 0.71          |
| 9/3/2017   | \$2,093.75   | 0.83%  | 100           |
| 8/27/2017  | (\$125.00)   | -0.05% | 0             |
| 8/20/2017  | \$687.50     | 0.27%  | 100           |
| 8/13/2017  | \$375.00     | 0.15%  | 100           |
| 8/6/2017   | \$1,375.00   | 0.55%  | 100           |
| 7/30/2017  | \$906.25     | 0.36%  | 100           |
| 7/23/2017  | \$2,656.25   | 1.08%  | 100           |
| 7/16/2017  | (\$2,093.75) | -0.84% | 0.01          |
| 7/9/2017   | \$968.75     | 0.39%  | 100           |
| 7/2/2017   | (\$2,031.25) | -0.81% | 0             |
| 6/25/2017  | \$500.00     | 0.20%  | 1.41          |
| 6/18/2017  | \$437.50     | 0.18%  | 2.56          |
| 6/11/2017  | \$1,406.25   | 0.57%  | 100           |
| 6/4/2017   | (\$625.00)   | -0.25% | 0             |
| 5/28/2017  | \$1,718.75   | 0.70%  | 7.88          |
| 5/21/2017  | (\$62.50)    | -0.03% | 0             |
| 5/14/2017  | \$2,093.75   | 0.86%  | 14.4          |
| 5/7/2017   | (\$375.00)   | -0.15% | 0             |
| 4/30/2017  | (\$1,156.25) | -0.47% | 0             |
| 4/23/2017  | \$2,687.50   | 1.11%  | 100           |
| 4/16/2017  | \$2,406.25   | 1.00%  | 100           |
| 4/9/2017   | \$2,500.00   | 1.05%  | 100           |
| 4/2/2017   | \$656.25     | 0.28%  | 100           |
| 3/26/2017  | \$1,062.50   | 0.45%  | 100           |

Mark-To-Market Rolling Period Analysis:

| Period                  | Net Profit | % Gain | Profit Factor |
|-------------------------|------------|--------|---------------|
| 12/24/2017 - Today      | \$2,000.00 | 0.76%  | 100           |
| 12/17/2017 - 12/24/2017 | \$4,031.25 | 1.55%  | 4.69          |

|                         |             |        |       |
|-------------------------|-------------|--------|-------|
| 12/10/2017 - 12/24/2017 | \$5,437.50  | 2.10%  | 100   |
| 12/3/2017 - 12/24/2017  | \$6,562.50  | 2.55%  | 100   |
| 11/26/2017 - 12/24/2017 | \$6,593.75  | 2.56%  | 100   |
| 11/19/2017 - 12/24/2017 | \$7,062.50  | 2.75%  | 100   |
| 11/12/2017 - 12/24/2017 | \$8,468.75  | 3.31%  | 272   |
| 11/5/2017 - 12/24/2017  | \$10,000.00 | 3.94%  | 100   |
| 10/29/2017 - 12/24/2017 | \$12,468.75 | 4.96%  | 100   |
| 10/22/2017 - 12/24/2017 | \$11,468.75 | 4.54%  | 100   |
| 10/15/2017 - 12/24/2017 | \$9,656.25  | 3.80%  | 39.63 |
| 10/8/2017 - 12/24/2017  | \$11,750.00 | 4.66%  | 100   |
| 10/1/2017 - 12/24/2017  | \$11,906.25 | 4.72%  | 100   |
| 9/24/2017 - 12/24/2017  | \$10,500.00 | 4.14%  | 8.81  |
| 9/17/2017 - 12/24/2017  | \$9,875.00  | 3.88%  | 5.65  |
| 9/10/2017 - 12/24/2017  | \$9,500.00  | 3.73%  | 3.76  |
| 9/3/2017 - 12/24/2017   | \$11,593.75 | 4.59%  | 6.46  |
| 8/27/2017 - 12/24/2017  | \$11,468.75 | 4.54%  | 6.4   |
| 8/20/2017 - 12/24/2017  | \$12,156.25 | 4.83%  | 6.72  |
| 8/13/2017 - 12/24/2017  | \$12,531.25 | 4.98%  | 6.9   |
| 8/6/2017 - 12/24/2017   | \$13,906.25 | 5.56%  | 7.54  |
| 7/30/2017 - 12/24/2017  | \$14,812.50 | 5.94%  | 7.97  |
| 7/23/2017 - 12/24/2017  | \$17,468.75 | 7.08%  | 9.22  |
| 7/16/2017 - 12/24/2017  | \$15,375.00 | 6.18%  | 8.24  |
| 7/9/2017 - 12/24/2017   | \$16,343.75 | 6.60%  | 8.69  |
| 7/2/2017 - 12/24/2017   | \$14,312.50 | 5.73%  | 5.53  |
| 6/25/2017 - 12/24/2017  | \$14,812.50 | 5.94%  | 4.39  |
| 6/18/2017 - 12/24/2017  | \$15,250.00 | 6.13%  | 4.49  |
| 6/11/2017 - 12/24/2017  | \$16,656.25 | 6.73%  | 4.81  |
| 6/4/2017 - 12/24/2017   | \$16,031.25 | 6.46%  | 4.66  |
| 5/28/2017 - 12/24/2017  | \$17,750.00 | 7.21%  | 4.84  |
| 5/21/2017 - 12/24/2017  | \$17,687.50 | 7.18%  | 4.77  |
| 5/14/2017 - 12/24/2017  | \$19,781.25 | 8.10%  | 5.08  |
| 5/7/2017 - 12/24/2017   | \$19,406.25 | 7.93%  | 5.01  |
| 4/30/2017 - 12/24/2017  | \$18,250.00 | 7.42%  | 4.77  |
| 4/23/2017 - 12/24/2017  | \$20,937.50 | 8.61%  | 5.32  |
| 4/16/2017 - 12/24/2017  | \$23,343.75 | 9.70%  | 5.82  |
| 4/9/2017 - 12/24/2017   | \$25,843.75 | 10.85% | 6.34  |
| 4/2/2017 - 12/24/2017   | \$26,500.00 | 11.15% | 6.47  |
| 3/26/2017 - 12/24/2017  | \$27,562.50 | 11.65% | 6.69  |

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

| # Trades | % Profitable |
|----------|--------------|
| 1        | 100.00%      |
| 3        | 66.67%       |

|    |         |
|----|---------|
| 3  | 100.00% |
| 4  | 100.00% |
| 5  | 100.00% |
| 5  | 100.00% |
| 6  | 83.33%  |
| 7  | 100.00% |
| 7  | 100.00% |
| 7  | 100.00% |
| 7  | 85.71%  |
| 7  | 100.00% |
| 8  | 100.00% |
| 9  | 88.89%  |
| 10 | 90.00%  |
| 11 | 81.82%  |
| 11 | 90.91%  |
| 11 | 90.91%  |
| 11 | 90.91%  |
| 11 | 90.91%  |
| 11 | 90.91%  |
| 11 | 90.91%  |
| 11 | 90.91%  |
| 12 | 91.67%  |
| 13 | 84.62%  |
| 13 | 84.62%  |
| 13 | 76.92%  |
| 14 | 78.57%  |
| 15 | 80.00%  |
| 15 | 80.00%  |
| 15 | 80.00%  |
| 16 | 75.00%  |
| 16 | 75.00%  |
| 17 | 76.47%  |
| 17 | 76.47%  |
| 17 | 76.47%  |
| 18 | 77.78%  |
| 19 | 78.95%  |
| 19 | 78.95%  |
| 19 | 78.95%  |
| 20 | 80.00%  |



TradeStationChart Settings

Symbol @US  
Description 30 Yr U.S.Treasury Bonds Continuous Contract [Ma...  
Interval Daily  
Start Date/Time 12/31/2007 14:00  
End Date/Time 12/29/2017 14:00

TradeStation Strategies Applied

! MESA Phasor V2(On)

TradeStation Strategy Inputs

| Description               | Value |
|---------------------------|-------|
| ! MESA Phasor V2 - Lengtl | 15.5  |
| ! MESA Phasor V2 - Lower  | -125  |
| ! MESA Phasor V2 - Upper  | 25    |
| ! MESA Phasor V2 - PctStc | 6     |

TradeStation Strategy Settings

Costs/Capitalization

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

Back-testing Resolution

Look-Inside-Bar Back-Test Disabled

MaxBarsBack 50

Position Limits

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

Max. shares/contracts pe 65000

Trade Size

Fixed Shares/Contracts: 1

TradeStation Report Settings

|                     |    |
|---------------------|----|
| Display Periods     | 40 |
| Standard Deviations | 1  |