

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$74,460.00	\$59,520.00	\$14,940.00
Gross Profit	\$99,335.00	\$74,530.00	\$24,805.00
Gross Loss	(\$24,875.00)	(\$15,010.00)	(\$9,865.00)
Profit Factor	3.99	4.97	2.51
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	(\$1,360.00)	(\$1,360.00)	\$0.00
Select Total Net Profit	\$71,080.00	\$56,140.00	\$14,940.00
Select Gross Profit	\$91,575.00	\$66,770.00	\$24,805.00
Select Gross Loss	(\$20,495.00)	(\$10,630.00)	(\$9,865.00)
Select Profit Factor	4.47	6.28	2.51
Adjusted Total Net Profit	\$57,164.74	\$42,264.01	\$7,773.66
Adjusted Gross Profit	\$86,918.13	\$62,277.34	\$20,031.28
Adjusted Gross Loss	(\$29,753.39)	(\$20,013.33)	(\$12,257.61)
Adjusted Profit Factor	2.92	3.11	1.63
Total Number of Trades	90	46	44
Percent Profitable	71.11%	80.43%	61.36%
Winning Trades	64	37	27
Losing Trades	26	9	17
Even Trades	0	0	0
Avg. Trade Net Profit	\$827.33	\$1,293.91	\$339.55
Avg. Winning Trade	\$1,552.11	\$2,014.32	\$918.70
Avg. Losing Trade	(\$956.73)	(\$1,667.78)	(\$580.29)
Ratio Avg. Win:Avg. Loss	1.62	1.21	1.58
Largest Winning Trade	\$7,760.00	\$7,760.00	\$3,380.00
Largest Losing Trade	(\$4,380.00)	(\$4,380.00)	(\$1,570.00)
Largest Winner as % of G	7.81%	10.41%	13.63%
Largest Loser as % of Gr	17.61%	29.18%	15.91%
Net Profit as % of Largest	1700.00%	1358.90%	951.59%
Select Net Profit as % of l	1622.83%	1281.74%	951.59%
Adjusted Net Profit as % c	1305.13%	964.93%	495.14%
Max. Consecutive Winnin	9	17	5
Max. Consecutive Losing	3	1	4
Avg. Bars in Total Trades	13.51	21.28	5.39
Avg. Bars in Winning Trac	15.47	22.97	5.19
Avg. Bars in Losing Trade	8.69	14.33	5.71
Avg. Bars in Even Trades	0	0	0
Max. Shares/Contracts H	1	1	1
Total Shares/Contracts H	91	47	44
Account Size Required	\$4,380.00	\$4,380.00	\$2,170.00
Total Slippage	\$0	\$0	\$0

Total Commission	\$0	\$0	\$0
Return on Initial Capital	74.46%		
Annual Rate of Return	11.60%		
Buy & Hold Return	81.53%		
Return on Account	1700.00%		
Avg. Monthly Return	\$1,515.25		
Std. Deviation of Monthly	\$2,279.09		
Return Retracement Ratio	0.34		
RINA Index	73.6		
Sharpe Ratio	0.49		
K-Ratio	7.37		
Trading Period	4 Yrs, 9 Mths, 17 Dys		
Percent of Time in the Market	92.98%		
Time in the Market	4 Yrs, 5 Mths, 15 Dys		
Longest Flat Period	69 Dys		
Max. Equity Run-up	\$85,865.00		
Date of Max. Equity Run-up	12/16/2014 14:15		
Max. Equity Run-up as % of Initial Capital	85.86%		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$6,855.00)	(\$6,830.00)	(\$6,095.00)
Date	12/19/2011 14:15		
as % of Initial Capital	6.86%	6.83%	6.09%
Net Profit as % of Drawdown	1086.21%	871.45%	245.12%
Select Net Profit as % of Initial Capital	1036.91%	821.96%	245.12%
Adjusted Net Profit as % of Initial Capital	833.91%	618.80%	127.54%
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$4,380.00)	(\$4,380.00)	(\$2,170.00)
Date	8/5/2011 14:15		
as % of Initial Capital	4.38%	4.38%	2.17%
Net Profit as % of Drawdown	1700.00%	1358.90%	688.48%
Select Net Profit as % of Initial Capital	1622.83%	1281.74%	688.48%
Adjusted Net Profit as % of Initial Capital	1305.13%	964.93%	358.23%
Max. Trade Drawdown	(\$6,155.00)	(\$6,155.00)	(\$1,755.00)
All Trades			
Total Net Profit	\$74,460.00	Profit Factor	3.99
Gross Profit	\$99,335.00	Gross Loss	(\$24,875.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$1,360.00)		

Select Total Net Profit	\$71,080.00	Select Profit Factor	4.47
Select Gross Profit	\$91,575.00	Select Gross Loss	(\$20,495.00)
Adjusted Total Net Profit	\$57,164.74	Adjusted Profit Factor	2.92
Adjusted Gross Profit	\$86,918.13	Adjusted Gross Loss	(\$29,753.39)
Total Number of Trades	90	Percent Profitable	71.11%
Winning Trades	64	Losing Trades	26
Even Trades	0		
Avg. Trade Net Profit	\$827.33	Ratio Avg. Win:Avg. Los	1.62
Avg. Winning Trade	\$1,552.11	Avg. Losing Trade	(\$956.73)
Largest Winning Trade	\$7,760.00	Largest Losing Trade	(\$4,380.00)
Largest Winner as % of G	7.81%	Largest Loser as % of C	17.61%
Net Profit as % of Largest	1700.00%		
Slct. Net Profit as % of La	1622.83%	Adj. Net Profit as % of L	1305.13%
Max. Consecutive Winnin	9	Max. Consecutive Losin	3
Avg. Bars in Winning Trac	15.47	Avg. Bars in Losing Tra	8.69
Avg. Bars in Total Trades	13.51		
Max. Shares/Contracts H	1	Account Size Required	\$4,380.00
Total Commission	\$0	Total Slippage	\$0
Return on Initial Capital	74.46%	Annual Rate of Return	11.60%
Buy and Hold Return	81.53%	Return on Account	1700.00%
Avg. Monthly Return	\$1,515.25	Std. Deviation of Monthl	\$2,279.09
Return Retracement Ratic	0.34	RINA Index	73.6
Sharpe Ratio	0.49	K-Ratio	7.37
Trading Period	4 Yrs, 9 Mths, 17 Dys	Percent of Time in the M	92.98%
Time in the Market	4 Yrs, 5 Mths, 15 Dys	Longest Flat Period	69 Dys
Max. Equity Run-up	\$85,865.00		
Date of Max. E. Run-up	12/16/2014 14:15	Max. E. Run-up as % of	85.86%
Max. Drawdown (Intra-da)	Max. Drawdown (Trade	Close to Trade Close)	
Value	(\$6,855.00)	Value	(\$4,380.00)
Date	12/19/2011 14:15	Date	8/5/2011 14:15
as % of Initial Capital	6.86%	as % of Initial Capital	4.38%
Net Profit as % of Drawdc	1086.21%	Net Profit as % of Draw	1700.00%
Slct. Net Profit as % of Dr	1036.91%	Slct. Net Profit as % of I	1622.83%
Adj. Net Prof as % of Dra	833.91%	Adj. Net Profit as % of C	1305.13%
Max. Trade Drawdown	(\$6,155.00)		
Long Trades			
Total Net Profit	\$59,520.00	Profit Factor	4.97

Gross Profit	\$74,530.00	Gross Loss	(\$15,010.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$1,360.00)		
Select Total Net Profit	\$56,140.00	Select Profit Factor	6.28
Select Gross Profit	\$66,770.00	Select Gross Loss	(\$10,630.00)
Adjusted Total Net Profit	\$42,264.01	Adjusted Profit Factor	3.11
Adjusted Gross Profit	\$62,277.34	Adjusted Gross Loss	(\$20,013.33)
Total Number of Trades	46	Percent Profitable	80.43%
Winning Trades	37	Losing Trades	9
Even Trades	0		
Avg. Trade Net Profit	\$1,293.91	Ratio Avg. Win:Avg. Loss	1.21
Avg. Winning Trade	\$2,014.32	Avg. Losing Trade	(\$1,667.78)
Largest Winning Trade	\$7,760.00	Largest Losing Trade	(\$4,380.00)
Largest Winner as % of G	10.41%	Largest Loser as % of C	29.18%
Max. Consecutive Winnin	17	Max. Consecutive Losin	1
Avg. Bars in Winning Trac	22.97	Avg. Bars in Losing Tra	14.33
Avg. Bars in Total Trades	21.28		
Max. Shares/Contracts H	1	Account Size Required	\$4,380.00
Total Commission	\$0	Total Slippage	\$0
Net Profit as % of Largest	1358.90%		
Slct. Net Profit as % of La	1281.74%	Adj. Net Profit as % of L	964.93%
Max. Drawdown (Intra-da	Max. Drawdown (Trade	Max. Drawdown (Trade Close to Trade Close)	
Value	(\$6,830.00)	Value	(\$4,380.00)
as % of Initial Capital	6.83%	as % of Initial Capital	4.38%
Net Profit as % of Drawdc	871.45%	Net Profit as % of Draw	1358.90%
Slct. Net Profit as % of Dr	821.96%	Slct. Net Profit as % of I	1281.74%
Adj. Net Prof as % of Dra	618.80%	Adj. Net Profit as % of C	1281.74%
Max. Trade Drawdown	(\$6,155.00)		
Short Trades			
Total Net Profit	\$14,940.00	Profit Factor	2.51
Gross Profit	\$24,805.00	Gross Loss	(\$9,865.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$14,940.00	Select Profit Factor	2.51
Select Gross Profit	\$24,805.00	Select Gross Loss	(\$9,865.00)
Adjusted Total Net Profit	\$7,773.66	Adjusted Profit Factor	1.63

Adjusted Gross Profit	\$20,031.28	Adjusted Gross Loss	(\$12,257.61)
Total Number of Trades	44	Percent Profitable	61.36%
Winning Trades	27	Losing Trades	17
Even Trades	0		
Avg. Trade Net Profit	\$339.55	Ratio Avg. Win:Avg. Los	1.58
Avg. Winning Trade	\$918.70	Avg. Losing Trade	(\$580.29)
Largest Winning Trade	\$3,380.00	Largest Losing Trade	(\$1,570.00)
Largest Winner as % of G	13.63%	Largest Loser as % of C	29.18%
Max. Consecutive Winnin	5	Max. Consecutive Losin	4
Avg. Bars in Winning Trac	5.19	Avg. Bars in Losing Tra	5.71
Avg. Bars in Total Trades	5.39		
Max. Shares/Contracts H	1	Account Size Required	\$2,170.00
Total Slippage	\$0	Total Commission	\$0
Net Profit as % of Largest	951.59%		
Slct. Net Profit as % of La	951.59%	Adj. Net Profit as % of L	495.14%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$6,095.00)	Value	(\$2,170.00)
as % of Initial Capital	6.09%	as % of Initial Capital	2.17%
Net Profit as % of Drawdc	245.12%	Net Profit as % of Draw	688.48%
Slct. Net Profit as % of Dr	245.12%	Slct. Net Profit as % of I	688.48%
Adj. Net Prof as % of Dra	127.54%	Adj. Net Prof as % of Dr	358.23%
Max. Trade Drawdown	(\$1,755.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	90	64	26
Avg. Trade Net Profit	\$827.33	\$1,552.11	(\$956.73)
1 Std. Deviation of Avg. T	\$1,756.13	\$1,460.27	\$974.87
Avg. Trade + 1 Std. Devia	\$2,583.46	\$3,012.38	\$18.14
Avg. Trade - 1 Std. Deviat	(\$928.79)	\$91.84	(\$1,931.61)
Coefficient of Variation	212.26%	94.08%	101.90%

Time Averages

	All Trades	Winners	Losers
Avg. Time in Trades	18 Dys, 1 Hr, 52 Mins	20 Dys, 22 Hrs, 7 Mins	11 Dys, 1 Hr, 50 Mins
Avg. Time Between Trade	43 Dys	4 Dys, 6 Hrs, 51 Mins	57 Dys
Avg. Time Between Trade	398 Dys, 18 Hrs		

Outliers

	Total	Positive	Negative
Number of Outliers	2	1	1
Outlier Profit/Loss	\$3,380.00	\$7,760.00	(\$4,380.00)

Run-up/Drawdown

	Run-up	Drawdown
Max. Value	\$8,765.00	(\$6,155.00)
Max. Value Date	12/5/2014	5/6/2010
Avg. Value	\$1,766.83	(\$1,016.44)
1 Std. Deviation	\$1,590.80	\$1,094.32
Avg. + 1 Std. Deviation	\$3,357.63	\$77.88
Avg. - 1 Std. Deviation	\$176.03	(\$2,110.76)
Coefficient of Variation	90.04%	107.66%

Efficiency Analysis

	Total	Entry	Exit
Avg. Efficiency	22.44%	61.23%	61.21%
1 Std. Deviation	46.70%	26.33%	30.21%
Avg. + 1 Std. Deviation	69.14%	87.56%	91.42%
Avg. - 1 Std. Deviation	-24.26%	34.90%	30.99%
Coefficient of Variation	208.14%	43.00%	49.36%

TradeStation Trade Series Analysis

	Winners	Losers
Largest Profit/Loss	\$7,760.00	(\$4,380.00)
Largest Profit/Loss as % of Gross	7.81%	17.61%
Largest Consec. Profit/Loss	\$12,955.00	(\$4,380.00)
Largest Consec. Profit/Loss as % of Gross	13.04%	17.61%
Winning Series	Avg. Gain per Series	Avg. Loss Next Trade
1	5	\$1,889.00
2	8	(\$506.00)
3	3	(\$1,162.50)
5	2	(\$1,720.00)
7	1	(\$797.50)
8	1	(\$140.00)
9	1	(\$370.00)
Losing Series	Avg. Loss per Series	Avg. Gain Next Trade
1	19	(\$455.00)
2	2	(\$1,060.79)
		\$1,520.00
		(\$1,016.25)
		\$727.50

3

1

(\$218.33)

\$1,565.00

## TradeStation Trade List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	4/21/2010	Buy	\$9,779.00	\$0.00	1
	Sell	5/7/2010	Sell	\$9,171.00		(\$3,040.00)
2	Buy	7/15/2010	Buy	\$9,070.00	\$0.00	1
	Sell	7/29/2010	Short	\$9,218.00		\$740.00
3	Sell Short	7/29/2010	Short	\$9,218.00	\$0.00	1
	Buy to Cover	7/30/2010	Buy	\$9,172.00		\$230.00
4	Buy	7/30/2010	Buy	\$9,172.00	\$0.00	1
	Sell	8/23/2010	Short	\$8,969.00		(\$1,015.00)
5	Sell Short	8/23/2010	Short	\$8,969.00	\$0.00	1
	Buy to Cover	8/26/2010	Buy	\$8,815.00		\$770.00
6	Buy	8/26/2010	Buy	\$8,815.00	\$0.00	1
	Sell	10/12/2010	Short	\$9,793.00		\$4,890.00
7	Sell Short	10/12/2010	Short	\$9,793.00	\$0.00	1
	Buy to Cover	10/14/2010	Buy	\$9,878.00		(\$425.00)
8	Buy	10/14/2010	Buy	\$9,878.00	\$0.00	1
	Sell	10/28/2010	Short	\$9,903.00		\$125.00
9	Sell Short	10/28/2010	Short	\$9,903.00	\$0.00	1
	Buy to Cover	11/1/2010	Buy	\$9,899.00		\$20.00
10	Buy	11/1/2010	Buy	\$9,899.00	\$0.00	1
	Sell	11/23/2010	Short	\$9,996.00		\$485.00
11	Sell Short	11/23/2010	Short	\$9,996.00	\$0.00	1
	Buy to Cover	11/30/2010	Buy	\$9,868.00		\$640.00
12	Buy	11/30/2010	Buy	\$9,868.00	\$0.00	1
	Sell	1/10/2011	Short	\$10,514.00		\$3,230.00
13	Sell Short	1/10/2011	Short	\$10,514.00	\$0.00	1
	Buy to Cover	1/11/2011	Buy	\$10,480.00		\$170.00
14	Buy	1/11/2011	Buy	\$10,480.00	\$0.00	1
	Sell	1/20/2011	Short	\$10,681.00		\$1,005.00
15	Sell Short	1/20/2011	Short	\$10,681.00	\$0.00	1
	Buy to Cover	1/24/2011	Buy	\$10,709.00		(\$140.00)
16	Buy	1/24/2011	Buy	\$10,709.00	\$0.00	1
	Sell	2/8/2011	Short	\$10,997.00		\$1,440.00
17	Sell Short	2/8/2011	Short	\$10,997.00	\$0.00	1
	Buy to Cover	2/11/2011	Buy	\$11,084.00		(\$435.00)
18	Buy	2/11/2011	Buy	\$11,084.00	\$0.00	1
	Sell	3/7/2011	Short	\$11,059.00		(\$125.00)
19	Sell Short	3/7/2011	Short	\$11,059.00	\$0.00	1
	Buy to Cover	3/10/2011	Buy	\$11,078.00		(\$95.00)
20	Buy	3/10/2011	Buy	\$11,078.00	\$0.00	1
	Sell	4/25/2011	Short	\$11,391.00		\$1,565.00
21	Sell Short	4/25/2011	Short	\$11,391.00	\$0.00	1
	Buy to Cover	4/28/2011	Buy	\$11,602.00		(\$1,055.00)
22	Buy	4/28/2011	Buy	\$11,602.00	\$0.00	1
	Sell	5/24/2011	Short	\$11,310.00		(\$1,460.00)
23	Sell Short	5/24/2011	Short	\$11,310.00	\$0.00	1
	Buy to Cover	6/7/2011	Buy	\$11,045.00		\$1,325.00
24	Buy	6/7/2011	Buy	\$11,045.00	\$0.00	1



	Sell	7/25/2011	Short	\$11,563.00		\$2,590.00
25	Sell Short	7/25/2011	Short	\$11,563.00	\$0.00	1
	Buy to Cover	7/28/2011	Buy	\$11,276.00		\$1,435.00
26	Buy	7/28/2011	Buy	\$11,276.00	\$0.00	1
	Sell	8/5/2011	Sell	\$10,400.00		(\$4,380.00)
27	Buy	8/22/2011	Buy	\$9,830.00	\$0.00	1
	Sell	9/20/2011	Short	\$10,417.00		\$2,935.00
28	Sell Short	9/20/2011	Short	\$10,417.00	\$0.00	1
	Buy to Cover	9/22/2011	Buy	\$10,099.00		\$1,590.00
29	Buy	9/22/2011	Buy	\$10,099.00	\$0.00	1
	Sell	10/3/2011	Short	\$9,923.00		(\$880.00)
30	Sell Short	10/3/2011	Short	\$9,923.00	\$0.00	1
	Buy to Cover	10/5/2011	Buy	\$9,790.00		\$665.00
31	Buy	10/5/2011	Buy	\$9,790.00	\$0.00	1
	Sell	11/11/2011	Short	\$10,954.00		\$5,820.00
32	Sell Short	11/11/2011	Short	\$10,954.00	\$0.00	1
	Buy to Cover	12/7/2011	Buy	\$11,214.00		(\$1,300.00)
33	Buy	12/7/2011	Buy	\$11,214.00	\$0.00	1
	Sell	12/23/2011	Short	\$11,279.00		\$325.00
34	Sell Short	12/23/2011	Short	\$11,279.00	\$0.00	1
	Buy to Cover	12/30/2011	Buy	\$11,377.00		(\$490.00)
35	Buy	12/30/2011	Buy	\$11,377.00	\$0.00	1
	Sell	2/23/2012	Short	\$12,088.00		\$3,555.00
36	Sell Short	2/23/2012	Short	\$12,088.00	\$0.00	1
	Buy to Cover	2/29/2012	Buy	\$12,164.00		(\$380.00)
37	Buy	2/29/2012	Buy	\$12,164.00	\$0.00	1
	Sell	4/2/2012	Short	\$12,409.00		\$1,225.00
38	Sell Short	4/2/2012	Short	\$12,409.00	\$0.00	1
	Buy to Cover	4/24/2012	Buy	\$12,108.00		\$1,505.00
39	Buy	4/24/2012	Buy	\$12,108.00	\$0.00	1
	Sell	5/24/2012	Short	\$11,702.00		(\$2,030.00)
40	Sell Short	5/24/2012	Short	\$11,702.00	\$0.00	1
	Buy to Cover	6/1/2012	Buy	\$11,608.00		\$470.00
41	Buy	6/1/2012	Buy	\$11,608.00	\$0.00	1
	Sell	7/5/2012	Short	\$12,166.00		\$2,790.00
42	Sell Short	7/5/2012	Short	\$12,166.00	\$0.00	1
	Buy to Cover	7/9/2012	Buy	\$12,019.00		\$735.00
43	Buy	7/9/2012	Buy	\$12,019.00	\$0.00	1
	Sell	7/19/2012	Short	\$12,173.00		\$770.00
44	Sell Short	7/19/2012	Short	\$12,173.00	\$0.00	1
	Buy to Cover	7/24/2012	Buy	\$11,957.00		\$1,080.00
45	Buy	7/24/2012	Buy	\$11,957.00	\$0.00	1
	Sell	8/1/2012	Short	\$12,251.00		\$1,470.00
46	Sell Short	8/1/2012	Short	\$12,251.00	\$0.00	1
	Buy to Cover	8/3/2012	Buy	\$12,140.00		\$555.00
47	Buy	8/3/2012	Buy	\$12,140.00	\$0.00	1
	Sell	9/7/2012	Short	\$12,587.00		\$2,235.00
48	Sell Short	9/7/2012	Short	\$12,587.00	\$0.00	1
	Buy to Cover	9/13/2012	Buy	\$12,661.00		(\$370.00)
49	Buy	9/13/2012	Buy	\$12,661.00	\$0.00	1
	Sell	10/5/2012	Short	\$12,886.00		\$1,125.00

50	Sell Short	10/5/2012	Short	\$12,886.00	\$0.00	1
	Buy to Cover	10/11/2012	Buy	\$12,654.00		\$1,160.00
51	Buy	10/11/2012	Buy	\$12,654.00	\$0.00	1
	Sell	10/31/2012	Short	\$12,465.00		(\$945.00)
52	Sell Short	10/31/2012	Short	\$12,465.00	\$0.00	1
	Buy to Cover	11/7/2012	Buy	\$12,586.00		(\$605.00)
53	Buy	11/7/2012	Buy	\$12,586.00	\$0.00	1
	Sell	12/13/2012	Short	\$12,612.00		\$130.00
54	Sell Short	12/13/2012	Short	\$12,612.00	\$0.00	1
	Buy to Cover	12/14/2012	Buy	\$12,546.00		\$330.00
55	Buy	12/14/2012	Buy	\$12,546.00	\$0.00	1
	Sell	1/7/2013	Short	\$12,816.00		\$1,350.00
56	Sell Short	1/7/2013	Short	\$12,816.00	\$0.00	1
	Buy to Cover	1/10/2013	Buy	\$12,783.00		\$165.00
57	Buy	1/10/2013	Buy	\$12,783.00	\$0.00	1
	Sell	3/4/2013	Short	\$13,513.00		\$3,650.00
58	Sell Short	3/4/2013	Short	\$13,513.00	\$0.00	1
	Buy to Cover	3/8/2013	Buy	\$13,773.00		(\$1,300.00)
59	Buy	3/8/2013	Buy	\$13,773.00	\$0.00	1
	Sell	4/1/2013	Short	\$14,022.00		\$1,245.00
60	Sell Short	4/1/2013	Short	\$14,022.00	\$0.00	1
	Buy to Cover	4/8/2013	Buy	\$13,993.00		\$145.00
61	Buy	4/8/2013	Buy	\$13,993.00	\$0.00	1
	Sell	4/26/2013	Short	\$14,174.00		\$905.00
62	Sell Short	4/26/2013	Short	\$14,174.00	\$0.00	1
	Buy to Cover	5/2/2013	Buy	\$14,162.00		\$60.00
63	Buy	5/2/2013	Buy	\$14,162.00	\$0.00	1
	Sell	6/12/2013	Short	\$14,654.00		\$2,460.00
64	Sell Short	6/12/2013	Short	\$14,654.00	\$0.00	1
	Buy to Cover	6/17/2013	Buy	\$14,574.00		\$400.00
65	Buy	6/17/2013	Buy	\$14,574.00	\$0.00	1
	Sell	8/7/2013	Short	\$15,044.00		\$2,350.00
66	Sell Short	8/7/2013	Short	\$15,044.00	\$0.00	1
	Buy to Cover	8/30/2013	Buy	\$14,428.00		\$3,080.00
67	Buy	8/30/2013	Buy	\$14,428.00	\$0.00	1
	Sell	10/15/2013	Short	\$14,890.00		\$2,310.00
68	Sell Short	10/15/2013	Short	\$14,890.00	\$0.00	1
	Buy to Cover	10/21/2013	Buy	\$14,981.00		(\$455.00)
69	Buy	10/21/2013	Buy	\$14,981.00	\$0.00	1
	Sell	12/12/2013	Short	\$15,493.00		\$2,560.00
70	Sell Short	12/12/2013	Short	\$15,493.00	\$0.00	1
	Buy to Cover	12/17/2013	Buy	\$15,527.00		(\$170.00)
71	Buy	12/17/2013	Buy	\$15,527.00	\$0.00	1
	Sell	1/21/2014	Short	\$16,105.00		\$2,890.00
72	Sell Short	1/21/2014	Short	\$16,105.00	\$0.00	1
	Buy to Cover	1/27/2014	Buy	\$15,511.00		\$2,970.00
73	Buy	1/27/2014	Buy	\$15,511.00	\$0.00	1
	Sell	3/24/2014	Short	\$15,992.00		\$2,405.00
74	Sell Short	3/24/2014	Short	\$15,992.00	\$0.00	1
	Buy to Cover	3/28/2014	Buy	\$15,975.00		\$85.00
75	Buy	3/28/2014	Buy	\$15,975.00	\$0.00	1

	Sell		4/21/2014 Short	\$16,124.00		\$745.00	
76	Sell Short		4/21/2014 Short	\$16,124.00	\$0.00		1
	Buy to Cover		4/25/2014 Buy	\$16,183.00		(\$295.00)	
77	Buy		4/25/2014 Buy	\$16,183.00	\$0.00		1
	Sell		5/14/2014 Short	\$16,458.00		\$1,375.00	
78	Sell Short		5/14/2014 Short	\$16,458.00	\$0.00		1
	Buy to Cover		5/19/2014 Buy	\$16,244.00		\$1,070.00	
79	Buy		5/19/2014 Buy	\$16,244.00	\$0.00		1
	Sell		5/28/2014 Short	\$16,434.00		\$950.00	
80	Sell Short		5/28/2014 Short	\$16,434.00	\$0.00		1
	Buy to Cover		6/3/2014 Buy	\$16,500.00		(\$330.00)	
81	Buy		6/3/2014 Buy	\$16,500.00	\$0.00		1
	Sell		6/23/2014 Short	\$16,703.00		\$1,015.00	
82	Sell Short		6/23/2014 Short	\$16,703.00	\$0.00		1
	Buy to Cover		6/26/2014 Buy	\$16,619.00		\$420.00	
83	Buy		6/26/2014 Buy	\$16,619.00	\$0.00		1
	Sell		7/18/2014 Short	\$16,737.00		\$590.00	
84	Sell Short		7/18/2014 Short	\$16,737.00	\$0.00		1
	Buy to Cover		7/22/2014 Buy	\$16,827.00		(\$450.00)	
85	Buy		7/22/2014 Buy	\$16,827.00	\$0.00		1
	Sell		9/19/2014 Short	\$17,131.00		\$1,520.00	
86	Sell Short		9/19/2014 Short	\$17,131.00	\$0.00		1
	Buy to Cover		9/25/2014 Buy	\$17,061.00		\$350.00	
87	Buy		9/25/2014 Buy	\$17,061.00	\$0.00		1
	Sell		10/9/2014 Short	\$16,834.00		(\$1,135.00)	
88	Sell Short		10/9/2014 Short	\$16,834.00	\$0.00		1
	Buy to Cover		10/14/2014 Buy	\$16,158.00		\$3,380.00	
89	Buy		10/14/2014 Buy	\$16,158.00	\$0.00		1
	Sell		12/10/2014 Short	\$17,710.00		\$7,760.00	
90	Sell Short		12/10/2014 Short	\$17,710.00	\$0.00		1
	Buy to Cover		12/29/2014 Buy	\$18,024.00		(\$1,570.00)	
91	Buy		12/29/2014 Buy	\$18,024.00			1
	Sell	open	n/a	\$17,752.00		n/a	

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
(\$3,040.00)	-6.22%	\$675.00	9.88%		\$0	\$0
(\$3,040.00)		(\$6,155.00)	45.61%	-44.51%	\$0	\$0
\$740.00	1.63%	\$1,140.00	38.97%		\$0	\$0
(\$2,300.00)		(\$1,785.00)	86.32%	25.30%	\$0	\$0
\$230.00	0.50%	\$575.00	56.93%		\$0	\$0
(\$2,070.00)		(\$435.00)	65.84%	22.77%	\$0	\$0
(\$1,015.00)	-2.21%	\$1,400.00	50.18%		\$0	\$0
(\$3,085.00)		(\$1,390.00)	13.44%	-36.38%	\$0	\$0
\$770.00	1.72%	\$1,440.00	77.42%		\$0	\$0
(\$2,315.00)		(\$420.00)	63.98%	41.40%	\$0	\$0
\$4,890.00	11.09%	\$5,010.00	87.74%		\$0	\$0
\$2,575.00		(\$700.00)	97.90%	85.64%	\$0	\$0
(\$425.00)	-0.87%	\$535.00	43.32%		\$0	\$0
\$2,150.00		(\$700.00)	22.27%	-34.41%	\$0	\$0
\$125.00	0.25%	\$775.00	45.72%		\$0	\$0
\$2,275.00		(\$920.00)	61.65%	7.37%	\$0	\$0
\$20.00	0.04%	\$370.00	52.48%		\$0	\$0
\$2,295.00		(\$335.00)	50.35%	2.84%	\$0	\$0
\$485.00	0.98%	\$1,825.00	75.41%		\$0	\$0
\$2,780.00		(\$595.00)	44.63%	20.04%	\$0	\$0
\$640.00	1.28%	\$1,235.00	90.48%		\$0	\$0
\$3,420.00		(\$130.00)	56.41%	46.89%	\$0	\$0
\$3,230.00	6.55%	\$3,675.00	87.71%		\$0	\$0
\$6,650.00		(\$515.00)	89.38%	77.09%	\$0	\$0
\$170.00	0.32%	\$495.00	91.67%		\$0	\$0
\$6,820.00		(\$45.00)	39.81%	31.48%	\$0	\$0
\$1,005.00	1.92%	\$1,255.00	96.17%		\$0	\$0
\$7,825.00		(\$50.00)	80.84%	77.01%	\$0	\$0
(\$140.00)	-0.26%	\$460.00	56.44%		\$0	\$0
\$7,685.00		(\$355.00)	26.38%	-17.18%	\$0	\$0
\$1,440.00	2.69%	\$1,635.00	72.51%		\$0	\$0
\$9,125.00		(\$620.00)	91.35%	63.86%	\$0	\$0
(\$435.00)	-0.79%	\$10.00	1.69%		\$0	\$0
\$8,690.00		(\$580.00)	24.58%	-73.73%	\$0	\$0
(\$125.00)	-0.23%	\$950.00	45.78%		\$0	\$0
\$8,565.00		(\$1,125.00)	48.19%	-6.02%	\$0	\$0
(\$95.00)	-0.17%	\$685.00	60.35%		\$0	\$0
\$8,470.00		(\$450.00)	31.28%	-8.37%	\$0	\$0
\$1,565.00	2.83%	\$1,745.00	34.32%		\$0	\$0
\$10,035.00		(\$3,340.00)	96.46%	30.78%	\$0	\$0
(\$1,055.00)	-1.85%	\$210.00	15.67%		\$0	\$0
\$8,980.00		(\$1,130.00)	5.60%	-78.73%	\$0	\$0
(\$1,460.00)	-2.52%	\$1,150.00	40.93%		\$0	\$0
\$7,520.00		(\$1,660.00)	7.12%	-51.96%	\$0	\$0
\$1,325.00	2.34%	\$1,470.00	55.06%		\$0	\$0
\$8,845.00		(\$1,200.00)	94.57%	49.63%	\$0	\$0
\$2,590.00	4.69%	\$3,655.00	74.44%		\$0	\$0

\$11,435.00		(\$1,255.00)	78.31%	52.75%	\$0	\$0
\$1,435.00	2.48%	\$1,520.00	81.72%		\$0	\$0
\$12,870.00		(\$340.00)	95.43%	77.15%	\$0	\$0
(\$4,380.00)	-7.77%	\$420.00	8.22%		\$0	\$0
\$8,490.00		(\$4,690.00)	6.07%	-85.71%	\$0	\$0
\$2,935.00	5.97%	\$4,510.00	90.93%		\$0	\$0
\$11,425.00		(\$450.00)	68.25%	59.17%	\$0	\$0
\$1,590.00	3.05%	\$1,590.00	66.95%		\$0	\$0
\$13,015.00		(\$785.00)	100.00%	66.95%	\$0	\$0
(\$880.00)	-1.74%	\$1,445.00	35.24%		\$0	\$0
\$12,135.00		(\$2,655.00)	43.29%	-21.46%	\$0	\$0
\$665.00	1.34%	\$2,480.00	85.66%		\$0	\$0
\$12,800.00		(\$415.00)	37.31%	22.97%	\$0	\$0
\$5,820.00	11.89%	\$7,685.00	95.53%		\$0	\$0
\$18,620.00		(\$360.00)	76.82%	72.34%	\$0	\$0
(\$1,300.00)	-2.37%	\$3,635.00	67.44%		\$0	\$0
\$17,320.00		(\$1,755.00)	8.44%	-24.12%	\$0	\$0
\$325.00	0.58%	\$905.00	32.04%		\$0	\$0
\$17,645.00		(\$1,920.00)	79.47%	11.50%	\$0	\$0
(\$490.00)	-0.87%	\$210.00	21.88%		\$0	\$0
\$17,155.00		(\$750.00)	27.08%	-51.04%	\$0	\$0
\$3,555.00	6.25%	\$4,080.00	91.69%		\$0	\$0
\$20,710.00		(\$370.00)	88.20%	79.89%	\$0	\$0
(\$380.00)	-0.63%	\$300.00	36.59%		\$0	\$0
\$20,330.00		(\$520.00)	17.07%	-46.34%	\$0	\$0
\$1,225.00	2.01%	\$1,595.00	53.79%		\$0	\$0
\$21,555.00		(\$1,370.00)	87.52%	41.32%	\$0	\$0
\$1,505.00	2.43%	\$2,615.00	90.02%		\$0	\$0
\$23,060.00		(\$290.00)	61.79%	51.81%	\$0	\$0
(\$2,030.00)	-3.35%	\$2,070.00	41.48%		\$0	\$0
\$21,030.00		(\$2,920.00)	17.84%	-40.68%	\$0	\$0
\$470.00	0.80%	\$785.00	53.77%		\$0	\$0
\$21,500.00		(\$675.00)	78.42%	32.19%	\$0	\$0
\$2,790.00	4.81%	\$2,900.00	60.10%		\$0	\$0
\$24,290.00		(\$1,925.00)	97.72%	57.82%	\$0	\$0
\$735.00	1.21%	\$1,075.00	77.62%		\$0	\$0
\$25,025.00		(\$310.00)	75.45%	53.07%	\$0	\$0
\$770.00	1.28%	\$795.00	35.97%		\$0	\$0
\$25,795.00		(\$1,415.00)	98.87%	34.84%	\$0	\$0
\$1,080.00	1.77%	\$1,705.00	82.17%		\$0	\$0
\$26,875.00		(\$370.00)	69.88%	52.05%	\$0	\$0
\$1,470.00	2.46%	\$2,130.00	69.84%		\$0	\$0
\$28,345.00		(\$920.00)	78.36%	48.20%	\$0	\$0
\$555.00	0.91%	\$1,095.00	70.87%		\$0	\$0
\$28,900.00		(\$450.00)	65.05%	35.92%	\$0	\$0
\$2,235.00	3.68%	\$2,395.00	96.77%		\$0	\$0
\$31,135.00		(\$80.00)	93.54%	90.30%	\$0	\$0
(\$370.00)	-0.59%	\$405.00	44.75%		\$0	\$0
\$30,765.00		(\$500.00)	14.36%	-40.88%	\$0	\$0
\$1,125.00	1.78%	\$1,575.00	92.65%		\$0	\$0
\$31,890.00		(\$125.00)	73.53%	66.18%	\$0	\$0

\$1,160.00	1.80%	\$1,190.00	70.21%		\$0	\$0
\$33,050.00		(\$505.00)	98.23%	68.44%	\$0	\$0
(\$945.00)	-1.49%	\$1,320.00	43.71%		\$0	\$0
\$32,105.00		(\$1,700.00)	25.00%	-31.29%	\$0	\$0
(\$605.00)	-0.97%	\$540.00	41.54%		\$0	\$0
\$31,500.00		(\$760.00)	11.92%	-46.54%	\$0	\$0
\$130.00	0.21%	\$640.00	14.35%		\$0	\$0
\$31,630.00		(\$3,820.00)	88.57%	2.91%	\$0	\$0
\$330.00	0.52%	\$375.00	61.98%		\$0	\$0
\$31,960.00		(\$230.00)	92.56%	54.55%	\$0	\$0
\$1,350.00	2.15%	\$1,430.00	45.04%		\$0	\$0
\$33,310.00		(\$1,745.00)	97.48%	42.52%	\$0	\$0
\$165.00	0.26%	\$645.00	96.27%		\$0	\$0
\$33,475.00		(\$25.00)	28.36%	24.63%	\$0	\$0
\$3,650.00	5.71%	\$4,025.00	98.53%		\$0	\$0
\$37,125.00		(\$60.00)	90.82%	89.35%	\$0	\$0
(\$1,300.00)	-1.92%	\$275.00	16.37%		\$0	\$0
\$35,825.00		(\$1,405.00)	6.25%	-77.38%	\$0	\$0
\$1,245.00	1.81%	\$1,290.00	92.14%		\$0	\$0
\$37,070.00		(\$110.00)	96.79%	88.93%	\$0	\$0
\$145.00	0.21%	\$735.00	59.04%		\$0	\$0
\$37,215.00		(\$510.00)	52.61%	11.65%	\$0	\$0
\$905.00	1.29%	\$1,720.00	80.19%		\$0	\$0
\$38,120.00		(\$425.00)	62.00%	42.19%	\$0	\$0
\$60.00	0.08%	\$315.00	32.14%		\$0	\$0
\$38,180.00		(\$665.00)	73.98%	6.12%	\$0	\$0
\$2,460.00	3.47%	\$4,375.00	99.54%		\$0	\$0
\$40,640.00		(\$20.00)	56.43%	55.97%	\$0	\$0
\$400.00	0.55%	\$1,335.00	72.55%		\$0	\$0
\$41,040.00		(\$505.00)	49.18%	21.74%	\$0	\$0
\$2,350.00	3.22%	\$3,040.00	54.00%		\$0	\$0
\$43,390.00		(\$2,590.00)	87.74%	41.74%	\$0	\$0
\$3,080.00	4.09%	\$3,610.00	92.21%		\$0	\$0
\$46,470.00		(\$305.00)	86.46%	78.67%	\$0	\$0
\$2,310.00	3.20%	\$4,420.00	87.52%		\$0	\$0
\$48,780.00		(\$630.00)	58.22%	45.74%	\$0	\$0
(\$455.00)	-0.61%	\$770.00	56.83%		\$0	\$0
\$48,325.00		(\$585.00)	9.59%	-33.58%	\$0	\$0
\$2,560.00	3.42%	\$4,175.00	96.53%		\$0	\$0
\$50,885.00		(\$150.00)	62.66%	59.19%	\$0	\$0
(\$170.00)	-0.22%	\$875.00	64.58%		\$0	\$0
\$50,715.00		(\$480.00)	22.88%	-12.55%	\$0	\$0
\$2,890.00	3.72%	\$3,615.00	91.40%		\$0	\$0
\$53,605.00		(\$340.00)	81.67%	73.07%	\$0	\$0
\$2,970.00	3.69%	\$3,000.00	86.46%		\$0	\$0
\$56,575.00		(\$470.00)	99.14%	85.59%	\$0	\$0
\$2,405.00	3.10%	\$3,535.00	57.39%		\$0	\$0
\$58,980.00		(\$2,625.00)	81.66%	39.04%	\$0	\$0
\$85.00	0.11%	\$510.00	36.43%		\$0	\$0
\$59,065.00		(\$890.00)	69.64%	6.07%	\$0	\$0
\$745.00	0.93%	\$1,885.00	54.40%		\$0	\$0

\$59,810.00		(\$1,580.00)	67.10%	21.50%	\$0	\$0
(\$295.00)	-0.37%	\$60.00	6.70%		\$0	\$0
\$59,515.00		(\$835.00)	60.34%	-32.96%	\$0	\$0
\$1,375.00	1.70%	\$1,445.00	63.94%		\$0	\$0
\$60,890.00		(\$815.00)	96.90%	60.84%	\$0	\$0
\$1,070.00	1.30%	\$1,570.00	95.73%		\$0	\$0
\$61,960.00		(\$70.00)	69.51%	65.24%	\$0	\$0
\$950.00	1.17%	\$1,000.00	56.18%		\$0	\$0
\$62,910.00		(\$780.00)	97.19%	53.37%	\$0	\$0
(\$330.00)	-0.40%	\$275.00	38.46%		\$0	\$0
\$62,580.00		(\$440.00)	15.38%	-46.15%	\$0	\$0
\$1,015.00	1.23%	\$1,215.00	80.20%		\$0	\$0
\$63,595.00		(\$300.00)	86.80%	67.00%	\$0	\$0
\$420.00	0.50%	\$780.00	73.58%		\$0	\$0
\$64,015.00		(\$280.00)	66.04%	39.62%	\$0	\$0
\$590.00	0.71%	\$1,570.00	73.71%		\$0	\$0
\$64,605.00		(\$560.00)	53.99%	27.70%	\$0	\$0
(\$450.00)	-0.54%	\$270.00	25.12%		\$0	\$0
\$64,155.00		(\$805.00)	33.02%	-41.86%	\$0	\$0
\$1,520.00	1.81%	\$1,555.00	28.74%		\$0	\$0
\$65,675.00		(\$3,855.00)	99.35%	28.10%	\$0	\$0
\$350.00	0.41%	\$1,360.00	77.49%		\$0	\$0
\$66,025.00		(\$395.00)	42.45%	19.94%	\$0	\$0
(\$1,135.00)	-1.33%	\$95.00	3.35%		\$0	\$0
\$64,890.00		(\$2,740.00)	56.61%	-40.04%	\$0	\$0
\$3,380.00	4.02%	\$3,435.00	93.72%		\$0	\$0
\$68,270.00		(\$230.00)	98.50%	92.22%	\$0	\$0
\$7,760.00	9.61%	\$8,765.00	79.29%		\$0	\$0
\$76,030.00		(\$2,290.00)	90.91%	70.19%	\$0	\$0
(\$1,570.00)	-1.77%	\$3,680.00	68.34%		\$0	\$0
\$74,460.00		(\$1,705.00)	2.51%	-29.16%	\$0	\$0
n/a	n/a	\$60.00	n/a		\$0	\$0
n/a		(\$1,425.00)	n/a	n/a	n/a	n/a

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
Last 12 month	\$19,275.00		4.6
1/1/2014	\$19,000.00	12.33%	4.37
1/1/2013	\$22,460.00	17.06%	12.67
1/1/2012	\$14,775.00	12.64%	4.18
1/1/2011	\$10,745.00	10.13%	2.01
1/1/2010	\$6,120.00	6.12%	2.37

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2014 - Today	\$19,000.00	12.33%	4.37
1/1/2013 - 1/1/2014	\$41,460.00	31.49%	6.87
1/1/2012 - 1/1/2014	\$56,235.00	48.12%	5.94
1/1/2011 - 1/1/2014	\$66,980.00	63.12%	4.08
1/1/2010 - 1/1/2014	\$73,100.00	73.10%	3.79
1/1/2009 - 1/1/2014	\$73,100.00	73.10%	3.79



# Trades	% Profitable
21	66.67%
21	66.67%
17	82.35%
21	71.43%
24	54.17%
12	75.00%

# Trades	% Profitable
21	66.67%
37	75.68%
57	75.44%
80	70.00%
91	70.33%
91	70.33%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/31/2014	(\$945.00)	-0.54%	0
12/30/2014	(\$205.00)	-0.12%	0
12/29/2014	(\$270.00)	-0.15%	0
12/28/2014	\$0.00	0.00%	0
12/27/2014	\$0.00	0.00%	0
12/26/2014	(\$120.00)	-0.07%	0
12/25/2014	\$0.00	0.00%	0
12/24/2014	(\$60.00)	-0.03%	0
12/23/2014	(\$395.00)	-0.23%	0
12/22/2014	(\$680.00)	-0.39%	0
12/21/2014	\$0.00	0.00%	0
12/20/2014	\$0.00	0.00%	0
12/19/2014	(\$175.00)	-0.10%	0
12/18/2014	(\$2,170.00)	-1.22%	0
12/17/2014	(\$1,425.00)	-0.79%	0
12/16/2014	\$590.00	0.33%	100
12/15/2014	\$330.00	0.18%	100
12/14/2014	\$0.00	0.00%	0
12/13/2014	\$0.00	0.00%	0
12/12/2014	\$1,590.00	0.90%	100
12/11/2014	(\$180.00)	-0.10%	0
12/10/2014	\$1,180.00	0.67%	237
12/9/2014	(\$355.00)	-0.20%	0
12/8/2014	(\$510.00)	-0.29%	0
12/7/2014	\$0.00	0.00%	0
12/6/2014	\$0.00	0.00%	0
12/5/2014	\$315.00	0.18%	100
12/4/2014	(\$35.00)	-0.02%	0
12/3/2014	\$175.00	0.10%	100
12/2/2014	\$535.00	0.30%	100
12/1/2014	(\$285.00)	-0.16%	0
11/30/2014	\$0.00	0.00%	0
11/29/2014	\$0.00	0.00%	0
11/28/2014	\$10.00	0.01%	100
11/27/2014	\$0.00	0.00%	0
11/26/2014	\$10.00	0.01%	100
11/25/2014	\$80.00	0.05%	100
11/24/2014	\$60.00	0.03%	100
11/23/2014	\$0.00	0.00%	0
11/22/2014	\$0.00	0.00%	0

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/31/2014 - 12/31/2014	(\$945.00)	-0.54%	0
12/30/2014 - 12/31/2014	(\$1,150.00)	-0.66%	0
12/29/2014 - 12/31/2014	(\$1,420.00)	-0.81%	0
12/28/2014 - 12/31/2014	(\$1,420.00)	-0.81%	0
12/27/2014 - 12/31/2014	(\$1,420.00)	-0.81%	0
12/26/2014 - 12/31/2014	(\$1,540.00)	-0.88%	0

12/25/2014 - 12/31/2014	(\$1,540.00)	-0.88%	0
12/24/2014 - 12/31/2014	(\$1,600.00)	-0.92%	0
12/23/2014 - 12/31/2014	(\$1,995.00)	-1.14%	0
12/22/2014 - 12/31/2014	(\$2,675.00)	-1.52%	0
12/21/2014 - 12/31/2014	(\$2,675.00)	-1.52%	0
12/20/2014 - 12/31/2014	(\$2,675.00)	-1.52%	0
12/19/2014 - 12/31/2014	(\$2,850.00)	-1.62%	0
12/18/2014 - 12/31/2014	(\$5,020.00)	-2.82%	0
12/17/2014 - 12/31/2014	(\$6,445.00)	-3.59%	0
12/16/2014 - 12/31/2014	(\$5,855.00)	-3.27%	0
12/15/2014 - 12/31/2014	(\$5,525.00)	-3.09%	0
12/14/2014 - 12/31/2014	(\$5,525.00)	-3.09%	0
12/13/2014 - 12/31/2014	(\$5,525.00)	-3.09%	0
12/12/2014 - 12/31/2014	(\$3,935.00)	-2.22%	0
12/11/2014 - 12/31/2014	(\$4,115.00)	-2.32%	0
12/10/2014 - 12/31/2014	(\$2,935.00)	-1.67%	0
12/9/2014 - 12/31/2014	(\$3,290.00)	-1.87%	0
12/8/2014 - 12/31/2014	(\$3,800.00)	-2.15%	0
12/7/2014 - 12/31/2014	(\$3,800.00)	-2.15%	0
12/6/2014 - 12/31/2014	(\$3,800.00)	-2.15%	0
12/5/2014 - 12/31/2014	(\$3,485.00)	-1.97%	0
12/4/2014 - 12/31/2014	(\$3,520.00)	-1.99%	0
12/3/2014 - 12/31/2014	(\$3,345.00)	-1.90%	0
12/2/2014 - 12/31/2014	(\$2,810.00)	-1.60%	0.04
12/1/2014 - 12/31/2014	(\$3,095.00)	-1.76%	0
11/30/2014 - 12/31/2014	(\$3,095.00)	-1.76%	0
11/29/2014 - 12/31/2014	(\$3,095.00)	-1.76%	0
11/28/2014 - 12/31/2014	(\$3,085.00)	-1.75%	0
11/27/2014 - 12/31/2014	(\$3,085.00)	-1.75%	0
11/26/2014 - 12/31/2014	(\$3,075.00)	-1.75%	0
11/25/2014 - 12/31/2014	(\$2,995.00)	-1.70%	0
11/24/2014 - 12/31/2014	(\$2,935.00)	-1.67%	0
11/23/2014 - 12/31/2014	(\$2,935.00)	-1.67%	0
11/22/2014 - 12/31/2014	(\$2,935.00)	-1.67%	0

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

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



TradeStation Periodical Returns: Monthly

Mark-To-Market Monthly

Average Analysis:

Period	Avg. Net Profit	% Gain	% Profitable
January	\$2,407.50	2.41%	75.00%
February	\$1,657.50	1.28%	62.50%
March	\$630.00	0.48%	60.00%
April	\$714.00	0.54%	64.29%
May	(\$617.00)	-0.49%	54.55%
June	\$1,891.25	1.51%	72.73%
July	\$1,573.00	1.17%	80.00%
August	\$1,519.00	1.18%	58.33%
September	\$1,360.00	1.04%	63.64%
October	\$3,710.00	2.82%	64.71%
November	\$670.00	0.50%	50.00%
December	\$422.00	0.31%	35.71%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014	(\$3,095.00)	-1.76%	0
11/1/2014	\$2,505.00	1.44%	100
10/1/2014	\$8,490.00	5.14%	28.39
9/1/2014	\$515.00	0.31%	1.62
8/1/2014	\$2,955.00	1.83%	100
7/1/2014	(\$2,130.00)	-1.30%	0.26
6/1/2014	\$1,190.00	0.73%	5.86
5/1/2014	\$2,625.00	1.64%	11.94
4/1/2014	\$100.00	0.06%	1.23
3/1/2014	\$840.00	0.53%	7.72
2/1/2014	\$3,385.00	2.17%	100
1/1/2014	\$1,620.00	1.05%	2.2
12/1/2013	\$2,080.00	1.37%	2.59
11/1/2013	\$2,760.00	1.85%	100
10/1/2013	\$1,430.00	0.97%	4.14
9/1/2013	\$1,615.00	1.10%	100
8/1/2013	\$2,970.00	2.07%	12.65
7/1/2013	\$3,045.00	2.17%	100
6/1/2013	(\$240.00)	-0.17%	0.71
5/1/2013	\$2,885.00	2.10%	100
4/1/2013	\$540.00	0.39%	1.96
3/1/2013	(\$10.00)	-0.01%	0.99
2/1/2013	\$1,205.00	0.89%	100
1/1/2013	\$4,180.00	3.18%	100
12/1/2012	\$1,090.00	0.83%	4.41
11/1/2012	(\$1,790.00)	-1.35%	0
10/1/2012	\$1,165.00	0.89%	2.23
9/1/2012	\$1,025.00	0.79%	3.77
8/1/2012	\$1,760.00	1.37%	40.11
7/1/2012	\$4,335.00	3.49%	100
6/1/2012	\$2,620.00	2.16%	100

5/1/2012	(\$3,050.00)	-2.45%	0.12
4/1/2012	\$3,075.00	2.53%	100
3/1/2012	\$1,370.00	1.14%	100
2/1/2012	\$1,040.00	0.87%	2.55
1/1/2012	\$2,135.00	1.83%	100
12/1/2011	(\$860.00)	-0.73%	0.27
11/1/2011	(\$1,105.00)	-0.93%	0
10/1/2011	\$6,610.00	5.89%	78.76
9/1/2011	(\$270.00)	-0.24%	0.85

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2014 - Today	(\$3,095.00)	-1.76%	0
11/1/2014 - 12/1/2014	(\$590.00)	-0.34%	0.8
10/1/2014 - 12/1/2014	\$7,900.00	4.78%	3.44
9/1/2014 - 12/1/2014	\$8,415.00	5.11%	3.07
8/1/2014 - 12/1/2014	\$11,370.00	7.03%	3.8
7/1/2014 - 12/1/2014	\$9,240.00	5.64%	3.05
6/1/2014 - 12/1/2014	\$10,430.00	6.41%	3.26
5/1/2014 - 12/1/2014	\$13,055.00	8.16%	3.69
4/1/2014 - 12/1/2014	\$13,155.00	8.22%	3.49
3/1/2014 - 12/1/2014	\$13,995.00	8.80%	3.66
2/1/2014 - 12/1/2014	\$17,380.00	11.16%	4.38
1/1/2014 - 12/1/2014	\$19,000.00	12.33%	4.37
12/1/2013 - 12/1/2014	\$21,080.00	13.87%	4.27
11/1/2013 - 12/1/2014	\$23,840.00	15.97%	5.49
10/1/2013 - 12/1/2014	\$25,270.00	17.09%	5.38
9/1/2013 - 12/1/2014	\$26,885.00	18.39%	5.66
8/1/2013 - 12/1/2014	\$29,855.00	20.84%	6.18
7/1/2013 - 12/1/2014	\$32,900.00	23.47%	6.71
6/1/2013 - 12/1/2014	\$32,660.00	23.26%	6.67
5/1/2013 - 12/1/2014	\$35,545.00	25.84%	7.17
4/1/2013 - 12/1/2014	\$36,085.00	26.34%	7.26
3/1/2013 - 12/1/2014	\$36,075.00	26.33%	6.11
2/1/2013 - 12/1/2014	\$37,280.00	27.45%	6.28
1/1/2013 - 12/1/2014	\$41,460.00	31.49%	6.87
12/1/2012 - 12/1/2014	\$42,550.00	32.59%	7.02
11/1/2012 - 12/1/2014	\$40,760.00	30.80%	6.16
10/1/2012 - 12/1/2014	\$41,925.00	31.96%	5.87
9/1/2012 - 12/1/2014	\$42,950.00	33.00%	5.78
8/1/2012 - 12/1/2014	\$44,710.00	34.82%	5.95
7/1/2012 - 12/1/2014	\$49,045.00	39.53%	6.46
6/1/2012 - 12/1/2014	\$51,665.00	42.55%	6.75
5/1/2012 - 12/1/2014	\$48,615.00	39.05%	4.91
4/1/2012 - 12/1/2014	\$51,690.00	42.57%	5.69
3/1/2012 - 12/1/2014	\$53,060.00	44.20%	5.82
2/1/2012 - 12/1/2014	\$54,100.00	45.46%	5.75
1/1/2012 - 12/1/2014	\$56,235.00	48.12%	5.94
12/1/2011 - 12/1/2014	\$55,375.00	47.04%	5.51
11/1/2011 - 12/1/2014	\$54,270.00	45.67%	5.05
10/1/2011 - 12/1/2014	\$60,880.00	54.25%	5.59
9/1/2011 - 12/1/2014	\$60,610.00	53.88%	5.01

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



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

# Trades

# Trades	%Profitable
3	0.00%
3	33.33%
5	40.00%
7	57.14%
7	57.14%
9	55.56%
12	58.33%
15	66.67%
17	58.82%
19	63.16%
19	68.42%
21	66.67%
23	65.22%
23	69.57%
25	68.00%
25	68.00%
27	70.37%
27	70.37%
29	72.41%
30	73.33%
33	75.76%
35	74.29%
35	74.29%
37	75.68%
39	76.92%
40	75.00%
43	74.42%
45	73.33%
47	72.34%
51	76.47%
52	76.92%
53	75.47%
55	76.36%
55	76.36%
57	75.44%
57	75.44%
60	73.33%
61	72.13%
63	73.02%
65	72.31%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/28/2014	(\$1,420.00)	-0.81%	0
12/21/2014	(\$1,255.00)	-0.71%	0
12/14/2014	(\$2,850.00)	-1.60%	0
12/7/2014	\$1,725.00	0.98%	2.98
11/30/2014	\$705.00	0.40%	100
11/23/2014	\$160.00	0.09%	100
11/16/2014	\$880.00	0.50%	100
11/9/2014	\$515.00	0.29%	100
11/2/2014	\$950.00	0.55%	100
10/26/2014	\$2,875.00	1.68%	100
10/19/2014	\$2,135.00	1.27%	100
10/12/2014	\$1,460.00	0.87%	100
10/5/2014	\$2,240.00	1.36%	25.89
9/28/2014	(\$545.00)	-0.33%	0
9/21/2014	(\$90.00)	-0.05%	0.82
9/14/2014	\$1,410.00	0.86%	24.5
9/7/2014	(\$640.00)	-0.39%	0
8/31/2014	\$160.00	0.10%	100
8/24/2014	\$460.00	0.28%	100
8/17/2014	\$1,810.00	1.11%	100
8/10/2014	\$760.00	0.47%	100
8/3/2014	\$315.00	0.20%	100
7/27/2014	(\$2,375.00)	-1.45%	0
7/20/2014	(\$175.00)	-0.11%	0.6
7/13/2014	(\$675.00)	-0.41%	0.06
7/6/2014	(\$475.00)	-0.29%	0
6/29/2014	\$1,095.00	0.67%	100
6/22/2014	\$335.00	0.20%	4.94
6/15/2014	\$805.00	0.49%	100
6/8/2014	(\$825.00)	-0.50%	0
6/1/2014	\$960.00	0.59%	11.67
5/25/2014	\$110.00	0.07%	1.46
5/18/2014	\$595.00	0.37%	120
5/11/2014	\$1,840.00	1.15%	100
5/4/2014	\$400.00	0.25%	100
4/27/2014	\$615.00	0.39%	100
4/20/2014	(\$685.00)	-0.43%	0.02
4/13/2014	\$1,810.00	1.15%	100
4/6/2014	(\$1,875.00)	-1.17%	0
3/30/2014	\$580.00	0.36%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/28/2014 - Today	(\$1,420.00)	-0.81%	0
12/21/2014 - 12/28/2014	(\$2,675.00)	-1.52%	0
12/14/2014 - 12/28/2014	(\$5,525.00)	-3.09%	0
12/7/2014 - 12/28/2014	(\$3,800.00)	-2.15%	0
11/30/2014 - 12/28/2014	(\$3,095.00)	-1.76%	0
11/23/2014 - 12/28/2014	(\$2,935.00)	-1.67%	0

11/16/2014 - 12/28/2014	(\$2,055.00)	-1.17%	0.3
11/9/2014 - 12/28/2014	(\$1,540.00)	-0.88%	0.47
11/2/2014 - 12/28/2014	(\$590.00)	-0.34%	0.8
10/26/2014 - 12/28/2014	\$2,285.00	1.34%	1.78
10/19/2014 - 12/28/2014	\$4,420.00	2.62%	2.51
10/12/2014 - 12/28/2014	\$5,880.00	3.52%	3.01
10/5/2014 - 12/28/2014	\$8,120.00	4.92%	3.69
9/28/2014 - 12/28/2014	\$7,575.00	4.58%	3.12
9/21/2014 - 12/28/2014	\$7,485.00	4.52%	2.84
9/14/2014 - 12/28/2014	\$8,895.00	5.42%	3.19
9/7/2014 - 12/28/2014	\$8,255.00	5.01%	3.03
8/31/2014 - 12/28/2014	\$8,415.00	5.11%	3.07
8/24/2014 - 12/28/2014	\$8,875.00	5.40%	3.18
8/17/2014 - 12/28/2014	\$10,685.00	6.58%	3.63
8/10/2014 - 12/28/2014	\$11,445.00	7.08%	3.82
8/3/2014 - 12/28/2014	\$11,760.00	7.29%	3.89
7/27/2014 - 12/28/2014	\$9,385.00	5.73%	3.31
7/20/2014 - 12/28/2014	\$9,210.00	5.62%	3.27
7/13/2014 - 12/28/2014	\$8,535.00	5.19%	2.89
7/6/2014 - 12/28/2014	\$8,060.00	4.88%	2.63
6/29/2014 - 12/28/2014	\$9,155.00	5.58%	3.03
6/22/2014 - 12/28/2014	\$9,490.00	5.80%	3.09
6/15/2014 - 12/28/2014	\$10,295.00	6.32%	3.28
6/8/2014 - 12/28/2014	\$9,470.00	5.79%	3.08
6/1/2014 - 12/28/2014	\$10,430.00	6.41%	3.26
5/25/2014 - 12/28/2014	\$10,540.00	6.48%	3.18
5/18/2014 - 12/28/2014	\$11,135.00	6.87%	3.3
5/11/2014 - 12/28/2014	\$12,975.00	8.10%	3.68
5/4/2014 - 12/28/2014	\$13,375.00	8.37%	3.76
4/27/2014 - 12/28/2014	\$13,990.00	8.79%	3.89
4/20/2014 - 12/28/2014	\$13,305.00	8.33%	3.59
4/13/2014 - 12/28/2014	\$15,115.00	9.57%	3.94
4/6/2014 - 12/28/2014	\$13,240.00	8.28%	3.55
3/30/2014 - 12/28/2014	\$13,820.00	8.68%	3.69

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

# Trades	% Profitable
2	0.00%
2	0.00%
2	0.00%
3	0.00%
3	0.00%
3	0.00%

3	33.33%
3	33.33%
3	33.33%
3	33.33%
3	33.33%
4	50.00%
5	40.00%
5	40.00%
6	50.00%
7	57.14%
7	57.14%
7	57.14%
7	57.14%
7	57.14%
7	57.14%
7	57.14%
7	57.14%
8	62.50%
9	55.56%
9	44.44%
9	55.56%
11	54.55%
11	63.64%
11	54.55%
12	58.33%
13	61.54%
14	57.14%
15	66.67%
15	66.67%
15	66.67%
17	64.71%
17	64.71%
17	58.82%
17	64.71%

TradeStationChart Settings

Symbol @YM  
Description E-mini Dow Futures (\$5) Continuous Contract [Mar15]  
Interval Daily  
Start Date/Time 12/30/2009 14:15  
End Date/Time 12/31/2014 14:15

TradeStation Strategies Applied

! MESA Phasor(On)

TradeStation Strategy Inputs

Description	Value
! MESA Phasor - Instance	2
! MESA Phasor - Length	8
! MESA Phasor - LowerAr	-120
! MESA Phasor - UpperAr	20
! MESA Phasor - PctStop	6

TradeStation Strategy Settings

Costs/Capitalization

Initial Capital	\$100,000.00
Commission	\$0 per Trade
Slippage	\$0 per Trade
Interest Rate	2.00%

Back-testing Resolution

Look-Inside-Bar Back-Test Disabled  
MaxBarsBack 50

Position Limits

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

Max. shares/contracts per 65000

Trade Size

Fixed Shares/Contracts: 1

TradeStation Report Settings

Display Periods	40
Standard Deviations	1