

Performance Summary

Total Net Profit:	\$56,630.00	Max Drawdown:	(\$4,635.00)
Gross Profit:	\$121,200.00	As % of Initial Equity:	4.64 %
Gross Loss:	(\$64,570.00)	As % of Total Equity:	2.96 %
Profit Factor:	1.877	Max Drawdown Date:	12/16/2014
Pessimistic RR:	1.659	Max Intraday Drawdown:	(\$5,727.50)
		As % of Initial Equity:	5.73 %
Total Trades:	529	As % of Total Equity:	3.66 %
Winning Trades:	295	Max Intraday Drawdown Date:	12/17/2014
Losing Trades:	234	Longest Drawdown:	158 days
Even Trades:	0	Recovery Factor:	12.22
% Profitable:	55.77%		
		Max Runup:	\$58,687.50
Avg. Trade Net Profit:	\$107.05	As % of Initial Equity:	58.69 %
Avg. Winning Trade:	\$410.85	As % of Total Equity:	37.47 %
Avg. Losing Trade:	(\$275.94)	Max Runup Date:	9/30/2016
Ratio Ave Win:Ave Loss:	1.489	Longest Runup:	1149 days
Largest Win:	\$4,070.00, 3.36 %	Return on Initial Capital:	56.63 %
Largest Loss:	(\$2,530.00), 3.92 %	Annual Rate of Return:	17.90 %
Max Cons. Winners:	11	Avg. Monthly Return:	\$1,491.34, 1.49 %
Max Cons. Losers:	9	Std. Deviation of Monthly Return:	\$2,138.38
		% Profitable Months:	71.79 %
Trading Period:	1155		
	1/2/2014 - 3/1/2017	Sharpe Ratio:	0.69
Total Trading Days:	318	Sortino Ratio:	1.53
Longest Flat Period:	28 days	Sterling Ratio:	0.33
		MAR Ratio:	3.05
Max Futures Contracts:	3	Efficiency Factor:	0.47
Max Forex Contracts:	0	Total Commission:	\$2,645.00
Max Shares:	0	Total Slippage:	\$13,225.00

Periodical Returns - Annual

Period	Net Profit	Return on IE	Return on TE	# Trades	# Exits	Profit Factor	% Profitable
2017	(\$1,650.00)	(1.65 %)	(1.05 %)	10	10	0.34	20.00 %
2016	\$24,085.00	24.09 %	15.22 %	188	188	2.16	58.51 %
2015	\$21,577.50	21.58 %	16.08 %	192	192	1.81	56.77 %
2014	\$12,617.50	12.62 %	11.20 %	139	139	1.87	53.24 %

Periodical Returns - Monthly

Period	Net Profit	Return on IE	Return on TE	# Trades	# Exits	Profit Factor	% Profitable
3/2017	\$457.50	0.46 %	0.29 %	1	1	100.00	100.00 %
2/2017	(\$192.50)	(0.19 %)	(0.12 %)	1	1	0.00	0.00 %
1/2017	(\$1,915.00)	(1.92 %)	(1.22 %)	8	8	0.18	12.50 %
12/2016	(\$65.00)	(0.07 %)	(0.04 %)	8	8	0.93	25.00 %
11/2016	\$2,335.00	2.34 %	1.47 %	8	8	10.63	87.50 %
10/2016	(\$2,592.50)	(2.59 %)	(1.66 %)	16	16	0.13	18.75 %
9/2016	\$5,730.00	5.73 %	3.61 %	19	19	5.81	68.42 %
8/2016	(\$655.00)	(0.66 %)	(0.43 %)	6	6	0.25	33.33 %
7/2016	\$310.00	0.31 %	0.20 %	8	8	1.45	37.50 %
6/2016	\$4,320.00	4.32 %	2.82 %	21	21	2.95	61.90 %
5/2016	\$322.50	0.32 %	0.22 %	18	18	1.24	55.56 %
4/2016	(\$535.00)	(0.54 %)	(0.36 %)	17	17	0.82	64.71 %
3/2016	\$5,242.50	5.24 %	3.52 %	14	14	5.73	71.43 %
2/2016	\$2,312.50	2.31 %	1.61 %	20	20	1.73	70.00 %
1/2016	\$7,360.00	7.36 %	5.20 %	33	33	3.38	66.67 %
12/2015	\$3,822.50	3.82 %	2.85 %	23	23	2.64	60.87 %
11/2015	\$2,652.50	2.65 %	2.03 %	7	7	6.39	85.71 %
10/2015	\$2,370.00	2.37 %	1.86 %	11	11	4.18	63.64 %
9/2015	\$3,315.00	3.32 %	2.64 %	27	27	2.13	48.15 %
8/2015	\$2,077.50	2.08 %	1.70 %	22	22	1.26	40.91 %
7/2015	\$2,135.00	2.14 %	1.78 %	18	18	2.05	66.67 %
6/2015	\$1,140.00	1.14 %	0.97 %	12	12	2.03	33.33 %
5/2015	\$2,017.50	2.02 %	1.73 %	14	14	3.42	85.71 %
4/2015	(\$687.50)	(0.69 %)	(0.60 %)	10	10	0.38	40.00 %
3/2015	\$1,442.50	1.44 %	1.25 %	19	19	1.65	63.16 %
2/2015	\$1,285.00	1.29 %	1.13 %	8	8	3.87	75.00 %
1/2015	\$7.50	0.01 %	0.01 %	21	21	1.00	47.62 %
12/2014	(\$422.50)	(0.42 %)	(0.38 %)	17	17	0.90	41.18 %
11/2014	(\$425.00)	(0.43 %)	(0.38 %)	5	5	0.37	20.00 %
10/2014	\$4,637.50	4.64 %	4.09 %	25	25	2.51	68.00 %
9/2014	\$1,135.00	1.14 %	1.04 %	13	13	2.05	38.46 %
8/2014	\$492.50	0.49 %	0.46 %	9	9	3.29	66.67 %
7/2014	\$1,732.50	1.73 %	1.62 %	11	11	2.85	54.55 %
6/2014	(\$832.50)	(0.83 %)	(0.79 %)	4	4	0.09	50.00 %
5/2014	\$172.50	0.17 %	0.16 %	8	8	1.76	62.50 %
4/2014	\$4,057.50	4.06 %	3.82 %	11	11	12.93	72.73 %
3/2014	(\$782.50)	(0.78 %)	(0.77 %)	14	14	0.50	28.57 %
2/2014	\$1,642.50	1.64 %	1.60 %	9	9	3.30	66.67 %
1/2014	\$1,210.00	1.21 %	1.20 %	13	13	2.78	53.85 %

Periodical Returns - Weekly

Period	Net Profit	Return on IE	Return on TE	# Trades	# Exits	Profit Factor	% Profitable
2/26/2017	\$457.50	0.46 %	0.29 %	1	1	100.00	100.00 %
1/29/2017	(\$727.50)	(0.73 %)	(0.47 %)	3	3	0.00	0.00 %
1/22/2017	\$127.50	0.13 %	0.08 %	2	2	1.46	50.00 %
1/15/2017	(\$255.00)	(0.26 %)	(0.16 %)	1	1	0.00	0.00 %
1/8/2017	(\$1,252.50)	(1.25 %)	(0.80 %)	3	3	0.00	0.00 %
12/25/2016	\$327.50	0.33 %	0.21 %	2	2	3.11	50.00 %
12/11/2016	(\$222.50)	(0.22 %)	(0.14 %)	2	2	0.00	0.00 %
12/4/2016	(\$170.00)	(0.17 %)	(0.11 %)	4	4	0.67	25.00 %
11/27/2016	(\$242.50)	(0.24 %)	(0.15 %)	1	1	0.00	0.00 %
11/20/2016	\$32.50	0.03 %	0.02 %	1	1	100.00	100.00 %
11/13/2016	\$132.50	0.13 %	0.08 %	1	1	100.00	100.00 %
11/6/2016	\$2,392.50	2.39 %	1.51 %	4	4	100.00	100.00 %
10/30/2016	\$20.00	0.02 %	0.01 %	1	1	100.00	100.00 %
10/23/2016	(\$647.50)	(0.65 %)	(0.42 %)	2	2	0.05	50.00 %
10/16/2016	(\$405.00)	(0.41 %)	(0.26 %)	6	6	0.26	16.67 %
10/9/2016	(\$607.50)	(0.61 %)	(0.39 %)	4	4	0.25	25.00 %
10/2/2016	(\$932.50)	(0.93 %)	(0.59 %)	4	4	0.00	0.00 %
9/25/2016	\$1,357.50	1.36 %	0.86 %	6	6	17.97	83.33 %
9/18/2016	(\$370.00)	(0.37 %)	(0.24 %)	4	4	0.63	25.00 %
9/11/2016	\$1,815.00	1.82 %	1.15 %	7	7	17.50	71.43 %
9/4/2016	\$2,927.50	2.93 %	1.88 %	2	2	100.00	100.00 %
8/28/2016	\$120.00	0.12 %	0.08 %	1	1	100.00	100.00 %
8/21/2016	(\$305.00)	(0.31 %)	(0.20 %)	1	1	0.00	0.00 %
8/14/2016	(\$5.00)	(0.01 %)	(0.00 %)	1	1	0.00	0.00 %
7/31/2016	(\$465.00)	(0.47 %)	(0.30 %)	3	3	0.17	33.33 %
7/24/2016	(\$222.50)	(0.22 %)	(0.14 %)	2	2	0.00	0.00 %
7/17/2016	(\$72.50)	(0.07 %)	(0.05 %)	2	2	0.57	50.00 %
7/3/2016	\$605.00	0.61 %	0.39 %	4	4	3.03	50.00 %
6/26/2016	\$1,657.50	1.66 %	1.08 %	6	6	5.95	66.67 %
6/19/2016	\$3,117.50	3.12 %	2.06 %	9	9	4.11	66.67 %
6/12/2016	(\$167.50)	(0.17 %)	(0.11 %)	1	1	0.00	0.00 %
6/5/2016	\$280.00	0.28 %	0.19 %	4	4	2.96	75.00 %
5/29/2016	(\$567.50)	(0.57 %)	(0.38 %)	1	1	0.00	0.00 %
5/22/2016	\$272.50	0.27 %	0.18 %	3	3	100.00	100.00 %
5/15/2016	(\$135.00)	(0.14 %)	(0.09 %)	7	7	0.78	42.86 %
5/8/2016	\$817.50	0.82 %	0.55 %	4	4	28.25	75.00 %
5/1/2016	(\$632.50)	(0.63 %)	(0.43 %)	4	4	0.12	25.00 %
4/24/2016	(\$442.50)	(0.44 %)	(0.30 %)	1	1	0.00	0.00 %
4/10/2016	(\$382.50)	(0.38 %)	(0.26 %)	4	4	0.60	75.00 %
4/3/2016	\$290.00	0.29 %	0.19 %	12	12	1.19	66.67 %
3/27/2016	\$602.50	0.60 %	0.40 %	2	2	100.00	100.00 %
3/20/2016	(\$55.00)	(0.06 %)	(0.04 %)	1	1	0.00	0.00 %
3/13/2016	(\$410.00)	(0.41 %)	(0.28 %)	2	2	0.19	50.00 %
3/6/2016	\$832.50	0.83 %	0.56 %	6	6	2.52	66.67 %
2/28/2016	\$4,272.50	4.27 %	2.88 %	3	3	100.00	100.00 %
2/21/2016	(\$245.00)	(0.25 %)	(0.17 %)	4	4	0.60	75.00 %
2/14/2016	\$540.00	0.54 %	0.37 %	2	2	100.00	100.00 %
2/7/2016	(\$1,465.00)	(1.47 %)	(1.02 %)	8	8	0.43	37.50 %
1/31/2016	\$3,482.50	3.48 %	2.40 %	6	6	100.00	100.00 %
1/24/2016	\$3,337.50	3.34 %	2.36 %	10	10	6.21	70.00 %
1/17/2016	(\$762.50)	(0.76 %)	(0.55 %)	5	5	0.31	60.00 %
1/10/2016	\$5,217.50	5.22 %	3.75 %	14	14	13.42	71.43 %
1/3/2016	(\$432.50)	(0.43 %)	(0.32 %)	4	4	0.53	50.00 %
12/27/2015	(\$372.50)	(0.37 %)	(0.28 %)	2	2	0.16	50.00 %
12/20/2015	\$232.50	0.23 %	0.17 %	1	1	100.00	100.00 %
12/13/2015	(\$225.00)	(0.23 %)	(0.17 %)	5	5	0.66	20.00 %

12/6/2015	\$510.00	0.51 %	0.38 %	8	8	1.41	50.00 %
11/29/2015	\$3,677.50	3.68 %	2.74 %	7	7	100.00	100.00 %
11/15/2015	\$1,922.50	1.92 %	1.47 %	3	3	100.00	100.00 %
11/8/2015	(\$447.50)	(0.45 %)	(0.35 %)	2	2	0.09	50.00 %
11/1/2015	\$1,177.50	1.18 %	0.91 %	2	2	100.00	100.00 %
10/25/2015	\$427.50	0.43 %	0.33 %	2	2	2.20	50.00 %
10/18/2015	\$1,042.50	1.04 %	0.82 %	4	4	60.57	75.00 %
10/11/2015	\$627.50	0.63 %	0.50 %	2	2	100.00	100.00 %
10/4/2015	\$272.50	0.27 %	0.22 %	3	3	1.73	33.33 %
9/27/2015	\$2,457.50	2.46 %	1.96 %	6	6	6.26	83.33 %
9/20/2015	(\$2,030.00)	(2.03 %)	(1.65 %)	6	6	0.00	0.00 %
9/13/2015	\$210.00	0.21 %	0.17 %	3	3	2.35	66.67 %
9/6/2015	\$815.00	0.82 %	0.65 %	7	7	4.10	28.57 %
8/30/2015	\$1,862.50	1.86 %	1.50 %	5	5	63.08	80.00 %
8/23/2015	\$2,520.00	2.52 %	2.06 %	6	6	1.63	50.00 %
8/16/2015	\$2,037.50	2.04 %	1.70 %	5	5	3.60	60.00 %
8/9/2015	(\$355.00)	(0.36 %)	(0.30 %)	6	6	0.67	50.00 %
8/2/2015	(\$2,125.00)	(2.13 %)	(1.80 %)	5	5	0.00	0.00 %
7/26/2015	\$422.50	0.42 %	0.35 %	3	3	2.08	66.67 %
7/19/2015	\$295.00	0.30 %	0.25 %	1	1	100.00	100.00 %
7/12/2015	\$327.50	0.33 %	0.27 %	2	2	100.00	100.00 %
7/5/2015	\$1,362.50	1.36 %	1.15 %	10	10	1.99	70.00 %
6/28/2015	\$797.50	0.80 %	0.68 %	3	3	3.93	33.33 %
6/21/2015	\$180.00	0.18 %	0.15 %	4	4	1.39	25.00 %
6/14/2015	(\$210.00)	(0.21 %)	(0.18 %)	2	2	0.00	0.00 %
6/7/2015	\$292.50	0.29 %	0.25 %	4	4	2.24	50.00 %
5/31/2015	(\$192.50)	(0.19 %)	(0.17 %)	1	1	0.00	0.00 %
5/24/2015	\$302.50	0.30 %	0.26 %	2	2	100.00	100.00 %
5/17/2015	\$70.00	0.07 %	0.06 %	1	1	100.00	100.00 %
5/10/2015	(\$460.00)	(0.46 %)	(0.40 %)	2	2	0.07	50.00 %
5/3/2015	\$1,082.50	1.08 %	0.93 %	6	6	4.16	83.33 %
4/26/2015	\$707.50	0.71 %	0.61 %	6	6	3.25	50.00 %
4/19/2015	\$40.00	0.04 %	0.03 %	2	2	100.00	100.00 %
4/12/2015	(\$145.00)	(0.15 %)	(0.13 %)	4	4	0.72	50.00 %
4/5/2015	(\$267.50)	(0.27 %)	(0.23 %)	1	1	0.00	0.00 %
3/29/2015	\$485.00	0.49 %	0.42 %	3	3	100.00	100.00 %
3/22/2015	\$645.00	0.65 %	0.56 %	1	1	100.00	100.00 %
3/15/2015	\$880.00	0.88 %	0.77 %	4	4	17.00	75.00 %
3/8/2015	\$125.00	0.13 %	0.11 %	5	5	1.15	60.00 %
3/1/2015	(\$692.50)	(0.69 %)	(0.61 %)	6	6	0.48	33.33 %
2/8/2015	\$817.50	0.82 %	0.72 %	4	4	11.22	75.00 %
2/1/2015	\$467.50	0.47 %	0.41 %	4	4	2.27	75.00 %
1/25/2015	\$172.50	0.17 %	0.15 %	3	3	1.41	66.67 %
1/18/2015	\$1,672.50	1.67 %	1.49 %	3	3	9.69	66.67 %
1/11/2015	(\$2,410.00)	(2.41 %)	(2.18 %)	7	7	0.22	42.86 %
1/4/2015	\$1,257.50	1.26 %	1.11 %	6	6	11.93	50.00 %
12/28/2014	(\$685.00)	(0.69 %)	(0.61 %)	2	2	0.00	0.00 %
12/14/2014	\$2,307.50	2.31 %	2.05 %	6	6	3.54	66.67 %
12/7/2014	(\$2,960.00)	(2.96 %)	(2.68 %)	7	7	0.05	14.29 %
11/30/2014	\$230.00	0.23 %	0.20 %	4	4	2.88	50.00 %
11/16/2014	(\$425.00)	(0.43 %)	(0.38 %)	5	5	0.37	20.00 %
10/26/2014	\$645.00	0.65 %	0.57 %	6	6	5.37	66.67 %
10/19/2014	\$1,305.00	1.31 %	1.16 %	4	4	7.00	75.00 %
10/12/2014	(\$2,700.00)	(2.70 %)	(2.42 %)	5	5	0.00	0.00 %
10/5/2014	\$4,802.50	4.80 %	4.20 %	7	7	100.00	100.00 %
9/28/2014	\$585.00	0.59 %	0.53 %	3	3	100.00	100.00 %
9/21/2014	\$1,885.00	1.89 %	1.73 %	8	8	6.76	62.50 %
9/14/2014	(\$465.00)	(0.47 %)	(0.43 %)	3	3	0.00	0.00 %
9/7/2014	(\$285.00)	(0.29 %)	(0.27 %)	2	2	0.00	0.00 %
8/24/2014	\$15.00	0.02 %	0.01 %	2	2	1.22	50.00 %
8/17/2014	\$140.00	0.14 %	0.13 %	2	2	100.00	100.00 %

8/10/2014	\$195.00	0.20 %	0.18 %	1	1	100.00	100.00 %
8/3/2014	\$142.50	0.14 %	0.13 %	4	4	1.97	50.00 %
7/27/2014	\$1,277.50	1.28 %	1.19 %	2	2	100.00	100.00 %
7/20/2014	(\$130.00)	(0.13 %)	(0.12 %)	1	1	0.00	0.00 %
7/13/2014	\$1,167.50	1.17 %	1.10 %	4	4	13.62	75.00 %
7/6/2014	(\$440.00)	(0.44 %)	(0.42 %)	3	3	0.23	33.33 %
6/29/2014	(\$142.50)	(0.14 %)	(0.14 %)	1	1	0.00	0.00 %
6/22/2014	(\$867.50)	(0.87 %)	(0.82 %)	1	1	0.00	0.00 %
6/15/2014	\$57.50	0.06 %	0.05 %	1	1	100.00	100.00 %
6/8/2014	\$20.00	0.02 %	0.02 %	1	1	100.00	100.00 %
6/1/2014	(\$42.50)	(0.04 %)	(0.04 %)	1	1	0.00	0.00 %
5/25/2014	(\$5.00)	(0.01 %)	(0.00 %)	1	1	0.00	0.00 %
5/18/2014	\$90.00	0.09 %	0.08 %	2	2	100.00	100.00 %
5/11/2014	\$197.50	0.20 %	0.19 %	3	3	3.47	66.67 %
5/4/2014	(\$110.00)	(0.11 %)	(0.10 %)	2	2	0.23	50.00 %
4/20/2014	(\$5.00)	(0.01 %)	(0.00 %)	1	1	0.00	0.00 %
4/13/2014	(\$90.00)	(0.09 %)	(0.08 %)	3	3	0.73	33.33 %
4/6/2014	\$3,287.50	3.29 %	3.09 %	5	5	100.00	100.00 %
3/30/2014	\$520.00	0.52 %	0.51 %	6	6	2.51	33.33 %
3/23/2014	(\$822.50)	(0.82 %)	(0.80 %)	2	2	0.00	0.00 %
3/16/2014	(\$202.50)	(0.20 %)	(0.20 %)	3	3	0.00	0.00 %
3/9/2014	\$282.50	0.28 %	0.27 %	1	1	100.00	100.00 %
3/2/2014	\$305.00	0.31 %	0.30 %	4	4	2.58	75.00 %
2/23/2014	(\$715.00)	(0.72 %)	(0.70 %)	3	3	0.00	0.00 %
2/9/2014	\$207.50	0.21 %	0.20 %	1	1	100.00	100.00 %
2/2/2014	\$2,150.00	2.15 %	2.08 %	5	5	100.00	100.00 %
1/26/2014	(\$20.00)	(0.02 %)	(0.02 %)	4	4	0.96	50.00 %
1/19/2014	\$742.50	0.74 %	0.73 %	4	4	6.03	50.00 %
1/12/2014	\$572.50	0.57 %	0.57 %	3	3	100.00	100.00 %
1/5/2014	(\$67.50)	(0.07 %)	(0.07 %)	1	1	0.00	0.00 %
12/29/2013	(\$17.50)	(0.02 %)	(0.02 %)	1	1	0.00	0.00 %

Periodical Returns - Daily

Period	Net Profit	Return on IE	Return on TE	# Trades	# Exits	Profit Factor	% Profitable
3/1/2017	\$457.50	0.46 %	0.29 %	1	1	100.00	100.00 %
2/1/2017	(\$192.50)	(0.19 %)	(0.12 %)	1	1	0.00	0.00 %
1/30/2017	(\$535.00)	(0.54 %)	(0.34 %)	2	2	0.00	0.00 %
1/24/2017	\$407.50	0.41 %	0.26 %	1	1	100.00	100.00 %
1/23/2017	(\$280.00)	(0.28 %)	(0.18 %)	1	1	0.00	0.00 %
1/20/2017	(\$255.00)	(0.26 %)	(0.16 %)	1	1	0.00	0.00 %
1/13/2017	(\$117.50)	(0.12 %)	(0.07 %)	1	1	0.00	0.00 %
1/12/2017	(\$730.00)	(0.73 %)	(0.46 %)	1	1	0.00	0.00 %
1/10/2017	(\$405.00)	(0.41 %)	(0.26 %)	1	1	0.00	0.00 %
12/28/2016	\$482.50	0.48 %	0.30 %	1	1	100.00	100.00 %
12/27/2016	(\$155.00)	(0.16 %)	(0.10 %)	1	1	0.00	0.00 %
12/15/2016	(\$167.50)	(0.17 %)	(0.11 %)	1	1	0.00	0.00 %
12/12/2016	(\$55.00)	(0.06 %)	(0.03 %)	1	1	0.00	0.00 %
12/7/2016	\$345.00	0.35 %	0.22 %	1	1	100.00	100.00 %
12/5/2016	(\$515.00)	(0.52 %)	(0.33 %)	3	3	0.00	0.00 %
11/29/2016	(\$242.50)	(0.24 %)	(0.15 %)	1	1	0.00	0.00 %
11/21/2016	\$32.50	0.03 %	0.02 %	1	1	100.00	100.00 %
11/17/2016	\$132.50	0.13 %	0.08 %	1	1	100.00	100.00 %
11/9/2016	\$432.50	0.43 %	0.27 %	1	1	100.00	100.00 %
11/7/2016	\$1,960.00	1.96 %	1.24 %	3	3	100.00	100.00 %
11/1/2016	\$20.00	0.02 %	0.01 %	1	1	100.00	100.00 %
10/28/2016	(\$680.00)	(0.68 %)	(0.44 %)	1	1	0.00	0.00 %
10/27/2016	\$32.50	0.03 %	0.02 %	1	1	100.00	100.00 %
10/18/2016	(\$405.00)	(0.41 %)	(0.26 %)	6	6	0.26	16.67 %
10/11/2016	(\$72.50)	(0.07 %)	(0.05 %)	2	2	0.74	50.00 %
10/10/2016	(\$535.00)	(0.54 %)	(0.34 %)	2	2	0.00	0.00 %
10/7/2016	(\$672.50)	(0.67 %)	(0.43 %)	2	2	0.00	0.00 %
10/5/2016	(\$42.50)	(0.04 %)	(0.03 %)	1	1	0.00	0.00 %
10/4/2016	(\$217.50)	(0.22 %)	(0.14 %)	1	1	0.00	0.00 %
9/30/2016	\$177.50	0.18 %	0.11 %	2	2	3.22	50.00 %
9/29/2016	\$1,047.50	1.05 %	0.66 %	3	3	100.00	100.00 %
9/26/2016	\$132.50	0.13 %	0.08 %	1	1	100.00	100.00 %
9/22/2016	(\$260.00)	(0.26 %)	(0.17 %)	2	2	0.00	0.00 %
9/21/2016	\$632.50	0.63 %	0.40 %	1	1	100.00	100.00 %
9/19/2016	(\$742.50)	(0.74 %)	(0.47 %)	1	1	0.00	0.00 %
9/15/2016	\$157.50	0.16 %	0.10 %	1	1	100.00	100.00 %
9/13/2016	\$785.00	0.79 %	0.50 %	3	3	27.17	66.67 %
9/12/2016	\$872.50	0.87 %	0.56 %	3	3	11.91	66.67 %
9/9/2016	\$2,927.50	2.93 %	1.88 %	2	2	100.00	100.00 %
8/29/2016	\$120.00	0.12 %	0.08 %	1	1	100.00	100.00 %
8/23/2016	(\$305.00)	(0.31 %)	(0.20 %)	1	1	0.00	0.00 %
8/15/2016	(\$5.00)	(0.01 %)	(0.00 %)	1	1	0.00	0.00 %
8/5/2016	\$95.00	0.10 %	0.06 %	1	1	100.00	100.00 %
8/2/2016	(\$560.00)	(0.56 %)	(0.37 %)	2	2	0.00	0.00 %
7/29/2016	(\$155.00)	(0.16 %)	(0.10 %)	1	1	0.00	0.00 %
7/28/2016	(\$67.50)	(0.07 %)	(0.04 %)	1	1	0.00	0.00 %
7/22/2016	\$95.00	0.10 %	0.06 %	1	1	100.00	100.00 %
7/20/2016	(\$167.50)	(0.17 %)	(0.11 %)	1	1	0.00	0.00 %
7/8/2016	\$902.50	0.90 %	0.59 %	2	2	100.00	100.00 %
7/5/2016	(\$297.50)	(0.30 %)	(0.19 %)	2	2	0.00	0.00 %
6/30/2016	\$370.00	0.37 %	0.24 %	1	1	100.00	100.00 %
6/29/2016	\$1,340.00	1.34 %	0.88 %	2	2	100.00	100.00 %
6/28/2016	(\$52.50)	(0.05 %)	(0.03 %)	3	3	0.84	33.33 %
6/24/2016	\$3,125.00	3.13 %	2.06 %	5	5	27.60	80.00 %
6/23/2016	\$877.50	0.88 %	0.59 %	2	2	100.00	100.00 %
6/20/2016	(\$885.00)	(0.89 %)	(0.60 %)	2	2	0.00	0.00 %

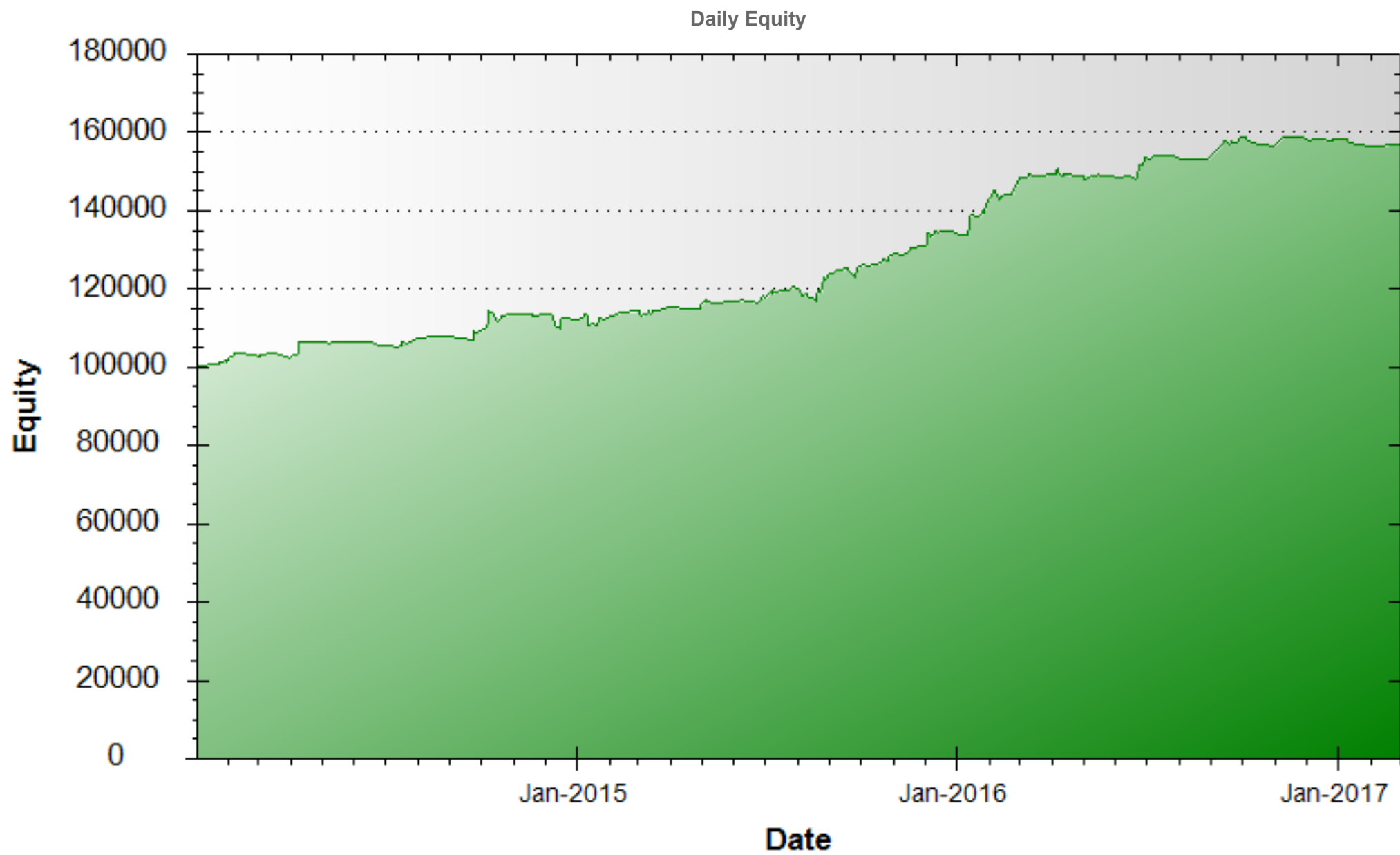
6/16/2016	(\$167.50)	(0.17 %)	(0.11 %)	1	1	0.00	0.00 %
6/10/2016	\$422.50	0.42 %	0.28 %	3	3	100.00	100.00 %
6/6/2016	(\$142.50)	(0.14 %)	(0.10 %)	1	1	0.00	0.00 %
6/3/2016	(\$567.50)	(0.57 %)	(0.38 %)	1	1	0.00	0.00 %
5/27/2016	\$95.00	0.10 %	0.06 %	1	1	100.00	100.00 %
5/24/2016	\$177.50	0.18 %	0.12 %	2	2	100.00	100.00 %
5/20/2016	(\$172.50)	(0.17 %)	(0.12 %)	2	2	0.00	0.00 %
5/19/2016	(\$392.50)	(0.39 %)	(0.26 %)	1	1	0.00	0.00 %
5/17/2016	(\$55.00)	(0.06 %)	(0.04 %)	1	1	0.00	0.00 %
5/16/2016	\$485.00	0.49 %	0.32 %	3	3	100.00	100.00 %
5/13/2016	(\$30.00)	(0.03 %)	(0.02 %)	1	1	0.00	0.00 %
5/11/2016	\$290.00	0.29 %	0.19 %	2	2	100.00	100.00 %
5/10/2016	\$557.50	0.56 %	0.38 %	1	1	100.00	100.00 %
5/3/2016	(\$715.00)	(0.72 %)	(0.48 %)	3	3	0.00	0.00 %
5/2/2016	\$82.50	0.08 %	0.06 %	1	1	100.00	100.00 %
4/29/2016	(\$442.50)	(0.44 %)	(0.30 %)	1	1	0.00	0.00 %
4/13/2016	\$207.50	0.21 %	0.14 %	1	1	100.00	100.00 %
4/12/2016	\$365.00	0.37 %	0.25 %	2	2	100.00	100.00 %
4/11/2016	(\$955.00)	(0.96 %)	(0.64 %)	1	1	0.00	0.00 %
4/8/2016	(\$1,352.50)	(1.35 %)	(0.91 %)	3	3	0.00	0.00 %
4/7/2016	\$577.50	0.58 %	0.38 %	2	2	100.00	100.00 %
4/6/2016	\$1,030.00	1.03 %	0.69 %	4	4	100.00	100.00 %
4/5/2016	\$35.00	0.04 %	0.02 %	3	3	1.17	66.67 %
3/29/2016	\$602.50	0.60 %	0.40 %	2	2	100.00	100.00 %
3/23/2016	(\$55.00)	(0.06 %)	(0.04 %)	1	1	0.00	0.00 %
3/16/2016	\$95.00	0.10 %	0.06 %	1	1	100.00	100.00 %
3/15/2016	(\$505.00)	(0.51 %)	(0.34 %)	1	1	0.00	0.00 %
3/11/2016	\$802.50	0.80 %	0.54 %	2	2	100.00	100.00 %
3/9/2016	\$190.00	0.19 %	0.13 %	2	2	3.05	50.00 %
3/8/2016	(\$160.00)	(0.16 %)	(0.11 %)	2	2	0.65	50.00 %
3/1/2016	\$4,272.50	4.27 %	2.88 %	3	3	100.00	100.00 %
2/24/2016	(\$617.50)	(0.62 %)	(0.43 %)	1	1	0.00	0.00 %
2/23/2016	\$302.50	0.30 %	0.21 %	2	2	100.00	100.00 %
2/22/2016	\$70.00	0.07 %	0.05 %	1	1	100.00	100.00 %
2/17/2016	\$232.50	0.23 %	0.16 %	1	1	100.00	100.00 %
2/16/2016	\$307.50	0.31 %	0.21 %	1	1	100.00	100.00 %
2/12/2016	\$1,052.50	1.05 %	0.73 %	2	2	100.00	100.00 %
2/11/2016	\$32.50	0.03 %	0.02 %	1	1	100.00	100.00 %
2/10/2016	(\$2,270.00)	(2.27 %)	(1.59 %)	4	4	0.00	0.00 %
2/8/2016	(\$280.00)	(0.28 %)	(0.19 %)	1	1	0.00	0.00 %
2/5/2016	\$2,085.00	2.09 %	1.44 %	3	3	100.00	100.00 %
2/2/2016	\$1,397.50	1.40 %	0.98 %	3	3	100.00	100.00 %
1/29/2016	\$2,322.50	2.32 %	1.64 %	3	3	100.00	100.00 %
1/28/2016	(\$610.00)	(0.61 %)	(0.44 %)	2	2	0.00	0.00 %
1/27/2016	\$245.00	0.25 %	0.18 %	1	1	100.00	100.00 %
1/26/2016	\$602.50	0.60 %	0.43 %	2	2	100.00	100.00 %
1/25/2016	\$777.50	0.78 %	0.56 %	2	2	26.92	50.00 %
1/22/2016	(\$32.50)	(0.03 %)	(0.02 %)	4	4	0.91	75.00 %
1/20/2016	(\$730.00)	(0.73 %)	(0.53 %)	1	1	0.00	0.00 %
1/15/2016	\$777.50	0.78 %	0.56 %	7	7	4.42	57.14 %
1/14/2016	\$1,710.00	1.71 %	1.24 %	3	3	100.00	100.00 %
1/13/2016	\$2,922.50	2.92 %	2.14 %	3	3	100.00	100.00 %
1/12/2016	(\$192.50)	(0.19 %)	(0.14 %)	1	1	0.00	0.00 %
1/7/2016	\$257.50	0.26 %	0.19 %	1	1	100.00	100.00 %
1/6/2016	(\$192.50)	(0.19 %)	(0.14 %)	1	1	0.00	0.00 %
1/5/2016	\$232.50	0.23 %	0.17 %	1	1	100.00	100.00 %
1/4/2016	(\$730.00)	(0.73 %)	(0.55 %)	1	1	0.00	0.00 %
12/31/2015	(\$442.50)	(0.44 %)	(0.33 %)	1	1	0.00	0.00 %
12/29/2015	\$70.00	0.07 %	0.05 %	1	1	100.00	100.00 %
12/23/2015	\$232.50	0.23 %	0.17 %	1	1	100.00	100.00 %
12/17/2015	\$160.00	0.16 %	0.12 %	3	3	1.59	33.33 %

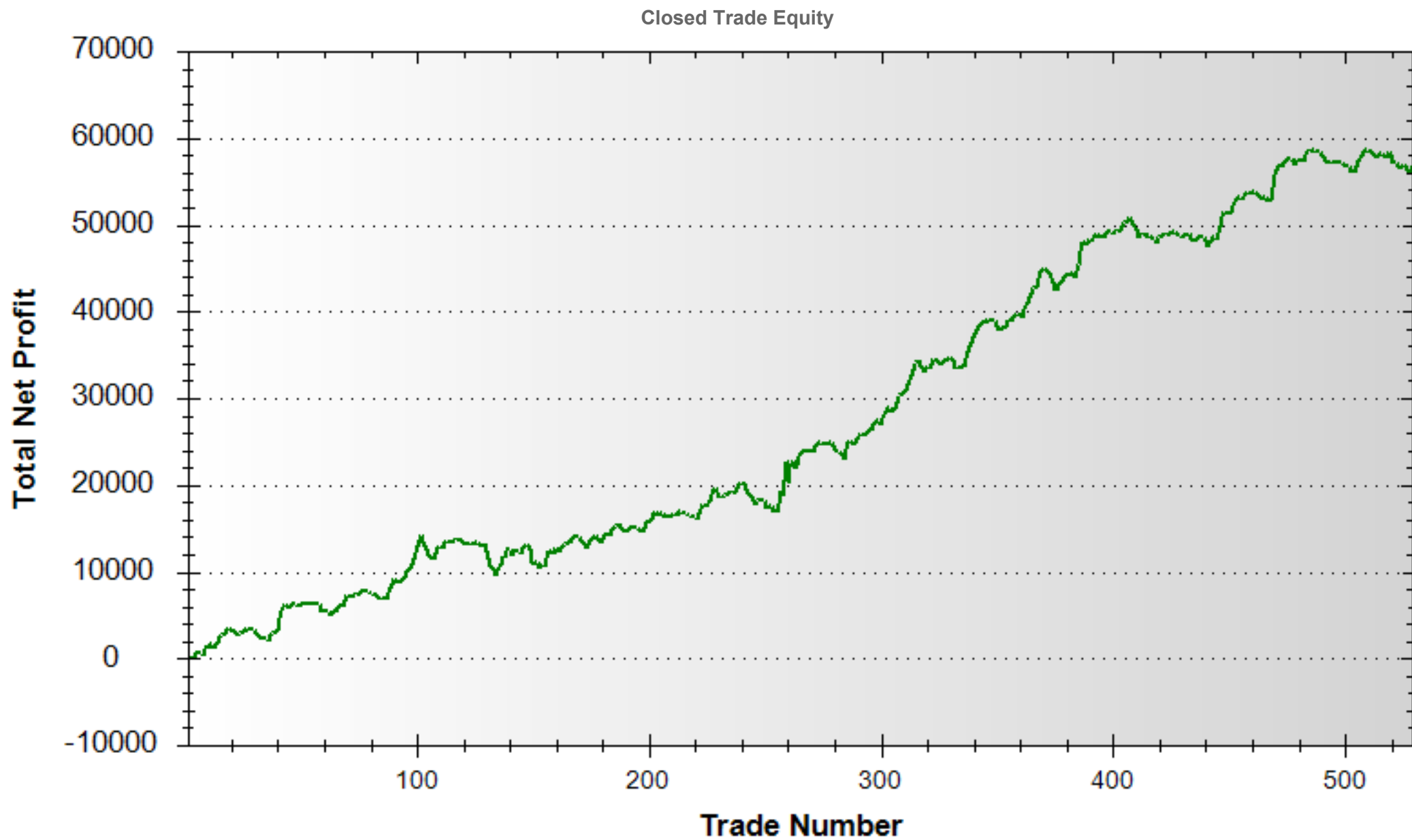
12/15/2015	(\$385.00)	(0.39 %)	(0.29 %)	2	2	0.00	0.00 %
12/11/2015	\$1,127.50	1.13 %	0.84 %	2	2	100.00	100.00 %
12/9/2015	\$315.00	0.32 %	0.24 %	2	2	3.03	50.00 %
12/8/2015	(\$405.00)	(0.41 %)	(0.30 %)	1	1	0.00	0.00 %
12/7/2015	(\$527.50)	(0.53 %)	(0.40 %)	3	3	0.22	33.33 %
12/4/2015	\$2,547.50	2.55 %	1.90 %	3	3	100.00	100.00 %
12/3/2015	\$582.50	0.58 %	0.44 %	1	1	100.00	100.00 %
12/2/2015	\$132.50	0.13 %	0.10 %	1	1	100.00	100.00 %
12/1/2015	\$415.00	0.42 %	0.32 %	2	2	100.00	100.00 %
11/18/2015	\$932.50	0.93 %	0.72 %	1	1	100.00	100.00 %
11/16/2015	\$990.00	0.99 %	0.76 %	2	2	100.00	100.00 %
11/9/2015	(\$447.50)	(0.45 %)	(0.35 %)	2	2	0.09	50.00 %
11/2/2015	\$1,177.50	1.18 %	0.91 %	2	2	100.00	100.00 %
10/28/2015	\$782.50	0.78 %	0.61 %	1	1	100.00	100.00 %
10/27/2015	(\$355.00)	(0.36 %)	(0.28 %)	1	1	0.00	0.00 %
10/23/2015	(\$17.50)	(0.02 %)	(0.01 %)	1	1	0.00	0.00 %
10/22/2015	\$977.50	0.98 %	0.77 %	2	2	100.00	100.00 %
10/21/2015	\$82.50	0.08 %	0.07 %	1	1	100.00	100.00 %
10/15/2015	\$395.00	0.40 %	0.31 %	1	1	100.00	100.00 %
10/13/2015	\$232.50	0.23 %	0.18 %	1	1	100.00	100.00 %
10/7/2015	(\$117.50)	(0.12 %)	(0.09 %)	1	1	0.00	0.00 %
10/6/2015	(\$255.00)	(0.26 %)	(0.20 %)	1	1	0.00	0.00 %
10/5/2015	\$645.00	0.65 %	0.51 %	1	1	100.00	100.00 %
9/30/2015	\$172.50	0.17 %	0.14 %	3	3	1.37	66.67 %
9/28/2015	\$2,285.00	2.29 %	1.83 %	3	3	100.00	100.00 %
9/25/2015	(\$965.00)	(0.97 %)	(0.79 %)	3	3	0.00	0.00 %
9/22/2015	(\$242.50)	(0.24 %)	(0.20 %)	1	1	0.00	0.00 %
9/21/2015	(\$822.50)	(0.82 %)	(0.66 %)	2	2	0.00	0.00 %
9/18/2015	\$210.00	0.21 %	0.17 %	3	3	2.35	66.67 %
9/10/2015	(\$55.00)	(0.06 %)	(0.04 %)	1	1	0.00	0.00 %
9/9/2015	(\$30.00)	(0.03 %)	(0.02 %)	1	1	0.00	0.00 %
9/8/2015	\$900.00	0.90 %	0.72 %	5	5	6.07	40.00 %
9/4/2015	\$132.50	0.13 %	0.11 %	1	1	100.00	100.00 %
9/2/2015	(\$30.00)	(0.03 %)	(0.02 %)	1	1	0.00	0.00 %
9/1/2015	\$1,760.00	1.76 %	1.42 %	3	3	100.00	100.00 %
8/27/2015	(\$730.00)	(0.73 %)	(0.60 %)	1	1	0.00	0.00 %
8/26/2015	\$2,440.00	2.44 %	1.99 %	2	2	100.00	100.00 %
8/25/2015	\$1,540.00	1.54 %	1.28 %	2	2	1.61	50.00 %
8/24/2015	(\$730.00)	(0.73 %)	(0.61 %)	1	1	0.00	0.00 %
8/21/2015	\$1,545.00	1.55 %	1.29 %	1	1	100.00	100.00 %
8/20/2015	\$1,145.00	1.15 %	0.97 %	1	1	100.00	100.00 %
8/19/2015	(\$785.00)	(0.79 %)	(0.67 %)	2	2	0.00	0.00 %
8/17/2015	\$132.50	0.13 %	0.11 %	1	1	100.00	100.00 %
8/14/2015	\$107.50	0.11 %	0.09 %	1	1	100.00	100.00 %
8/12/2015	(\$730.00)	(0.73 %)	(0.62 %)	1	1	0.00	0.00 %
8/11/2015	(\$335.00)	(0.34 %)	(0.28 %)	2	2	0.00	0.00 %
8/10/2015	\$602.50	0.60 %	0.51 %	2	2	100.00	100.00 %
8/6/2015	(\$255.00)	(0.26 %)	(0.22 %)	1	1	0.00	0.00 %
8/5/2015	(\$1,402.50)	(1.40 %)	(1.19 %)	3	3	0.00	0.00 %
8/3/2015	(\$467.50)	(0.47 %)	(0.39 %)	1	1	0.00	0.00 %
7/31/2015	(\$392.50)	(0.39 %)	(0.33 %)	1	1	0.00	0.00 %
7/28/2015	\$815.00	0.82 %	0.68 %	2	2	100.00	100.00 %
7/24/2015	\$295.00	0.30 %	0.25 %	1	1	100.00	100.00 %
7/16/2015	\$157.50	0.16 %	0.13 %	1	1	100.00	100.00 %
7/13/2015	\$170.00	0.17 %	0.14 %	1	1	100.00	100.00 %
7/10/2015	\$275.00	0.28 %	0.23 %	5	5	1.69	60.00 %
7/9/2015	(\$685.00)	(0.69 %)	(0.58 %)	2	2	0.30	50.00 %
7/8/2015	\$1,772.50	1.77 %	1.49 %	3	3	100.00	100.00 %
7/1/2015	(\$272.50)	(0.27 %)	(0.23 %)	2	2	0.00	0.00 %
6/29/2015	\$1,070.00	1.07 %	0.91 %	1	1	100.00	100.00 %

6/25/2015	\$645.00	0.65 %	0.55 %	1	1	100.00	100.00 %
6/22/2015	(\$465.00)	(0.47 %)	(0.40 %)	3	3	0.00	0.00 %
6/18/2015	(\$17.50)	(0.02 %)	(0.02 %)	1	1	0.00	0.00 %
6/15/2015	(\$192.50)	(0.19 %)	(0.17 %)	1	1	0.00	0.00 %
6/12/2015	(\$135.00)	(0.14 %)	(0.12 %)	2	2	0.13	50.00 %
6/10/2015	\$427.50	0.43 %	0.37 %	2	2	6.34	50.00 %
6/4/2015	(\$192.50)	(0.19 %)	(0.17 %)	1	1	0.00	0.00 %
5/27/2015	\$207.50	0.21 %	0.18 %	1	1	100.00	100.00 %
5/26/2015	\$95.00	0.10 %	0.08 %	1	1	100.00	100.00 %
5/18/2015	\$70.00	0.07 %	0.06 %	1	1	100.00	100.00 %
5/14/2015	\$32.50	0.03 %	0.03 %	1	1	100.00	100.00 %
5/12/2015	(\$492.50)	(0.49 %)	(0.42 %)	1	1	0.00	0.00 %
5/8/2015	\$215.00	0.22 %	0.18 %	2	2	100.00	100.00 %
5/6/2015	(\$342.50)	(0.34 %)	(0.29 %)	1	1	0.00	0.00 %
5/5/2015	\$1,210.00	1.21 %	1.04 %	3	3	100.00	100.00 %
5/1/2015	\$1,022.50	1.02 %	0.88 %	3	3	100.00	100.00 %
4/30/2015	(\$285.00)	(0.29 %)	(0.25 %)	2	2	0.00	0.00 %
4/29/2015	(\$30.00)	(0.03 %)	(0.03 %)	1	1	0.00	0.00 %
4/20/2015	\$40.00	0.04 %	0.03 %	2	2	100.00	100.00 %
4/17/2015	\$377.50	0.38 %	0.33 %	2	2	100.00	100.00 %
4/15/2015	(\$522.50)	(0.52 %)	(0.46 %)	2	2	0.00	0.00 %
4/6/2015	(\$267.50)	(0.27 %)	(0.23 %)	1	1	0.00	0.00 %
3/31/2015	\$57.50	0.06 %	0.05 %	1	1	100.00	100.00 %
3/30/2015	\$427.50	0.43 %	0.37 %	2	2	100.00	100.00 %
3/25/2015	\$645.00	0.65 %	0.56 %	1	1	100.00	100.00 %
3/20/2015	(\$55.00)	(0.06 %)	(0.05 %)	1	1	0.00	0.00 %
3/18/2015	\$107.50	0.11 %	0.09 %	1	1	100.00	100.00 %
3/16/2015	\$827.50	0.83 %	0.72 %	2	2	100.00	100.00 %
3/13/2015	(\$847.50)	(0.85 %)	(0.75 %)	2	2	0.00	0.00 %
3/12/2015	\$702.50	0.70 %	0.62 %	2	2	100.00	100.00 %
3/10/2015	\$270.00	0.27 %	0.24 %	1	1	100.00	100.00 %
3/6/2015	\$457.50	0.46 %	0.40 %	1	1	100.00	100.00 %
3/4/2015	(\$722.50)	(0.72 %)	(0.64 %)	2	2	0.00	0.00 %
3/3/2015	(\$597.50)	(0.60 %)	(0.53 %)	2	2	0.00	0.00 %
3/2/2015	\$170.00	0.17 %	0.15 %	1	1	100.00	100.00 %
2/12/2015	\$552.50	0.55 %	0.49 %	2	2	100.00	100.00 %
2/10/2015	\$265.00	0.27 %	0.23 %	2	2	4.31	50.00 %
2/5/2015	\$402.50	0.40 %	0.36 %	2	2	100.00	100.00 %
2/3/2015	\$65.00	0.07 %	0.06 %	2	2	1.18	50.00 %
1/30/2015	\$557.50	0.56 %	0.50 %	1	1	100.00	100.00 %
1/27/2015	(\$385.00)	(0.39 %)	(0.34 %)	2	2	0.08	50.00 %
1/22/2015	\$1,865.00	1.87 %	1.66 %	2	2	100.00	100.00 %
1/21/2015	(\$192.50)	(0.19 %)	(0.17 %)	1	1	0.00	0.00 %
1/16/2015	\$370.00	0.37 %	0.33 %	1	1	100.00	100.00 %
1/14/2015	(\$327.50)	(0.33 %)	(0.30 %)	3	3	0.49	66.67 %
1/13/2015	(\$2,285.00)	(2.29 %)	(2.06 %)	2	2	0.00	0.00 %
1/12/2015	(\$167.50)	(0.17 %)	(0.15 %)	1	1	0.00	0.00 %
1/8/2015	\$990.00	0.99 %	0.87 %	2	2	100.00	100.00 %
1/7/2015	(\$115.00)	(0.12 %)	(0.10 %)	3	3	0.00	0.00 %
1/5/2015	\$382.50	0.38 %	0.34 %	1	1	100.00	100.00 %
1/2/2015	(\$685.00)	(0.69 %)	(0.61 %)	2	2	0.00	0.00 %
12/18/2014	\$715.00	0.72 %	0.63 %	2	2	4.97	50.00 %
12/17/2014	\$2,322.50	2.32 %	2.08 %	3	3	100.00	100.00 %
12/16/2014	(\$730.00)	(0.73 %)	(0.67 %)	1	1	0.00	0.00 %
12/12/2014	(\$367.50)	(0.37 %)	(0.33 %)	1	1	0.00	0.00 %
12/11/2014	(\$2,415.00)	(2.42 %)	(2.18 %)	3	3	0.00	0.00 %
12/10/2014	\$157.50	0.16 %	0.14 %	1	1	100.00	100.00 %
12/9/2014	(\$192.50)	(0.19 %)	(0.17 %)	1	1	0.00	0.00 %
12/8/2014	(\$142.50)	(0.14 %)	(0.13 %)	1	1	0.00	0.00 %
12/2/2014	\$90.00	0.09 %	0.08 %	2	2	2.64	50.00 %
12/1/2014	\$140.00	0.14 %	0.12 %	2	2	3.07	50.00 %

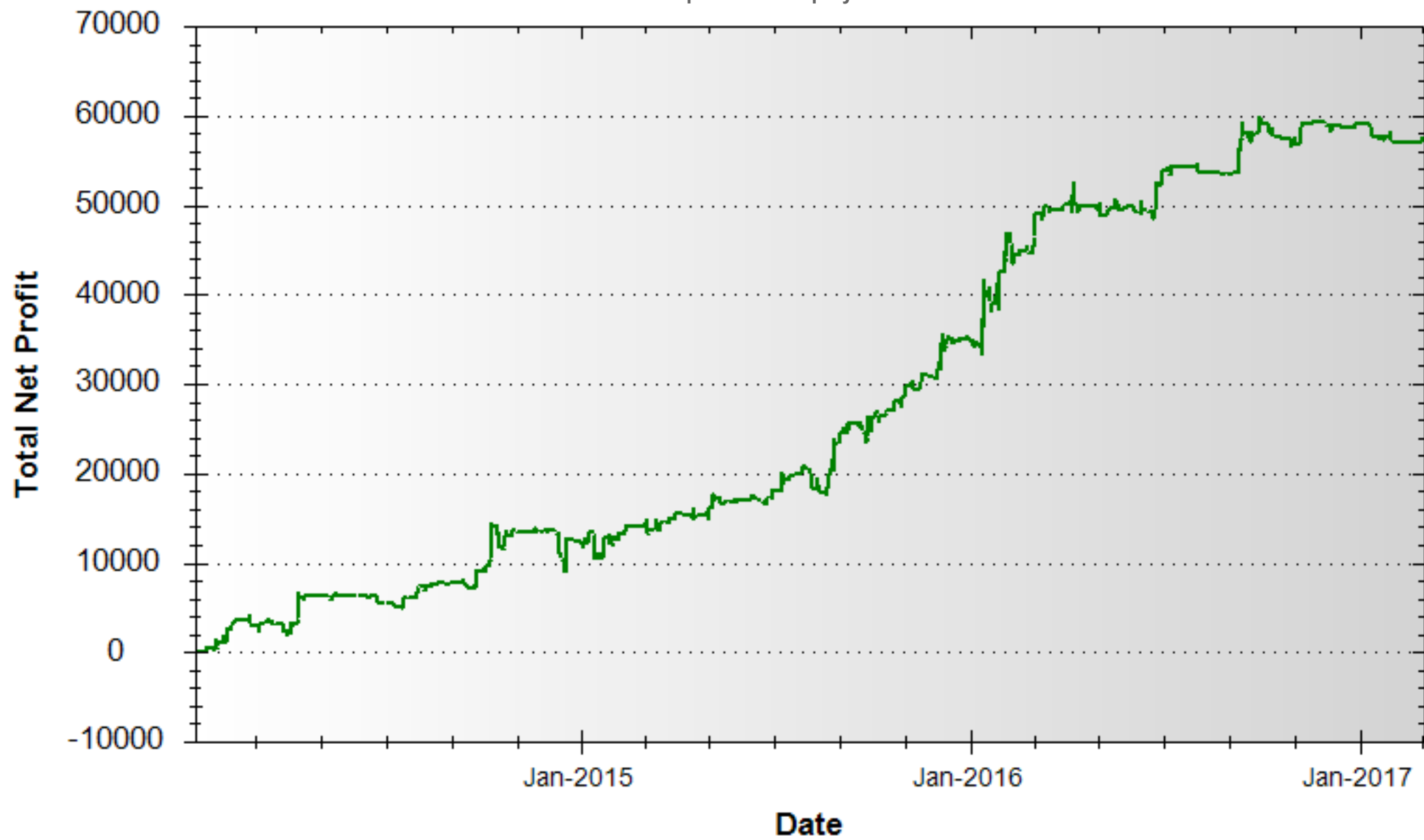
11/21/2014	(\$155.00)	(0.16 %)	(0.14 %)	1	1	0.00	0.00 %
11/20/2014	(\$55.00)	(0.06 %)	(0.05 %)	1	1	0.00	0.00 %
11/19/2014	(\$317.50)	(0.32 %)	(0.28 %)	1	1	0.00	0.00 %
11/18/2014	\$102.50	0.10 %	0.09 %	2	2	1.72	50.00 %
10/31/2014	\$37.50	0.04 %	0.03 %	5	5	1.25	60.00 %
10/28/2014	\$607.50	0.61 %	0.54 %	1	1	100.00	100.00 %
10/23/2014	\$2.50	0.00 %	0.00 %	2	2	1.01	50.00 %
10/21/2014	\$720.00	0.72 %	0.64 %	1	1	100.00	100.00 %
10/20/2014	\$582.50	0.58 %	0.52 %	1	1	100.00	100.00 %
10/17/2014	(\$230.00)	(0.23 %)	(0.21 %)	1	1	0.00	0.00 %
10/16/2014	(\$242.50)	(0.24 %)	(0.22 %)	1	1	0.00	0.00 %
10/15/2014	(\$1,322.50)	(1.32 %)	(1.18 %)	2	2	0.00	0.00 %
10/14/2014	(\$905.00)	(0.91 %)	(0.80 %)	1	1	0.00	0.00 %
10/9/2014	\$2,822.50	2.82 %	2.47 %	3	3	100.00	100.00 %
10/8/2014	\$1,297.50	1.30 %	1.16 %	3	3	100.00	100.00 %
10/7/2014	\$682.50	0.68 %	0.62 %	1	1	100.00	100.00 %
10/3/2014	\$402.50	0.40 %	0.37 %	2	2	100.00	100.00 %
10/1/2014	\$182.50	0.18 %	0.17 %	1	1	100.00	100.00 %
9/26/2014	(\$260.00)	(0.26 %)	(0.24 %)	2	2	0.00	0.00 %
9/25/2014	\$2,147.50	2.15 %	1.97 %	3	3	100.00	100.00 %
9/24/2014	\$7.50	0.01 %	0.01 %	1	1	100.00	100.00 %
9/22/2014	(\$10.00)	(0.01 %)	(0.01 %)	2	2	0.85	50.00 %
9/19/2014	(\$117.50)	(0.12 %)	(0.11 %)	1	1	0.00	0.00 %
9/16/2014	(\$117.50)	(0.12 %)	(0.11 %)	1	1	0.00	0.00 %
9/15/2014	(\$230.00)	(0.23 %)	(0.21 %)	1	1	0.00	0.00 %
9/12/2014	(\$285.00)	(0.29 %)	(0.27 %)	2	2	0.00	0.00 %
8/29/2014	\$82.50	0.08 %	0.08 %	1	1	100.00	100.00 %
8/25/2014	(\$67.50)	(0.07 %)	(0.06 %)	1	1	0.00	0.00 %
8/18/2014	\$140.00	0.14 %	0.13 %	2	2	100.00	100.00 %
8/13/2014	\$195.00	0.20 %	0.18 %	1	1	100.00	100.00 %
8/8/2014	\$290.00	0.29 %	0.27 %	2	2	100.00	100.00 %
8/5/2014	(\$80.00)	(0.08 %)	(0.07 %)	1	1	0.00	0.00 %
8/4/2014	(\$67.50)	(0.07 %)	(0.06 %)	1	1	0.00	0.00 %
7/31/2014	\$1,277.50	1.28 %	1.19 %	2	2	100.00	100.00 %
7/22/2014	(\$130.00)	(0.13 %)	(0.12 %)	1	1	0.00	0.00 %
7/18/2014	\$622.50	0.62 %	0.59 %	3	3	7.73	66.67 %
7/17/2014	\$545.00	0.55 %	0.52 %	1	1	100.00	100.00 %
7/10/2014	(\$492.50)	(0.49 %)	(0.47 %)	1	1	0.00	0.00 %
7/8/2014	(\$80.00)	(0.08 %)	(0.08 %)	1	1	0.00	0.00 %
7/7/2014	\$132.50	0.13 %	0.13 %	1	1	100.00	100.00 %
7/1/2014	(\$142.50)	(0.14 %)	(0.14 %)	1	1	0.00	0.00 %
6/24/2014	(\$867.50)	(0.87 %)	(0.82 %)	1	1	0.00	0.00 %
6/17/2014	\$57.50	0.06 %	0.05 %	1	1	100.00	100.00 %
6/12/2014	\$20.00	0.02 %	0.02 %	1	1	100.00	100.00 %
6/4/2014	(\$42.50)	(0.04 %)	(0.04 %)	1	1	0.00	0.00 %
5/29/2014	(\$5.00)	(0.01 %)	(0.00 %)	1	1	0.00	0.00 %
5/23/2014	\$45.00	0.05 %	0.04 %	1	1	100.00	100.00 %
5/21/2014	\$45.00	0.05 %	0.04 %	1	1	100.00	100.00 %
5/15/2014	(\$80.00)	(0.08 %)	(0.08 %)	1	1	0.00	0.00 %
5/12/2014	\$277.50	0.28 %	0.26 %	2	2	100.00	100.00 %
5/8/2014	(\$142.50)	(0.14 %)	(0.13 %)	1	1	0.00	0.00 %
5/6/2014	\$32.50	0.03 %	0.03 %	1	1	100.00	100.00 %
4/25/2014	(\$5.00)	(0.01 %)	(0.00 %)	1	1	0.00	0.00 %
4/16/2014	\$52.50	0.05 %	0.05 %	2	2	1.27	50.00 %
4/14/2014	(\$142.50)	(0.14 %)	(0.13 %)	1	1	0.00	0.00 %
4/10/2014	\$2,860.00	2.86 %	2.69 %	3	3	100.00	100.00 %
4/9/2014	\$232.50	0.23 %	0.22 %	1	1	100.00	100.00 %
4/7/2014	\$195.00	0.20 %	0.19 %	1	1	100.00	100.00 %
4/4/2014	\$865.00	0.87 %	0.84 %	2	2	100.00	100.00 %
3/31/2014	(\$345.00)	(0.35 %)	(0.34 %)	4	4	0.00	0.00 %

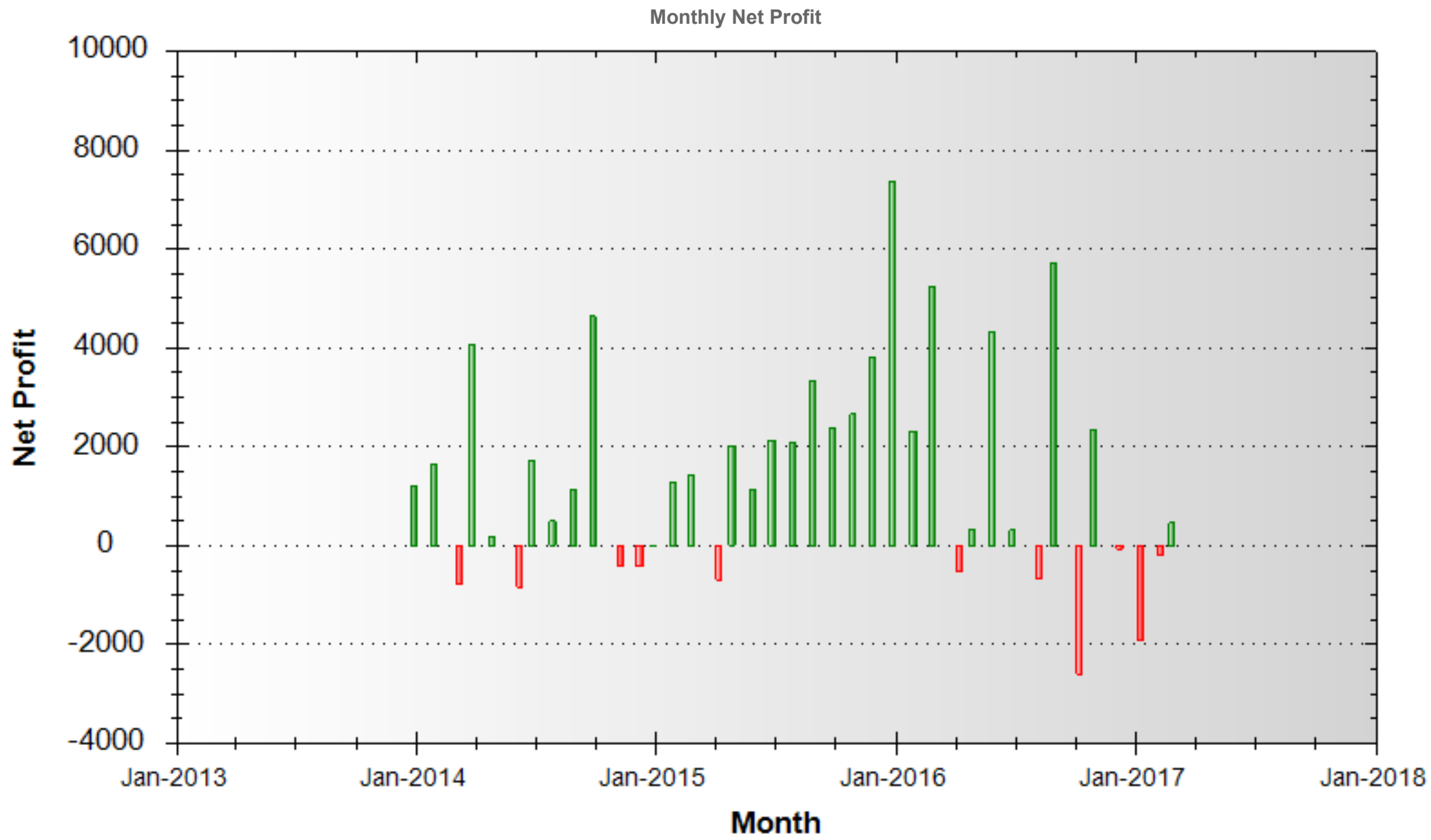
3/28/2014	(\$822.50)	(0.82 %)	(0.80 %)	2	2	0.00	0.00 %
3/18/2014	(\$80.00)	(0.08 %)	(0.08 %)	1	1	0.00	0.00 %
3/17/2014	(\$122.50)	(0.12 %)	(0.12 %)	2	2	0.00	0.00 %
3/13/2014	\$282.50	0.28 %	0.27 %	1	1	100.00	100.00 %
3/4/2014	\$497.50	0.50 %	0.48 %	3	3	100.00	100.00 %
3/3/2014	(\$192.50)	(0.19 %)	(0.19 %)	1	1	0.00	0.00 %
2/26/2014	(\$305.00)	(0.31 %)	(0.30 %)	1	1	0.00	0.00 %
2/24/2014	(\$410.00)	(0.41 %)	(0.40 %)	2	2	0.00	0.00 %
2/11/2014	\$207.50	0.21 %	0.20 %	1	1	100.00	100.00 %
2/7/2014	\$382.50	0.38 %	0.37 %	1	1	100.00	100.00 %
2/6/2014	\$590.00	0.59 %	0.57 %	2	2	100.00	100.00 %
2/3/2014	\$1,177.50	1.18 %	1.15 %	2	2	100.00	100.00 %
1/31/2014	(\$367.50)	(0.37 %)	(0.36 %)	1	1	0.00	0.00 %
1/30/2014	\$347.50	0.35 %	0.34 %	3	3	5.34	66.67 %
1/24/2014	\$820.00	0.82 %	0.81 %	1	1	100.00	100.00 %
1/23/2014	(\$147.50)	(0.15 %)	(0.15 %)	2	2	0.00	0.00 %
1/21/2014	\$70.00	0.07 %	0.07 %	1	1	100.00	100.00 %
1/14/2014	\$572.50	0.57 %	0.57 %	3	3	100.00	100.00 %
1/7/2014	(\$67.50)	(0.07 %)	(0.07 %)	1	1	0.00	0.00 %
1/2/2014	(\$17.50)	(0.02 %)	(0.02 %)	1	1	0.00	0.00 %



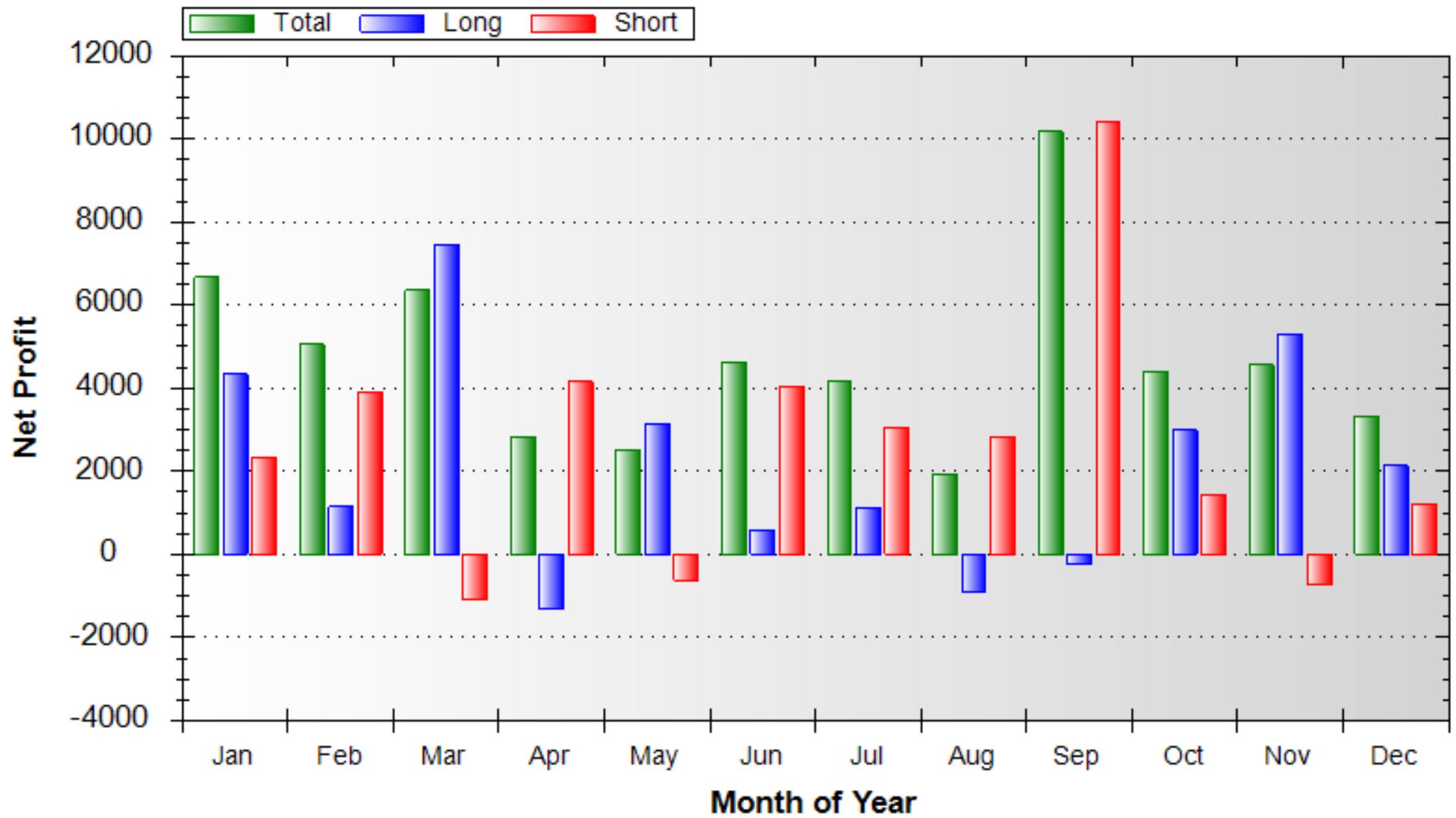


Open Trade Equity

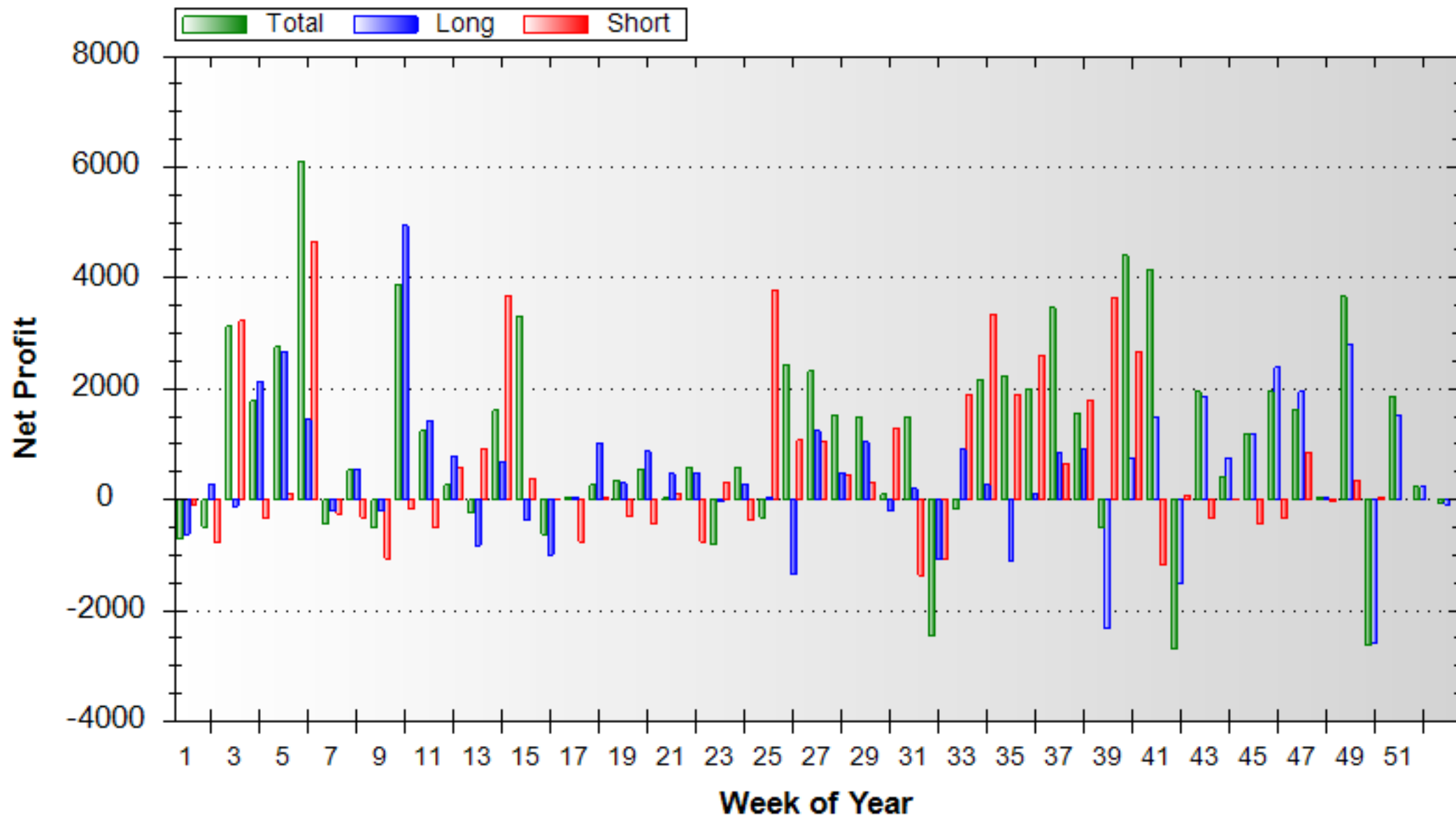




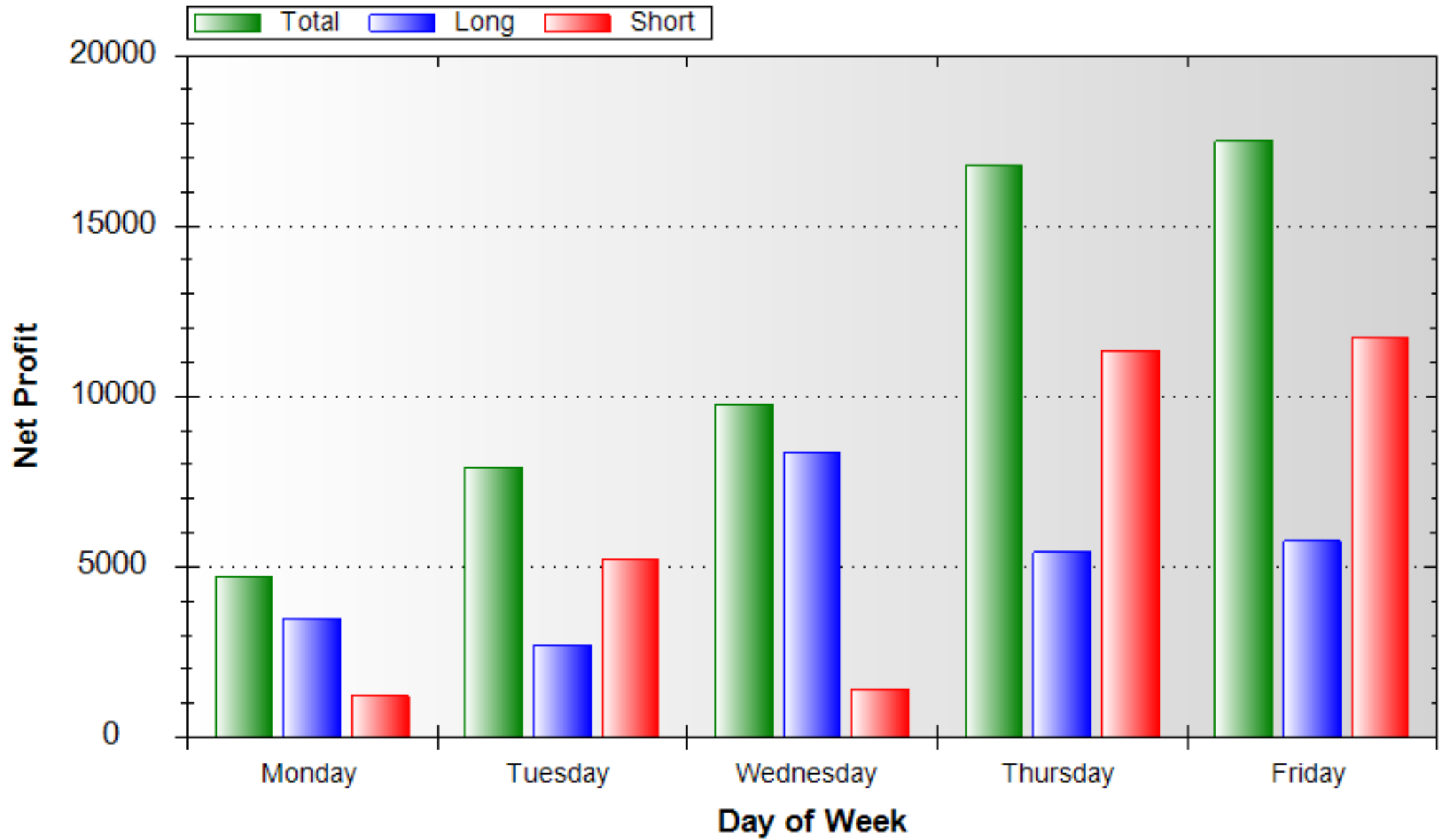
Net Profit per Month of Year

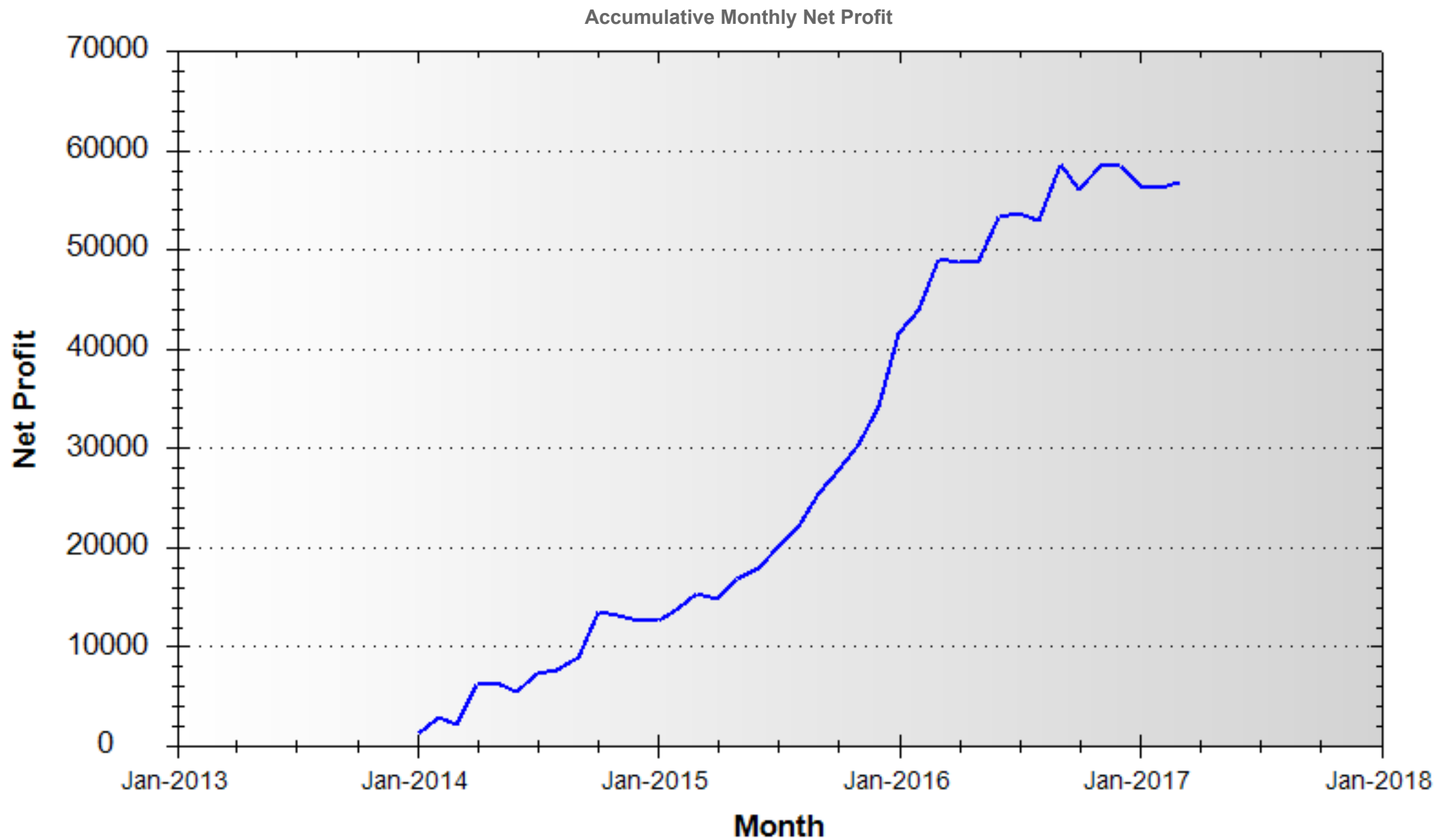


Net Profit per Week of Year

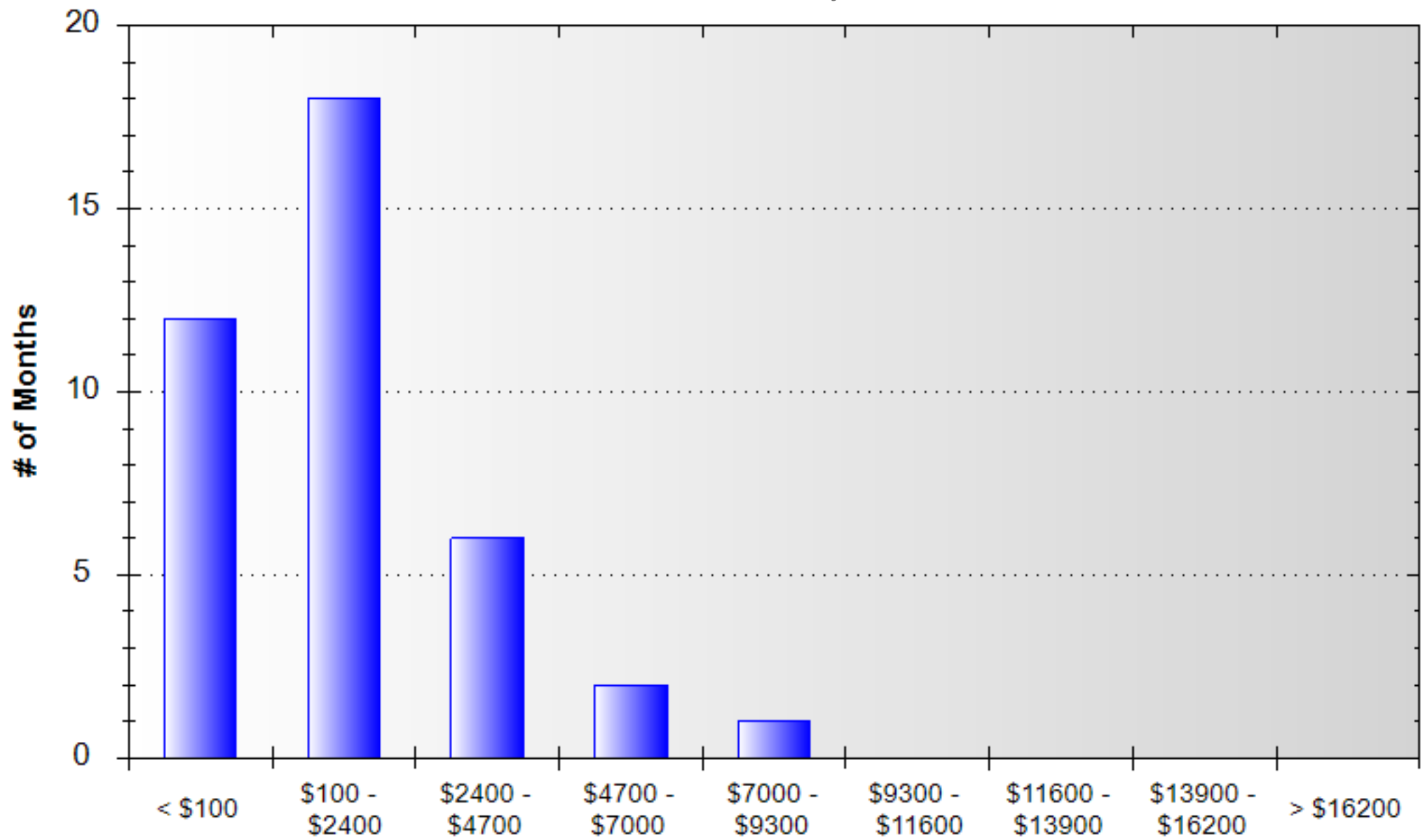


Net Profit per Day of Week

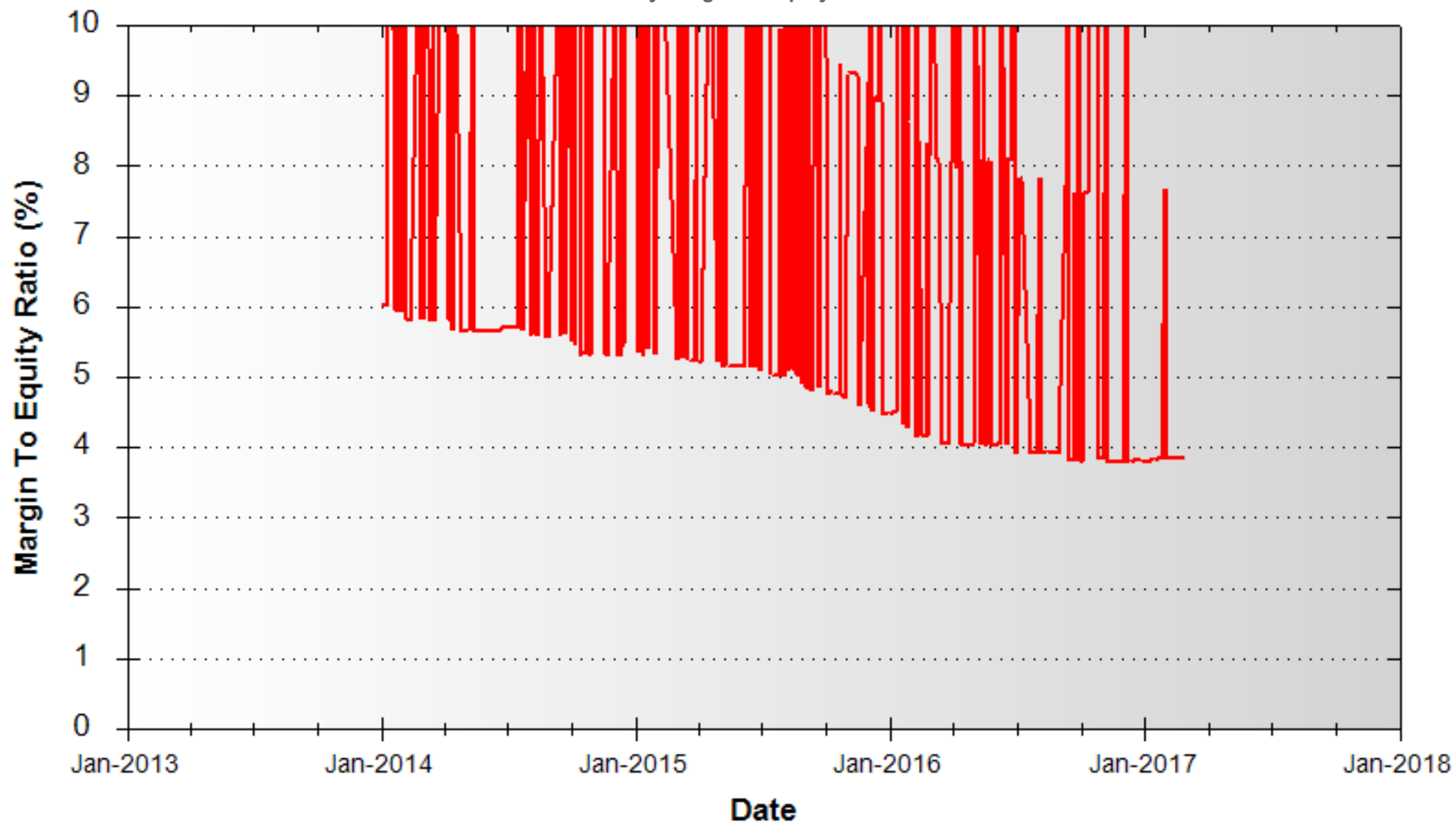




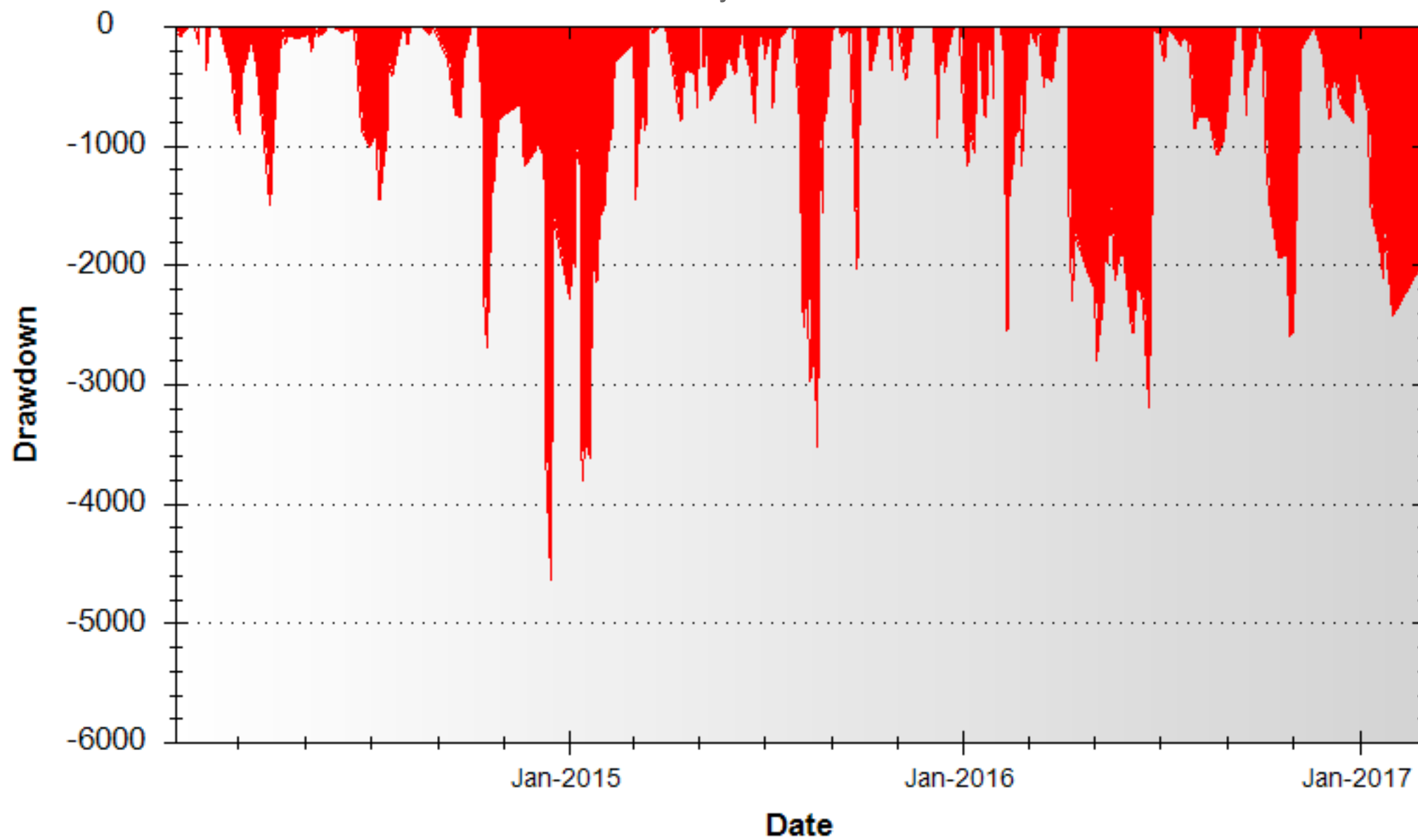
Distribution of Monthly Profit



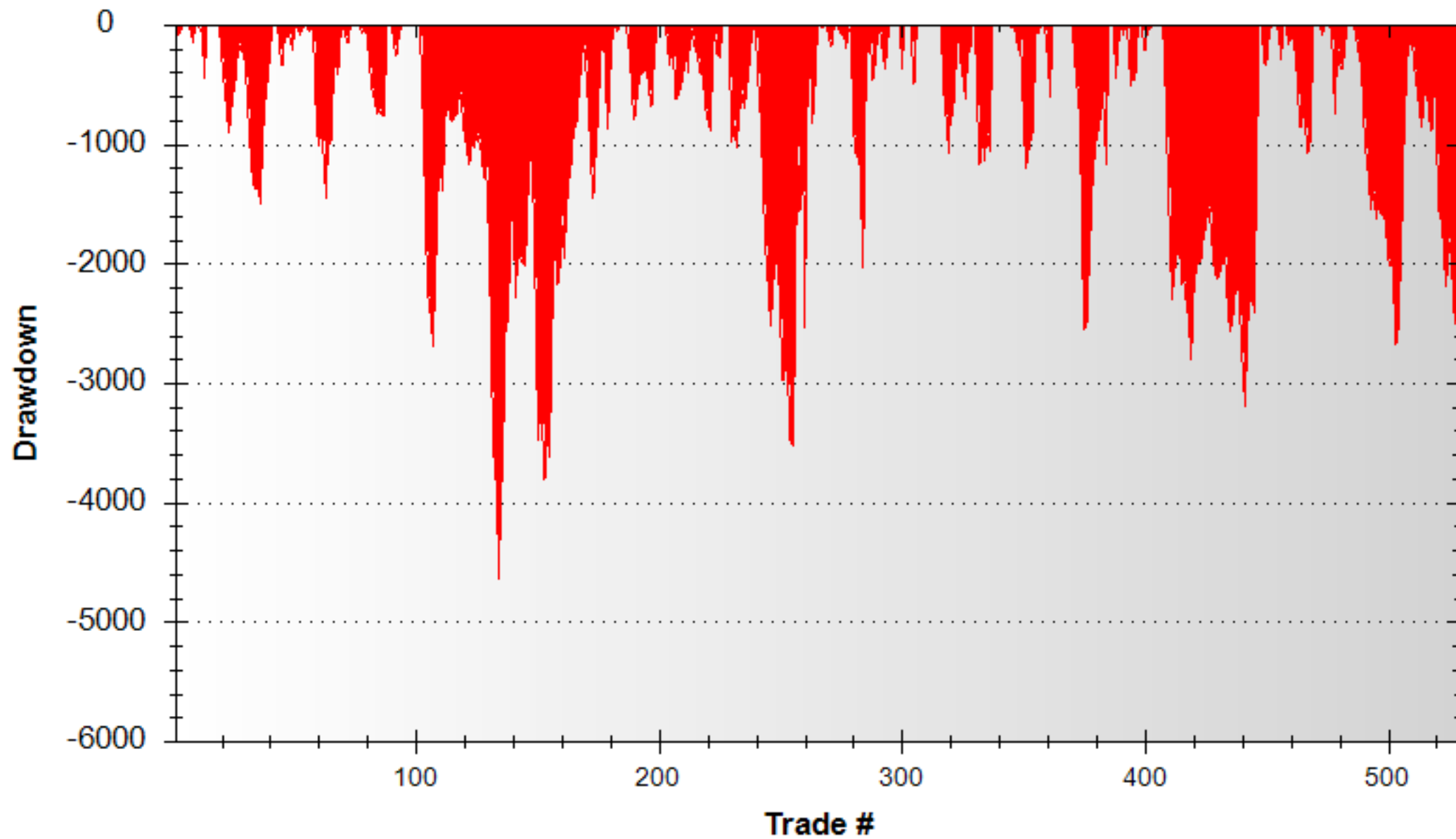
Daily Margin To Equity Ratio



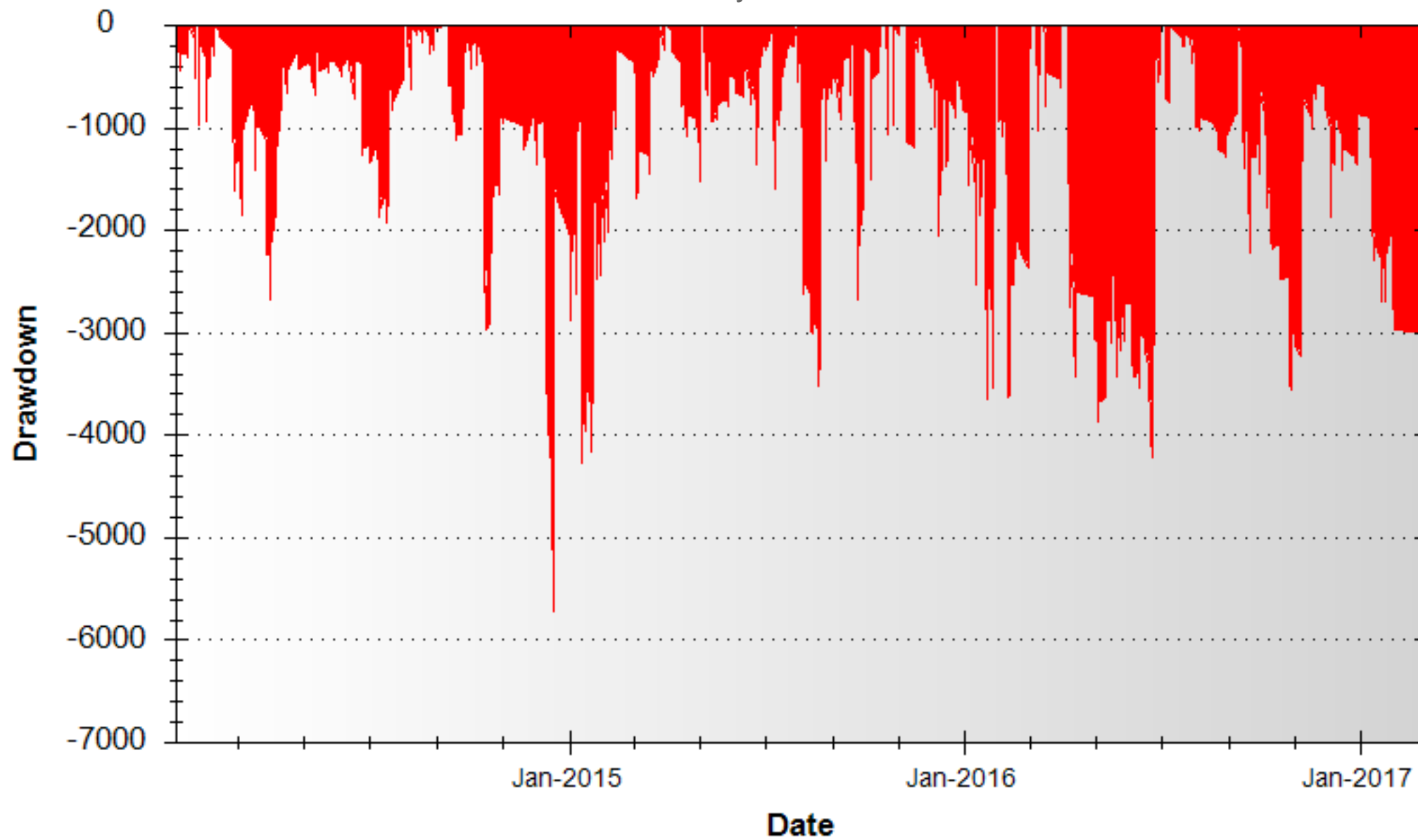
Daily Drawdown



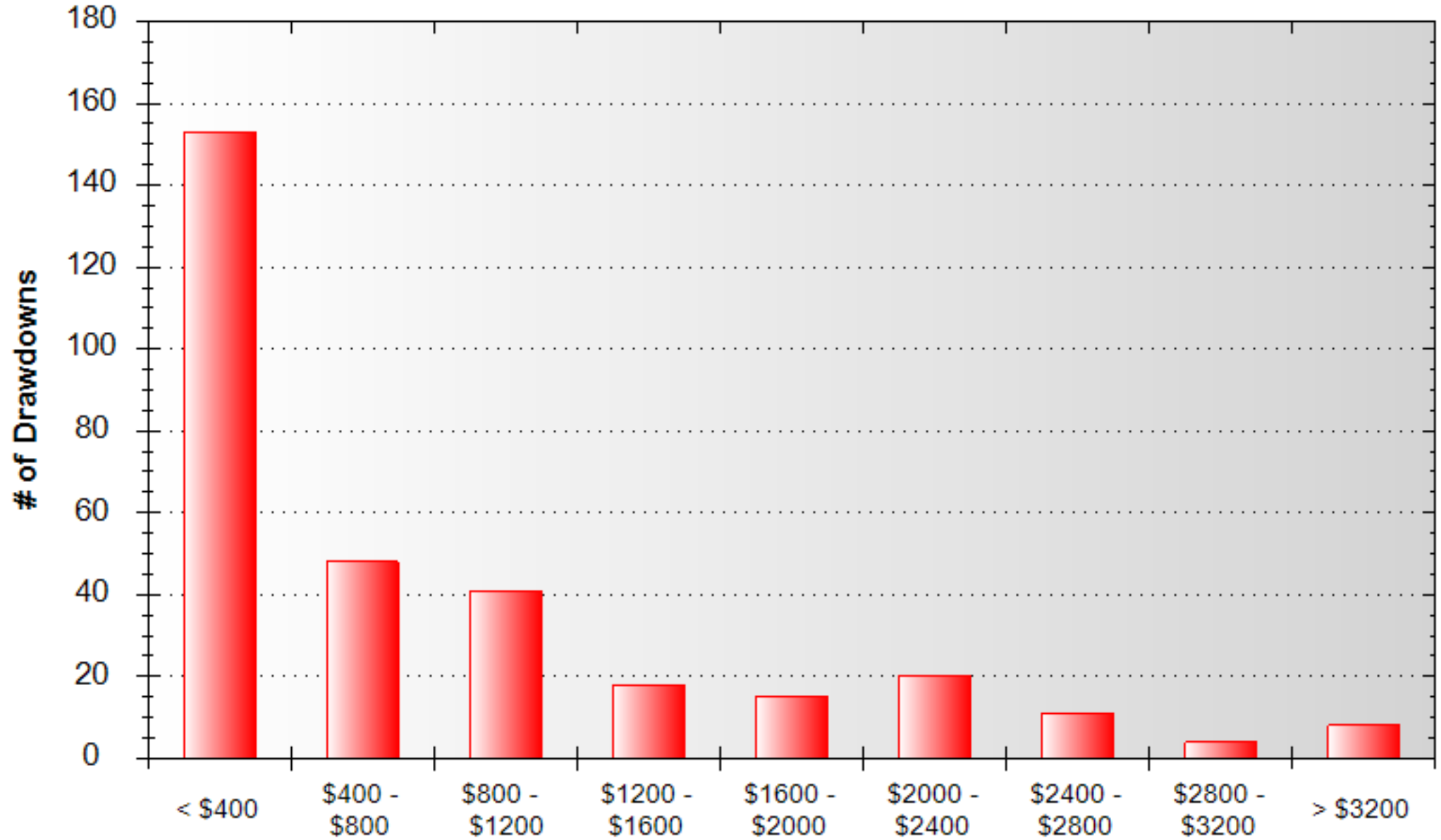
Closed Trade Drawdown



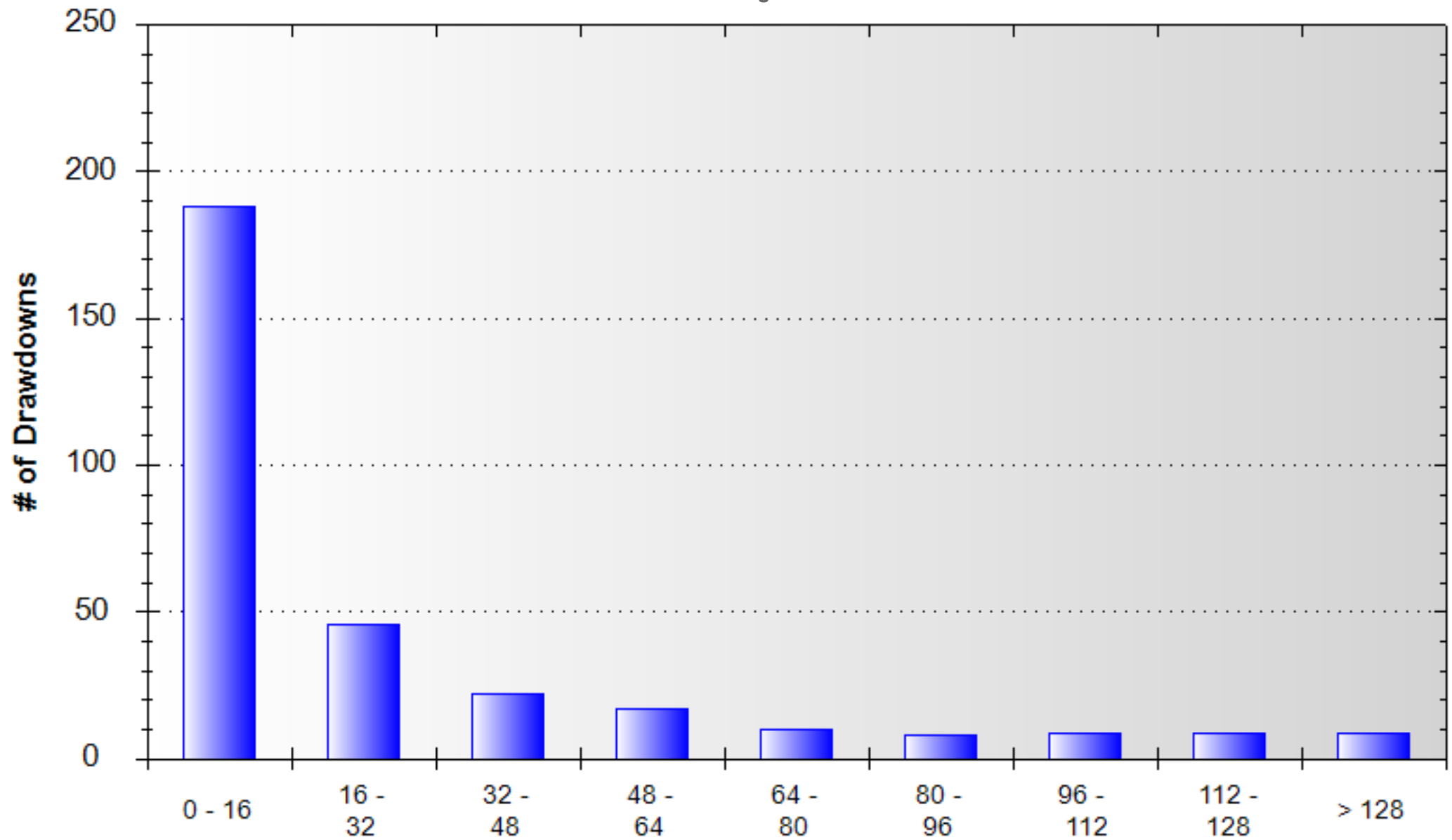
Intraday Drawdown



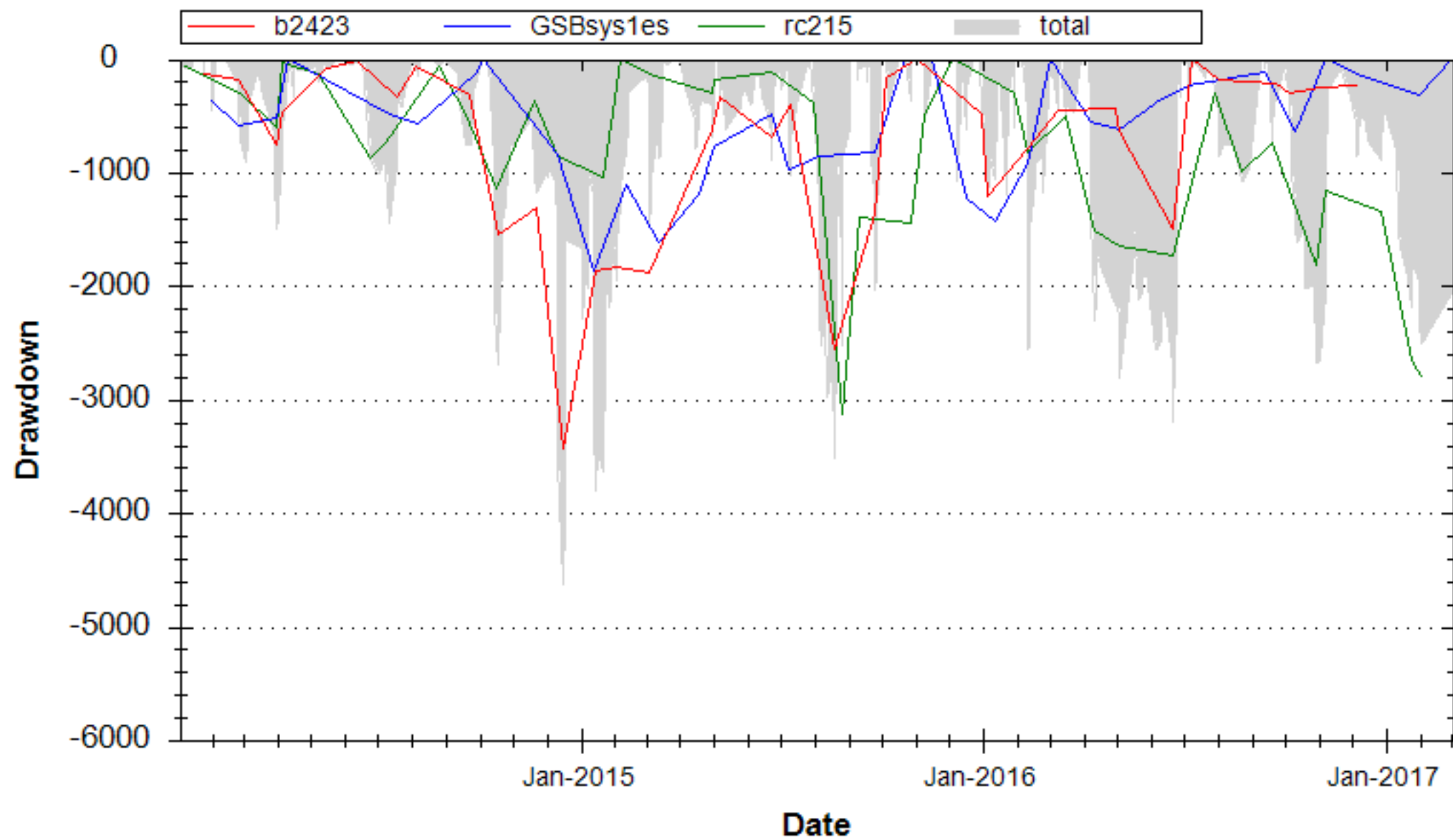
Drawdown Depth Distribution



Drawdown Length Distribution

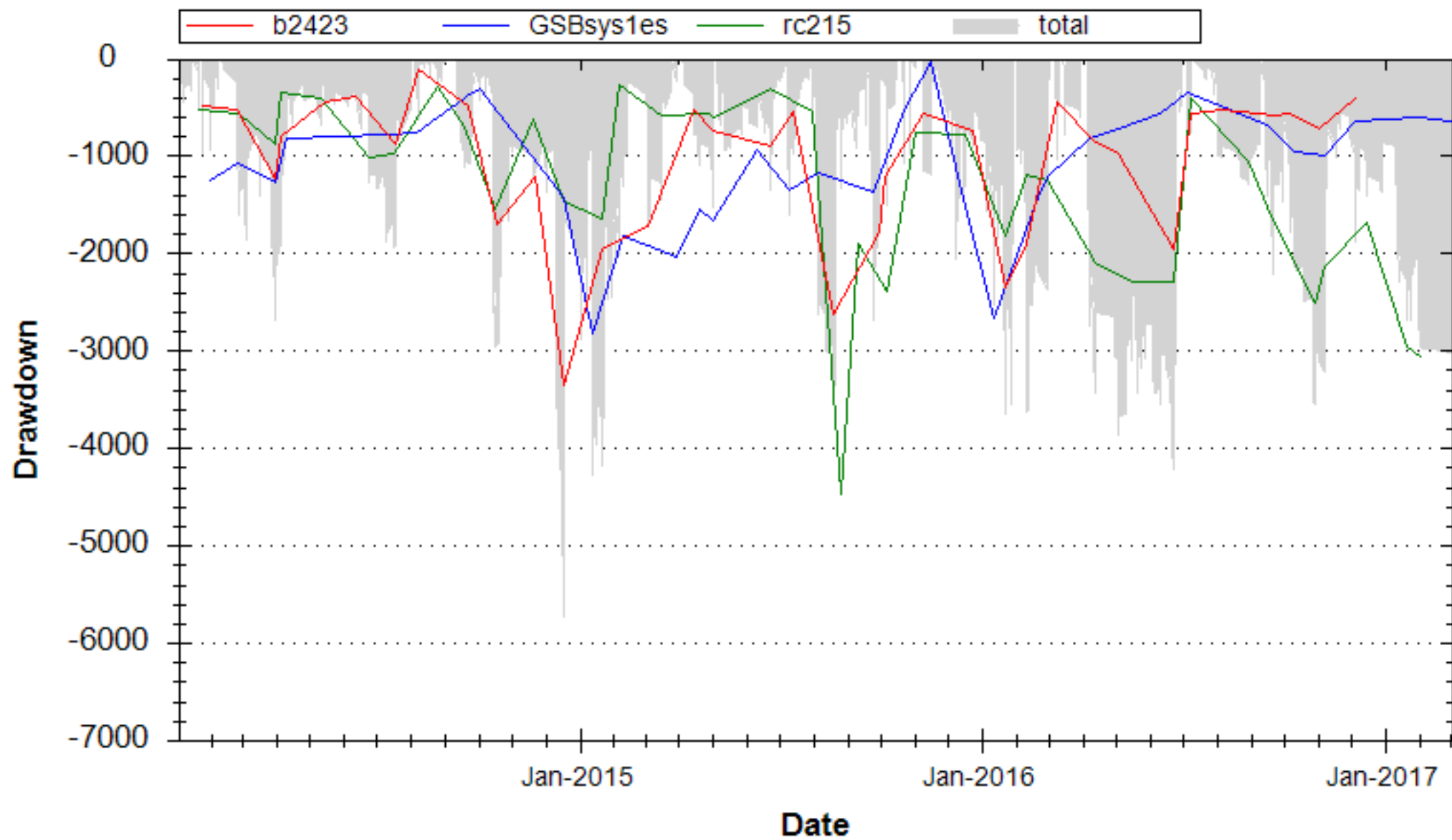


Closed Trade Drawdown of Each System



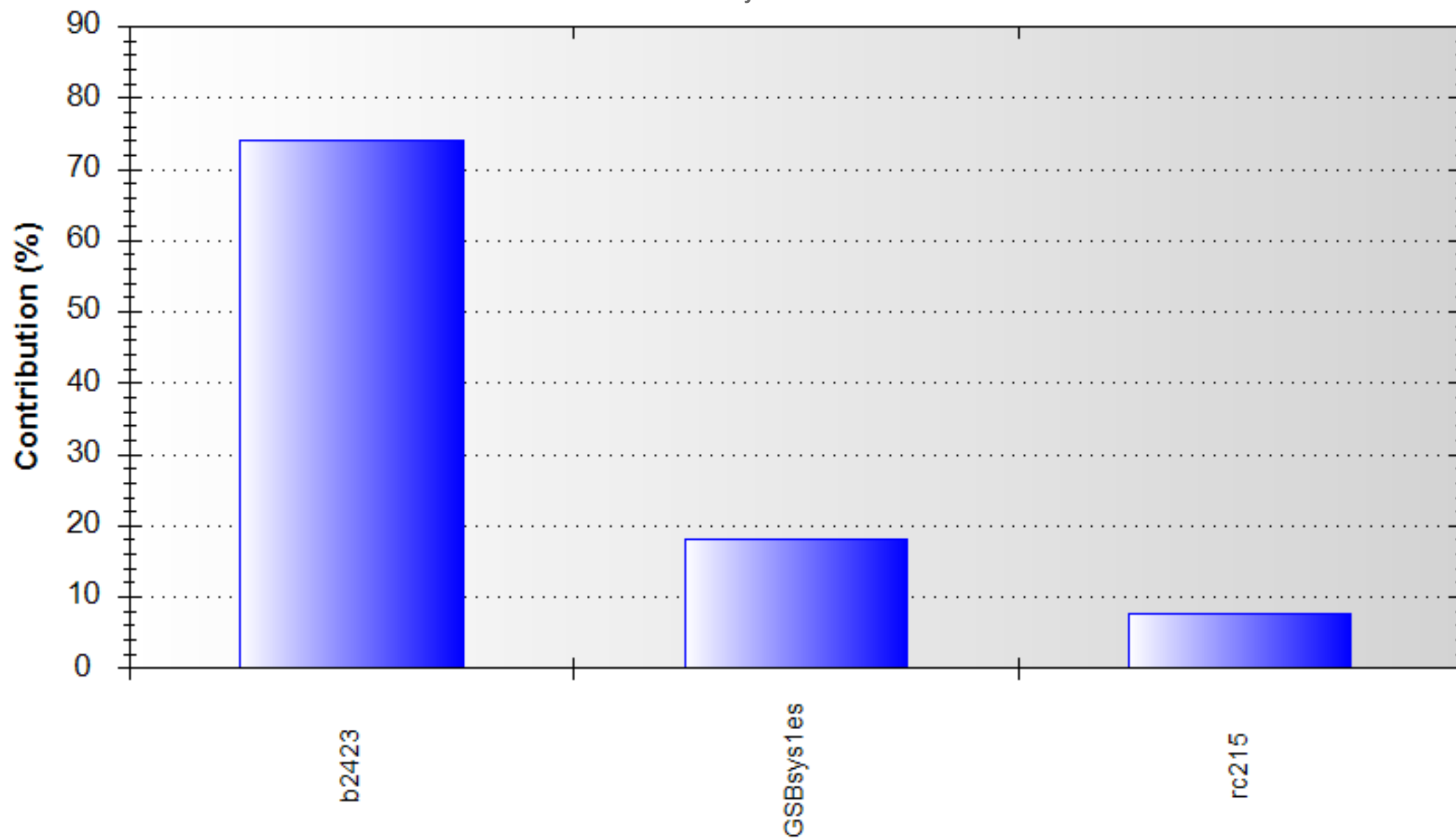
* Total draw down may be less than largest system draw down due to positive offset of equity run ups of other systems at the same time.

Intraday Trade Drawdown of Each System

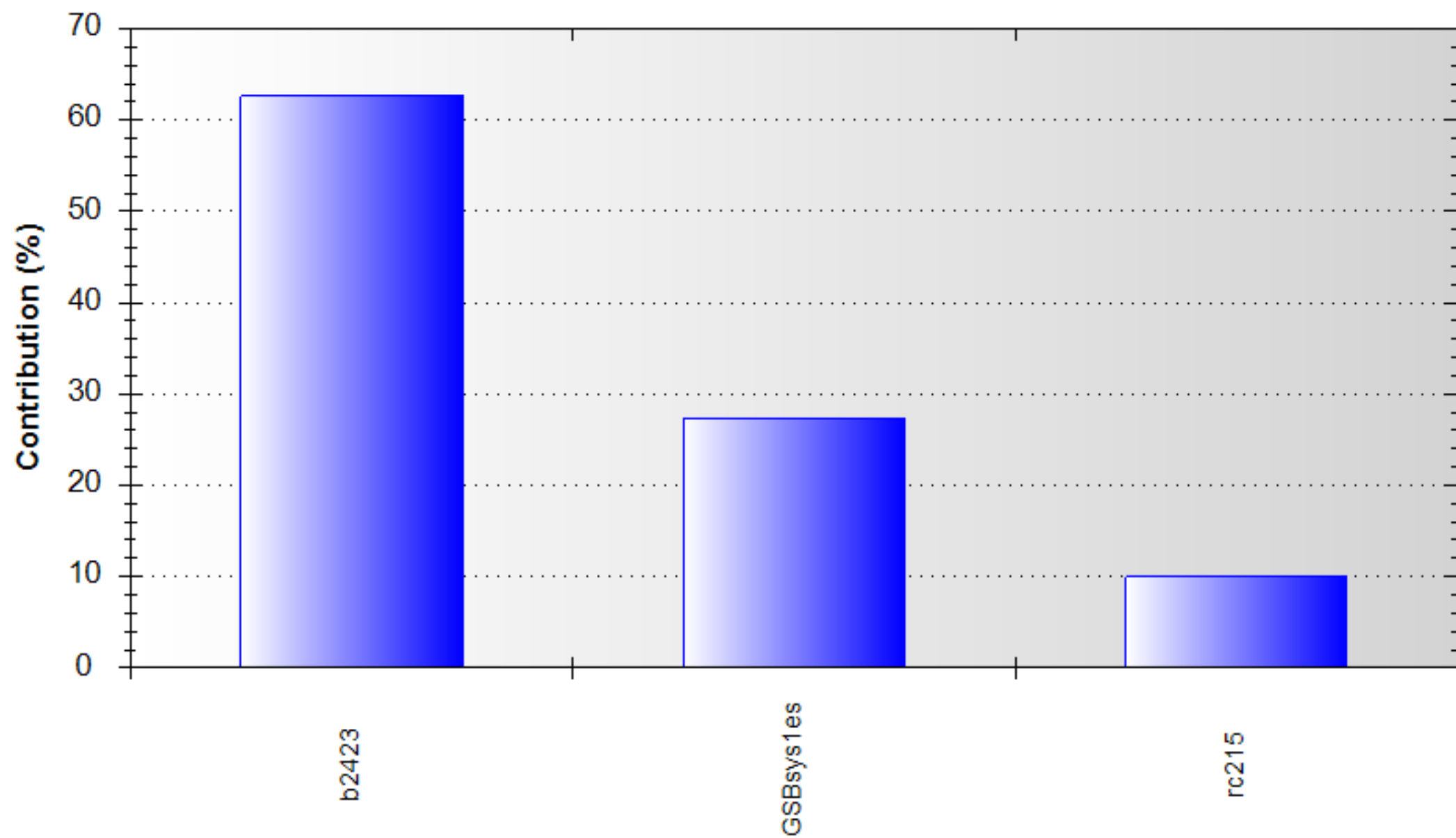


* Total draw down may be less than largest system draw down due to positive offset of equity run ups of other systems at the same time.

Contribution of Each System to Max Drawdowns



Contribution of Each System to Average 5 Worst Drawdowns



Market Performance

Market	Strategy	Net Profit	% Return	Profit Factor	# Trades	% Profitable
@ES.D	b2423	\$23,762.50	23.76%	1.81	270	54.81%
@ES.D	GSBsys1es	\$14,375.00	14.38%	2.10	100	58.00%
@ES.D	rc215	\$18,492.50	18.49%	1.83	159	55.97%

Correlation of Monthly Returns - Markets

	@ES.D b2423	@ES.D GSBsys1es	@ES.D rc215
@ES.D b2423	1		
@ES.D GSBsys1es	0.20	1	
@ES.D rc215	0.53	0.48	1

Correlation of Monthly Returns - Strategies

	b2423	GSBsys1es	rc215
b2423	1		
GSBsys1es	0.20	1	
rc215	0.53	0.48	1

Most Correlated Markets

Most Positively Correlated Markets

0.53	@ES.D	rc215	@ES.D	b2423
0.48	@ES.D	rc215	@ES.D	GSBsys1es
0.20	@ES.D	GSBsys1es	@ES.D	b2423

Most Positively Correlated Markets (negative months)

0.59	@ES.D	rc215	@ES.D	GSBsys1es
-0.30	@ES.D	rc215	@ES.D	b2423
-0.34	@ES.D	GSBsys1es	@ES.D	b2423

Most Positively Correlated Markets (positive months)

0.38	@ES.D	rc215	@ES.D	GSBsys1es
0.30	@ES.D	rc215	@ES.D	b2423
0.01	@ES.D	GSBsys1es	@ES.D	b2423

Correlation of Negative Daily Returns - Strategies

	b2423	GSBsys1es	rc215
b2423	1		
GSBsys1es	0.09	1	
rc215	-0.14	0.09	1

Correlation of Negative Weekly Returns - Strategies

	b2423	GSBsys1es	rc215
b2423	1		
GSBsys1es	0.35	1	
rc215	0.03	0.04	1

Correlation of Negative Monthly Returns - Strategies

	b2423	GSBsys1es	rc215
b2423	1		
GSBsys1es	-0.34	1	
rc215	-0.30	0.59	1

Correlation of Positive Daily Returns - Strategies

	b2423	GSBsys1es	rc215
b2423	1		
GSBsys1es	0.19	1	
rc215	-0.20	0.40	1

Correlation of Positive Weekly Returns - Strategies

	b2423	GSBsys1es	rc215
b2423	1		
GSBsys1es	0.42	1	
rc215	0.32	0.46	1

Correlation of Positive Monthly Returns - Strategies

	b2423	GSBsys1es	rc215
b2423	1		
GSBsys1es	0.01	1	
rc215	0.30	0.38	1

Portfolio Settings

Initial Capital:	\$100,000.00
Results:	Actual
Entry Restrictions:	None
Dates:	Custom [1/1/2014 - 4/1/2017]
Commission & Slippage:	DefaultValues

Portfolio Files

Symbol	Strategy	File Name	Commission	Slippage	Margin	Weight
@ES.D	b2423	b2423.xml	\$2.50	\$12.50	\$6,000.00	1
@ES.D	GSBsys1es	GSBsys1es.xml	\$2.50	\$12.50	\$6,000.00	1
@ES.D	rc215	rc215.xml	\$2.50	\$12.50	\$6,000.00	1