

TradeStation TradeManager Performance Report

TradeStation Performance Summary

|   | <u>All Trades</u> | <u>Long Trades</u> | <u>Short Trades</u> |
|---|-------------------|--------------------|---------------------|
| <u>Total Net Profit</u>                         | \$101,460.00      | \$53,360.00        | \$48,100.00         |
| <u>Gross Profit</u>                             | \$257,140.00      | \$124,910.00       | \$132,230.00        |
| <u>Gross Loss</u>                               | (\$155,680.00)    | (\$71,550.00)      | (\$84,130.00)       |
| <u>Profit Factor</u>                            | 1.65              | 1.75               | 1.57                |
| <u>Roll Over Credit</u>                         | \$0.00            | \$0.00             | \$0.00              |
| <u>Open Position P/L</u>                        | \$0.00            | \$0.00             | \$0.00              |
| <u>Select Total Net Profit</u>                  | \$62,310.00       | \$37,690.00        | \$24,620.00         |
| <u>Select Gross Profit</u>                      | \$217,990.00      | \$109,240.00       | \$108,750.00        |
| <u>Select Gross Loss</u>                        | (\$155,680.00)    | (\$71,550.00)      | (\$84,130.00)       |
| <u>Select Profit Factor</u>                     | 1.40              | 1.53               | 1.29                |
| <u>Adjusted Total Net Profit</u>                | \$77,286.43       | \$37,417.37        | \$29,751.71         |
| <u>Adjusted Gross Profit</u>                    | \$240,973.75      | \$114,315.27       | \$119,845.53        |
| <u>Adjusted Gross Loss</u>                      | (\$163,687.32)    | (\$76,897.90)      | (\$90,093.82)       |
| <u>Adjusted Profit Factor</u>                   | 1.47              | 1.49               | 1.33                |
| <u>Total Number of Trades</u>                   | 633               | 320                | 313                 |
| <u>Percent Profitable</u>                       | 39.97%            | 43.44%             | 36.42%              |
| <u>Winning Trades</u>                           | 253               | 139                | 114                 |
| <u>Losing Trades</u>                            | 378               | 179                | 199                 |
| <u>Even Trades</u>                              | 2                 | 2                  | 0                   |
| <u>Avg. Trade Net Profit</u>                    | \$160.28          | \$166.75           | \$153.67            |
| <u>Avg. Winning Trade</u>                       | \$1,016.36        | \$898.63           | \$1,159.91          |
| <u>Avg. Losing Trade</u>                        | (\$411.85)        | (\$399.72)         | (\$422.76)          |
| <u>Ratio Avg. Win:Avg. Loss</u>                 | 2.47              | 2.25               | 2.74                |
| <u>Largest Winning Trade</u>                    | \$7,970.00        | \$6,740.00         | \$7,970.00          |
| <u>Largest Losing Trade</u>                     | (\$500.00)        | (\$500.00)         | (\$500.00)          |
| <u>Largest Winner as % of Gross Profit</u>      | 3.10%             | 5.40%              | 6.03%               |
| <u>Largest Loser as % of Gross Loss</u>         | 0.32%             | 0.70%              | 0.59%               |
| <u>Net Profit as % of Largest Loss</u>          | 20292.00%         | 10672.00%          | 9620.00%            |
| <u>Select Net Profit as % of Largest Loss</u>   | 12462.00%         | 7538.00%           | 4924.00%            |
| <u>Adjusted Net Profit as % of Largest Loss</u> | 15457.29%         | 7483.47%           | 5950.34%            |
| <u>Max. Consecutive Winning Trades</u>          | 7                 | 6                  | 4                   |
| <u>Max. Consecutive Losing Trades</u>           | 10                | 9                  | 19                  |
| <u>Avg. Bars in Total Trades</u>                | 22.31             | 23.10              | 21.49               |
| <u>Avg. Bars in Winning Trades</u>              | 34.89             | 34.29              | 35.61               |
| <u>Avg. Bars in Losing Trades</u>               | 13.87             | 14.39              | 13.41               |
| <u>Avg. Bars in Even Trades</u>                 | 25.00             | 25.00              | 0.00                |
| <u>Max. Shares/Contracts Held</u>               | 1                 | 1                  | 1                   |
| <u>Total Shares/Contracts Held</u>              | 633               | 320                | 313                 |
| <u>Account Size Required</u>                    | \$7,500.00        | \$6,450.00         | \$9,250.00          |
| <u>Total Slippage</u>                           | \$0.00            | \$0.00             | \$0.00              |
| <u>Total Commission</u>                         | \$0.00            | \$0.00             | \$0.00              |
| <u>Return on Initial Capital</u>                | 1014.60%          |                    |                     |
| <u>Annual Rate of Return</u>                    | 33.97%            |                    |                     |
| <u>Buy &amp; Hold Return</u>                    | 44.21%            |                    |                     |

|  |            |
|--|------------|
| <a href="#">Return on Account</a>                | 1352.80%   |
| <a href="#">Avg. Monthly Return</a>              | \$1,047.75 |
| <a href="#">Std. Deviation of Monthly Return</a> | \$2,553.03 |

|  |         |
|--|---------|
| <a href="#">Return Retracement Ratio</a> | 0.49    |
| <a href="#">RINA Index</a>               | 3390.69 |
| <a href="#">Sharpe Ratio</a>             | 0.49    |
| <a href="#">K-Ratio</a>                  | n/a     |

|   |                                     |
|---|-------------------------------------|
| <a href="#">Trading Period</a>                | 7 Yrs, 1 Mth, 4 Dys, 2 Hrs, 45 Mins |
| <a href="#">Percent of Time in the Market</a> | 5.42%                               |
| <a href="#">Time in the Market</a>            | 4 Mths, 18 Dys, 13 Hrs              |
| <a href="#">Longest Flat Period</a>           | 20 Dys, 1 Hr, 45 Mins               |

|                                    |              |
|------------------------------------|--------------|
| <a href="#">Max. Equity Run-up</a> | \$102,860.00 |
|------------------------------------|--------------|

|  |                |
|--|----------------|
| <a href="#">Date of Max. Equity Run-up</a>                 | 01/15/15 17:30 |
| <a href="#">Max. Equity Run-up as % of Initial Capital</a> | 1028.60%       |

**Max. Drawdown (Intra-day Peak to Valley)**

|  |                |              |               |
|--|----------------|--------------|---------------|
| <a href="#">Value</a>                                | (\$9,010.00)   | (\$7,190.00) | (\$10,680.00) |
| <a href="#">Date</a>                                 | 01/20/10 14:45 |              |               |
| <a href="#">as % of Initial Capital</a>              | 90.10%         | 71.90%       | 106.80%       |
| <a href="#">Net Profit as % of Drawdown</a>          | 1126.08%       | 742.14%      | 450.37%       |
| <a href="#">Select Net Profit as % of Drawdown</a>   | 691.56%        | 524.20%      | 230.52%       |
| <a href="#">Adjusted Net Profit as % of Drawdown</a> | 857.79%        | 520.41%      | 278.57%       |

**Max. Drawdown (Trade Close to Trade Close)**

|  |                |              |              |
|--|----------------|--------------|--------------|
| <a href="#">Value</a>                                | (\$7,500.00)   | (\$6,450.00) | (\$9,250.00) |
| <a href="#">Date</a>                                 | 01/19/10 14:45 |              |              |
| <a href="#">as % of Initial Capital</a>              | 75.00%         | 64.50%       | 92.50%       |
| <a href="#">Net Profit as % of Drawdown</a>          | 1352.80%       | 827.29%      | 520.00%      |
| <a href="#">Select Net Profit as % of Drawdown</a>   | 830.80%        | 584.34%      | 266.16%      |
| <a href="#">Adjusted Net Profit as % of Drawdown</a> | 1030.49%       | 580.11%      | 321.64%      |

|                                     |            |            |            |
|-------------------------------------|------------|------------|------------|
| <a href="#">Max. Trade Drawdown</a> | (\$500.00) | (\$500.00) | (\$500.00) |
|-------------------------------------|------------|------------|------------|

## TradeStation TradeManager Performance Report

| TradeStation Trade Analysis                 |                      |                        |                        |
|---|----------------------|------------------------|------------------------|
|   | <u>All Trades</u>    | <u>Winners</u>         | <u>Losers</u>          |
| <u>Total Number of Trades</u>               | 633                  | 253                    | 378                    |
| <u>Avg. Trade Net Profit</u>                | \$160.28             | \$1,016.36             | (\$411.85)             |
| <u>1 Std. Deviation of Avg. Trade</u>       | \$990.00             | \$1,094.37             | \$149.40               |
| <u>Avg. Trade + 1 Std. Deviation</u>        | \$1,150.29           | \$2,110.74             | (\$262.45)             |
| <u>Avg. Trade - 1 Std. Deviation</u>        | (\$829.72)           | (\$78.01)              | (\$561.25)             |
| <u>Coefficient of Variation</u>             | 617.65%              | 107.68%                | 36.28%                 |
| <b><u>Time Averages</u></b>                 |                      |                        |                        |
| <u>Avg. Time in Trades</u>                  | 5 Hrs, 19 Mins       | 8 Hrs, 28 Mins         | 3 Hrs, 13 Mins         |
| <u>Avg. Time Between Trades</u>             | 3 Dys, 21 Hrs, 1 Min | 9 Dys, 22 Hrs, 11 Mins | 6 Dys, 16 Hrs, 30 Mins |
| <u>Avg. Time Between Trade Profit Peaks</u> | 192 Dys, 9 Hrs       |                        |                        |
| <b><u>Outliers</u></b>                      |                      |                        |                        |
|   | <u>Total</u>         | <u>Positive</u>        | <u>Negative</u>        |
| <u>Number of Outliers</u>                   | 7                    | 7                      | 0                      |
| <u>Outlier Profit/Loss</u>                  | \$39,150.00          | \$39,150.00            | \$0.00                 |
| <b><u>Run-up/Drawdown</u></b>               |                      |                        |                        |
|   |                      | <u>Run-up</u>          | <u>Drawdown</u>        |
| <u>Max. Value</u>                           |                      | \$8,260.00             | (\$500.00)             |
| <u>Max. Value Date</u>                      |                      | 29/02/2012             | 18/12/2007             |
| <u>Avg. Value</u>                           |                      | \$833.48               | (\$342.97)             |
| <u>1 Std. Deviation</u>                     |                      | \$938.01               | \$171.73               |
| <u>Avg. + 1 Std. Deviation</u>              |                      | \$1,771.48             | (\$171.24)             |
| <u>Avg. - 1 Std. Deviation</u>              |                      | (\$104.53)             | (\$514.70)             |
| <u>Coefficient of Variation</u>             |                      | 112.54%                | 50.07%                 |
| <b><u>Efficiency Analysis</u></b>           |                      |                        |                        |
|   | <u>Total</u>         | <u>Entry</u>           | <u>Exit</u>            |
| <u>Avg. Efficiency</u>                      | (13.98%)             | 57.51%                 | 28.50%                 |
| <u>1 Std. Deviation</u>                     | 59.39%               | 30.46%                 | 33.71%                 |
| <u>Avg. + 1 Std. Deviation</u>              | 45.41%               | 87.97%                 | 62.21%                 |
| <u>Avg. - 1 Std. Deviation</u>              | (73.37%)             | 27.06%                 | (5.20%)                |
| <u>Coefficient of Variation</u>             | 424.81%              | 52.95%                 | 118.25%                |

| TradeStation Trade Series Analysis               |                                |                                    |                                    |
|--|--------------------------------|------------------------------------|------------------------------------|
|  |                                | <u>Winners</u>                     | <u>Losers</u>                      |
| <u>Largest Profit/Loss</u>                       |                                | \$7,970.00                         | (\$500.00)                         |
| <u>Largest Profit/Loss as % of Gross</u>         |                                | 3.10%                              | 0.32%                              |
| <u>Largest Consec. Profit/Loss</u>               |                                | \$11,990.00                        | (\$4,660.00)                       |
| <u>Largest Consec. Profit/Loss as % of Gross</u> |                                | 4.66%                              | 2.99%                              |
| <b>Winning Series</b>                            | <b><u>Number of Series</u></b> | <b><u>Avg. Gain per Series</u></b> | <b><u>Avg. Loss Next Trade</u></b> |
| 1  | 90                             | \$1,059.00                         | (\$401.33)                         |
| 2  | 29                             | \$1,016.03                         | (\$381.07)                         |
| 3  | 18                             | \$969.44                           | (\$405.56)                         |
| 4  | 4                              | \$1,655.63                         | (\$500.00)                         |
| 5  | 2                              | \$520.00                           | (\$355.00)                         |

| Losing Series | <u>Number of Series</u> | <u>Avg. Loss per Series</u> | <u>Avg. Gain Next Trade</u> |
|---------------|-------------------------|-----------------------------|-----------------------------|
| 6             | 3                       | \$793.89                    | (\$500.00)                  |
| 7             | 1                       | \$652.86                    | (\$460.00)                  |
| 1             | 65                      | (\$406.31)                  | \$985.54                    |
| 2             | 28                      | (\$423.93)                  | \$838.21                    |
| 3             | 17                      | (\$399.02)                  | \$890.59                    |
| 4             | 14                      | (\$419.64)                  | \$1,165.71                  |
| 5             | 6                       | (\$374.00)                  | \$1,303.33                  |
| 6             | 8                       | (\$398.75)                  | \$1,223.75                  |
| 7             | 5                       | (\$476.57)                  | \$1,930.00                  |
| 9             | 3                       | (\$369.63)                  | \$900.00                    |
| 10            | 1                       | (\$466.00)                  | \$30.00                     |

Created by TradeStation: 20/01/2015 12:17:29, Copyright (c) 1991-2004 TradeStation Technologies, Inc.

## TradeStation Strategy Performance Report

## TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

| <u>Period</u> | <u>Net Profit</u> | <u>% Gain</u> | <u>Profit Factor</u> | <u># Trades</u> | <u>% Profitable</u> |
|---------------|-------------------|---------------|----------------------|-----------------|---------------------|
| Last 12 month | \$14,520.00       | 14.98%        | 1.67                 | 103             | 41.75%              |
| 01/01/2015    | \$1,100.00        | 1.00%         | 3.20                 | 3               | 66.67%              |
| 01/01/2014    | \$13,670.00       | 14.14%        | 1.63                 | 103             | 40.78%              |
| 01/01/2013    | \$15,670.00       | 19.34%        | 1.67                 | 87              | 36.78%              |
| 01/01/2012    | \$14,120.00       | 21.11%        | 1.55                 | 97              | 38.14%              |
| 01/01/2011    | \$15,630.00       | 30.49%        | 1.71                 | 78              | 37.18%              |
| 01/01/2010    | \$19,110.00       | 59.42%        | 2.11                 | 81              | 48.15%              |
| 01/01/2009    | (\$840.00)        | (2.55%)       | 0.96                 | 94              | 36.17%              |
| 01/01/2008    | \$21,290.00       | 181.81%       | 1.96                 | 84              | 40.48%              |
| 01/01/2007    | \$1,710.00        | 17.10%        | 4.00                 | 6               | 66.67%              |

Mark-To-Market Rolling Period Analysis:

| <u>Period</u>              | <u>Net Profit</u> | <u>% Gain</u> | <u>Profit Factor</u> | <u># Trades</u> | <u>% Profitable</u> |
|----------------------------|-------------------|---------------|----------------------|-----------------|---------------------|
| 01/01/2015 - Today         | \$1,100.00        | 1.00%         | 3.20                 | 3               | 66.67%              |
| 01/01/2014 -<br>01/01/2015 | \$14,770.00       | 15.28%        | 1.66                 | 106             | 41.51%              |
| 01/01/2013 -<br>01/01/2015 | \$30,440.00       | 37.57%        | 1.66                 | 193             | 39.38%              |
| 01/01/2012 -<br>01/01/2015 | \$44,560.00       | 66.61%        | 1.62                 | 290             | 38.97%              |
| 01/01/2011 -<br>01/01/2015 | \$60,190.00       | 117.40%       | 1.64                 | 368             | 38.59%              |
| 01/01/2010 -<br>01/01/2015 | \$79,300.00       | 246.58%       | 1.72                 | 449             | 40.31%              |
| 01/01/2009 -<br>01/01/2015 | \$78,460.00       | 237.76%       | 1.59                 | 543             | 39.59%              |
| 01/01/2008 -<br>01/01/2015 | \$99,750.00       | 851.84%       | 1.64                 | 627             | 39.71%              |
| 01/01/2007 -<br>01/01/2015 | \$101,460.00      | 1014.60%      | 1.65                 | 633             | 39.97%              |

## TradeStation Strategy Performance Report

## TradeStation Periodical Returns: Monthly

Mark-To-Market Monthly Average Analysis:

| <u>Period</u> | <u>Avg. Net Profit</u> | <u>% Gain</u> | <u>%Profitable</u> |
|---------------|------------------------|---------------|--------------------|
| January       | \$1,600.00             | 16.00%        | 56.52%             |
| February      | \$2,257.14             | 3.64%         | 46.34%             |
| March         | \$1,334.29             | 2.33%         | 45.45%             |
| April         | \$1,341.43             | 2.29%         | 38.18%             |
| May           | \$302.86               | 0.51%         | 39.62%             |
| June          | \$1,065.71             | 1.77%         | 34.55%             |
| July          | (\$137.14)             | (0.22%)       | 33.33%             |
| August        | \$1,210.00             | 1.98%         | 41.38%             |
| September     | \$2,252.86             | 3.62%         | 35.29%             |
| October       | \$314.29               | 0.49%         | 31.48%             |
| November      | \$1,547.14             | 2.39%         | 40.00%             |
| December      | \$1,030.00             | 1.55%         | 41.82%             |

Mark-To-Market Period Analysis:

| <u>Period</u> | <u>Net Profit</u> | <u>% Gain</u> | <u>Profit Factor</u> | <u># Trades</u> | <u>%Profitable</u> |
|---------------|-------------------|---------------|----------------------|-----------------|--------------------|
| 01/01/2015    | \$1,100.00        | 1.00%         | 3.20                 | 3               | 66.67%             |
| 01/12/2014    | \$2,510.00        | 2.33%         | 3.35                 | 8               | 62.50%             |
| 01/11/2014    | \$100.00          | 0.09%         | 1.04                 | 9               | 33.33%             |
| 01/10/2014    | \$2,170.00        | 2.06%         | 2.60                 | 7               | 57.14%             |
| 01/09/2014    | \$860.00          | 0.82%         | 1.64                 | 7               | 28.57%             |
| 01/08/2014    | (\$50.00)         | (0.05%)       | 0.97                 | 9               | 44.44%             |
| 01/07/2014    | (\$90.00)         | (0.09%)       | 0.96                 | 11              | 27.27%             |
| 01/06/2014    | \$2,630.00        | 2.57%         | 2.78                 | 7               | 28.57%             |
| 01/05/2014    | \$860.00          | 0.85%         | 1.27                 | 12              | 33.33%             |
| 01/04/2014    | (\$150.00)        | (0.15%)       | 0.93                 | 9               | 33.33%             |
| 01/03/2014    | \$2,190.00        | 2.20%         | 2.06                 | 10              | 50.00%             |
| 01/02/2014    | (\$1,290.00)      | (1.28%)       | 0.44                 | 6               | 16.67%             |
| 01/01/2014    | \$3,930.00        | 4.06%         | 8.42                 | 8               | 75.00%             |
| 01/12/2013    | \$3,120.00        | 3.33%         | 3.21                 | 8               | 50.00%             |
| 01/11/2013    | \$390.00          | 0.42%         | 1.13                 | 9               | 33.33%             |
| 01/10/2013    | \$1,370.00        | 1.49%         | 1.46                 | 10              | 40.00%             |
| 01/09/2013    | \$5,610.00        | 6.51%         | 10.67                | 5               | 60.00%             |
| 01/08/2013    | \$340.00          | 0.40%         | 1.24                 | 8               | 50.00%             |
| 01/07/2013    | (\$4,160.00)      | (4.62%)       | 0.00                 | 9               | 0.00%              |
| 01/06/2013    | \$2,530.00        | 2.89%         | 2.01                 | 6               | 16.67%             |
| 01/05/2013    | (\$1,300.00)      | (1.46%)       | 0.58                 | 9               | 22.22%             |
| 01/04/2013    | \$8,590.00        | 10.71%        | 100.00               | 4               | 100.00%            |
| 01/03/2013    | (\$1,570.00)      | (1.92%)       | 0.14                 | 7               | 14.29%             |
| 01/02/2013    | \$1,700.00        | 2.12%         | 2.70                 | 5               | 60.00%             |
| 01/01/2013    | (\$950.00)        | (1.17%)       | 0.39                 | 7               | 42.86%             |
| 01/12/2012    | \$1,050.00        | 1.31%         | 1.66                 | 7               | 42.86%             |
| 01/11/2012    | \$3,730.00        | 4.89%         | 4.73                 | 5               | 60.00%             |

|            |              |         |      |    |        |
|------------|--------------|---------|------|----|--------|
| 01/10/2012 | \$1,800.00   | 2.42%   | 2.32 | 8  | 50.00% |
| 01/09/2012 | \$90.00      | 0.12%   | 1.05 | 8  | 37.50% |
| 01/08/2012 | \$1,740.00   | 2.40%   | 2.18 | 9  | 55.56% |
| 01/07/2012 | (\$3,890.00) | (5.08%) | 0.24 | 14 | 14.29% |
| 01/06/2012 | \$1,140.00   | 1.51%   | 1.38 | 9  | 33.33% |
| 01/05/2012 | \$1,310.00   | 1.77%   | 1.72 | 6  | 33.33% |
| 01/04/2012 | (\$1,880.00) | (2.48%) | 0.29 | 9  | 22.22% |
| 01/03/2012 | \$2,280.00   | 3.10%   | 2.32 | 8  | 50.00% |
| 01/02/2012 | \$6,780.00   | 10.14%  | 3.31 | 9  | 33.33% |
| 01/01/2012 | (\$30.00)    | (0.04%) | 0.97 | 5  | 60.00% |
| 01/12/2011 | (\$3,500.00) | (4.97%) | 0.00 | 7  | 0.00%  |
| 01/11/2011 | \$470.00     | 0.67%   | 1.17 | 8  | 25.00% |
| 01/10/2011 | \$380.00     | 0.55%   | 1.12 | 9  | 22.22% |

Mark-To-Market Rolling Period Analysis:

| <u>Period</u>           | <u>Net Profit</u> | <u>% Gain</u> | <u>Profit Factor</u> | <u># Trades</u> | <u>%Profitable</u> |
|-------------------------|-------------------|---------------|----------------------|-----------------|--------------------|
| 01/01/2015 - Today      | \$1,100.00        | 1.00%         | 3.20                 | 3               | 66.67%             |
| 01/12/2014 - 01/01/2015 | \$3,610.00        | 3.35%         | 3.30                 | 11              | 63.64%             |
| 01/11/2014 - 01/01/2015 | \$3,710.00        | 3.44%         | 1.91                 | 20              | 50.00%             |
| 01/10/2014 - 01/01/2015 | \$5,880.00        | 5.57%         | 2.08                 | 27              | 51.85%             |
| 01/09/2014 - 01/01/2015 | \$6,740.00        | 6.44%         | 1.99                 | 34              | 47.06%             |
| 01/08/2014 - 01/01/2015 | \$6,690.00        | 6.39%         | 1.79                 | 43              | 46.51%             |
| 01/07/2014 - 01/01/2015 | \$6,600.00        | 6.29%         | 1.62                 | 54              | 42.59%             |
| 01/06/2014 - 01/01/2015 | \$9,230.00        | 9.03%         | 1.77                 | 61              | 40.98%             |
| 01/05/2014 - 01/01/2015 | \$10,090.00       | 9.95%         | 1.66                 | 73              | 39.73%             |
| 01/04/2014 - 01/01/2015 | \$9,940.00        | 9.79%         | 1.57                 | 82              | 39.02%             |
| 01/03/2014 - 01/01/2015 | \$12,130.00       | 12.21%        | 1.62                 | 92              | 40.22%             |
| 01/02/2014 - 01/01/2015 | \$10,840.00       | 10.77%        | 1.50                 | 98              | 38.78%             |
| 01/01/2014 - 01/01/2015 | \$14,770.00       | 15.28%        | 1.66                 | 106             | 41.51%             |
| 01/12/2013 - 01/01/2015 | \$17,890.00       | 19.12%        | 1.75                 | 114             | 42.11%             |
| 01/11/2013 - 01/01/2015 | \$18,280.00       | 19.62%        | 1.68                 | 123             | 41.46%             |
| 01/10/2013 - 01/01/2015 | \$19,650.00       | 21.40%        | 1.66                 | 133             | 41.35%             |
| 01/09/2013 - 01/01/2015 | \$25,260.00       | 29.30%        | 1.83                 | 138             | 42.03%             |
| 01/08/2013 - 01/01/2015 | \$25,600.00       | 29.82%        | 1.81                 | 146             | 42.47%             |
| 01/07/2013 - 01/01/2015 | \$21,440.00       | 23.82%        | 1.60                 | 155             | 40.00%             |
| 01/06/2013 - 01/01/2015 | \$23,970.00       | 27.40%        | 1.62                 | 161             | 39.13%             |
| 01/05/2013 - 01/01/2015 | \$22,670.00       | 25.53%        | 1.55                 | 170             | 38.24%             |
| 01/04/2013 - 01/01/2015 | \$31,260.00       | 38.98%        | 1.75                 | 174             | 39.66%             |
| 01/03/2013 - 01/01/2015 | \$29,690.00       | 36.31%        | 1.69                 | 181             | 38.67%             |
| 01/02/2013 - 01/01/2015 | \$31,390.00       | 39.20%        | 1.71                 | 186             | 39.25%             |
| 01/01/2013 - 01/01/2015 | \$30,440.00       | 37.57%        | 1.66                 | 193             | 39.38%             |
| 01/12/2012 - 01/01/2015 | \$31,490.00       | 39.38%        | 1.66                 | 200             | 39.50%             |
| 01/11/2012 - 01/01/2015 | \$35,220.00       | 46.20%        | 1.73                 | 205             | 40.00%             |
| 01/10/2012 - 01/01/2015 | \$37,020.00       | 49.73%        | 1.74                 | 213             | 40.38%             |
| 01/09/2012 - 01/01/2015 | \$37,110.00       | 49.91%        | 1.72                 | 221             | 40.27%             |
| 01/08/2012 - 01/01/2015 | \$38,850.00       | 53.51%        | 1.73                 | 230             | 40.87%             |

|                         |             |        |      |     |        |
|-------------------------|-------------|--------|------|-----|--------|
| 01/07/2012 - 01/01/2015 | \$34,960.00 | 45.70% | 1.60 | 244 | 39.34% |
| 01/06/2012 - 01/01/2015 | \$36,100.00 | 47.90% | 1.59 | 253 | 39.13% |
| 01/05/2012 - 01/01/2015 | \$37,410.00 | 50.52% | 1.59 | 259 | 39.00% |
| 01/04/2012 - 01/01/2015 | \$35,530.00 | 46.79% | 1.54 | 268 | 38.43% |
| 01/03/2012 - 01/01/2015 | \$37,810.00 | 51.34% | 1.56 | 276 | 38.77% |
| 01/02/2012 - 01/01/2015 | \$44,590.00 | 66.68% | 1.63 | 285 | 38.60% |
| 01/01/2012 - 01/01/2015 | \$44,560.00 | 66.61% | 1.62 | 290 | 38.97% |
| 01/12/2011 - 01/01/2015 | \$41,060.00 | 58.32% | 1.55 | 297 | 38.05% |
| 01/11/2011 - 01/01/2015 | \$41,530.00 | 59.39% | 1.53 | 305 | 37.70% |
| 01/10/2011 - 01/01/2015 | \$41,910.00 | 60.26% | 1.52 | 314 | 37.26% |

Created by TradeStation: 20/01/2015 12:17:29, Copyright (c) 1991-2004 TradeStation Technologies, Inc.