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### Statistics

	All trades	Long trades	Short trades
Initial capital	100000.00	100000.00	100000.00
Ending capital	135633.79	135633.79	100000.00
Net Profit	35633.79	35633.79	0.00
Net Profit %	35.63 %	35.63 %	0.00 %
Exposure %	53.07 %	53.07 %	0.00 %
Net Risk Adjusted Return %	67.14 %	67.14 %	N/A
Annual Return %	4.20 %	4.20 %	0.00 %
Risk Adjusted Return %	7.90 %	7.90 %	N/A
Total transaction costs	0.00	0.00	0.00
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<b>All trades</b>	98	98 (100.00 %)	0 (0.00 %)
Avg. Profit/Loss	363.61	363.61	N/A
Avg. Profit/Loss %	4.08 %	4.08 %	N/A
Avg. Bars Held	6.63	6.63	N/A
<hr/>			
<b>Winners</b>	50 (51.02 %)	50 (51.02 %)	0 (0.00 %)
Total Profit	63150.60	63150.60	0.00
Avg. Profit	1263.01	1263.01	N/A
Avg. Profit %	13.45 %	13.45 %	N/A
Avg. Bars Held	9.82	9.82	N/A
Max. Consecutive	12	12	0
Largest win	4603.33	4603.33	0.00
# bars in largest win	25	25	0
<hr/>			
<b>Losers</b>	48 (48.98 %)	48 (48.98 %)	0 (0.00 %)
Total Loss	-27516.81	-27516.81	0.00
Avg. Loss	-573.27	-573.27	N/A
Avg. Loss %	-5.68 %	-5.68 %	N/A
Avg. Bars Held	3.31	3.31	N/A
Max. Consecutive	9	9	0
Largest loss	-1642.84	-1642.84	0.00
# bars in largest loss	2	2	0
<hr/>			
Max. trade drawdown	-2315.13	-2315.13	0.00
Max. trade % drawdown	-17.58 %	-17.58 %	0.00 %
Max. system drawdown	-13027.72	-13027.72	0.00
Max. system % drawdown	-9.28 %	-9.28 %	0.00 %
Recovery Factor	2.74	2.74	N/A
CAR/MaxDD	0.45	0.45	N/A
RAR/MaxDD	0.85	0.85	N/A
Profit Factor	2.29	2.29	N/A
Payoff Ratio	2.20	2.20	N/A
Standard Error	5816.09	5816.09	0.00
Risk-Reward Ratio	0.93	0.93	N/A
Ulcer Index	4.57	4.57	0.00
Ulcer Performance Index	-0.26	-0.26	N/A
Sharpe Ratio of trades	0.13	0.13	0.00
K-Ratio	0.2093	0.2093	N/A

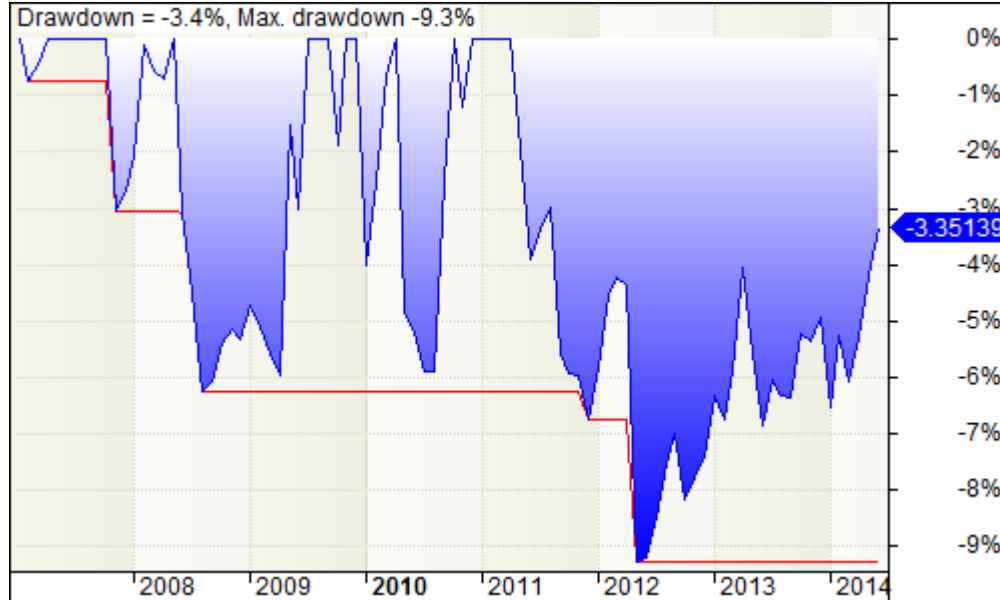
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### Charts

#### 1. Portfolio Equity



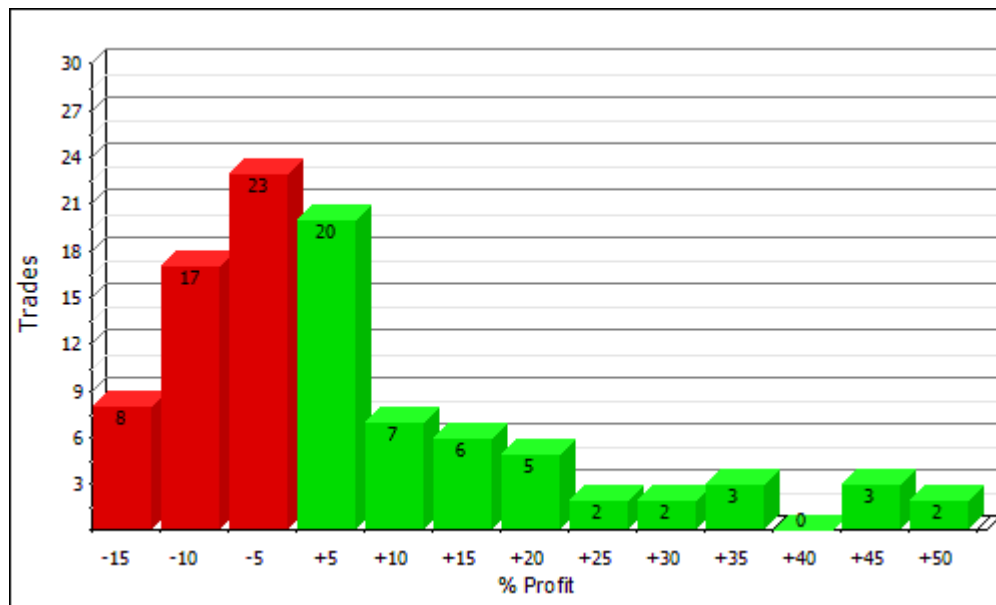
#### 2. Underwater Equity



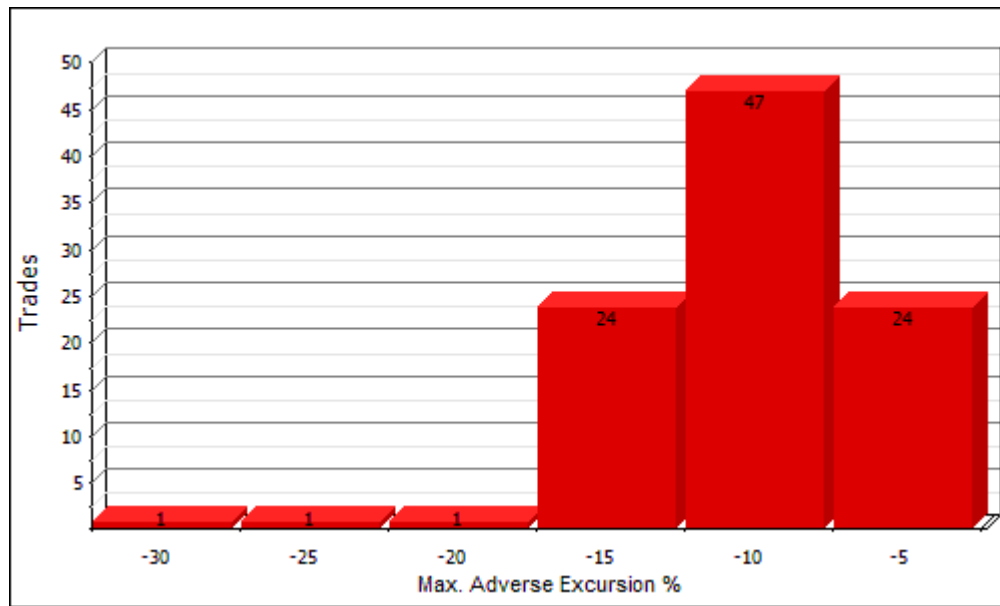
#### 3. Profit Table

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Yr%
2007	-0.7%	0.3%	1.2%	1.1%	0.3%	0.2%	0.1%	2.2%	3.4%	-3.0%	0.4%	0.6%	6.1%
2008	2.0%	-0.5%	-0.1%	1.3%	-3.1%	-1.4%	-1.9%	0.2%	0.7%	0.3%	-0.2%	0.6%	-2.1%
2009	-0.4%	-0.5%	-0.4%	4.7%	-1.5%	6.0%	2.4%	4.5%	-1.9%	5.0%	0.4%	-4.0%	14.7%
2010	1.6%	2.0%	2.1%	-4.8%	-0.4%	-0.8%	0.0%	3.6%	3.5%	-1.2%	4.0%	0.1%	9.8%
2011	2.8%	0.3%	4.1%	-1.9%	-2.0%	0.6%	0.4%	-2.7%	-0.4%	-0.0%	-0.8%	1.0%	1.1%
2012	1.3%	0.3%	-0.1%	-5.1%	0.1%	0.8%	1.1%	0.6%	-1.3%	0.4%	0.4%	1.2%	-0.5%
2013	-0.4%	0.9%	2.0%	-1.6%	-1.4%	0.9%	-0.3%	-0.0%	1.2%	-0.1%	0.4%	-1.7%	-0.2%
2014	1.4%	-0.9%	0.8%	1.1%	0.9%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	3.4%
Avg	0.9%	0.2%	1.2%	-0.6%	-0.9%	0.9%	0.3%	1.2%	0.7%	0.2%	0.7%	-0.3%	

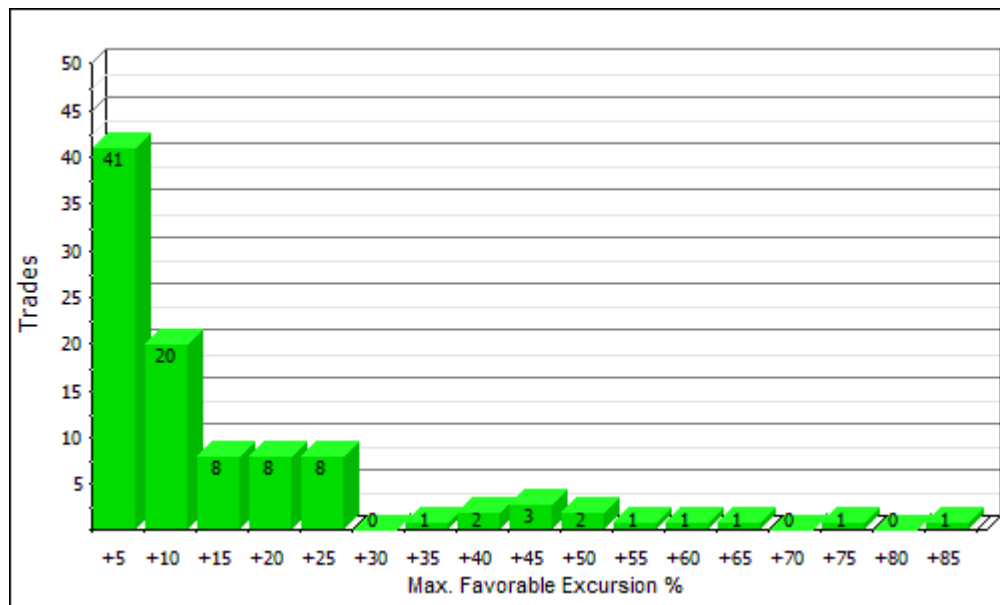
**Profit distribution**



**Max. Adverse Excursion distribution**



**Max. Favorable Excursion distribution**



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## Trades

### Trade list

Ticker	Trade	Entry	Exit	% change	Profit	Shares	Pos. value	Cum. profit	# bars	Profit/bar	MAE/MFE	Scale In/Out
VNQ	Long	1/31/2007 83.76	3/30/2007 79.35	-5.27%	-438.58 -5.27%	99.4508	8330.00	-438.58	3	-146.19	-9.95% 4.39%	0/0
VV	Long	1/31/2007 64.09	7/31/2007 64.8	1.11%	92.28 1.11%	129.973	8330.00	-346.30	7	13.18	-4.82% 7.54%	0/0
VV	Long	9/28/2007 68.21	11/30/2007 66.56	-2.42%	-206.22 -2.42%	124.98	8524.88	-552.51	3	-68.74	-5.38% 3.42%	0/0
VNQ	Long	10/31/2007 72.96	11/30/2007 66.05	-9.47%	-829.83 -9.47%	120.091	8761.86	-1382.34	2	-414.92	-9.47% 5.11%	0/0
QQQ	Long	1/31/2007 44.07	12/31/2007 51.22	16.22%	1351.47 16.22%	189.017	8330.00	-30.87	12	112.62	-4.56% 24.96%	0/0
VEU	Long	10/31/2007 63.49	12/31/2007 58.61	-7.69%	-673.46 -7.69%	138.004	8761.86	-704.33	3	-224.49	-10.06% 0.36%	0/0
VWO	Long	1/31/2007 38.01	1/31/2008 47.44	24.81%	2066.61 24.81%	219.153	8330.00	1362.28	13	158.97	-9.55% 52.14%	0/0
DBP	Long	9/28/2007 28.61	4/30/2008 32.53	13.70%	1168.04 13.70%	297.969	8524.88	2530.32	8	146.00	-9.58% 35.13%	0/0
FXY	Long	9/28/2007 87	5/30/2008 94.65	8.79%	749.60 8.79%	97.9872	8524.88	3279.92	9	83.29	-2.99% 18.92%	0/0
HYG	Long	4/30/2008 99.29	6/30/2008 94	-5.33%	-474.93 -5.33%	89.7786	8914.12	2804.99	3	-158.31	-5.33% 1.54%	0/0
QQQ	Long	4/30/2008 47.21	6/30/2008 45.17	-4.32%	-385.19 -4.32%	188.819	8914.12	2419.80	3	-128.40	-7.48% 6.91%	0/0
VEU	Long	4/30/2008 57.09	6/30/2008 53.05	-7.08%	-630.81 -7.08%	156.142	8914.12	1788.99	3	-210.27	-7.08% 4.34%	0/0
VNQ	Long	4/30/2008 66.37	6/30/2008 58.42	-11.98%	-1067.76 -11.98%	134.31	8914.12	721.23	3	-355.92	-11.98% 3.68%	0/0
VWO	Long	4/30/2008 50.98	6/30/2008 46.8	-8.20%	-730.90 -8.20%	174.855	8914.12	-9.66	3	-243.63	-8.20% 6.24%	0/0
VV	Long	5/30/2008 63.38	6/30/2008 57.97	-8.54%	-762.21 -8.54%	140.889	8929.56	-771.87	2	-381.11	-8.54% 2.56%	0/0
DBC	Long	2/28/2007 25.29	8/29/2008 37.76	49.31%	4112.50 49.31%	329.791	8340.42	3340.62	19	216.45	-6.64% 84.38%	0/0
DBP	Long	6/30/2008 34.24	8/29/2008 29.73	-13.17%	-1143.74 -13.17%	253.6	8683.27	2196.88	3	-381.25	-13.17% 7.18%	0/0
UUP	Long	8/29/2008 23.94	12/31/2008 24.72	3.26%	277.37 3.26%	355.597	8513.00	2474.25	5	55.47	-5.22% 13.58%	0/0
FXY	Long	10/31/2008 101.11	2/27/2009 102.02	0.90%	76.85 0.90%	84.4474	8538.47	2551.10	5	15.37	-7.19% 13.35%	0/0
DBP	Long	12/31/2008 29.76	4/30/2009 30.22	1.55%	132.49 1.55%	288.011	8571.21	2683.58	5	26.50	-15.59% 16.20%	0/0
UUP	Long	1/30/2009 25.95	4/30/2009 25.34	-2.35%	-201.93 -2.35%	331.035	8590.35	2481.65	4	-50.48	-4.97% 3.39%	0/0
DBC	Long	5/29/2009 23.23	9/30/2009 22.06	-5.04%	-429.69 -5.04%	367.253	8531.29	2051.96	5	-85.94	-13.47% 4.65%	0/0
FXY	Long	5/29/2009 104.39	12/31/2009 106.61	2.13%	181.43 2.13%	81.7252	8531.29	2233.39	8	22.68	-4.25% 10.55%	0/0
GRI	Long	4/30/2009 22.67	1/29/2010 29.62	30.66%	2617.12 30.66%	376.565	8536.72	4850.52	10	261.71	-20.07% 49.23%	0/0
VEU	Long	4/30/2009 31.84	1/29/2010 41.1	29.08%	2482.73 29.08%	268.113	8536.72	7333.25	10	248.27	-12.53% 43.50%	0/0
DBP	Long	5/29/2009 34.32	1/29/2010 36.96	7.69%	656.25 7.69%	248.581	8531.29	7989.50	9	72.92	-12.53% 22.79%	0/0

DBC	Long	10/30/2009 23.59	1/29/2010 22.69	-3.82%	-379.46 -3.82%	421.617	9945.96	7610.04	4	-94.86	-9.03% 6.70%	0/0
VWO	Long	4/30/2009 27.67	2/26/2010 38.96	40.80%	3483.18 40.80%	308.519	8536.72	11093.22	11	316.65	-14.75% 55.29%	0/0
FXY	Long	2/26/2010 111.65	3/31/2010 106.05	-5.02%	-499.00 -5.02%	89.1069	9948.79	10594.22	2	-249.50	-5.02% 0.35%	0/0
HYG	Long	4/30/2009 76.27	5/28/2010 84.61	10.93%	933.48 10.93%	111.928	8536.72	11527.70	14	66.68	-12.27% 18.38%	0/0
QQQ	Long	4/30/2009 34.28	5/28/2010 45.6	33.02%	2819.01 33.02%	249.029	8536.72	14346.71	14	201.36	-13.10% 47.75%	0/0
VV	Long	4/30/2009 39.66	5/28/2010 49.81	25.59%	2184.76 25.59%	215.248	8536.72	16531.48	14	156.05	-10.49% 40.37%	0/0
DBC	Long	3/31/2010 23.52	5/28/2010 21.96	-6.63%	-666.72 -6.63%	427.387	10052.14	15864.75	3	-222.24	-6.63% 5.10%	0/0
GRI	Long	3/31/2010 32.26	5/28/2010 30.57	-5.24%	-526.60 -5.24%	311.598	10052.14	15338.15	3	-175.53	-5.24% 5.55%	0/0
VEU	Long	3/31/2010 44.44	5/28/2010 38.9	-12.47%	-1253.12 -12.47%	226.196	10052.14	14085.03	3	-417.71	-12.47% 3.94%	0/0
VWO	Long	3/31/2010 42.15	5/28/2010 38.2	-9.37%	-942.02 -9.37%	238.485	10052.14	13143.01	3	-314.01	-9.37% 4.34%	0/0
VNQ	Long	4/30/2009 31.73	6/30/2010 46.49	46.52%	3971.07 46.52%	269.043	8536.72	17114.08	15	264.74	-25.65% 71.32%	0/0
UUP	Long	12/31/2009 23.08	7/30/2010 23.74	2.86%	296.21 2.86%	448.808	10358.49	17410.29	8	37.03	-4.59% 11.96%	0/0
FXY	Long	5/28/2010 108.98	3/31/2011 118.76	8.97%	896.76 8.97%	91.6934	9992.75	18307.05	11	81.52	-4.06% 12.96%	0/0
DBP	Long	2/26/2010 37.99	6/30/2011 54.95	44.64%	4441.47 44.64%	261.879	9948.78	22748.52	17	261.26	-7.42% 63.52%	0/0
HYG	Long	7/30/2010 88.62	6/30/2011 91.31	3.04%	300.44 3.04%	111.687	9897.73	23048.96	12	25.04	-5.82% 4.77%	0/0
VEU	Long	7/30/2010 42.51	6/30/2011 49.81	17.17%	1699.68 17.17%	232.833	9897.73	24748.64	12	141.64	-10.35% 23.01%	0/0
VWO	Long	7/30/2010 41.87	6/30/2011 48.62	16.12%	1595.65 16.12%	236.392	9897.73	26344.29	12	132.97	-10.51% 21.61%	0/0
DBC	Long	9/30/2010 24.11	6/30/2011 28.96	20.12%	1998.40 20.12%	412.041	9934.32	28342.69	10	199.84	-6.68% 32.81%	0/0
QQQ	Long	9/30/2010 49.07	6/30/2011 57.05	16.26%	1615.57 16.26%	202.452	9934.32	29958.26	10	161.56	-10.19% 20.93%	0/0
VV	Long	9/30/2010 52.08	6/30/2011 60.59	16.34%	1623.29 16.34%	190.751	9934.32	31581.55	10	162.33	-6.76% 20.83%	0/0
GRI	Long	7/30/2010 32.51	7/29/2011 37.28	14.67%	1452.24 14.67%	304.452	9897.73	33033.78	13	111.71	-10.92% 18.30%	0/0
VNQ	Long	7/30/2010 50.95	8/31/2011 57.61	13.07%	1293.80 13.07%	194.264	9897.73	34327.58	14	92.41	-13.72% 24.28%	0/0
DBP	Long	7/29/2011 60.4	9/30/2011 56.48	-6.49%	-729.20 -6.49%	186.02	11235.61	33598.38	3	-243.07	-10.68% 15.10%	0/0
DBC	Long	8/31/2011 30.16	9/30/2011 25.75	-14.62%	-1642.84 -14.62%	372.526	11235.37	31955.54	2	-821.42	-14.62% 1.89%	0/0
FXY	Long	4/29/2011 121.7	10/31/2011 126.02	3.55%	399.60 3.55%	92.4991	11257.14	32355.14	7	57.09	-5.06% 6.61%	0/0
QQQ	Long	10/31/2011 57.95	12/30/2011 55.83	-3.66%	-403.46 -3.66%	190.31	11028.48	31951.68	3	-134.49	-13.55% 2.16%	0/0
DBP	Long	11/30/2011 61.19	12/30/2011 53.88	-11.95%	-1312.26 -11.95%	179.516	10984.60	30639.42	2	-656.13	-11.95% 3.99%	0/0
UUP	Long	9/30/2011 22.31	2/29/2012 21.96	-1.57%	-173.21 -1.57%	494.872	11040.59	30466.21	6	-28.87	-5.56% 2.42%	0/0
FXY	Long	11/30/2011 126.98	2/29/2012 121.03	-4.69%	-514.71 -4.69%	86.5065	10984.60	29951.50	4	-128.68	-4.69% 1.79%	0/0

DBP	Long	1/31/2012 60.8	3/30/2012 58.33	-4.06%	-444.22 -4.06%	179.845	10934.59	29507.28	3	-148.07	-9.52% 4.64%	0/0
VV	Long	11/30/2011 57.1	5/31/2012 60.1	5.25%	577.12 5.25%	192.375	10984.60	30084.40	7	82.45	-7.09% 14.06%	0/0
HYG	Long	12/30/2011 89.43	5/31/2012 87.77	-1.86%	-201.70 -1.86%	121.505	10866.17	29882.71	6	-33.62	-4.01% 3.16%	0/0
DBC	Long	1/31/2012 27.83	5/31/2012 25.24	-9.31%	-1017.63 -9.31%	392.907	10934.59	28865.08	5	-203.53	-9.31% 7.55%	0/0
GRI	Long	1/31/2012 35.22	5/31/2012 35.06	-0.45%	-49.67 -0.45%	310.465	10934.59	28815.40	5	-9.93	-7.98% 6.33%	0/0
QQQ	Long	1/31/2012 60.53	5/31/2012 62.06	2.53%	276.39 2.53%	180.647	10934.59	29091.79	5	55.28	-6.56% 13.25%	0/0
VWO	Long	1/31/2012 42.33	5/31/2012 38.02	-10.18%	-1113.35 -10.18%	258.318	10934.59	27978.44	5	-222.67	-10.18% 6.95%	0/0
VEU	Long	2/29/2012 44.62	5/31/2012 38.47	-13.78%	-1515.97 -13.78%	246.499	10998.78	26462.48	4	-378.99	-13.78% 1.52%	0/0
UUP	Long	5/31/2012 22.99	8/31/2012 22.3	-3.00%	-319.70 -3.00%	463.338	10652.15	26142.77	4	-79.93	-5.35% 0.65%	0/0
VNQ	Long	12/30/2011 58	9/28/2012 64.97	12.02%	1305.81 12.02%	187.348	10866.17	27448.59	10	130.58	-6.38% 16.74%	0/0
FXV	Long	5/31/2012 125.43	10/31/2012 122.94	-1.99%	-211.46 -1.99%	84.9251	10652.15	27237.12	6	-35.24	-2.75% 1.54%	0/0
DBC	Long	7/31/2012 27.25	10/31/2012 27.56	1.14%	120.86 1.14%	389.885	10624.37	27357.99	4	30.22	-6.72% 9.58%	0/0
QQQ	Long	7/31/2012 64.8	10/31/2012 64.95	0.23%	24.59 0.23%	163.956	10624.38	27382.58	4	6.15	-4.54% 8.92%	0/0
DBP	Long	8/31/2012 58.37	12/31/2012 57.09	-2.19%	-234.51 -2.19%	183.211	10694.05	27148.07	5	-46.90	-8.12% 6.94%	0/0
DBC	Long	11/30/2012 28.1	12/31/2012 27.78	-1.14%	-122.36 -1.14%	382.39	10745.16	27025.70	2	-61.18	-3.63% 1.00%	0/0
DBC	Long	1/31/2013 28.47	2/28/2013 27.13	-4.71%	-513.19 -4.71%	382.978	10903.39	26512.51	2	-256.60	-4.71% 0.35%	0/0
VWO	Long	9/28/2012 41.72	3/28/2013 42.9	2.83%	305.20 2.83%	258.646	10790.71	26817.72	7	43.60	-5.25% 9.16%	0/0
HYG	Long	6/29/2012 91.29	5/31/2013 92.92	1.79%	189.11 1.79%	116.016	10591.12	27006.82	12	15.76	-5.40% 5.00%	0/0
VWO	Long	4/30/2013 43.76	5/31/2013 41.54	-5.07%	-557.86 -5.07%	251.287	10996.30	26448.97	2	-278.93	-5.78% 0.27%	0/0
GRI	Long	6/29/2012 37.07	6/28/2013 39.45	6.42%	679.98 6.42%	285.706	10591.12	27128.95	13	52.31	-8.82% 21.04%	0/0
VEU	Long	8/31/2012 42.27	6/28/2013 44.22	4.61%	493.34 4.61%	252.994	10694.05	27622.28	11	44.85	-4.47% 17.08%	0/0
VNQ	Long	12/31/2012 65.8	6/28/2013 68.72	4.44%	477.29 4.44%	163.456	10755.40	28099.58	7	68.18	-2.54% 19.85%	0/0
UUP	Long	2/28/2013 22.37	7/31/2013 22.09	-1.25%	-136.95 -1.25%	489.098	10941.11	27962.63	6	-22.82	-3.76% 2.55%	0/0
DBC	Long	8/30/2013 26.66	9/30/2013 25.76	-3.38%	-371.35 -3.38%	412.61	11000.17	27591.28	2	-185.67	-5.10% 1.69%	0/0
DBP	Long	8/30/2013 46.19	9/30/2013 43.67	-5.46%	-600.14 -5.46%	238.15	11000.17	26991.14	2	-300.07	-10.15% 2.75%	0/0
GRI	Long	10/31/2013 40.98	11/29/2013 39.5	-3.61%	-395.39 -3.61%	267.154	10947.97	26595.75	2	-197.69	-4.42% 2.83%	0/0
VNQ	Long	10/31/2013 69.13	11/29/2013 65.5	-5.25%	-574.88 -5.25%	158.368	10947.97	26020.88	2	-287.44	-5.40% 2.89%	0/0
VEU	Long	9/30/2013 48.6	1/31/2014 47.79	-1.67%	-181.45 -1.67%	224.017	10887.22	25839.42	5	-36.29	-5.47% 5.21%	0/0
VWO	Long	10/31/2013 41.87	1/31/2014 37.67	-10.03%	-1098.20 -10.03%	261.475	10947.97	24741.23	4	-274.55	-10.03% 3.08%	0/0

UUP	Long	1/31/2014 21.83	2/28/2014 21.38	-2.06%	-226.19 -2.06%	502.653	10972.91	24515.03	2	-113.10	-2.06% 0.09%	0/0
FXY	Long	2/28/2014 95.92	3/31/2014 94.53	-1.45%	-157.91 -1.45%	113.607	10897.20	24357.12	2	-78.96	-1.45% 0.99%	0/0
QQQ	Long	1/31/2013 66.87	4/30/2014 87.39	30.69%	3345.86 30.69%	163.054	10903.39	27702.98	16	209.12	-1.36% 36.62%	0/0
DBP	Long	2/28/2014 43.12	4/30/2014 41.32	-4.17%	-454.89 -4.17%	252.718	10897.20	27248.09	3	-151.63	-6.52% 4.48%	0/0
VV	Open Long	7/31/2012 62.8	6/30/2014 90.01	43.33%	4603.33 43.33%	169.178	10624.38	31851.42	25	184.13	-3.69% 44.17%	0/0
HYG	Open Long	10/31/2013 93.43	6/30/2014 95.2	1.89%	207.41 1.89%	117.178	10947.97	32058.82	10	20.74	-2.54% 2.14%	0/0
VNQ	Open Long	1/31/2014 67.32	6/30/2014 74.84	11.17%	1225.73 11.17%	162.996	10972.91	33284.56	7	175.10	-4.86% 14.04%	0/0
DBC	Open Long	2/28/2014 26.13	6/30/2014 26.58	1.72%	187.67 1.72%	417.038	10897.20	33472.22	6	31.28	-5.01% 3.10%	0/0
GRI	Open Long	2/28/2014 40.27	6/30/2014 42.89	6.51%	708.98 6.51%	270.603	10897.20	34181.20	6	118.16	-5.61% 8.19%	0/0
VEU	Open Long	2/28/2014 50.48	6/30/2014 52.29	3.59%	390.73 3.59%	215.872	10897.20	34571.93	6	65.12	-7.13% 5.47%	0/0
VWO	Open Long	3/31/2014 40.58	6/30/2014 43.13	6.28%	693.68 6.28%	272.031	11039.03	35265.61	5	138.74	-7.44% 8.16%	0/0
FXY	Open Long	5/30/2014 95.79	6/30/2014 96.25	0.48%	53.13 0.48%	115.504	11064.14	35318.74	3	17.71	-1.00% 0.71%	0/0
QQQ	Open Long	5/30/2014 91.31	6/30/2014 93.91	2.85%	315.05 2.85%	121.171	11064.14	35633.79	3	105.02	-6.33% 3.10%	0/0
DBP	Open Long	6/30/2014 43.11	6/30/2014 43.11	0.00%	-0.00 -0.00%	259.837	11201.58	35633.79	2	-0.00	-7.79% 0.00%	0/0