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### Statistics

	All trades	Long trades	Short trades
Initial capital	100000.00	100000.00	100000.00
Ending capital	118743.62	118743.62	100000.00
Net Profit	18743.62	18743.62	0.00
Net Profit %	18.74 %	18.74 %	0.00 %
Exposure %	45.43 %	45.43 %	0.00 %
Net Risk Adjusted Return %	41.26 %	41.26 %	N/A
Annual Return %	2.32 %	2.32 %	0.00 %
Risk Adjusted Return %	5.10 %	5.10 %	N/A
Total transaction costs	0.00	0.00	0.00
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<b>All trades</b>	144	144 (100.00 %)	0 (0.00 %)
Avg. Profit/Loss	130.16	130.16	N/A
Avg. Profit/Loss %	1.63 %	1.63 %	N/A
Avg. Bars Held	69.79	69.79	N/A
<hr/>			
<b>Winners</b>	61 (42.36 %)	61 (42.36 %)	0 (0.00 %)
Total Profit	50596.91	50596.91	0.00
Avg. Profit	829.46	829.46	N/A
Avg. Profit %	9.57 %	9.57 %	N/A
Avg. Bars Held	114.52	114.52	N/A
Max. Consecutive	8	8	0
Largest win	4175.84	4175.84	0.00
# bars in largest win	206	206	0
<hr/>			
<b>Losers</b>	83 (57.64 %)	83 (57.64 %)	0 (0.00 %)
Total Loss	-31853.29	-31853.29	0.00
Avg. Loss	-383.77	-383.77	N/A
Avg. Loss %	-4.20 %	-4.20 %	N/A
Avg. Bars Held	36.92	36.92	N/A
Max. Consecutive	7	7	0
Largest loss	-1228.06	-1228.06	0.00
# bars in largest loss	10	10	0
<hr/>			
Max. trade drawdown	-2439.48	-2439.48	0.00
Max. trade % drawdown	-17.25 %	-17.25 %	0.00 %
Max. system drawdown	-9885.60	-9885.60	0.00
Max. system % drawdown	-8.62 %	-8.62 %	0.00 %
Recovery Factor	1.90	1.90	N/A
CAR/MaxDD	0.27	0.27	N/A
RAR/MaxDD	0.59	0.59	N/A
Profit Factor	1.59	1.59	N/A
Payoff Ratio	2.16	2.16	N/A
Standard Error	4055.45	4055.45	0.00
Risk-Reward Ratio	0.74	0.74	N/A
Ulcer Index	4.48	4.48	0.00
Ulcer Performance Index	-0.69	-0.69	N/A
Sharpe Ratio of trades	0.05	0.05	0.00
K-Ratio	0.0370	0.0370	N/A

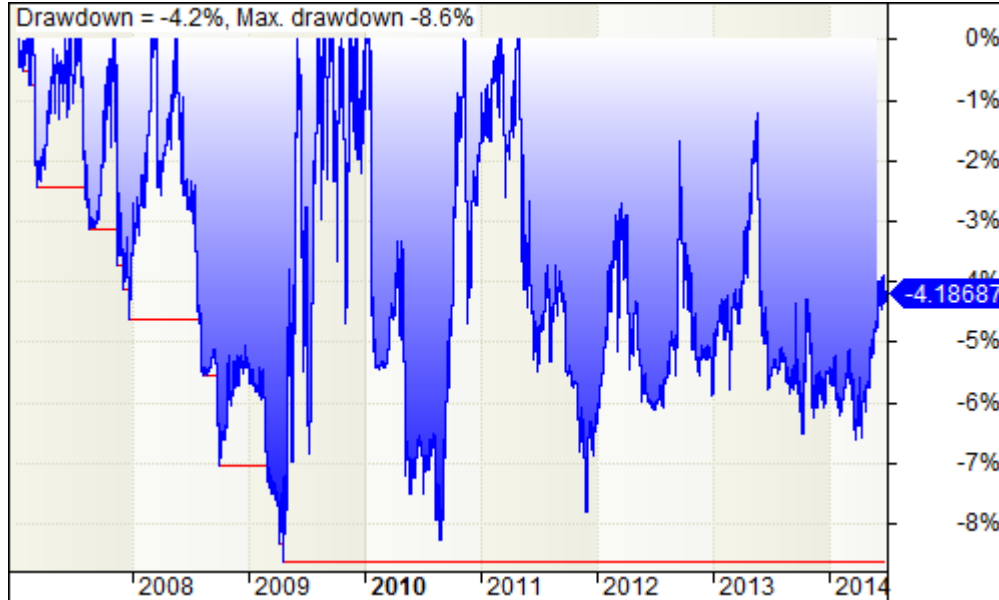
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**Charts**

**1. Portfolio Equity**



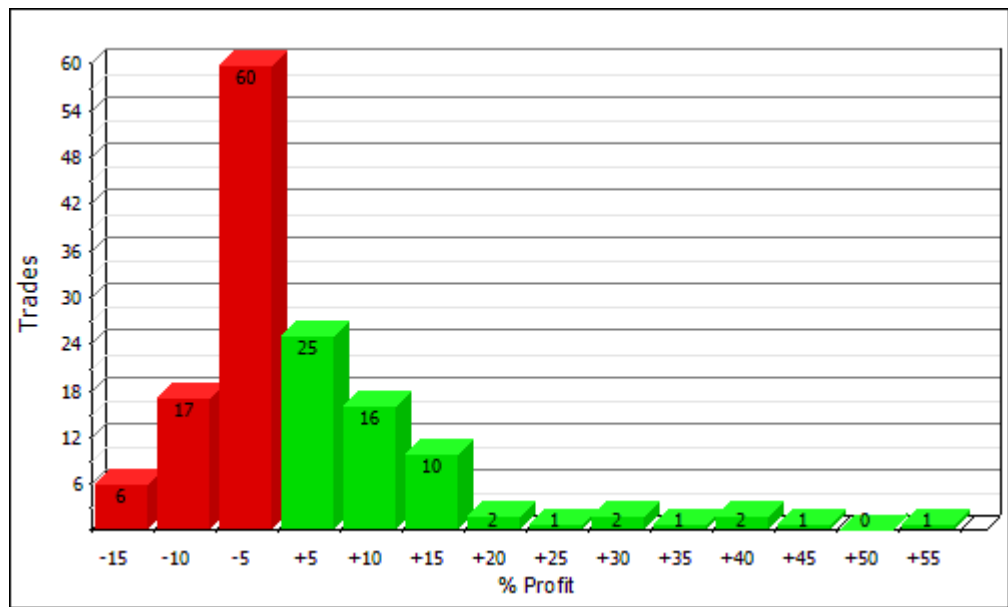
**2. Underwater Equity**



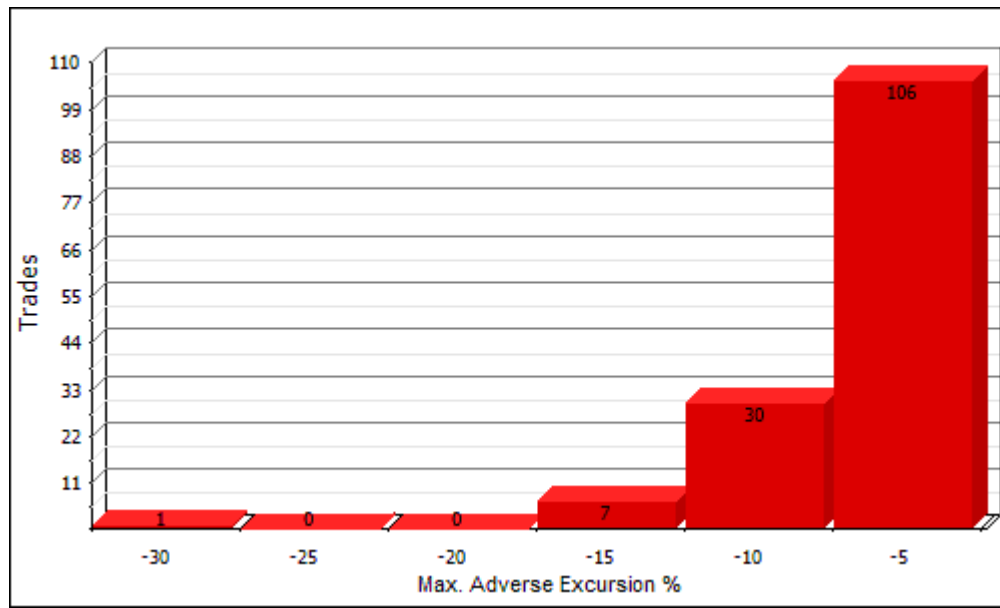
**3. Profit Table**

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Yr%
2007	0.2%	-1.2%	0.2%	0.6%	1.4%	0.4%	-0.3%	-1.1%	2.0%	1.2%	-2.6%	1.1%	1.8%
2008	0.3%	2.9%	-1.1%	1.3%	0.3%	-1.0%	-2.2%	-0.6%	-1.3%	0.8%	0.6%	-0.4%	-0.6%
2009	-0.3%	-1.4%	-0.5%	1.5%	7.1%	-2.8%	2.7%	-0.5%	3.7%	0.9%	5.8%	0.5%	17.5%
2010	-4.4%	-0.3%	0.8%	1.2%	-3.7%	-0.3%	0.9%	-0.6%	3.4%	3.1%	-0.5%	2.4%	1.6%
2011	0.2%	0.4%	-0.9%	2.3%	-3.3%	-1.4%	0.8%	0.2%	-1.3%	-1.5%	0.3%	0.6%	-3.6%
2012	1.6%	1.6%	0.1%	-1.5%	-1.5%	-0.4%	0.5%	0.8%	1.1%	-0.7%	-0.6%	0.3%	1.3%
2013	0.6%	-0.7%	0.6%	1.6%	-1.3%	-1.5%	0.5%	-0.5%	-0.4%	0.8%	-0.6%	0.2%	-0.7%
2014	-0.7%	0.9%	-0.7%	0.3%	1.1%	0.6%	N/A	N/A	N/A	N/A	N/A	N/A	1.4%
Avg	-0.3%	0.3%	-0.2%	0.9%	0.0%	-0.8%	0.4%	-0.3%	1.0%	0.7%	0.3%	0.7%	

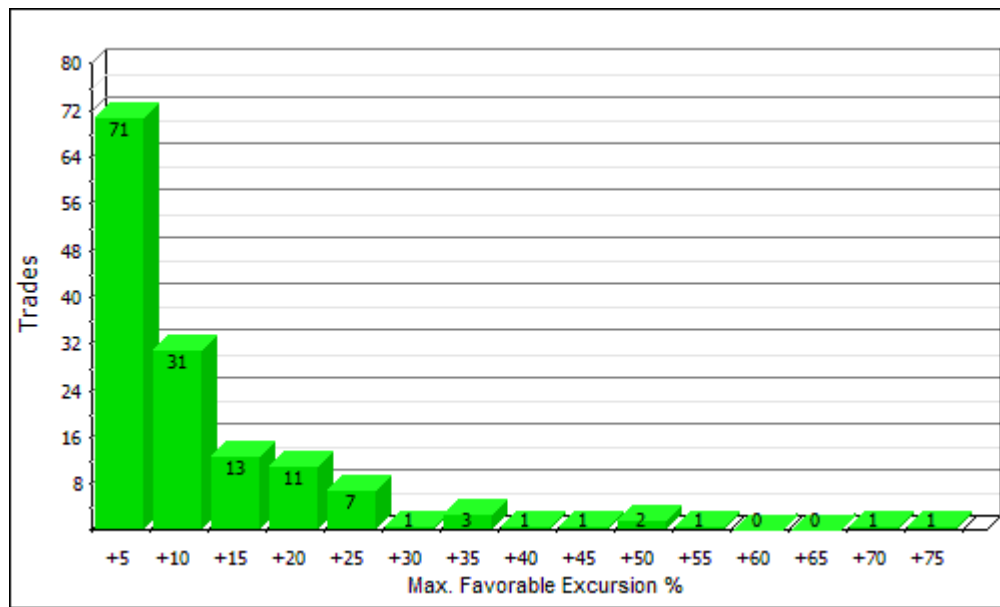
**Profit distribution**



**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
VWO	Long	1/3/2007 38.23	2/27/2007 36.36	-4.89%	-407.46 -4.89%	217.892	8330.00	-407.46	38	-10.72	-7.25% 3.71%	0/0
VV	Long	1/17/2007 63.65	2/27/2007 62.41	-1.95%	-161.91 -1.95%	130.572	8310.91	-569.37	29	-5.58	-1.95% 2.59%	0/0
QQQ	Long	1/11/2007 45.08	3/1/2007 43.13	-4.33%	-358.78 -4.33%	183.989	8294.24	-928.15	34	-10.55	-5.61% 1.04%	0/0
UUP	Long	3/2/2007 24.96	3/16/2007 24.87	-0.36%	-21.60 -0.36%	240	5990.40	-949.75	11	-1.96	-0.40% 1.20%	0/0
HYG	Long	4/19/2007 104.53	4/19/2007 104.53	0.00%	0.00 0.00%	79.3716	8296.71	-949.75	1	0.00	-0.45% 0.04%	0/0
FXY	Long	2/27/2007 84.8	4/30/2007 83.72	-1.27%	-105.32 -1.27%	97.522	8269.87	-1055.07	44	-2.39	-3.48% 2.21%	0/0
VNQ	Long	1/24/2007 81.65	5/15/2007 77.6	-4.96%	-412.41 -4.96%	101.831	8314.47	-1467.48	78	-5.29	-6.55% 7.09%	0/0
DBP	Long	4/13/2007 27.15	5/17/2007 25.81	-4.94%	-410.09 -4.94%	306.035	8308.86	-1877.57	25	-16.40	-4.97% 1.66%	0/0
HYG	Long	4/23/2007 104.53	6/8/2007 104.15	-0.36%	-30.32 -0.36%	79.7985	8341.34	-1907.89	34	-0.89	-0.36% 1.86%	0/0
VV	Long	4/16/2007 65.52	7/26/2007 66.13	0.93%	77.60 0.93%	127.208	8334.70	-1830.30	72	1.08	-0.43% 6.82%	0/0
VEU	Long	3/20/2007 51.75	8/3/2007 55	6.28%	515.85 6.28%	158.723	8213.92	-1314.45	96	5.37	-0.97% 15.36%	0/0
DBC	Long	2/23/2007 25.24	8/6/2007 25.54	1.19%	99.88 1.19%	332.947	8403.59	-1214.56	114	0.88	-4.75% 5.90%	0/0
VWO	Long	3/22/2007 38.56	8/14/2007 43.26	12.19%	1004.56 12.19%	213.737	8241.70	-210.00	101	9.95	-1.84% 28.09%	0/0
QQQ	Long	4/20/2007 45.4	8/15/2007 45.9	1.10%	91.88 1.10%	183.762	8342.78	-118.12	82	1.12	-0.44% 11.59%	0/0
VNQ	Long	10/2/2007 74.53	11/7/2007 66.29	-11.06%	-936.69 -11.06%	113.676	8472.27	-1054.81	27	-34.69	-11.06% 2.90%	0/0
HYG	Long	9/18/2007 104.1	11/8/2007 101.3	-2.69%	-224.59 -2.69%	80.2095	8349.81	-1279.40	38	-5.91	-2.82% 1.92%	0/0
VV	Long	10/9/2007 70	11/8/2007 66.21	-5.41%	-460.33 -5.41%	121.459	8502.16	-1739.73	23	-20.01	-5.41% 0.77%	0/0
VEU	Long	9/28/2007 59.69	11/19/2007 57.96	-2.90%	-245.58 -2.90%	141.952	8473.13	-1985.30	37	-6.64	-2.90% 6.75%	0/0
UUP	Long	11/14/2007 23.64	11/20/2007 23.38	-1.10%	-93.99 -1.10%	361.508	8546.04	-2079.30	5	-18.80	-1.10% 9.05%	0/0
VWO	Long	9/19/2007 48.94	11/26/2007 48.24	-1.43%	-119.63 -1.43%	170.897	8363.69	-2198.92	48	-2.49	-1.43% 18.17%	0/0
QQQ	Long	9/24/2007 50.59	1/4/2008 48.4	-4.33%	-363.81 -4.33%	166.122	8404.12	-2562.73	72	-5.05	-4.33% 8.86%	0/0
DBP	Long	9/7/2007 26.9	3/20/2008 33.67	25.17%	2101.26 25.17%	310.379	8349.19	-461.47	135	15.56	-0.41% 43.72%	0/0
FXY	Long	7/26/2007 84.21	4/30/2008 95.95	13.94%	1182.39 13.94%	100.714	8481.16	720.92	193	6.13	-0.96% 22.86%	0/0
GRI	Long	5/19/2008 49.6	5/22/2008 47.95	-3.33%	-296.88 -3.33%	179.928	8924.43	424.04	4	-74.22	-3.33% 4.64%	0/0
VNQ	Long	3/24/2008 64.98	6/10/2008 63.33	-2.54%	-219.50 -2.54%	133.028	8644.14	204.54	56	-3.92	-4.59% 5.89%	0/0
VEU	Long	4/16/2008 56.8	6/11/2008 54.45	-4.14%	-361.05 -4.14%	153.64	8726.75	-156.51	40	-9.03	-4.14% 4.88%	0/0

VWO	Long	4/23/2008 51.3	6/11/2008 48.25	-5.95%	-518.33 -5.95%	169.943	8718.06	-674.84	35	-14.81	-5.95% 5.58%	0/0
HYG	Long	4/25/2008 98.9	6/19/2008 95.92	-3.01%	-263.38 -3.01%	88.3835	8741.13	-938.22	39	-6.75	-3.11% 1.94%	0/0
VV	Long	4/25/2008 62.89	6/20/2008 59.92	-4.72%	-412.80 -4.72%	138.991	8741.13	-1351.02	40	-10.32	-4.72% 3.36%	0/0
QQQ	Long	4/18/2008 46.71	6/26/2008 45.65	-2.27%	-198.18 -2.27%	186.963	8733.05	-1549.20	49	-4.04	-2.27% 8.35%	0/0
DBC	Long	9/17/2007 26.75	8/4/2008 38.63	44.41%	3710.76 44.41%	312.354	8355.46	2161.56	223	16.64	-1.05% 74.32%	0/0
DBP	Long	7/11/2008 35.86	8/8/2008 31.18	-13.05%	-1136.74 -13.05%	242.893	8710.14	1024.82	21	-54.13	-13.05% 2.34%	0/0
GRI	Long	9/22/2008 41.83	9/30/2008 38.03	-9.08%	-761.94 -9.08%	200.511	8387.38	262.88	7	-108.85	-9.20% 17.24%	0/0
VNQ	Long	9/19/2008 64.97	10/2/2008 55.5	-14.58%	-1228.06 -14.58%	129.679	8425.24	-965.18	10	-122.81	-14.58% 6.13%	0/0
UUP	Long	8/7/2008 23.16	12/11/2008 25.52	10.19%	859.96 10.19%	364.389	8439.24	-105.22	89	9.66	-1.60% 17.40%	0/0
FXY	Long	9/16/2008 94.03	2/23/2009 105.26	11.94%	1008.56 11.94%	89.8097	8444.81	903.34	110	9.17	-1.65% 21.89%	0/0
HYG	Long	1/5/2009 79.43	2/23/2009 68.9	-13.26%	-1115.98 -13.26%	105.981	8418.04	-212.64	34	-32.82	-13.26% 4.47%	0/0
QQQ	Long	2/10/2009 30.34	2/23/2009 27.86	-8.17%	-687.57 -8.17%	277.247	8411.66	-900.21	9	-76.40	-8.17% 4.42%	0/0
UUP	Long	3/3/2009 26.74	3/18/2009 25.25	-5.57%	-461.15 -5.57%	309.494	8275.87	-1361.36	12	-38.43	-5.57% 0.34%	0/0
DBP	Long	1/23/2009 30.55	4/6/2009 29.7	-2.78%	-233.92 -2.78%	275.197	8407.27	-1595.27	51	-4.59	-2.91% 13.19%	0/0
VV	Long	4/17/2009 39.45	7/7/2009 39.92	1.19%	98.55 1.19%	209.681	8271.90	-1496.72	56	1.76	-4.97% 10.49%	0/0
VNQ	Long	5/4/2009 33.22	7/8/2009 29.16	-12.22%	-1032.47 -12.22%	254.304	8447.97	-2529.20	46	-22.45	-12.70% 5.66%	0/0
DBC	Long	5/7/2009 21.27	7/8/2009 20.77	-2.35%	-202.58 -2.35%	405.16	8617.74	-2731.78	43	-4.71	-2.35% 14.29%	0/0
DBP	Long	5/27/2009 33.16	7/8/2009 30.83	-7.03%	-608.02 -7.03%	260.952	8653.18	-3339.79	30	-20.27	-7.03% 7.00%	0/0
FXY	Long	7/8/2009 107.32	12/29/2009 107.8	0.45%	37.43 0.45%	77.9861	8369.46	-3302.36	122	0.31	-5.29% 7.53%	0/0
VEU	Long	4/13/2009 30.84	1/22/2010 42.32	37.22%	3068.77 37.22%	267.314	8243.98	-233.59	198	15.50	-4.28% 48.57%	0/0
GRI	Long	4/22/2009 21.91	1/22/2010 29.95	36.70%	1849.20 36.70%	230	5039.30	1615.61	191	9.68	-7.26% 54.40%	0/0
VWO	Long	4/2/2009 25.8	1/26/2010 38.9	50.78%	4175.84 50.78%	318.766	8224.16	5791.44	206	20.27	-2.52% 66.55%	0/0
DBC	Long	10/19/2009 24.24	1/26/2010 23.37	-3.59%	-344.42 -3.59%	395.89	9596.37	5447.02	68	-5.07	-4.00% 6.15%	0/0
VV	Long	7/22/2009 43.33	1/28/2010 49.41	14.03%	1214.44 14.03%	199.744	8654.89	6661.46	132	9.20	-0.62% 20.89%	0/0
DBP	Long	9/2/2009 34	1/28/2010 37.01	8.85%	785.24 8.85%	260.876	8869.79	7446.70	102	7.70	-1.88% 23.94%	0/0
QQQ	Long	4/2/2009 31.76	1/29/2010 42.79	34.73%	2856.19 34.73%	258.947	8224.16	10302.88	209	13.67	-1.73% 46.85%	0/0
HYG	Long	4/29/2009 75.68	2/4/2010 85.45	12.91%	1067.16 12.91%	109.228	8266.37	11370.04	195	5.47	-3.44% 19.30%	0/0
VNQ	Long	8/3/2009 34.97	2/4/2010 41.33	18.19%	1623.99 18.19%	255.344	8929.39	12994.03	129	12.59	-1.54% 33.37%	0/0
VEU	Long	4/12/2010 45.61	5/4/2010 42.19	-7.50%	-718.60 -7.50%	210.118	9583.48	12275.43	17	-42.27	-7.50% 1.27%	0/0

VWO	Long	4/1/2010 43.16	5/5/2010 39.83	-7.72%	-734.76 -7.72%	220.648	9523.18	11540.67	24	-30.61	-7.72% 1.90%	0/0
HYG	Long	4/20/2010 89.24	5/5/2010 86.64	-2.91%	-277.63 -2.91%	106.78	9529.05	11263.04	12	-23.14	-2.91% 0.55%	0/0
VNQ	Long	3/8/2010 46.89	5/6/2010 49.96	6.55%	617.47 6.55%	201.13	9431.00	11880.51	43	14.36	-1.13% 15.93%	0/0
QQQ	Long	3/9/2010 46.79	5/6/2010 46.57	-0.47%	-44.36 -0.47%	201.651	9435.27	11836.15	42	-1.06	-0.83% 8.25%	0/0
VV	Long	3/10/2010 52.38	5/6/2010 51.43	-1.81%	-171.24 -1.81%	180.249	9441.43	11664.91	41	-4.18	-1.81% 6.28%	0/0
GRI	Long	4/6/2010 33.36	5/6/2010 31.51	-5.55%	-529.82 -5.55%	286.389	9553.95	11135.09	23	-23.04	-5.55% 2.07%	0/0
DBC	Long	4/15/2010 24.7	5/6/2010 22.9	-7.29%	-701.84 -7.29%	389.91	9630.78	10433.26	16	-43.86	-7.29% 0.08%	0/0
UUP	Long	12/18/2009 23.01	7/6/2010 24.49	6.43%	623.42 6.43%	421.228	9692.45	11056.67	136	4.58	-1.78% 12.30%	0/0
DBP	Long	4/27/2010 40.1	7/27/2010 39.45	-1.62%	-155.51 -1.62%	239.253	9594.06	10901.16	64	-2.43	-2.12% 7.66%	0/0
GRI	Long	5/6/2010 31.51	11/23/2010 34.64	9.93%	919.86 9.93%	293.886	9260.34	11821.02	141	6.52	-25.90% 21.14%	0/0
HYG	Long	9/20/2010 89.14	11/23/2010 88.35	-0.89%	-83.49 -0.89%	105.677	9420.09	11737.53	47	-1.78	-1.00% 3.17%	0/0
FXY	Long	5/6/2010 109.77	11/26/2010 117.68	7.21%	667.30 7.21%	84.3613	9260.34	12404.83	143	4.67	-3.70% 12.14%	0/0
VEU	Long	8/2/2010 43.89	11/29/2010 45.57	3.83%	356.54 3.83%	212.227	9314.63	12761.37	84	4.24	-8.36% 12.03%	0/0
DBP	Long	9/7/2010 42.91	1/21/2011 48.22	12.37%	1151.22 12.37%	216.801	9302.95	13912.59	96	11.99	-0.86% 21.21%	0/0
VWO	Long	8/2/2010 42.96	2/9/2011 45.89	6.82%	635.29 6.82%	216.821	9314.63	14547.88	134	4.74	-6.75% 14.83%	0/0
VEU	Long	2/1/2011 49.19	3/14/2011 47.63	-3.17%	-318.75 -3.17%	204.328	10050.90	14229.12	29	-10.99	-3.80% 1.40%	0/0
QQQ	Long	9/14/2010 47.45	3/15/2011 55.49	16.94%	1590.29 16.94%	197.798	9385.51	15819.42	127	12.52	-0.78% 24.43%	0/0
VV	Long	9/17/2010 51.51	3/15/2011 58.87	14.29%	1341.86 14.29%	182.318	9391.20	17161.28	124	10.82	-0.23% 19.84%	0/0
HYG	Long	2/7/2011 92.04	3/15/2011 90.34	-1.85%	-186.14 -1.85%	109.492	10077.66	16975.14	26	-7.16	-2.33% 0.53%	0/0
GRI	Long	2/17/2011 36.88	3/15/2011 35.11	-4.80%	-485.38 -4.80%	274.227	10113.50	16489.76	18	-26.97	-6.26% 1.19%	0/0
FXY	Long	3/15/2011 122.25	4/1/2011 117.45	-3.93%	-388.94 -3.93%	81.029	9905.79	16100.82	14	-27.78	-4.14% 2.85%	0/0
DBC	Long	8/4/2010 23.61	5/17/2011 28.73	21.69%	2020.66 21.69%	394.661	9317.94	18121.48	199	10.15	-8.39% 35.62%	0/0
VWO	Long	3/31/2011 48.95	5/23/2011 46.73	-4.54%	-454.50 -4.54%	204.73	10021.54	17666.98	37	-12.28	-4.84% 4.02%	0/0
HYG	Long	4/27/2011 92.58	6/1/2011 91.3	-1.38%	-141.51 -1.38%	110.554	10235.05	17525.47	25	-5.66	-1.38% 0.29%	0/0
VV	Long	4/26/2011 61.82	6/6/2011 59.22	-4.21%	-429.56 -4.21%	165.217	10213.73	17095.91	29	-14.81	-4.21% 1.80%	0/0
QQQ	Long	4/27/2011 59.22	6/8/2011 55.39	-6.47%	-661.94 -6.47%	172.831	10235.06	16433.97	30	-22.06	-6.47% 0.20%	0/0
VEU	Long	4/1/2011 49.88	6/13/2011 48.11	-3.55%	-355.82 -3.55%	201.029	10027.31	16078.15	50	-7.12	-4.01% 4.83%	0/0
GRI	Long	4/25/2011 37.32	6/23/2011 35.8	-4.07%	-416.52 -4.07%	274.026	10226.66	15661.63	43	-9.69	-4.42% 3.05%	0/0
VNQ	Long	9/3/2010 53.37	8/3/2011 57.72	8.15%	757.76 8.15%	174.197	9296.90	16419.38	231	3.28	-3.77% 18.64%	0/0

QQQ	Long	7/7/2011 59.19	8/5/2011 53.83	-9.06%	-891.50 -9.06%	166.324	9844.73	15527.89	22	-40.52	-9.06% 1.08%	0/0
DBP	Long	2/22/2011 51.67	9/23/2011 57.42	11.13%	1124.27 11.13%	195.526	10102.81	16652.16	150	7.50	-1.08% 34.55%	0/0
FXY	Long	7/12/2011 124.25	10/31/2011 126.02	1.42%	139.84 1.42%	79.0055	9816.43	16792.00	79	1.77	-0.43% 4.80%	0/0
UUP	Long	9/9/2011 21.91	2/1/2012 22.02	0.50%	49.67 0.50%	451.569	9893.88	16841.67	100	0.50	-3.83% 4.29%	0/0
FXY	Long	1/30/2012 128.93	2/14/2012 125.5	-2.66%	-261.06 -2.66%	76.1114	9813.05	16580.61	12	-21.76	-2.66% 0.33%	0/0
DBP	Long	2/22/2012 62.31	3/22/2012 57.22	-8.17%	-811.60 -8.17%	159.449	9935.29	15769.01	22	-36.89	-8.68% 2.10%	0/0
HYG	Long	10/27/2011 90.39	4/5/2012 89.7	-0.76%	-74.25 -0.76%	107.615	9727.34	15694.76	111	-0.67	-8.70% 2.07%	0/0
VEU	Long	2/3/2012 43.85	4/9/2012 42.81	-2.37%	-234.93 -2.37%	225.896	9905.53	15459.83	45	-5.22	-2.67% 3.31%	0/0
GRI	Long	1/25/2012 35.15	4/10/2012 35.1	-0.14%	-13.95 -0.14%	279.085	9809.84	15445.87	53	-0.26	-1.19% 6.15%	0/0
VWO	Long	2/1/2012 43.31	4/10/2012 41.72	-3.67%	-361.67 -3.67%	227.463	9851.44	15084.20	48	-7.53	-3.67% 4.53%	0/0
DBC	Long	2/7/2012 28.44	4/10/2012 28.19	-0.88%	-87.05 -0.88%	348.181	9902.28	14997.16	44	-1.98	-0.88% 5.24%	0/0
QQQ	Long	10/27/2011 58.85	5/8/2012 64.52	9.63%	937.20 9.63%	165.29	9727.34	15934.36	133	7.05	-10.16% 16.48%	0/0
VV	Long	10/27/2011 58.75	5/8/2012 62.49	6.37%	619.24 6.37%	165.572	9727.34	16553.59	133	4.66	-9.70% 10.86%	0/0
GRI	Long	4/27/2012 37.39	5/17/2012 34.78	-6.98%	-443.70 -6.98%	170	6356.30	16109.89	15	-29.58	-6.98% 1.23%	0/0
VNQ	Long	1/3/2012 58.49	6/4/2012 60.57	3.56%	345.20 3.56%	165.962	9707.13	16455.09	106	3.26	-2.50% 14.02%	0/0
UUP	Long	5/15/2012 22.52	8/22/2012 22.39	-0.58%	-56.43 -0.58%	434.111	9776.18	16398.66	70	-0.81	-0.62% 2.75%	0/0
VNQ	Long	7/10/2012 65.65	9/25/2012 64.8	-1.29%	-125.74 -1.29%	147.924	9711.23	16272.92	55	-2.29	-1.29% 5.41%	0/0
QQQ	Long	8/3/2012 65.6	10/12/2012 66.68	1.65%	160.64 1.65%	148.74	9757.35	16433.56	50	3.21	-0.62% 7.59%	0/0
FXY	Long	5/17/2012 124.07	10/18/2012 123.85	-0.18%	-17.28 -0.18%	78.5525	9746.01	16416.28	108	-0.16	-1.68% 2.65%	0/0
DBC	Long	8/7/2012 27.89	10/22/2012 27.87	-0.07%	-7.01 -0.07%	350.257	9768.68	16409.28	54	-0.13	-0.39% 7.06%	0/0
VV	Long	8/3/2012 63.41	11/7/2012 63.84	0.68%	66.17 0.68%	153.877	9757.35	16475.44	66	1.00	-0.57% 6.62%	0/0
VEU	Long	8/6/2012 42.18	11/8/2012 42.63	1.07%	104.18 1.07%	231.502	9764.74	16579.62	66	1.58	-0.95% 8.08%	0/0
HYG	Long	6/29/2012 91.29	11/9/2012 91.39	0.11%	10.62 0.11%	106.186	9693.76	16590.24	92	0.12	-0.97% 3.01%	0/0
VWO	Long	8/6/2012 41.01	11/13/2012 41.04	0.07%	7.14 0.07%	238.106	9764.74	16597.38	69	0.10	-3.61% 6.53%	0/0
DBP	Long	8/22/2012 56.66	12/18/2012 57.58	1.62%	159.10 1.62%	172.935	9798.48	16756.48	81	1.96	-1.24% 10.17%	0/0
VWO	Long	12/12/2012 43.72	2/25/2013 43.04	-1.56%	-152.54 -1.56%	224.322	9807.36	16603.94	50	-3.05	-1.56% 4.16%	0/0
DBC	Long	1/30/2013 28.48	2/27/2013 27.25	-4.32%	-426.82 -4.32%	347.008	9882.79	16177.12	20	-21.34	-4.32% 0.88%	0/0
VEU	Long	12/17/2012 45.42	4/5/2013 45.9	1.06%	103.45 1.06%	215.519	9788.86	16280.57	75	1.38	-1.30% 4.34%	0/0
UUP	Long	2/21/2013 22.22	4/30/2013 22.2	-0.09%	-8.82 -0.09%	441.17	9802.79	16271.75	48	-0.18	-0.27% 2.12%	0/0



HYG	Long	12/20/2012 93.9	5/29/2013 93.98	0.09%	8.33 0.09%	104.164	9781.01	16280.08	109	0.08	-1.18% 2.56%	0/0
GRI	Long	7/17/2012 38.04	5/31/2013 40.45	6.34%	616.52 6.34%	255.816	9731.24	16896.60	219	2.82	-5.36% 17.95%	0/0
VNQ	Long	12/21/2012 66.32	6/3/2013 71.18	7.33%	715.88 7.33%	147.301	9769.00	17612.48	111	6.45	-2.28% 18.91%	0/0
VWO	Long	5/8/2013 44.79	6/5/2013 40.87	-8.75%	-887.19 -8.75%	226.324	10137.05	16725.29	20	-44.36	-8.75% 0.04%	0/0
UUP	Long	5/14/2013 22.73	6/6/2013 22.13	-2.64%	-266.66 -2.64%	444.428	10101.84	16458.63	17	-15.69	-2.64% 0.92%	0/0
VEU	Long	4/25/2013 47.33	6/20/2013 44.15	-6.72%	-673.19 -6.72%	211.696	10019.59	15785.44	40	-16.83	-6.72% 4.56%	0/0
VV	Long	1/10/2013 67.35	6/24/2013 71.83	6.65%	653.80 6.65%	145.938	9828.92	16439.24	114	5.74	-0.71% 14.85%	0/0
UUP	Long	7/9/2013 22.93	8/20/2013 21.87	-4.62%	-451.41 -4.62%	425.862	9765.01	15987.83	31	-14.56	-4.67% 0.22%	0/0
DBP	Long	8/27/2013 47.18	10/11/2013 41.87	-11.25%	-1097.79 -11.25%	206.74	9753.97	14890.04	33	-33.27	-11.45% 0.59%	0/0
DBC	Long	8/23/2013 26.57	11/1/2013 25.43	-4.29%	-418.88 -4.29%	367.437	9762.80	14471.16	50	-8.38	-4.29% 2.03%	0/0
VWO	Long	9/9/2013 40.74	11/13/2013 40.26	-1.18%	-114.92 -1.18%	239.426	9754.20	14356.24	48	-2.39	-2.31% 5.94%	0/0
GRI	Long	9/19/2013 41.43	11/13/2013 39.88	-3.74%	-369.46 -3.74%	238.362	9875.35	13986.78	40	-9.24	-6.52% 1.71%	0/0
VNQ	Long	10/25/2013 71.05	12/2/2013 65.12	-8.35%	-821.45 -8.35%	138.524	9842.16	13165.33	26	-31.59	-8.35% 0.11%	0/0
VEU	Long	9/9/2013 47.68	12/12/2013 48.77	2.29%	222.99 2.29%	204.576	9754.20	13388.32	68	3.28	-1.01% 7.24%	0/0
VV	Long	7/18/2013 77.35	1/29/2014 81.56	5.44%	532.26 5.44%	126.426	9779.09	13920.57	135	3.94	-3.23% 9.89%	0/0
HYG	Long	10/22/2013 93.49	2/3/2014 92.51	-1.05%	-103.52 -1.05%	105.634	9875.68	13817.05	71	-1.46	-1.25% 0.49%	0/0
QQQ	Long	1/23/2013 67.59	2/5/2014 84.69	25.30%	2494.48 25.30%	145.876	9859.76	16311.53	262	9.52	-2.41% 31.68%	0/0
QQQ	Long	2/12/2014 88.97	4/10/2014 85.1	-4.35%	-422.01 -4.35%	109.047	9701.94	15889.52	41	-10.29	-4.52% 2.69%	0/0
DBP	Long	2/14/2014 43.12	4/15/2014 41.86	-2.92%	-283.71 -2.92%	225.17	9709.33	15605.80	42	-6.76	-4.45% 4.48%	0/0
DBC	Long	2/18/2014 26.15	6/5/2014 25.94	-0.80%	-78.06 -0.80%	371.729	9720.70	15527.74	76	-1.03	-1.80% 2.18%	0/0
VNQ	Open Long	2/7/2014 67.91	6/30/2014 74.84	10.20%	988.71 10.20%	142.67	9688.75	16516.45	100	9.89	-0.75% 13.05%	0/0
HYG	Open Long	2/18/2014 94.04	6/30/2014 95.2	1.23%	119.91 1.23%	103.368	9720.70	16636.35	94	1.28	-0.53% 1.48%	0/0
VV	Open Long	2/19/2014 84.28	6/30/2014 90.01	6.80%	661.16 6.80%	115.386	9724.74	17297.51	93	7.11	-1.17% 7.43%	0/0
VEU	Open Long	3/6/2014 50.88	6/30/2014 52.29	2.77%	271.64 2.77%	192.653	9802.19	17569.16	82	3.31	-4.44% 4.64%	0/0
VWO	Open Long	4/1/2014 40.97	6/30/2014 43.13	5.27%	511.03 5.27%	236.589	9693.04	18080.19	64	7.98	-2.07% 7.13%	0/0
GRI	Open Long	4/9/2014 40.91	6/30/2014 42.89	4.84%	470.48 4.84%	237.617	9720.92	18550.67	58	8.11	-1.74% 6.50%	0/0
FXV	Open Long	5/19/2014 96.18	6/30/2014 96.25	0.07%	7.14 0.07%	102.034	9813.65	18557.81	31	0.23	-1.33% 0.30%	0/0
QQQ	Open Long	5/30/2014 91.31	6/30/2014 93.91	2.85%	280.06 2.85%	107.716	9835.58	18837.87	23	12.18	-0.73% 3.10%	0/0
UUP	Open Long	6/5/2014 21.46	6/30/2014 21.26	-0.93%	-91.83 -0.93%	459.172	9853.84	18746.04	19	-4.83	-0.93% 0.65%	0/0

DBC Open Long	6/19/2014 26.87	6/30/2014 26.58	-1.08%	-107.04 -1.08%	369.114	9918.09	18639.00	9	-11.89	-1.34% 0.26%	0/0
DBP Open Long	6/19/2014 42.66	6/30/2014 43.11	1.05%	104.62 1.05%	232.492	9918.09	18743.62	9	11.62	-2.16% 1.05%	0/0