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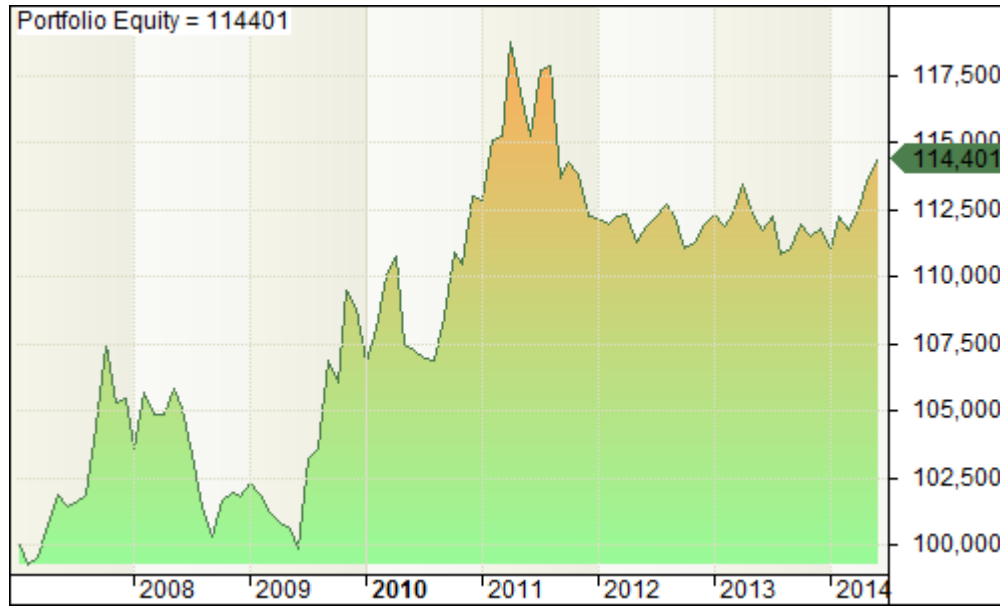
### Statistics

	All trades	Long trades	Short trades
Initial capital	100000.00	100000.00	100000.00
Ending capital	114401.33	114401.33	100000.00
Net Profit	14401.33	14401.33	0.00
Net Profit %	14.40 %	14.40 %	0.00 %
Exposure %	39.18 %	39.18 %	0.00 %
Net Risk Adjusted Return %	36.75 %	36.75 %	N/A
Annual Return %	1.83 %	1.83 %	0.00 %
Risk Adjusted Return %	4.67 %	4.67 %	N/A
Total transaction costs	0.00	0.00	0.00
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<b>All trades</b>	55	55 (100.00 %)	0 (0.00 %)
Avg. Profit/Loss	261.84	261.84	N/A
Avg. Profit/Loss %	3.09 %	3.09 %	N/A
Avg. Bars Held	8.20	8.20	N/A
<hr/>			
<b>Winners</b>	23 (41.82 %)	23 (41.82 %)	0 (0.00 %)
Total Profit	26128.75	26128.75	0.00
Avg. Profit	1136.03	1136.03	N/A
Avg. Profit %	13.10 %	13.10 %	N/A
Avg. Bars Held	14.00	14.00	N/A
Max. Consecutive	6	6	0
Largest win	4755.96	4755.96	0.00
# bars in largest win	32	32	0
<hr/>			
<b>Losers</b>	32 (58.18 %)	32 (58.18 %)	0 (0.00 %)
Total Loss	-11727.43	-11727.43	0.00
Avg. Loss	-366.48	-366.48	N/A
Avg. Loss %	-4.10 %	-4.10 %	N/A
Avg. Bars Held	4.03	4.03	N/A
Max. Consecutive	7	7	0
Largest loss	-1273.96	-1273.96	0.00
# bars in largest loss	6	6	0
<hr/>			
Max. trade drawdown	-3591.43	-3591.43	0.00
Max. trade % drawdown	-24.32 %	-24.32 %	0.00 %
Max. system drawdown	-7885.16	-7885.16	0.00
Max. system % drawdown	-7.08 %	-7.08 %	0.00 %
Recovery Factor	1.83	1.83	N/A
CAR/MaxDD	0.26	0.26	N/A
RAR/MaxDD	0.66	0.66	N/A
Profit Factor	2.23	2.23	N/A
Payoff Ratio	3.10	3.10	N/A
Standard Error	3070.90	3070.90	0.00
Risk-Reward Ratio	0.62	0.62	N/A
Ulcer Index	4.16	4.16	0.00
Ulcer Performance Index	-0.86	-0.86	N/A
Sharpe Ratio of trades	-0.03	-0.03	0.00
K-Ratio	0.1397	0.1397	N/A

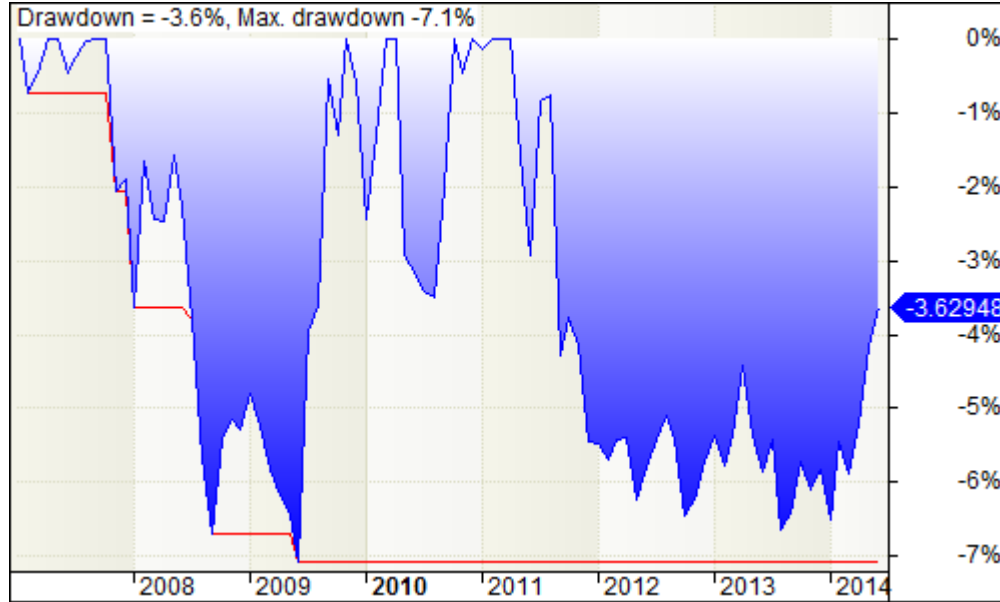
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### Charts

#### 1. Portfolio Equity



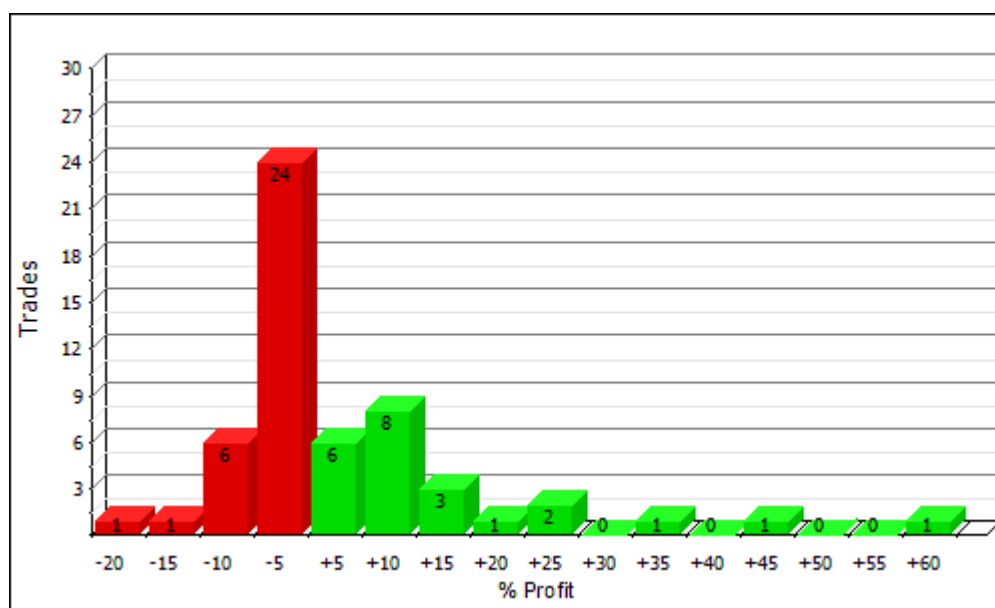
#### 2. Underwater Equity



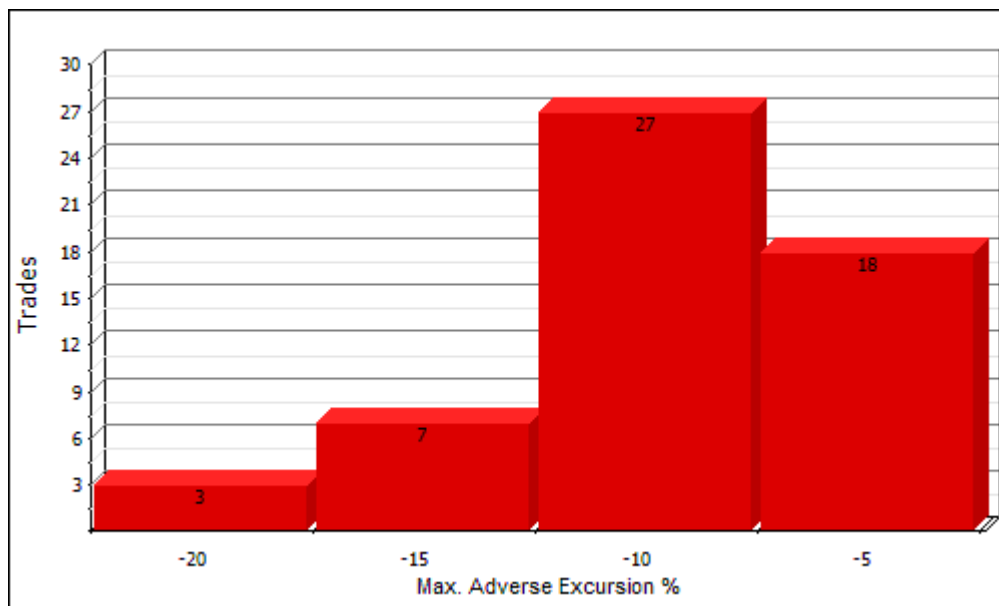
#### 3. Profit Table

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Yr%
2007	-0.7%	0.3%	1.2%	1.1%	-0.5%	0.2%	0.2%	2.5%	2.9%	-2.0%	0.2%	-1.8%	3.6%
2008	2.1%	-0.8%	-0.0%	0.9%	-0.7%	-1.6%	-1.9%	-1.1%	1.4%	0.3%	-0.2%	0.5%	-1.2%
2009	-0.5%	-0.6%	-0.4%	-0.3%	-0.7%	3.3%	0.4%	3.2%	-0.8%	3.2%	-0.6%	-1.9%	4.4%
2010	1.2%	1.8%	0.6%	-2.9%	-0.2%	-0.3%	-0.1%	1.5%	2.2%	-0.5%	2.3%	-0.1%	5.7%
2011	2.0%	0.2%	3.0%	-1.6%	-1.4%	2.1%	0.1%	-3.5%	0.5%	-0.4%	-1.3%	-0.0%	-0.6%
2012	-0.2%	0.3%	0.0%	-0.9%	0.5%	0.4%	0.3%	-0.3%	-1.1%	0.2%	0.6%	0.4%	0.1%
2013	-0.4%	0.4%	1.0%	-1.0%	-0.5%	0.5%	-1.3%	0.2%	0.8%	-0.4%	0.3%	-0.7%	-1.2%
2014	1.1%	-0.5%	0.7%	1.1%	0.6%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	3.1%
Avg	0.6%	0.1%	0.8%	-0.4%	-0.4%	0.7%	-0.3%	0.4%	0.9%	0.1%	0.2%	-0.5%	

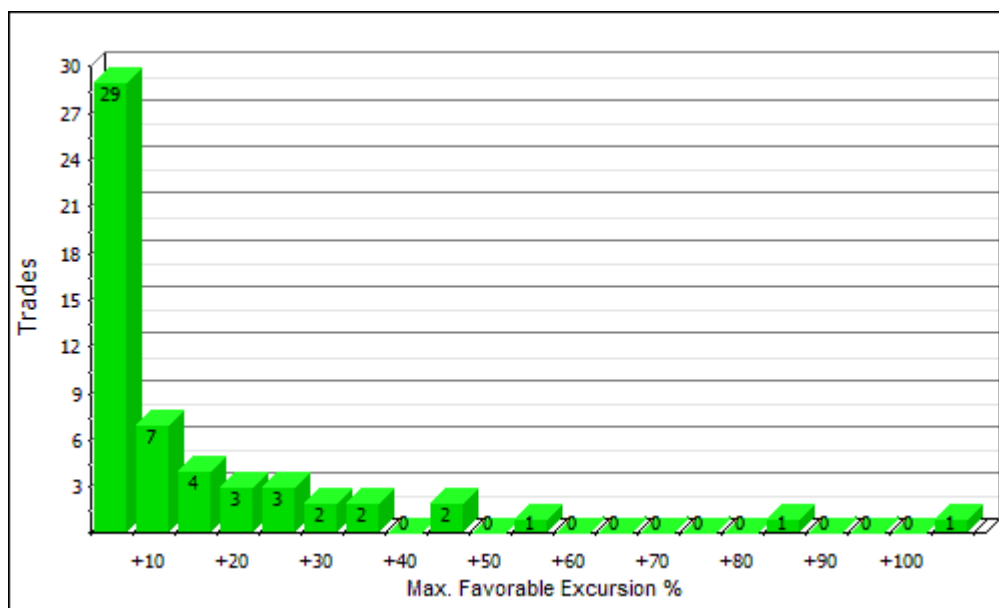
**Profit distribution**



**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	6/29/2007 70.95	-15.29%	-1273.96 -15.29%	99.4508	8330.00	-1273.96	6	-212.33	-15.29% 4.39%	0/0
VV	Long	1/31/2007 64.09	12/31/2007 65.7	2.51%	209.26 2.51%	129.973	8330.00	-1064.71	12	17.44	-4.82% 10.06%	0/0
QQQ	Long	1/31/2007 44.07	1/31/2008 45.13	2.41%	200.36 2.41%	189.017	8330.00	-864.35	13	15.41	-4.56% 24.96%	0/0
VWO	Long	1/31/2007 38.01	3/31/2008 47.01	23.68%	1972.38 23.68%	219.153	8330.00	1108.03	15	131.49	-9.55% 52.14%	0/0
VWO	Long	4/30/2008 50.98	6/30/2008 46.8	-8.20%	-712.74 -8.20%	170.512	8692.69	395.29	3	-237.58	-8.20% 6.24%	0/0
QQQ	Long	5/30/2008 50.01	6/30/2008 45.17	-9.68%	-841.68 -9.68%	173.9	8696.76	-446.39	2	-420.84	-9.68% 0.92%	0/0
VEU	Long	5/30/2008 57.9	6/30/2008 53.05	-8.38%	-728.49 -8.38%	150.203	8696.76	-1174.88	2	-364.24	-8.38% 2.88%	0/0
DBP	Long	1/31/2008 34.25	8/29/2008 29.73	-13.20%	-1148.38 -13.20%	254.066	8701.75	-2323.25	8	-143.55	-14.98% 12.88%	0/0
FXY	Long	2/29/2008 96.13	8/29/2008 91.65	-4.66%	-402.46 -4.66%	89.8343	8635.77	-2725.71	7	-57.49	-4.66% 7.63%	0/0
DBC	Long	2/28/2007 25.29	9/30/2008 33.89	34.01%	2836.20 34.01%	329.791	8340.42	110.49	20	141.81	-6.64% 84.38%	0/0
DBP	Long	1/30/2009 31.75	4/30/2009 30.22	-4.82%	-408.59 -4.82%	267.052	8478.89	-298.10	4	-102.15	-14.61% 8.91%	0/0
UUP	Long	8/29/2008 23.94	5/29/2009 23.73	-0.88%	-74.48 -0.88%	354.649	8490.30	-372.57	10	-7.45	-5.22% 13.58%	0/0
FXY	Long	9/30/2008 93.88	3/31/2010 106.05	12.96%	1082.04 12.96%	88.9102	8346.89	709.47	19	56.95	-2.69% 22.92%	0/0
VWO	Long	5/29/2009 32.62	5/28/2010 38.2	17.11%	1427.47 17.11%	255.819	8344.81	2136.93	13	109.81	-15.39% 34.83%	0/0
HYG	Long	6/30/2009 79.71	5/28/2010 84.61	6.15%	517.92 6.15%	105.697	8425.11	2654.85	12	43.16	-5.22% 13.27%	0/0
VEU	Long	6/30/2009 35.91	5/28/2010 38.9	8.33%	701.51 8.33%	234.618	8425.11	3356.36	12	58.46	-5.49% 28.63%	0/0
QQQ	Long	5/29/2009 35.38	6/30/2010 42.71	20.72%	1728.87 20.72%	235.862	8344.81	5085.23	14	123.49	-6.84% 43.16%	0/0
QQQ	Long	7/30/2010 45.81	8/31/2010 43.46	-5.13%	-458.42 -5.13%	195.07	8936.18	4626.81	2	-229.21	-8.82% 1.99%	0/0
VEU	Long	7/30/2010 42.51	8/31/2010 41.05	-3.43%	-306.91 -3.43%	210.214	8936.18	4319.90	2	-153.46	-10.35% 2.33%	0/0
GRI	Long	7/30/2010 32.51	8/31/2011 35.17	8.18%	731.17 8.18%	274.875	8936.18	5051.07	14	52.23	-10.92% 18.30%	0/0
HYG	Long	7/30/2010 88.62	8/31/2011 88.03	-0.67%	-59.49 -0.67%	100.837	8936.18	4991.57	14	-4.25	-5.82% 4.77%	0/0
QQQ	Long	9/30/2010 49.07	8/31/2011 55.06	12.21%	1089.01 12.21%	181.805	8921.18	6080.59	12	90.75	-10.19% 21.93%	0/0
DBC	Long	9/30/2010 24.11	9/30/2011 25.75	6.80%	606.83 6.80%	370.02	8921.18	6687.42	13	46.68	-6.68% 32.81%	0/0
UUP	Long	9/30/2011 22.31	10/31/2011 21.57	-3.32%	-320.78 -3.32%	433.486	9671.06	6366.64	2	-160.39	-5.38% 0.36%	0/0
QQQ	Long	10/31/2011 57.95	11/30/2011 56.39	-2.69%	-254.90 -2.69%	163.397	9468.85	6111.74	2	-127.45	-13.55% 2.16%	0/0
VNQ	Long	10/31/2011 58.14	11/30/2011 55.93	-3.80%	-359.93 -3.80%	162.863	9468.85	5751.81	2	-179.96	-18.99% 1.69%	0/0

DBP	Long	5/29/2009 34.32	12/30/2011 53.88	56.99%	4755.96 56.99%	243.147	8344.81	10507.77	32	148.62	-12.53% 102.56%	0/0
FXY	Long	5/28/2010 108.98	2/29/2012 121.03	11.06%	996.87 11.06%	82.7277	9015.66	11504.64	22	45.31	-4.06% 19.49%	0/0
DBP	Long	1/31/2012 60.8	3/30/2012 58.33	-4.06%	-379.75 -4.06%	153.745	9347.71	11124.89	3	-126.58	-9.52% 4.64%	0/0
DBC	Long	2/29/2012 29.32	4/30/2012 28.41	-3.10%	-288.62 -3.10%	317.162	9299.20	10836.27	3	-96.21	-5.39% 2.08%	0/0
HYG	Long	1/31/2012 90.74	5/31/2012 87.77	-3.27%	-305.96 -3.27%	103.016	9347.71	10530.31	5	-61.19	-3.27% 1.68%	0/0
UUP	Long	11/30/2011 22.06	9/28/2012 21.92	-0.63%	-59.94 -0.63%	428.173	9445.51	10470.37	11	-5.45	-2.18% 4.90%	0/0
FXY	Long	7/31/2012 125.74	10/31/2012 122.94	-2.23%	-207.56 -2.23%	74.1295	9321.04	10262.80	4	-51.89	-2.43% 1.29%	0/0
DBC	Long	8/31/2012 28.79	10/31/2012 27.56	-4.27%	-399.87 -4.27%	325.096	9359.50	9862.94	3	-133.29	-6.29% 3.72%	0/0
QQQ	Long	1/31/2012 60.53	12/31/2012 65.13	7.60%	710.38 7.60%	154.431	9347.71	10573.32	12	59.20	-6.56% 16.60%	0/0
DBC	Long	11/30/2012 28.1	12/31/2012 27.78	-1.14%	-105.43 -1.14%	329.463	9257.92	10467.89	2	-52.71	-3.63% 1.00%	0/0
DBC	Long	1/31/2013 28.47	2/28/2013 27.13	-4.71%	-440.17 -4.71%	328.488	9352.07	10027.72	2	-220.09	-4.71% 0.35%	0/0
UUP	Long	2/28/2013 22.37	4/30/2013 22.2	-0.76%	-70.94 -0.76%	417.283	9334.61	9956.78	3	-23.65	-3.76% 1.43%	0/0
HYG	Long	6/29/2012 91.29	5/31/2013 92.92	1.79%	165.03 1.79%	101.248	9242.96	10121.81	12	13.75	-5.40% 5.00%	0/0
VWO	Long	9/28/2012 41.72	5/31/2013 41.54	-0.43%	-40.43 -0.43%	224.632	9371.63	10081.38	9	-4.49	-5.25% 9.16%	0/0
UUP	Long	5/31/2013 22.61	7/31/2013 22.09	-2.30%	-215.89 -2.30%	415.177	9387.16	9865.49	3	-71.96	-3.49% 1.46%	0/0
VNQ	Long	1/31/2012 61.7	8/30/2013 64.5	4.54%	424.21 4.54%	151.503	9347.71	10289.69	20	21.21	-7.57% 27.81%	0/0
GRI	Long	7/31/2013 40.08	8/30/2013 38	-5.19%	-482.85 -5.19%	232.137	9304.05	9806.85	2	-241.42	-5.19% 3.79%	0/0
VEU	Long	7/31/2013 46.3	8/30/2013 45.38	-1.99%	-184.88 -1.99%	200.952	9304.05	9621.97	2	-92.44	-5.08% 2.01%	0/0
UUP	Long	8/30/2013 22.19	9/30/2013 21.63	-2.52%	-233.22 -2.52%	416.46	9241.25	9388.76	2	-116.61	-2.52% 0.50%	0/0
GRI	Long	10/31/2013 40.98	11/29/2013 39.5	-3.61%	-334.18 -3.61%	225.798	9253.22	9054.57	2	-167.09	-4.42% 2.83%	0/0
VNQ	Long	10/31/2013 69.13	11/29/2013 65.5	-5.25%	-485.88 -5.25%	133.852	9253.22	8568.69	2	-242.94	-5.40% 2.89%	0/0
VWO	Long	10/31/2013 41.87	11/29/2013 41.48	-0.93%	-86.19 -0.93%	220.999	9253.22	8482.50	2	-43.09	-3.53% 3.08%	0/0
HYG	Long	10/31/2013 93.43	12/31/2013 92.88	-0.59%	-54.47 -0.59%	99.0391	9253.22	8428.03	3	-18.16	-2.54% 0.43%	0/0
QQQ	Open Long	1/31/2013 66.87	6/30/2014 93.91	40.44%	3781.66 40.44%	139.854	9352.07	12209.69	19	199.03	-1.36% 40.78%	0/0
VEU	Open Long	9/30/2013 48.6	6/30/2014 52.29	7.59%	700.00 7.59%	189.702	9219.50	12909.69	11	63.64	-5.47% 9.55%	0/0
HYG	Open Long	1/31/2014 93.25	6/30/2014 95.2	2.09%	194.43 2.09%	99.7077	9297.74	13104.12	7	27.78	-1.02% 2.34%	0/0
DBC	Open Long	2/28/2014 26.13	6/30/2014 26.58	1.72%	159.13 1.72%	353.615	9239.95	13263.25	6	26.52	-5.01% 3.10%	0/0
GRI	Open Long	2/28/2014 40.27	6/30/2014 42.89	6.51%	601.16 6.51%	229.45	9239.95	13864.41	6	100.19	-5.61% 8.19%	0/0
VNQ	Open Long	2/28/2014 70.73	6/30/2014 74.84	5.81%	536.92 5.81%	130.637	9239.95	14401.33	6	89.49	-6.70% 8.54%	0/0