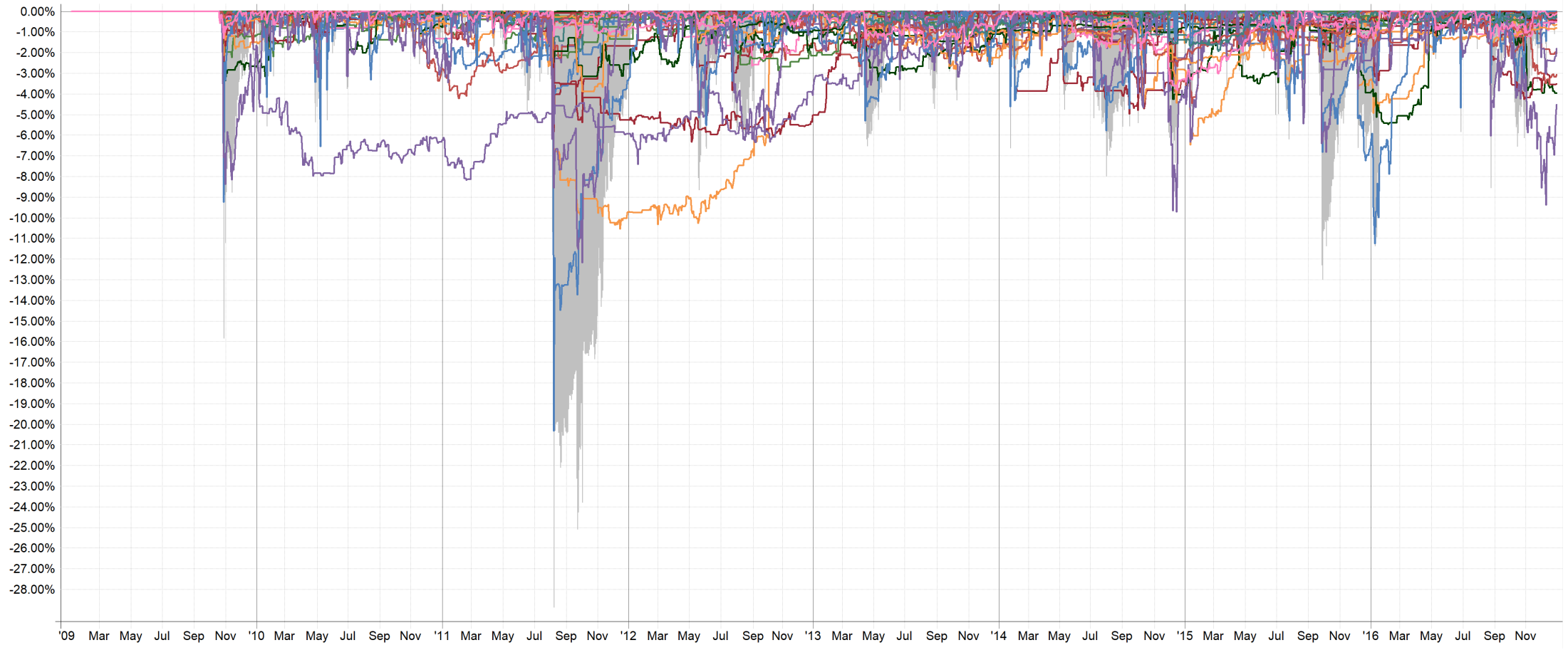


Drawdown

MR\_RUA\_BOL MR\_RSI MR\_ATR MR\_CC MR\_RSI\_IPO MEL\_IPO RUI\_BBW MEL\_VIX RUA\_Will RUA\_Eng Radge\_L CumRSI RUA\_SNTR MEL\_CIS RSI\_S SS\_MR\_1 SS\_MR\_2 SS\_MR\_3 SS\_MOC\_1 SS\_MOC\_2  
SS\_MOC\_3 MR\_Swing MOC\_Day MR\_SS\_Swing MOC\_SS\_Day SS\_Longs Longs Shorts IPO SPY Combined Show All



<b>Periods</b>	2,014	2,014	2,014	2,014	2,014	2,014	2,014	2,014	2,014	2,014	2,014	2,014	2,014	2,014	2,014	2,014
<b>NetProfit</b>	\$390,906	\$791,996	\$381,360	\$493,304	\$400,808	\$345,351	\$305,865	\$196,403	\$235,269	\$315,224	\$266,381	\$509,082	\$362,648	\$150,834	\$289,177	\$41,732
<b>Dividends</b>	\$3,461	\$7,782	\$4,981	\$9,894	\$5,076	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$185
<b>Comp</b>	False	False	False	False	False	False	False	False	False	False	False	False	False	False	False	False
<b>Return</b>	26.1%	52.8%	25.4%	32.9%	26.7%	23.0%	20.4%	13.1%	15.7%	21.0%	17.8%	33.9%	24.2%	10.1%	19.3%	2.8%
<b>ROR</b>	3.3%	6.6%	3.2%	4.1%	3.3%	2.9%	2.6%	1.6%	2.0%	2.6%	2.2%	4.2%	3.0%	1.3%	2.4%	0.3%
<b>MaxDD</b>	-3.3%	-5.8%	-10.5%	-4.0%	-5.5%	-4.5%	-1.9%	-2.7%	-5.5%	-2.9%	-6.3%	-6.5%	-2.8%	-8.2%	-4.2%	-1.2%
<b>MAR</b>	0.98	1.13	0.30	1.03	0.61	0.65	1.31	0.62	0.36	0.92	0.35	0.66	1.08	0.15	0.57	0.28
<b>UI</b>	0.6870	1.59	3.60	1.01	1.01	1.17	0.4190	0.7702	1.86	0.8107	2.44	1.43	0.7265	3.76	1.05	0.4161
<b>RORulc</b>	0.0475	0.0416	0.008840	0.0408	0.0330	0.0246	0.0609	0.0213	0.0106	0.0324	0.009090	0.0298	0.0416	0.003347	0.0230	0.008366
<b>MedDD</b>	-0.2%	-0.3%	-0.5%	-0.3%	-0.3%	-0.6%	-0.1%	-0.3%	-1.0%	-0.3%	-0.6%	-0.5%	-0.2%	-1.5%	-0.3%	-0.1%
<b>AvgDD</b>	-0.4%	-0.9%	-1.9%	-0.6%	-0.6%	-0.8%	-0.3%	-0.5%	-1.3%	-0.5%	-1.5%	-0.9%	-0.4%	-2.7%	-0.6%	-0.3%
<b>MAE</b>	-4.2%	-6.7%	-6.6%	-3.7%	-6.8%	-3.9%	-1.7%	-2.0%	-5.0%	-1.3%	-2.8%	-5.4%	-1.4%	-3.3%	-2.0%	-0.7%
<b>CommPct</b>	0.49%	0.96%	1.75%	1.47%	0.81%	2.23%	0.67%	0.88%	2.93%	1.08%	2.19%	2.67%	1.84%	2.33%	3.21%	0.48%
<b>CurrentDD</b>	0.0%	0.3%	0.6%	0.1%	0.3%	2.0%	0.4%	0.4%	4.0%	0.0%	3.5%	0.1%	0.0%	1.8%	3.1%	0.0%
<b>CurrDDdays</b>	2	10	18	12	22	94	11	44	66	0	183	8	0	52	161	0
<b>Volatility</b>	1.72%	2.02%	1.95%	1.00%	1.12%	0.73%	1.48%	1.66%	2.27%	2.93%	2.72%	3.00%	8.02%	4.04%	2.21%	0.14%