

| Position | Symbol | Quantity | Entry Date | Entry Price | Exit Date | Exit Price | Profit % | Profit \$ |
|----------|--------|----------|------------|-------------|-----------|------------|----------|-------------|
| Long | BTRX | 232 | 3/31/2004 | 41.86 | 3/31/2004 | 41.86 | -0.16 | (\$15.90) |
| Long | XLE | 283 | 10/29/2004 | 35.05 | 1/31/2005 | 36.1 | 2.84 | \$281.25 |
| Long | XLU | 367 | 1/31/2005 | 27.8 | 3/31/2005 | 29.1 | 4.52 | \$461.20 |
| Long | XLE | 241 | 3/31/2005 | 43.75 | Open | Open | 99.26 | \$10,465.91 |

Above with new code adding BTRX as Cash. XLE was bought in 2005 and is still open

Below without BTRX added the system trades regularly through 2014

| Position | Symbol | Quantity | Entry Date | Entry Price | Exit Date | Exit Price | Profit % | Profit \$ |
|----------|--------|----------|------------|-------------|------------|------------|----------|--------------|
| Long | XLE | 283 | 10/29/2004 | 35.05 | 1/31/2005 | 36.1 | 2.84 | \$281.25 |
| Long | XLU | 368 | 1/31/2005 | 27.8 | 3/31/2005 | 29.1 | 4.52 | \$462.50 |
| Long | XLE | 241 | 3/31/2005 | 43.75 | 3/31/2006 | 52.74 | 20.4 | \$2,150.69 |
| Long | XLB | 406 | 3/31/2006 | 31.03 | 6/30/2006 | 31.95 | 2.84 | \$357.62 |
| Long | XLE | 236 | 6/30/2006 | 55 | 8/31/2006 | 58.54 | 6.31 | \$819.54 |
| Long | XLP | 543 | 9/29/2006 | 25.6 | 10/31/2006 | 25.2 | -1.68 | (\$233.10) |
| Long | XLU | 404 | 10/31/2006 | 34.19 | 1/31/2007 | 36.41 | 6.38 | \$880.98 |
| Long | XLY | 383 | 1/31/2007 | 38.57 | 3/30/2007 | 38.24 | -0.96 | (\$142.29) |
| Long | XLB | 386 | 3/30/2007 | 36.5 | 5/31/2007 | 38.59 | 5.61 | \$790.84 |
| Long | XLU | 365 | 5/31/2007 | 41.64 | 6/29/2007 | 41.9 | 0.52 | \$79.00 |
| Long | XLB | 372 | 6/29/2007 | 41 | 7/31/2007 | 40.83 | -0.52 | (\$79.14) |
| Long | XLE | 220 | 7/31/2007 | 69.11 | 2/29/2008 | 70.52 | 1.94 | \$294.30 |
| Long | XLB | 575 | 6/30/2009 | 27.62 | 7/31/2009 | 26.08 | -5.68 | (\$901.40) |
| Long | XLK | 806 | 7/31/2009 | 18.33 | 8/31/2009 | 19.95 | 8.73 | \$1,289.82 |
| Long | XLF | 1,215 | 8/31/2009 | 13.25 | 12/31/2009 | 14.76 | 11.3 | \$1,818.75 |
| Long | XLY | 613 | 12/31/2009 | 28.87 | 2/26/2010 | 28.97 | 0.26 | \$45.40 |
| Long | XLI | 648 | 2/26/2010 | 27.69 | 3/31/2010 | 28.96 | 4.5 | \$807.06 |
| Long | XLY | 604 | 3/31/2010 | 30.67 | 7/30/2010 | 29.24 | -4.75 | (\$879.62) |
| Long | XLU | 568 | 10/29/2010 | 31.41 | 12/31/2010 | 31.1 | -1.08 | (\$191.98) |
| Long | XLE | 278 | 12/31/2010 | 63.74 | 7/29/2011 | 75.19 | 17.87 | \$3,167.20 |
| Long | XLV | 587 | 7/29/2011 | 35.53 | 9/30/2011 | 33.39 | -6.1 | (\$1,272.08) |
| Long | XLK | 683 | 3/30/2012 | 29.1 | 4/30/2012 | 30.15 | 3.53 | \$701.25 |
| Long | XLF | 1,293 | 4/30/2012 | 15.73 | 5/31/2012 | 15.43 | -1.99 | (\$403.80) |
| Long | XLY | 439 | 5/31/2012 | 45.72 | 7/31/2012 | 43.81 | -4.26 | (\$854.39) |
| Long | XLK | 673 | 7/31/2012 | 28.81 | 8/31/2012 | 29.45 | 2.14 | \$414.82 |
| Long | XLP | 550 | 8/31/2012 | 35.79 | 9/28/2012 | 35.51 | -0.86 | (\$169.90) |
| Long | XLV | 503 | 9/28/2012 | 38.8 | 12/31/2012 | 40.34 | 3.89 | \$758.72 |
| Long | XTL | 457 | 12/31/2012 | 44.81 | 2/28/2013 | 47.7 | 6.37 | \$1,304.83 |
| Long | XLF | 1,227 | 2/28/2013 | 17.47 | 5/31/2013 | 18.67 | 6.8 | \$1,456.62 |
| Long | XLY | 422 | 5/31/2013 | 54.52 | 6/28/2013 | 56.27 | 3.14 | \$722.60 |
| Long | XLF | 1,190 | 6/28/2013 | 19.92 | 7/31/2013 | 19.59 | -1.72 | (\$408.60) |
| Long | XLV | 487 | 7/31/2013 | 47.75 | 10/31/2013 | 50.63 | 5.96 | \$1,386.66 |
| Long | XLY | 407 | 10/31/2013 | 60.6 | 11/29/2013 | 63.71 | 5.07 | \$1,249.87 |
| Long | XLI | 529 | 11/29/2013 | 48.73 | 12/31/2013 | 50.38 | 3.32 | \$856.95 |

| | | | | | | | | |
|------|-----|-----|------------|-------|-----------|------|-------|-----------|
| Long | XLY | 405 | 12/31/2013 | 65.52 | 1/31/2014 | 66.7 | 1.74 | \$462.00 |
| Long | XLI | 520 | 1/31/2014 | 51.98 | Open | Open | -0.07 | (\$18.35) |

| Bars Held | Profit per E | Entry Name | Exit Name | MAE % | MFE % |
|-----------|--------------|------------|-----------|--------|--------|
| 2 | (\$7.95) | | | -1.13 | 5.48 |
| 4 | \$70.31 | | | -2.16 | 8.05 |
| 3 | \$153.73 | | | -3.32 | 6.32 |
| 108 | \$96.91 | | | -14.59 | 108.88 |

| Bars Held | Profit per E | Entry Name | Exit Name | MAE % | MFE % |
|-----------|--------------|------------|-----------|--------|-------|
| 4 | \$70.31 | | | -2.16 | 8.05 |
| 3 | \$154.17 | | | -3.32 | 6.33 |
| 13 | \$165.44 | | | -13.36 | 33.14 |
| 4 | \$89.40 | | | -1.77 | 13.86 |
| 3 | \$273.18 | | | -9.13 | 7.18 |
| 2 | (\$116.55) | | | -1.78 | 3.69 |
| 4 | \$220.25 | | | -0.82 | 9.45 |
| 3 | (\$47.43) | | | -2.36 | 4.2 |
| 3 | \$263.61 | | | -5.59 | 8.44 |
| 2 | \$39.50 | | | -2.57 | 3.45 |
| 2 | (\$39.57) | | | -4.32 | 2.19 |
| 8 | \$36.79 | | | -9.28 | 16.79 |
| 2 | (\$450.70) | | | -11.02 | 3.72 |
| 2 | \$644.91 | | | -6.49 | 9.38 |
| 5 | \$363.75 | | | -0.71 | 18.89 |
| 3 | \$15.13 | | | -0.53 | 5.74 |
| 2 | \$403.53 | | | -3.76 | 4.76 |
| 5 | (\$175.92) | | | -5.26 | 17.76 |
| 3 | (\$63.99) | | | -2.91 | 3.11 |
| 8 | \$395.90 | | | -0.04 | 26.99 |
| 3 | (\$424.03) | | | -16.62 | 1.63 |
| 2 | \$350.62 | | | -2.48 | 4.91 |
| 2 | (\$201.90) | | | -5.19 | 1.61 |
| 3 | (\$284.80) | | | -9.4 | 1.16 |
| 2 | \$207.41 | | | -4 | 2.18 |
| 2 | (\$84.95) | | | -2.19 | 0.55 |
| 4 | \$189.68 | | | -0.87 | 6.66 |
| 3 | \$434.94 | | | -1.38 | 6.41 |
| 4 | \$364.16 | | | -1.81 | 7.35 |
| 2 | \$361.30 | | | -0.51 | 6.51 |
| 2 | (\$204.30) | | | -6.76 | 0.82 |
| 4 | \$346.67 | | | -1.23 | 9.26 |
| 2 | \$624.94 | | | -3.58 | 5.26 |
| 2 | \$428.48 | | | -0.36 | 4.17 |

| | | | |
|---|----------|-------|------|
| 2 | \$231.00 | -2.27 | 2 |
| 2 | (\$9.17) | -6.96 | 0.62 |