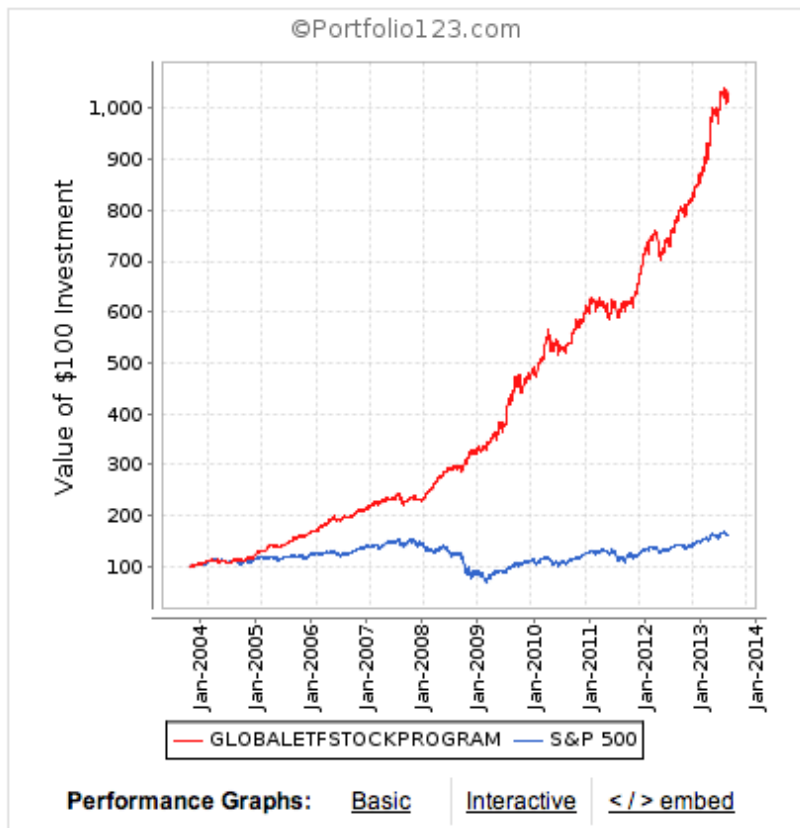


1. 10 SYSTEMS. LONG-SHORT plus ETF rotations.



General Info	
Inception Date	09/02/03
Last Rebalance Date	08/19/13
Days Since Last Rebalance	14
Rebalance Frequency	4 Weeks
Benchmark	S&P 500

Quick Stats as of 8/30/2013	
Total Market Value (inc. Cash)	\$ 1,012,185.62
Cash	\$ 219,825.06
Number of Assets	10
Total Return	912.19%
Benchmark Return	59.78%
Active Return	852.40%
Annualized Return	26.07%
Max Drawdown	-9.24%
Benchmark Max Drawdown	-56.78%
Sharpe Ratio	1.84
Correlation with S&P 500	0.41