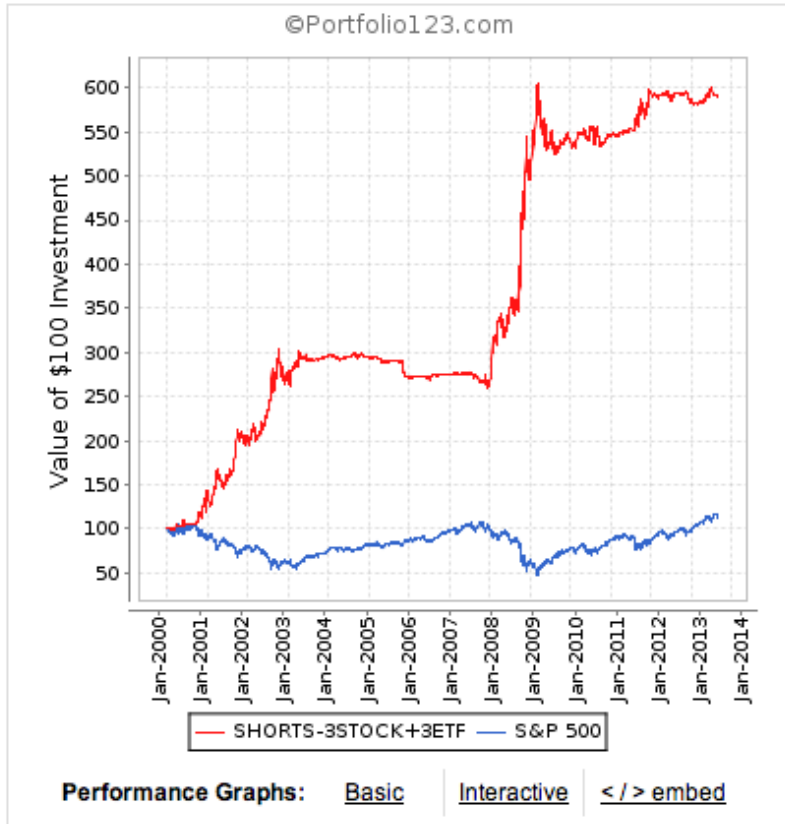


1. 3 SHORT STOCK SYSTEMS + 3 SHORT – SPY ETF SYSTEMS



General Info	
Inception Date	01/02/00
Last Rebalance Date	08/26/13
Days Since Last Rebalance	7
Rebalance Frequency	Weekly
Benchmark	S&P 500

Quick Stats as of 8/30/2013	
Total Market Value (inc. Cash)	\$ 589,586.44
Cash	\$ 393,785.47
Number of Assets	6
Total Return	489.59%
Benchmark Return	12.21%
<u>Active Return</u>	477.37%
Annualized Return	13.87%
Max Drawdown	-14.89%
Benchmark Max Drawdown	-56.78%
Sharpe Ratio	0.60
Correlation with S&P 500	-0.67