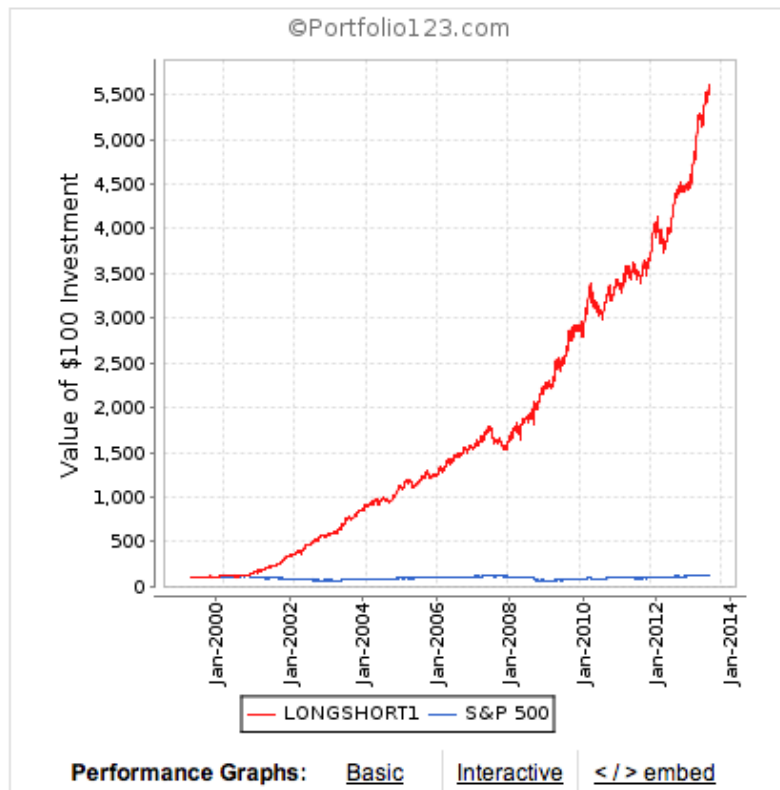
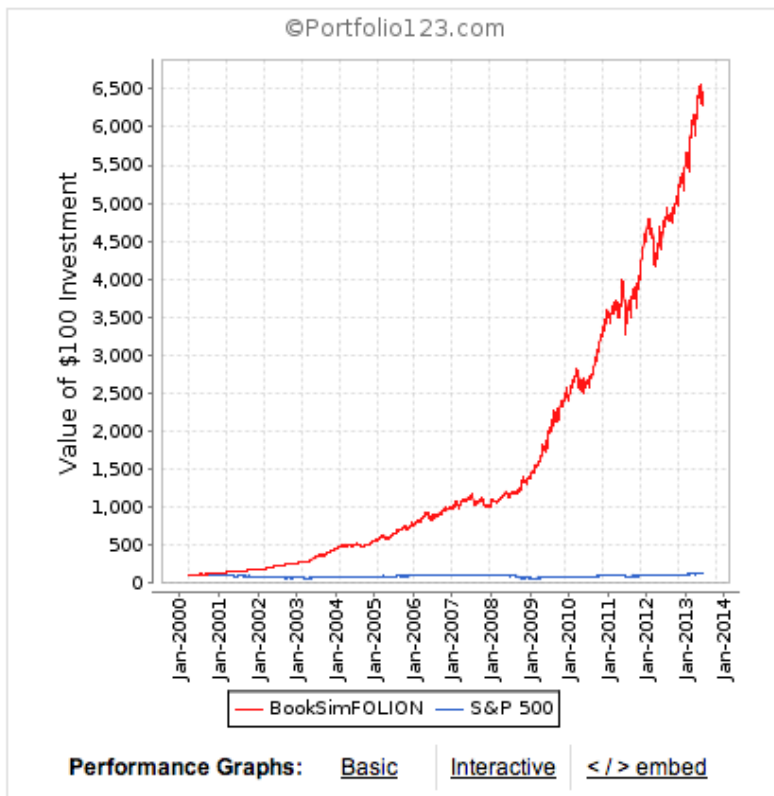


1. Initial Test. 2 long (1 Micro, 1 SP500). 2 short (all Large Cap). Equal weight.



General Info	
Inception Date	02/02/99
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)	\$ 5,523,617.50
Cash	\$ 2,805,933.25
Number of Assets	4
Total Return	5,423.60%
Benchmark Return	29.40%
<u>Active Return</u>	5,394.21%
Annualized Return	31.69%
Max Drawdown	-14.97%
Benchmark Max Drawdown	-56.78%
Sharpe Ratio	1.69
Correlation with S&P 500	0.04

2. Blend 2 – 6 Existing live models. 4 Stock and 2 ETF rotations.



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)	\$ 6,327,111.50
Cash	\$ 11,521.74
Number of Assets	6
Total Return	6,227.11%
Benchmark Return	12.21%
<u>Active Return</u>	6,214.90%
Annualized Return	35.48%
Max Drawdown	-18.59%
Benchmark Max Drawdown	-56.78%
Sharpe Ratio	1.85
Correlation with S&P 500	0.49