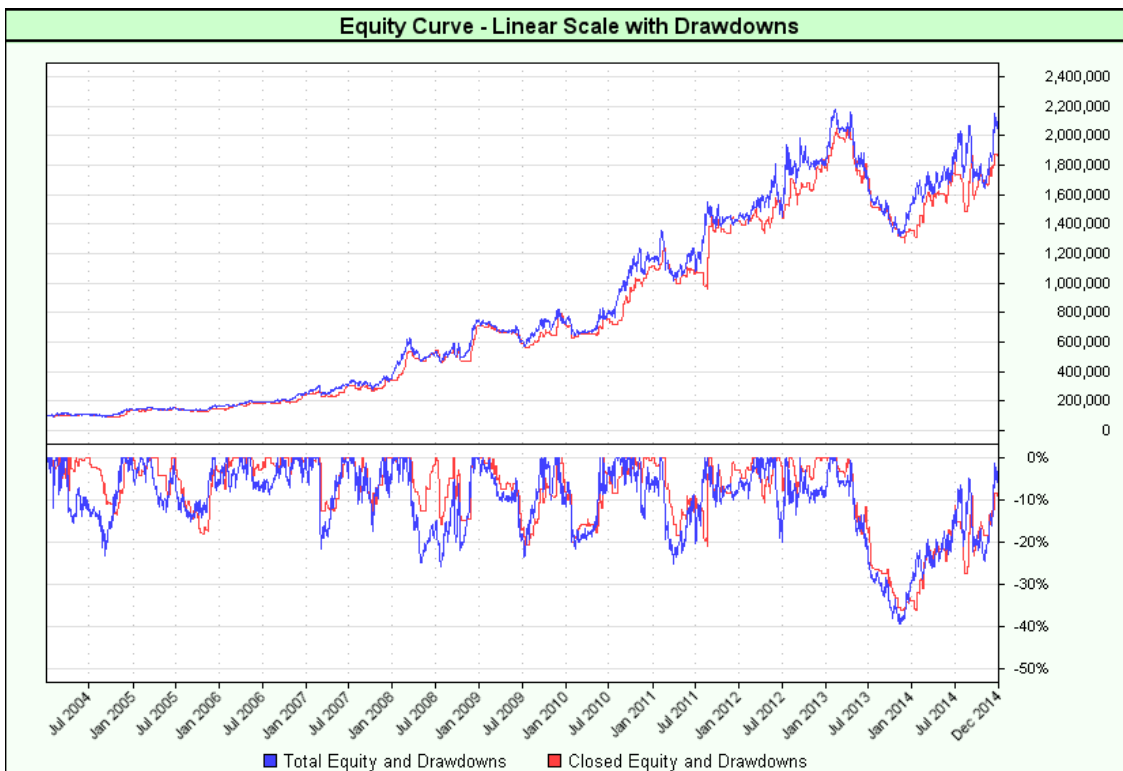
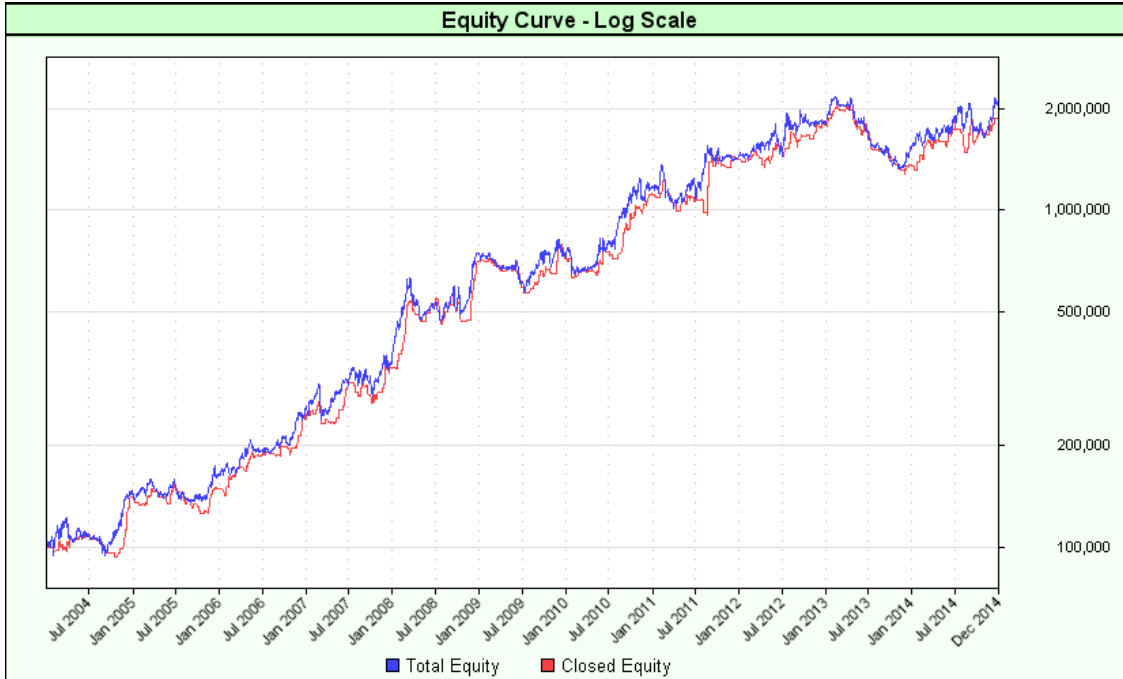




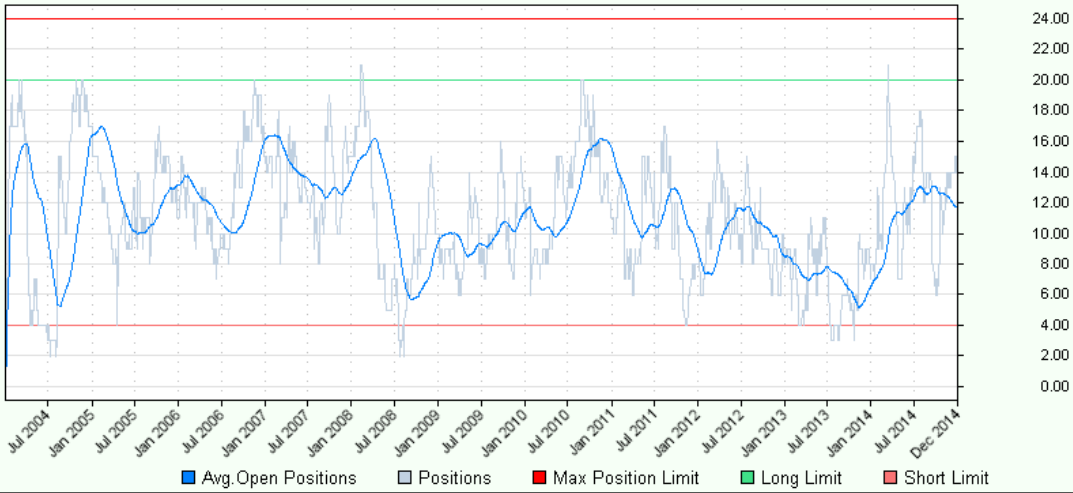
Summary Test Results

Stepped Parameter Summary Performance

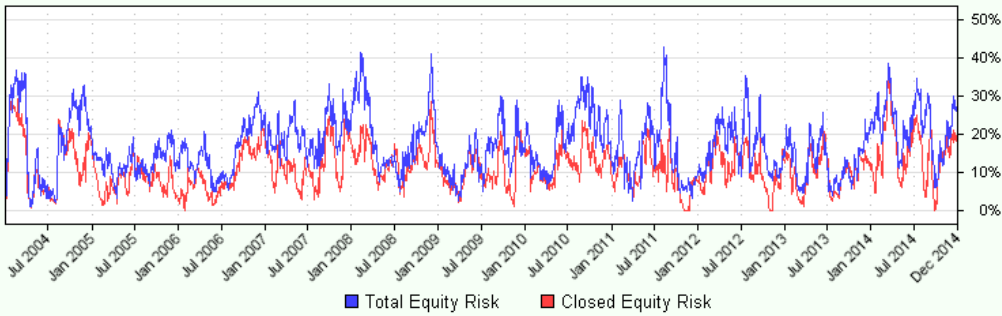
Test	Ending Balance	CAGR%	MAR	Modified Sharpe	Annual Sharpe	Max Total Equity DD	Longest Drawdown	# Trades
1	2,117,509.88	31.99%	0.81	1.10	0.91	39.3%	22.7	666



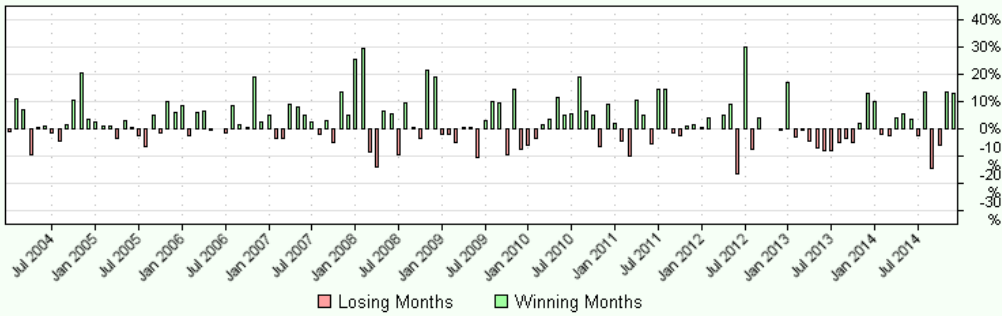
Position Count



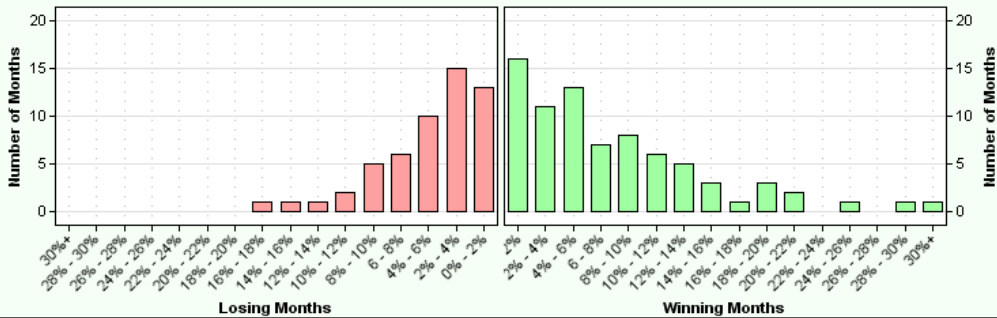
Total Risk Profile



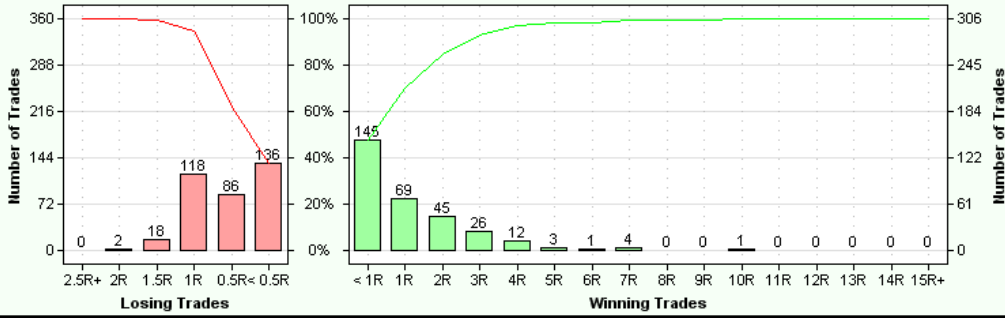
Monthly Returns



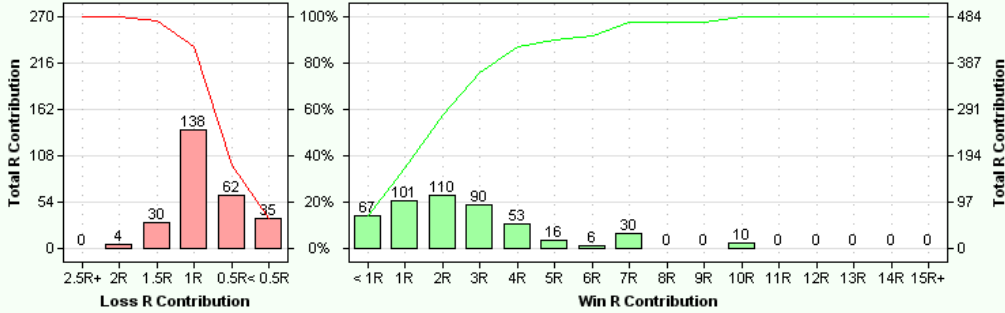
Monthly Return Distribution



AAA Aberration Strategy 2 - R-Multiple™ Distribution



AAA Aberration Strategy 2 - R-Multiple™ Profit Contribution



Yearly Performance Summary

Year	Days	Closed Balance	End Total Equity	Total Equity Gain	Gain %	# Trades
2004	366	140,645.13	142,641.30	42,641.30	42.6%	52
2005	365	148,220.48	162,609.78	19,968.48	14.0%	63
2006	365	240,105.87	257,526.32	94,916.54	58.4%	57
2007	365	339,769.92	367,125.04	109,598.72	42.6%	63
2008	366	706,756.80	739,489.34	372,364.30	101.4%	59
2009	365	719,392.29	722,351.82	-17,137.52	-2.3%	54
2010	365	1,113,447.87	1,158,828.75	436,476.94	60.4%	58
2011	365	1,418,083.21	1,448,288.66	289,459.91	25.0%	65
2012	366	1,778,151.98	1,804,017.07	355,728.42	24.6%	63
2013	365	1,352,374.91	1,546,036.51	-257,980.56	-14.3%	56
2014	365	2,117,509.88	2,117,509.88	571,473.37	37.0%	76

Instrument Performance Summary

Symbol	Wins	% Wins	Losses	% Losses	Trades	Win Months	% Loss Months	% Avg. Win	Avg. Loss %	Avg. Trade %	% Profit Factor		
AD	9	52.9%	8	47.1%	17	113	85.6%	19	14.4%	2.73%	1.67%	0.66%	1.84
ALS	9	37.5%	15	62.5%	24	94	71.2%	38	28.8%	1.55%	1.72%	-0.50%	0.54
BAX	5	33.3%	10	66.7%	15	105	79.5%	27	20.5%	1.14%	0.70%	-0.08%	0.82
BL2	0	0.0%	2	100.0%	2	130	98.5%	2	1.5%	0.00%	0.91%	-0.91%	0.00
CGB	10	52.6%	9	47.4%	19	103	78.0%	29	22.0%	3.79%	1.95%	1.07%	2.16
CON	8	42.1%	11	57.9%	19	96	72.7%	36	27.3%	1.83%	1.12%	0.12%	1.18
COX	9	45.0%	11	55.0%	20	89	67.4%	43	32.6%	3.05%	0.89%	0.88%	2.81
DA2	14	63.6%	8	36.4%	22	107	81.1%	25	18.9%	2.90%	1.26%	1.39%	4.04
EBL	9	50.0%	9	50.0%	18	114	86.4%	18	13.6%	5.10%	1.86%	1.62%	2.74
EBM	10	47.6%	11	52.4%	21	98	74.2%	34	25.8%	2.50%	1.06%	0.63%	2.14
ED	5	35.7%	9	64.3%	14	105	79.5%	27	20.5%	1.31%	0.61%	0.08%	1.19
ES	6	28.6%	15	71.4%	21	101	76.5%	31	23.5%	2.88%	1.46%	-0.22%	0.79
FEI	3	21.4%	11	78.6%	14	102	77.3%	30	22.7%	3.14%	0.47%	0.30%	1.82
FV	5	29.4%	12	70.6%	17	108	81.8%	24	18.2%	4.19%	0.93%	0.58%	1.88
GC2	6	66.7%	3	33.3%	9	125	94.7%	7	5.3%	3.16%	2.36%	1.32%	2.68
HG2	9	75.0%	3	25.0%	12	127	96.2%	5	3.8%	2.58%	2.06%	1.42%	3.75
JA2	5	62.5%	3	37.5%	8	120	90.9%	12	9.1%	2.12%	0.34%	1.20%	10.51
KPO	7	43.8%	9	56.3%	16	108	81.8%	24	18.2%	3.16%	0.91%	0.87%	2.68
LGO	7	53.8%	6	46.2%	13	124	93.9%	8	6.1%	1.48%	2.18%	-0.21%	0.79
MAW	8	36.4%	14	63.6%	22	97	73.5%	35	26.5%	4.64%	1.40%	0.80%	1.89
MAY	10	62.5%	6	37.5%	16	105	79.5%	27	20.5%	4.01%	1.31%	2.01%	5.09
MFX	3	50.0%	3	50.0%	6	128	97.0%	4	3.0%	2.90%	1.46%	0.72%	1.98
NBB	5	62.5%	3	37.5%	8	114	86.4%	18	13.6%	1.13%	0.61%	0.48%	3.09
NE	8	30.8%	18	69.2%	26	92	69.7%	40	30.3%	1.94%	1.85%	-0.69%	0.47
PA2	8	50.0%	8	50.0%	16	114	86.4%	18	13.6%	5.35%	1.50%	1.92%	3.57
PL2	6	35.3%	11	64.7%	17	111	84.1%	21	15.9%	2.42%	2.09%	-0.50%	0.63
RS	9	52.9%	8	47.1%	17	99	75.0%	33	25.0%	1.32%	0.45%	0.49%	3.27
RY	5	45.5%	6	54.5%	11	121	91.7%	11	8.3%	5.22%	1.65%	1.47%	2.64

S2	7	58.3%	5	41.7%	12	120	90.9%	12	9.1%	3.18%	2.17%	0.95%	2.05
SB2	6	31.6%	13	68.4%	19	100	75.8%	32	24.2%	2.69%	0.84%	0.27%	1.48
SJB	10	45.5%	12	54.5%	22	96	72.7%	36	27.3%	0.92%	0.84%	-0.04%	0.91
SM2	11	55.0%	9	45.0%	20	109	82.6%	23	17.4%	3.54%	1.78%	1.15%	2.44
SSG	10	41.7%	14	58.3%	24	96	72.7%	36	27.3%	1.31%	1.52%	-0.34%	0.61
SUF	9	52.9%	8	47.1%	17	102	77.3%	30	22.7%	2.91%	1.85%	0.67%	1.77
SXF	7	77.8%	2	22.2%	9	130	98.5%	2	1.5%	2.50%	2.81%	1.32%	3.11
TF	8	44.4%	10	55.6%	18	113	85.6%	19	14.4%	1.44%	1.56%	-0.23%	0.74
TU	7	50.0%	7	50.0%	14	106	80.3%	26	19.7%	2.11%	0.71%	0.70%	2.97
TY	6	33.3%	12	66.7%	18	105	79.5%	27	20.5%	4.85%	1.33%	0.73%	1.82
UL2	3	42.9%	4	57.1%	7	127	96.2%	5	3.8%	3.34%	1.67%	0.47%	1.50
WSA	8	50.0%	8	50.0%	16	101	76.5%	31	23.5%	2.10%	0.81%	0.64%	2.60
YAP	7	46.7%	8	53.3%	15	118	89.4%	14	10.6%	3.68%	2.52%	0.38%	1.28
YG	9	60.0%	6	40.0%	15	106	80.3%	26	19.7%	3.30%	1.50%	1.38%	3.30

Test Period for parameter run 1.

First Test Date	2004-01-01
Last Test Date	2014-12-31

Trading Performance		Win/Loss Statistics	
CAGR %	31.99%	Wins	306 45.9%
MAR Ratio	0.81	Losses	360 54.1%
RAR %	35.34%	Total	666 100.0%
R-Cubed	1.92	Winning Months	78 59.1%
Robust Sharpe Ratio	1.20	Losing Months	54 40.9%
Margin to Equity Ratio	14.22%	Total	132 100.0%
Daily Return %	0.1215%	Average Risk Percent	1.79%
Daily Geometric Return %	0.0760%	Average Win Percent	2.80%
Daily Standard Deviation %	1.73%	Average Loss Percent	1.36%
Daily Downside Deviation %	1.24%	Average Win Dollars	22,026.05
Daily Sharpe	0.065	Average Loss Dollars	13,117.95
Daily Geo Sharpe	0.039	Average Trade Percent	0.55%
Daily Sortino	0.091	Average Trade Duration	67.24
Modified Sharpe Ratio	1.10	Average Trade Dollars	3,029.29
Annual Sharpe Ratio	0.91	Profit Factor	1.43
Annual Sortino Ratio	+ ∞	Percent Profit Factor	1.75
Monthly Sharpe Ratio	0.29	Expectation	0.31
Monthly Sortino Ratio	0.63		
Calmar Ratio	0.88		
R-Squared	0.951		
		Equity Management	
Maximum Total Equity Drawdown %	39.32%	Test Starting Equity	100,000.00
Longest Total Equity Drawdown (months)	22.70	Order Generation Equity	0.00
Average Max TE Drawdown %	27.42%	Order Generation Equity High	0.00
Average Max TE Drawdown Length (months)	11.31	Leverage (fraction)	1.00
Maximum Monthly Total Equity Drawdown %	36.42%	Trading Equity Base	Total Equity
Maximum Monthly Closed Equity Drawdown %	36.85%	Drawdown Reduction Threshold (%)	0.00%
Maximum Closed Equity Drawdown %	37.63%	Drawdown Reduction Amount (%)	0.00%
Average Closed Equity Drawdown %	8.20%		
		Global Simulation Parameters	
Round Turns Per Million	949	Earn Interest	FALSE
Round Turns	9,318	Earn Dividends	TRUE
Total Trades	666	Pay Margin on Stocks	TRUE
Start Account Balance	100,000.00	Commission per Stock Trade	0.00
Total Win Dollars	6,739,972.67	Commission per Stock Share	0.01
Total Loss Dollars	4,722,462.80	Commission per Contract	20.00
Total Profit	2,017,509.88	Commission by Stock Value (%)	0.00%
Earned Interest	0.00	Slippage Percent	5.00%
Margin Interest	0.00	Minimum Slippage	15.00
End Account Balance	2,117,509.88	Forex Trade Size	1,000.00
End Open Equity	0.00	Account for Forex Carry	TRUE
End Total Equity	2,117,509.88	Use Pip Based Slippage	FALSE
Highest Total Equity	2,174,903.29	Account for Contract Rolls	TRUE
Highest Closed Equity	2,117,509.88	Roll Slippage in % of ATR	5.00%
Total Commissions	186,360.00	Minimum Stock Volume	10,000
Commission per Round Turn	20.00	Minimum Futures Volume	0
Total Slippage	409,206.90	Max Percent Volume Per Trade	0.00%
Slippage per Round Turn	43.92	Entry Day Retracement	0.00%
Total Forex Carry	0.00	Max Margin Equity	100.00%
Total Dividends	0.00	Trade on Lock Days	FALSE
Total Other Expenses	0.00	Convert Profit by Stock Split	FALSE
		Trade Always on Tick	TRUE
		Smart Fill Exit	TRUE
		Use Start Date Stepping	FALSE
		Use Broker Positions	FALSE
		Preferences	
		Risk Free Rate	3.00%
		Load Volume	TRUE
		Load Unadjusted Close	TRUE
		Raise Negative Data	FALSE
		Process Weekly Bars	FALSE
		Process Monthly Bars	FALSE
		Process Daily Bars	TRUE
		Process Weekends	TRUE
		Additional Years of Data	5.00

Disclaimer

Hypothetical performance results have many inherent limitations, some of which are described below. No representation is being made that any account will or is likely to achieve profits or losses similar to those shown. In fact, there are frequently sharp differences between hypothetical performance results and the actual results subsequently achieved by any particular trading program.

One of the limitations of hypothetical performance results is that they are generally prepared with the benefit of hindsight. In addition, hypothetical trading does not involve financial risk, and no hypothetical trading record can completely account for the impact of financial risk in actual trading. For example, the ability to withstand losses or to adhere to a particular trading program in spite of trading losses are material points which can also adversely affect actual trading results. There are numerous other factors related to the markets in general or to the implementation of any specific trading program which cannot be fully accounted for in the preparation of hypothetical performance results and all of which can adversely affect actual trading results.

Material Assumptions

Trade friction costs were simulated as 20\$ commission and \$25 slippage.