

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$11,570.00	\$2,630.00	\$8,940.00
Gross Profit	\$48,300.00	\$23,260.00	\$25,040.00
Gross Loss	(\$36,730.00)	(\$20,630.00)	(\$16,100.00)
Profit Factor	1.32	1.13	1.56
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$8,280.00	(\$2,190.00)	\$10,470.00
Select Gross Profit	\$43,480.00	\$18,440.00	\$25,040.00
Select Gross Loss	(\$35,200.00)	(\$20,630.00)	(\$14,570.00)
Select Profit Factor	1.24	0.89	1.72
Adjusted Total Net Profit	\$2,934.60	(\$3,576.98)	\$2,949.41
Adjusted Gross Profit	\$43,493.97	\$19,970.54	\$21,533.70
Adjusted Gross Loss	(\$40,559.37)	(\$23,547.52)	(\$18,584.28)
Adjusted Profit Factor	1.07	0.85	1.16
Total Number of Trades	195	100	95
Percent Profitable	51.79%	50.00%	53.68%
Winning Trades	101	50	51
Losing Trades	92	50	42
Even Trades	2	0	2
Avg. Trade Net Profit	\$59.33	\$26.30	\$94.11
Avg. Winning Trade	\$478.22	\$465.20	\$490.98
Avg. Losing Trade	(\$399.24)	(\$412.60)	(\$383.33)
Ratio Avg. Win:Avg. Loss	1.2	1.13	1.28
Largest Winning Trade	\$2,510.00	\$2,510.00	\$1,810.00
Largest Losing Trade	(\$1,530.00)	(\$1,160.00)	(\$1,530.00)
Largest Winner as % of Gr	5.20%	10.79%	7.23%
Largest Loser as % of Gros	4.17%	5.62%	9.50%
Net Profit as % of Largest	756.21%	226.72%	584.31%
Select Net Profit as % of L	541.18%	-188.79%	684.31%
Adjusted Net Profit as % c	191.80%	-308.36%	192.77%
Max. Consecutive Winnin	8	8	6
Max. Consecutive Losing	6	6	3
Avg. Bars in Total Trades	16.39	16.32	16.46
Avg. Bars in Winning Trad	19	18.16	19.82
Avg. Bars in Losing Trades	13.65	14.48	12.67
Avg. Bars in Even Trades	10.5	0	10.5

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	195	100	95
Account Size Required	\$5,230.00	\$3,780.00	\$3,040.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	11.57%
Annual Rate of Return	11.10%
Buy & Hold Return	-37.02%
Return on Account	221.22%
Avg. Monthly Return	\$964.17
Std. Deviation of Monthly	\$1,829.28

Return Retracement Ratio	10.21
RINA Index	178.53
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 25 days, 4 hours, 30 Minutes
Percent of Time in the Market	9.89%
Time in the Market	1 Month, 4 days, 15 hours
Longest Flat Period	7 days, 17 hours

Max. Equity Run-up	\$17,100.00
Date of Max. Equity Run-up	10/14/2015 11:15
Max. Equity Run-up as % of Initial Capital	17.10%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$5,930.00)	(\$6,320.00)	(\$3,570.00)
Date	12/4/2015 7:15		
as % of Initial Capital	5.93%	6.32%	3.57%
Net Profit as % of Drawdown	195.11%	41.61%	250.42%
Select Net Profit as % of Drawdown	139.63%	-34.65%	293.28%
Adjusted Net Profit as % of Drawdown	49.49%	-56.60%	82.62%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$5,230.00)	(\$3,780.00)	(\$3,040.00)
Date	12/4/2015 14:00		
as % of Initial Capital	5.23%	3.78%	3.04%
Net Profit as % of Drawdown	221.22%	69.58%	294.08%
Select Net Profit as % of Drawdown	158.32%	-57.94%	344.41%
Adjusted Net Profit as % of Drawdown	56.11%	-94.63%	97.02%

Max. Trade Drawdown	(\$1,610.00)	(\$1,490.00)	(\$1,610.00)
---------------------	--------------	--------------	--------------

All Trades

Total Net Profit	\$11,570.00	Profit Factor	1.32
Gross Profit	\$48,300.00	Gross Loss	(\$36,730.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$8,280.00	Select Profit Factor	1.24
Select Gross Profit	\$43,480.00	Select Gross Loss	(\$35,200.00)
Adjusted Total Net Profit	\$2,934.60	Adjusted Profit Factor	1.07
Adjusted Gross Profit	\$43,493.97	Adjusted Gross Loss	(\$40,559.37)
Total Number of Trades	195	Percent Profitable	51.79%
Winning Trades	101	Losing Trades	92
Even Trades	2		
Avg. Trade Net Profit	\$59.33	Ratio Avg. Win:Avg. Loss	1.2
Avg. Winning Trade	\$478.22	Avg. Losing Trade	(\$399.24)
Largest Winning Trade	\$2,510.00	Largest Losing Trade	(\$1,530.00)
Largest Winner as % of Gr	5.20%	Largest Loser as % of Gr	4.17%
Net Profit as % of Largest	756.21%		
Slct. Net Profit as % of Lar	541.18%	Adj. Net Profit as % of Li	191.80%
Max. Consecutive Winnin	8	Max. Consecutive Losing	6
Avg. Bars in Winning Trad	19	Avg. Bars in Losing Trad	13.65
Avg. Bars in Total Trades	16.39		
Max. Shares/Contracts He	1	Account Size Required	\$5,230.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	11.57%	Annual Rate of Return	11.10%
Buy and Hold Return	-37.02%	Return on Account	221.22%
Avg. Monthly Return	\$964.17	Std. Deviation of Month	\$1,829.28
Return Retracement Ratic	10.21	RINA Index	178.53
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 25 days, 4 ho	Percent of Time in the M	9.89%
Time in the Market	1 Month, 4 days, 15 hour	Longest Flat Period	7 days, 17 hours
Max. Equity Run-up	\$17,100.00		
Date of Max. E. Run-up	10/14/2015 11:15	Max. E. Run-up as % of I	17.10%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$5,930.00)	Value	(\$5,230.00)
Date	12/4/2015 7:15	Date	12/4/2015 14:00
as % of Initial Capital	5.93%	as % of Initial Capital	5.23%
Net Profit as % of Drawdown	195.11%	Net Profit as % of Drawdown	221.22%
Slct. Net Profit as % of Drawdown	139.63%	Slct. Net Profit as % of Drawdown	158.32%
Adj. Net Profit as % of Drawdown	49.49%	Adj. Net Profit as % of Drawdown	56.11%
Max. Trade Drawdown	(\$1,610.00)		
Long Trades			
Total Net Profit	\$2,630.00	Profit Factor	1.13
Gross Profit	\$23,260.00	Gross Loss	(\$20,630.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	(\$2,190.00)	Select Profit Factor	0.89
Select Gross Profit	\$18,440.00	Select Gross Loss	(\$20,630.00)
Adjusted Total Net Profit	(\$3,576.98)	Adjusted Profit Factor	0.85
Adjusted Gross Profit	\$19,970.54	Adjusted Gross Loss	(\$23,547.52)
Total Number of Trades	100	Percent Profitable	50.00%
Winning Trades	50	Losing Trades	50
Even Trades	0		
Avg. Trade Net Profit	\$26.30	Ratio Avg. Win:Avg. Loss	1.13
Avg. Winning Trade	\$465.20	Avg. Losing Trade	(\$412.60)
Largest Winning Trade	\$2,510.00	Largest Losing Trade	(\$1,160.00)
Largest Winner as % of Gross Profit	10.79%	Largest Loser as % of Gross Loss	5.62%
Max. Consecutive Winning Trades	8	Max. Consecutive Losing Trades	6
Avg. Bars in Winning Trades	18.16	Avg. Bars in Losing Trades	14.48
Avg. Bars in Total Trades	16.32		
Max. Shares/Contracts Held	1	Account Size Required	\$3,780.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	226.72%		
Slct. Net Profit as % of Largest Trade	-188.79%	Adj. Net Profit as % of Largest Trade	-308.36%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$6,320.00)	Value	(\$3,780.00)
as % of Initial Capital	6.32%	as % of Initial Capital	3.78%
Net Profit as % of Drawdown	41.61%	Net Profit as % of Drawdown	69.58%
Slct. Net Profit as % of Drawdown	-34.65%	Slct. Net Profit as % of Drawdown	-57.94%

Adj. Net Prof as % of Draw	-56.60%	Adj. Net Profit as % of D	-57.94%
Max. Trade Drawdown	(\$1,490.00)		
Short Trades			
Total Net Profit	\$8,940.00	Profit Factor	1.56
Gross Profit	\$25,040.00	Gross Loss	(\$16,100.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$10,470.00	Select Profit Factor	1.72
Select Gross Profit	\$25,040.00	Select Gross Loss	(\$14,570.00)
Adjusted Total Net Profit	\$2,949.41	Adjusted Profit Factor	1.16
Adjusted Gross Profit	\$21,533.70	Adjusted Gross Loss	(\$18,584.28)
Total Number of Trades	95	Percent Profitable	53.68%
Winning Trades	51	Losing Trades	42
Even Trades	2		
Avg. Trade Net Profit	\$94.11	Ratio Avg. Win:Avg. Loss	1.28
Avg. Winning Trade	\$490.98	Avg. Losing Trade	(\$383.33)
Largest Winning Trade	\$1,810.00	Largest Losing Trade	(\$1,530.00)
Largest Winner as % of Gr	7.23%	Largest Loser as % of Gr	5.62%
Max. Consecutive Winnin	6	Max. Consecutive Losin	3
Avg. Bars in Winning Trad	19.82	Avg. Bars in Losing Trad	12.67
Avg. Bars in Total Trades	16.46		
Max. Shares/Contracts He	1	Account Size Required	\$3,040.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	584.31%		
Slct. Net Profit as % of Lar	684.31%	Adj. Net Profit as % of Li	192.77%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$3,570.00)	Value	(\$3,040.00)
as % of Initial Capital	3.57%	as % of Initial Capital	3.04%
Net Profit as % of Drawdc	250.42%	Net Profit as % of Drawc	294.08%
Slct. Net Profit as % of Dr	293.28%	Slct. Net Profit as % of D	344.41%
Adj. Net Prof as % of Draw	82.62%	Adj. Net Prof as % of Dra	97.02%
Max. Trade Drawdown	(\$1,610.00)		