

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$21,760.00	\$8,580.00	\$13,180.00
Gross Profit	\$38,240.00	\$17,080.00	\$21,160.00
Gross Loss	(\$16,480.00)	(\$8,500.00)	(\$7,980.00)
Profit Factor	2.32	2.01	2.65
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$20,640.00	\$9,840.00	\$10,800.00
Select Gross Profit	\$35,860.00	\$17,080.00	\$18,780.00
Select Gross Loss	(\$15,220.00)	(\$7,240.00)	(\$7,980.00)
Select Profit Factor	2.36	2.36	2.35
Adjusted Total Net Profit	\$14,905.66	\$4,107.04	\$7,900.52
Adjusted Gross Profit	\$33,764.35	\$14,379.41	\$17,476.52
Adjusted Gross Loss	(\$18,858.68)	(\$10,272.37)	(\$9,576.00)
Adjusted Profit Factor	1.79	1.4	1.83
Total Number of Trades	121	63	58
Percent Profitable	60.33%	63.49%	56.90%
Winning Trades	73	40	33
Losing Trades	48	23	25
Even Trades	0	0	0
Avg. Trade Net Profit	\$179.83	\$136.19	\$227.24
Avg. Winning Trade	\$523.84	\$427.00	\$641.21
Avg. Losing Trade	(\$343.33)	(\$369.57)	(\$319.20)
Ratio Avg. Win:Avg. Loss	1.53	1.16	2.01
Largest Winning Trade	\$2,380.00	\$1,520.00	\$2,380.00
Largest Losing Trade	(\$1,260.00)	(\$1,260.00)	(\$1,070.00)
Largest Winner as % of Gr	6.22%	8.90%	11.25%
Largest Loser as % of Gro	7.65%	14.82%	13.41%
Net Profit as % of Largest	1726.98%	680.95%	1231.78%
Select Net Profit as % of L	1638.10%	780.95%	1009.35%
Adjusted Net Profit as % c	1182.99%	325.96%	738.37%
Max. Consecutive Winnin	7	6	9
Max. Consecutive Losing	5	3	4
Avg. Bars in Total Trades	16.43	16.43	16.43
Avg. Bars in Winning Trad	17.59	17.3	17.94
Avg. Bars in Losing Trades	14.67	14.91	14.44
Avg. Bars in Even Trades	0	0	0

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	121	63	58
Account Size Required	\$2,350.00	\$2,210.00	\$1,480.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	21.76%
Annual Rate of Return	20.03%
Buy & Hold Return	12.19%
Return on Account	925.96%
Avg. Monthly Return	\$1,813.33
Std. Deviation of Monthly	\$2,058.08

Return Retracement Ratio	60.36
RINA Index	1,043.68
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 24 days, 45 Minutes
Percent of Time in the Market	5.42%
Time in the Market	19 days, 11 hours
Longest Flat Period	13 days, 18 hours, 45 Min

Max. Equity Run-up	\$24,510.00
Date of Max. Equity Run-up	12/1/2017 8:45
Max. Equity Run-up as % of Initial Capital	24.51%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$4,900.00)	(\$3,070.00)	(\$3,760.00)
Date	12/5/2017 10:30		
as % of Initial Capital	4.90%	3.07%	3.76%
Net Profit as % of Drawdown	444.08%	279.48%	350.53%
Select Net Profit as % of Drawdown	421.22%	320.52%	287.23%
Adjusted Net Profit as % of Drawdown	304.20%	133.78%	210.12%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$2,350.00)	(\$2,210.00)	(\$1,480.00)
Date	5/31/2017 12:30		
as % of Initial Capital	2.35%	2.21%	1.48%
Net Profit as % of Drawdown	925.96%	388.24%	890.54%
Select Net Profit as % of Drawdown	878.30%	445.25%	729.73%
Adjusted Net Profit as % of Drawdown	634.28%	185.84%	533.82%

Max. Trade Drawdown	(\$1,540.00)	(\$1,540.00)	(\$1,180.00)
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All Trades

Total Net Profit	\$21,760.00	Profit Factor	2.32
Gross Profit	\$38,240.00	Gross Loss	(\$16,480.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$20,640.00	Select Profit Factor	2.36
Select Gross Profit	\$35,860.00	Select Gross Loss	(\$15,220.00)
Adjusted Total Net Profit	\$14,905.66	Adjusted Profit Factor	1.79
Adjusted Gross Profit	\$33,764.35	Adjusted Gross Loss	(\$18,858.68)
Total Number of Trades	121	Percent Profitable	60.33%
Winning Trades	73	Losing Trades	48
Even Trades	0		
Avg. Trade Net Profit	\$179.83	Ratio Avg. Win:Avg. Loss	1.53
Avg. Winning Trade	\$523.84	Avg. Losing Trade	(\$343.33)
Largest Winning Trade	\$2,380.00	Largest Losing Trade	(\$1,260.00)
Largest Winner as % of Gr	6.22%	Largest Loser as % of Gr	7.65%
Net Profit as % of Largest	1726.98%		
Slct. Net Profit as % of Lar	1638.10%	Adj. Net Profit as % of Li	1182.99%
Max. Consecutive Winnin	7	Max. Consecutive Losing	5
Avg. Bars in Winning Trad	17.59	Avg. Bars in Losing Trad	14.67
Avg. Bars in Total Trades	16.43		
Max. Shares/Contracts He	1	Account Size Required	\$2,350.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	21.76%	Annual Rate of Return	20.03%
Buy and Hold Return	12.19%	Return on Account	925.96%
Avg. Monthly Return	\$1,813.33	Std. Deviation of Month	\$2,058.08
Return Retracement Ratic	60.36	RINA Index	1,043.68
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 24 days, 45 M	Percent of Time in the M	5.42%
Time in the Market	19 days, 11 hours	Longest Flat Period	13 days, 18 hours, 45 Min
Max. Equity Run-up	\$24,510.00		
Date of Max. E. Run-up	12/1/2017 8:45	Max. E. Run-up as % of I	24.51%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$4,900.00)	Value	(\$2,350.00)
Date	12/5/2017 10:30	Date	5/31/2017 12:30
as % of Initial Capital	4.90%	as % of Initial Capital	2.35%
Net Profit as % of Drawdown	444.08%	Net Profit as % of Drawdown	925.96%
Slct. Net Profit as % of Drawdown	421.22%	Slct. Net Profit as % of Drawdown	878.30%
Adj. Net Profit as % of Drawdown	304.20%	Adj. Net Profit as % of Drawdown	634.28%
Max. Trade Drawdown	(\$1,540.00)		
Long Trades			
Total Net Profit	\$8,580.00	Profit Factor	2.01
Gross Profit	\$17,080.00	Gross Loss	(\$8,500.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$9,840.00	Select Profit Factor	2.36
Select Gross Profit	\$17,080.00	Select Gross Loss	(\$7,240.00)
Adjusted Total Net Profit	\$4,107.04	Adjusted Profit Factor	1.4
Adjusted Gross Profit	\$14,379.41	Adjusted Gross Loss	(\$10,272.37)
Total Number of Trades	63	Percent Profitable	63.49%
Winning Trades	40	Losing Trades	23
Even Trades	0		
Avg. Trade Net Profit	\$136.19	Ratio Avg. Win:Avg. Loss	1.16
Avg. Winning Trade	\$427.00	Avg. Losing Trade	(\$369.57)
Largest Winning Trade	\$1,520.00	Largest Losing Trade	(\$1,260.00)
Largest Winner as % of Gross Profit	8.90%	Largest Loser as % of Gross Profit	14.82%
Max. Consecutive Winning Trades	6	Max. Consecutive Losing Trades	3
Avg. Bars in Winning Trades	17.3	Avg. Bars in Losing Trades	14.91
Avg. Bars in Total Trades	16.43		
Max. Shares/Contracts Held	1	Account Size Required	\$2,210.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	680.95%		
Slct. Net Profit as % of Largest Trade	780.95%	Adj. Net Profit as % of Largest Trade	325.96%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$3,070.00)	Value	(\$2,210.00)
as % of Initial Capital	3.07%	as % of Initial Capital	2.21%
Net Profit as % of Drawdown	279.48%	Net Profit as % of Drawdown	388.24%
Slct. Net Profit as % of Drawdown	320.52%	Slct. Net Profit as % of Drawdown	445.25%

Adj. Net Prof as % of Draw	133.78%	Adj. Net Profit as % of D	445.25%
Max. Trade Drawdown	(\$1,540.00)		
Short Trades			
Total Net Profit	\$13,180.00	Profit Factor	2.65
Gross Profit	\$21,160.00	Gross Loss	(\$7,980.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$10,800.00	Select Profit Factor	2.35
Select Gross Profit	\$18,780.00	Select Gross Loss	(\$7,980.00)
Adjusted Total Net Profit	\$7,900.52	Adjusted Profit Factor	1.83
Adjusted Gross Profit	\$17,476.52	Adjusted Gross Loss	(\$9,576.00)
Total Number of Trades	58	Percent Profitable	56.90%
Winning Trades	33	Losing Trades	25
Even Trades	0		
Avg. Trade Net Profit	\$227.24	Ratio Avg. Win:Avg. Loss	2.01
Avg. Winning Trade	\$641.21	Avg. Losing Trade	(\$319.20)
Largest Winning Trade	\$2,380.00	Largest Losing Trade	(\$1,070.00)
Largest Winner as % of Gr	11.25%	Largest Loser as % of Gr	14.82%
Max. Consecutive Winning	9	Max. Consecutive Losing	4
Avg. Bars in Winning Trade	17.94	Avg. Bars in Losing Trade	14.44
Avg. Bars in Total Trades	16.43		
Max. Shares/Contracts Held	1	Account Size Required	\$1,480.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1231.78%		
Slct. Net Profit as % of Lar	1009.35%	Adj. Net Profit as % of Li	738.37%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$3,760.00)	Value	(\$1,480.00)
as % of Initial Capital	3.76%	as % of Initial Capital	1.48%
Net Profit as % of Drawd	350.53%	Net Profit as % of Drawd	890.54%
Slct. Net Profit as % of Dr	287.23%	Slct. Net Profit as % of D	729.73%
Adj. Net Prof as % of Draw	210.12%	Adj. Net Prof as % of Dr	533.82%
Max. Trade Drawdown	(\$1,180.00)		





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### TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	121	73	48
Avg. Trade Net Profit	\$179.83	\$523.84	(\$343.33)
1 Std. Deviation of Avg. Tr	\$566.22	\$419.56	\$292.52
Avg. Trade + 1 Std. Deviat	\$746.05	\$943.39	(\$50.81)
Avg. Trade - 1 Std. Deviat	(\$386.38)	\$104.28	(\$635.85)
Coefficient of Variation	314.85%	80.09%	85.20%

### Time Averages

Avg. Time in Trades	3 hours, 51 Minutes	4 hours, 9 Minutes	3 hours, 25 Minutes
Avg. Time Between Trade	2 days, 17 hours, 34 Minu	4 days, 11 hours, 50 Minu	6 days, 18 hours, 33 Minu
Avg. Time Between Trade	18 days, 16 hours		

Outliers	Total	Positive	Negative
Number of Outliers	2	1	1
Outlier Profit/Loss	\$1,120.00	\$2,380.00	(\$1,260.00)

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$4,330.00	(\$1,540.00)
Max. Value Date	12/1/2017	4/10/2017
Avg. Value	\$534.46	(\$343.80)
1 Std. Deviation	\$599.01	\$322.13
Avg. + 1 Std. Deviation	\$1,133.47	(\$21.67)
Avg. - 1 Std. Deviation	(\$64.54)	(\$665.93)
Coefficient of Variation	112.08%	93.70%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	15.56%	56.57%	58.99%
1 Std. Deviation	52.29%	33.05%	28.14%
Avg. + 1 Std. Deviation	67.85%	89.62%	87.14%
Avg. - 1 Std. Deviation	-36.73%	23.52%	30.85%
Coefficient of Variation	336.03%	58.42%	47.71%

### TradeStation Trade Series Analysis

	Winners	Losers
Largest Profit/Loss	\$2,380.00	(\$1,260.00)
Largest Profit/Loss as % of Gross	6.22%	7.65%
Largest Consec. Profit/Loss	\$5,430.00	(\$1,800.00)
Largest Consec. Profit/Loss as % of Gross	14.20%	10.92%
Winning Series	Number of Series	Avg. Gain per Series
	1	10
	2	6
	3	4
	4	3
	5	4
	7	1
		Avg. Loss Next Trade
		(\$465.00)
		(\$245.00)
		(\$407.50)
		(\$300.00)
		(\$637.50)
		(\$70.00)

Losing Series	Number of Series	Avg. Loss per Series	Avg. Gain Next Trade
1	16	(\$427.50)	\$421.88
2	7	(\$275.71)	\$575.00
3	3	(\$353.33)	\$703.33
4	1	(\$450.00)	\$470.00
5	1	(\$160.00)	\$210.00

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## TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	1/24/2017 9:30	Buy	\$1,694.50	\$0.00	1
	Sell	1/24/2017 12:30	Sell#2	\$1,701.00		\$650.00
2	Buy	1/31/2017 7:15	Buy	\$1,677.70	\$0.00	1
	Sell	1/31/2017 12:30	Sell#2	\$1,689.90		\$1,220.00
3	Buy	2/3/2017 8:00	Buy	\$1,704.60	\$0.00	1
	Sell	2/3/2017 12:30	Sell#2	\$1,707.70		\$310.00
4	Sell Short	2/6/2017 8:00	Short	\$1,705.40	\$0.00	1
	Buy to Cover	2/6/2017 12:30	Cover#2	\$1,699.90		\$550.00
5	Buy	2/7/2017 8:15	Buy	\$1,703.70	\$0.00	1
	Sell	2/7/2017 12:30	Sell#2	\$1,696.30		(\$740.00)
6	Sell Short	2/8/2017 8:45	Short	\$1,694.30	\$0.00	1
	Buy to Cover	2/8/2017 12:30	Cover#2	\$1,695.40		(\$110.00)
7	Buy	2/9/2017 7:30	Buy	\$1,708.50	\$0.00	1
	Sell	2/9/2017 12:30	Sell#2	\$1,712.90		\$440.00
8	Buy	2/13/2017 8:30	Buy	\$1,729.40	\$0.00	1
	Sell	2/13/2017 12:30	Sell#2	\$1,728.60		(\$80.00)
9	Buy	2/27/2017 7:15	Buy	\$1,746.40	\$0.00	1
	Sell	2/27/2017 12:30	Sell#2	\$1,750.50		\$410.00
10	Buy	3/1/2017 7:15	Buy	\$1,757.90	\$0.00	1
	Sell	3/1/2017 12:30	Sell#2	\$1,761.60		\$370.00
11	Sell Short	3/3/2017 10:15	Short	\$1,737.30	\$0.00	1
	Buy to Cover	3/3/2017 12:30	Cover#2	\$1,739.70		(\$240.00)
12	Sell Short	3/6/2017 8:00	Short	\$1,726.80	\$0.00	1
	Buy to Cover	3/6/2017 12:30	Cover#2	\$1,731.90		(\$510.00)
13	Sell Short	3/8/2017 9:30	Short	\$1,718.90	\$0.00	1
	Buy to Cover	3/8/2017 12:30	Cover#2	\$1,719.30		(\$40.00)
14	Buy	3/13/2017 10:15	Buy	\$1,717.10	\$0.00	1
	Sell	3/13/2017 12:30	Sell#2	\$1,717.60		\$50.00
15	Buy	3/15/2017 7:00	Buy	\$1,719.30	\$0.00	1
	Sell	3/15/2017 12:30	Sell#2	\$1,734.50		\$1,520.00
16	Sell Short	3/20/2017 8:30	Short	\$1,725.40	\$0.00	1
	Buy to Cover	3/20/2017 12:30	Cover#2	\$1,725.00		\$40.00
17	Sell Short	3/21/2017 7:15	Short	\$1,721.00	\$0.00	1
	Buy to Cover	3/21/2017 12:30	Cover#2	\$1,697.20		\$2,380.00
18	Sell Short	3/24/2017 7:00	Short	\$1,707.10	\$0.00	1
	Buy to Cover	3/24/2017 12:30	Cover#2	\$1,692.70		\$1,440.00
19	Sell Short	3/27/2017 10:15	Short	\$1,690.80	\$0.00	1
	Buy to Cover	3/27/2017 12:30	Cover#2	\$1,693.80		(\$300.00)
20	Buy	3/29/2017 8:30	Buy	\$1,711.40	\$0.00	1
	Sell	3/29/2017 12:30	Sell#2	\$1,712.10		\$70.00
21	Buy	3/30/2017 9:00	Buy	\$1,718.90	\$0.00	1
	Sell	3/30/2017 12:30	Sell#2	\$1,721.50		\$260.00
22	Sell Short	4/3/2017 7:45	Short	\$1,720.40	\$0.00	1

	Buy to Cover	4/3/2017 12:30 Cover#2	\$1,713.10		\$730.00
23	Buy	4/4/2017 7:15 Buy	\$1,714.20	\$0.00	1
	Sell	4/4/2017 12:30 Sell#2	\$1,709.20		(\$500.00)
24	Buy	4/5/2017 10:15 Buy	\$1,719.10	\$0.00	1
	Sell	4/5/2017 12:00 Sell#3	\$1,712.90		(\$620.00)
25	Sell Short	4/6/2017 9:45 Short	\$1,709.50	\$0.00	1
	Buy to Cover	4/6/2017 11:30 Cover#3	\$1,711.10		(\$160.00)
26	Buy	4/10/2017 7:30 Buy	\$1,720.70	\$0.00	1
	Sell	4/10/2017 12:00 Sell#3	\$1,715.50		(\$520.00)
27	Sell Short	4/12/2017 8:30 Short	\$1,708.00	\$0.00	1
	Buy to Cover	4/12/2017 12:30 Cover#2	\$1,703.30		\$470.00
28	Sell Short	4/13/2017 10:15 Short	\$1,690.80	\$0.00	1
	Buy to Cover	4/13/2017 12:30 Cover#2	\$1,687.50		\$330.00
29	Sell Short	4/17/2017 7:45 Short	\$1,689.10	\$0.00	1
	Buy to Cover	4/17/2017 9:15 Buy	\$1,692.50		(\$340.00)
30	Buy	4/17/2017 9:15 Buy	\$1,692.50	\$0.00	1
	Sell	4/17/2017 12:30 Sell#2	\$1,695.50		\$300.00
31	Buy	4/19/2017 8:45 Buy	\$1,716.50	\$0.00	1
	Sell	4/19/2017 12:30 Sell#2	\$1,707.80		(\$870.00)
32	Buy	4/25/2017 9:00 Buy	\$1,750.60	\$0.00	1
	Sell	4/25/2017 12:30 Sell#2	\$1,753.40		\$280.00
33	Buy	5/5/2017 8:30 Buy	\$1,734.20	\$0.00	1
	Sell	5/5/2017 12:30 Sell#2	\$1,737.60		\$340.00
34	Buy	5/9/2017 8:15 Buy	\$1,734.90	\$0.00	1
	Sell	5/9/2017 10:30 Sell#3	\$1,732.90		(\$200.00)
35	Sell Short	5/12/2017 8:00 Short	\$1,719.60	\$0.00	1
	Buy to Cover	5/12/2017 12:30 Cover#2	\$1,720.80		(\$120.00)
36	Sell Short	5/17/2017 7:45 Short	\$1,706.50	\$0.00	1
	Buy to Cover	5/17/2017 12:30 Cover#2	\$1,699.10		\$740.00
37	Sell Short	5/26/2017 7:30 Short	\$1,727.70	\$0.00	1
	Buy to Cover	5/26/2017 12:30 Cover#2	\$1,730.50		(\$280.00)
38	Sell Short	5/30/2017 10:15 Short	\$1,724.10	\$0.00	1
	Buy to Cover	5/30/2017 12:30 Cover#2	\$1,725.40		(\$130.00)
39	Sell Short	5/31/2017 7:45 Short	\$1,712.20	\$0.00	1
	Buy to Cover	5/31/2017 12:30 Cover#2	\$1,722.90		(\$1,070.00)
40	Buy	6/1/2017 7:15 Buy	\$1,733.60	\$0.00	1
	Sell	6/1/2017 12:30 Sell#2	\$1,744.80		\$1,120.00
41	Buy	6/2/2017 7:45 Buy	\$1,754.00	\$0.00	1
	Sell	6/2/2017 12:30 Sell#2	\$1,758.70		\$470.00
42	Sell Short	6/5/2017 7:45 Short	\$1,754.60	\$0.00	1
	Buy to Cover	6/5/2017 12:30 Cover#2	\$1,750.90		\$370.00
43	Buy	6/7/2017 7:15 Buy	\$1,745.50	\$0.00	1
	Sell	6/7/2017 12:30 Sell#2	\$1,739.60		(\$590.00)
44	Buy	6/8/2017 8:00 Buy	\$1,746.60	\$0.00	1
	Sell	6/8/2017 12:30 Sell#2	\$1,754.10		\$750.00
45	Sell Short	6/12/2017 8:45 Short	\$1,761.90	\$0.00	1
	Buy to Cover	6/12/2017 12:30 Cover#2	\$1,760.90		\$100.00

46	Sell Short	6/14/2017 8:00	Short	\$1,767.00	\$0.00	1
	Buy to Cover	6/14/2017 12:30	Cover#2	\$1,760.20		\$680.00
47	Sell Short	6/20/2017 10:15	Short	\$1,753.00	\$0.00	1
	Buy to Cover	6/20/2017 12:30	Cover#2	\$1,751.40		\$160.00
48	Sell Short	6/21/2017 8:45	Short	\$1,744.30	\$0.00	1
	Buy to Cover	6/21/2017 12:30	Cover#2	\$1,738.70		\$560.00
49	Sell Short	6/22/2017 7:00	Short	\$1,736.40	\$0.00	1
	Buy to Cover	6/22/2017 12:00	Cover#3	\$1,743.50		(\$710.00)
50	Buy	6/23/2017 9:15	Buy	\$1,750.40	\$0.00	1
	Sell	6/23/2017 12:30	Sell#2	\$1,748.50		(\$190.00)
51	Buy	6/26/2017 7:15	Buy	\$1,759.00	\$0.00	1
	Sell	6/26/2017 12:30	Sell#2	\$1,758.90		(\$10.00)
52	Sell Short	6/29/2017 7:45	Short	\$1,755.30	\$0.00	1
	Buy to Cover	6/29/2017 12:30	Cover#2	\$1,745.90		\$940.00
53	Buy	6/30/2017 8:45	Buy	\$1,748.30	\$0.00	1
	Sell	6/30/2017 12:30	Sell#2	\$1,754.50		\$620.00
54	Sell Short	7/5/2017 10:15	Short	\$1,755.00	\$0.00	1
	Buy to Cover	7/5/2017 12:15	Cover#3	\$1,753.20		\$180.00
55	Sell Short	7/6/2017 7:15	Short	\$1,743.50	\$0.00	1
	Buy to Cover	7/6/2017 12:30	Cover#2	\$1,738.10		\$540.00
56	Sell Short	7/10/2017 8:30	Short	\$1,748.50	\$0.00	1
	Buy to Cover	7/10/2017 12:30	Cover#2	\$1,748.90		(\$40.00)
57	Sell Short	7/11/2017 10:00	Short	\$1,745.20	\$0.00	1
	Buy to Cover	7/11/2017 12:15	Cover#3	\$1,747.40		(\$220.00)
58	Buy	7/14/2017 7:00	Buy	\$1,764.80	\$0.00	1
	Sell	7/14/2017 12:30	Sell#2	\$1,772.70		\$790.00
59	Sell Short	7/17/2017 10:00	Short	\$1,772.10	\$0.00	1
	Buy to Cover	7/17/2017 12:00	Cover#3	\$1,773.20		(\$110.00)
60	Sell Short	7/18/2017 8:00	Short	\$1,760.50	\$0.00	1
	Buy to Cover	7/18/2017 12:30	Cover#2	\$1,765.60		(\$510.00)
61	Buy	7/19/2017 8:15	Buy	\$1,774.30	\$0.00	1
	Sell	7/19/2017 12:30	Sell#2	\$1,783.00		\$870.00
62	Buy	7/24/2017 7:45	Buy	\$1,776.70	\$0.00	1
	Sell	7/24/2017 12:30	Sell#2	\$1,779.70		\$300.00
63	Sell Short	7/26/2017 7:00	Short	\$1,790.60	\$0.00	1
	Buy to Cover	7/26/2017 12:30	Cover#2	\$1,780.70		\$990.00
64	Sell Short	7/27/2017 7:45	Short	\$1,778.40	\$0.00	1
	Buy to Cover	7/27/2017 12:30	Cover#2	\$1,770.60		\$780.00
65	Sell Short	7/28/2017 7:45	Short	\$1,768.50	\$0.00	1
	Buy to Cover	7/28/2017 12:30	Cover#2	\$1,764.80		\$370.00
66	Buy	8/1/2017 8:00	Buy	\$1,765.20	\$0.00	1
	Sell	8/1/2017 12:30	Sell#2	\$1,767.40		\$220.00
67	Sell Short	8/2/2017 7:30	Short	\$1,760.90	\$0.00	1
	Buy to Cover	8/2/2017 12:30	Cover#2	\$1,755.20		\$570.00
68	Buy	8/3/2017 8:30	Buy	\$1,751.60	\$0.00	1
	Sell	8/3/2017 10:30	Sell#3	\$1,750.90		(\$70.00)
69	Sell Short	8/8/2017 8:15	Short	\$1,760.90	\$0.00	1

	Buy to Cover	8/8/2017 12:30 Cover#2	\$1,754.60		\$630.00
70	Sell Short	8/9/2017 7:15 Short	\$1,743.10	\$0.00	1
	Buy to Cover	8/9/2017 12:30 Cover#2	\$1,734.10		\$900.00
71	Sell Short	8/10/2017 7:45 Short	\$1,723.20	\$0.00	1
	Buy to Cover	8/10/2017 12:30 Cover#2	\$1,716.10		\$710.00
72	Sell Short	8/15/2017 7:15 Short	\$1,730.60	\$0.00	1
	Buy to Cover	8/15/2017 12:30 Cover#2	\$1,725.90		\$470.00
73	Sell Short	8/17/2017 10:15 Short	\$1,714.00	\$0.00	1
	Buy to Cover	8/17/2017 12:30 Cover#2	\$1,707.10		\$690.00
74	Sell Short	8/18/2017 7:00 Short	\$1,691.50	\$0.00	1
	Buy to Cover	8/18/2017 12:00 Cover#3	\$1,698.10		(\$660.00)
75	Buy	8/22/2017 7:30 Buy	\$1,703.20	\$0.00	1
	Sell	8/22/2017 12:30 Sell#2	\$1,709.40		\$620.00
76	Sell Short	8/29/2017 9:45 Short	\$1,706.10	\$0.00	1
	Buy to Cover	8/29/2017 11:45 Cover#3	\$1,709.40		(\$330.00)
77	Buy	8/30/2017 10:15 Buy	\$1,716.40	\$0.00	1
	Sell	8/30/2017 12:30 Sell#2	\$1,719.70		\$330.00
78	Buy	9/8/2017 8:30 Buy	\$1,719.10	\$0.00	1
	Sell	9/8/2017 12:30 Sell#2	\$1,723.80		\$470.00
79	Buy	9/12/2017 9:00 Buy	\$1,751.60	\$0.00	1
	Sell	9/12/2017 12:30 Sell#2	\$1,753.60		\$200.00
80	Buy	9/15/2017 10:00 Buy	\$1,755.30	\$0.00	1
	Sell	9/15/2017 12:30 Sell#2	\$1,757.00		\$170.00
81	Buy	9/18/2017 7:00 Buy	\$1,766.90	\$0.00	1
	Sell	9/18/2017 12:30 Sell#2	\$1,765.70		(\$120.00)
82	Buy	9/20/2017 10:15 Buy	\$1,771.30	\$0.00	1
	Sell	9/20/2017 12:30 Sell#2	\$1,769.30		(\$200.00)
83	Buy	9/26/2017 8:15 Buy	\$1,777.70	\$0.00	1
	Sell	9/26/2017 12:30 Sell#2	\$1,780.90		\$320.00
84	Buy	9/29/2017 7:45 Buy	\$1,800.60	\$0.00	1
	Sell	9/29/2017 12:30 Sell#2	\$1,802.20		\$160.00
85	Buy	10/3/2017 8:00 Buy	\$1,813.80	\$0.00	1
	Sell	10/3/2017 12:30 Sell#2	\$1,817.10		\$330.00
86	Buy	10/4/2017 9:15 Buy	\$1,821.40	\$0.00	1
	Sell	10/4/2017 12:30 Sell#2	\$1,818.60		(\$280.00)
87	Sell Short	10/6/2017 7:30 Short	\$1,821.90	\$0.00	1
	Buy to Cover	10/6/2017 12:30 Cover#2	\$1,822.00		(\$10.00)
88	Sell Short	10/11/2017 7:00 Short	\$1,821.90	\$0.00	1
	Buy to Cover	10/11/2017 9:00 Buy	\$1,823.70		(\$180.00)
89	Buy	10/11/2017 9:00 Buy	\$1,823.70	\$0.00	1
	Sell	10/11/2017 12:30 Sell#2	\$1,822.90		(\$80.00)
90	Buy	10/13/2017 9:30 Buy	\$1,827.30	\$0.00	1
	Sell	10/13/2017 12:30 Sell#2	\$1,824.80		(\$250.00)
91	Sell Short	10/16/2017 8:45 Short	\$1,825.20	\$0.00	1
	Buy to Cover	10/16/2017 12:30 Cover#2	\$1,823.10		\$210.00
92	Sell Short	10/17/2017 7:00 Short	\$1,823.30	\$0.00	1
	Buy to Cover	10/17/2017 12:30 Cover#2	\$1,819.20		\$410.00

93 Buy	10/20/2017 7:00 Buy	\$1,835.00	\$0.00	1
Sell	10/20/2017 12:30 Sell#2	\$1,836.20		\$120.00
94 Buy	10/26/2017 7:00 Buy	\$1,829.50	\$0.00	1
Sell	10/26/2017 12:30 Sell#2	\$1,831.30		\$180.00
95 Buy	10/31/2017 8:15 Buy	\$1,834.20	\$0.00	1
Sell	10/31/2017 12:30 Sell#2	\$1,840.80		\$660.00
96 Buy	11/2/2017 9:45 Buy	\$1,840.80	\$0.00	1
Sell	11/2/2017 12:30 Sell#2	\$1,832.00		(\$880.00)
97 Sell Short	11/7/2017 9:30 Short	\$1,829.60	\$0.00	1
Buy to Cover	11/7/2017 12:30 Cover#2	\$1,831.60		(\$200.00)
98 Buy	11/8/2017 9:45 Buy	\$1,836.60	\$0.00	1
Sell	11/8/2017 12:30 Sell#2	\$1,839.50		\$290.00
99 Sell Short	11/9/2017 10:15 Short	\$1,822.20	\$0.00	1
Buy to Cover	11/9/2017 12:30 Cover#2	\$1,827.00		(\$480.00)
100 Buy	11/10/2017 9:30 Buy	\$1,829.20	\$0.00	1
Sell	11/10/2017 12:30 Sell#2	\$1,830.30		\$110.00
101 Buy	11/20/2017 7:15 Buy	\$1,845.50	\$0.00	1
Sell	11/20/2017 12:30 Sell#2	\$1,849.50		\$400.00
102 Buy	11/22/2017 8:30 Buy	\$1,863.80	\$0.00	1
Sell	11/22/2017 10:45 Sell#3	\$1,862.20		(\$160.00)
103 Buy	11/28/2017 9:30 Buy	\$1,871.70	\$0.00	1
Sell	11/28/2017 12:30 Sell#2	\$1,879.50		\$780.00
104 Buy	11/30/2017 8:15 Buy	\$1,902.50	\$0.00	1
Sell	11/30/2017 12:30 Sell#2	\$1,901.00		(\$150.00)
105 Sell Short	12/1/2017 7:45 Short	\$1,901.40	\$0.00	1
Buy to Cover	12/1/2017 12:30 Cover#2	\$1,891.90		\$950.00
106 Buy	12/4/2017 7:15 Buy	\$1,917.20	\$0.00	1
Sell	12/4/2017 11:45 Sell#3	\$1,904.60		(\$1,260.00)
107 Sell Short	12/5/2017 9:30 Short	\$1,892.70	\$0.00	1
Buy to Cover	12/5/2017 12:30 Cover#2	\$1,885.30		\$740.00
108 Sell Short	12/6/2017 7:15 Short	\$1,881.70	\$0.00	1
Buy to Cover	12/6/2017 12:30 Cover#2	\$1,876.80		\$490.00
109 Buy	12/8/2017 10:00 Buy	\$1,898.20	\$0.00	1
Sell	12/8/2017 12:30 Sell#2	\$1,894.30		(\$390.00)
110 Sell Short	12/11/2017 10:00 Short	\$1,893.00	\$0.00	1
Buy to Cover	12/11/2017 12:30 Cover#2	\$1,891.80		\$120.00
111 Buy	12/12/2017 9:30 Buy	\$1,893.20	\$0.00	1
Sell	12/12/2017 11:45 Sell#3	\$1,893.80		\$60.00
112 Sell Short	12/14/2017 8:00 Short	\$1,890.40	\$0.00	1
Buy to Cover	12/14/2017 12:30 Cover#2	\$1,873.00		\$1,740.00
113 Buy	12/18/2017 9:45 Buy	\$1,909.20	\$0.00	1
Sell	12/18/2017 11:45 Sell#3	\$1,906.60		(\$260.00)
114 Sell Short	12/19/2017 9:45 Short	\$1,903.30	\$0.00	1
Buy to Cover	12/19/2017 12:30 Cover#2	\$1,901.50		\$180.00
115 Sell Short	12/20/2017 8:00 Short	\$1,898.10	\$0.00	1
Buy to Cover	12/20/2017 12:30 Cover#2	\$1,905.70		(\$760.00)
116 Buy	12/21/2017 8:30 Buy	\$1,908.30	\$0.00	1



	Sell	12/21/2017 12:30 Sell#2	\$1,912.40		\$410.00
117	Buy	12/22/2017 7:00 Buy	\$1,907.00	\$0.00	1
	Sell	12/22/2017 10:15 Short	\$1,907.40		\$40.00
118	Sell Short	12/22/2017 10:15 Short	\$1,907.40	\$0.00	1
	Buy to Cover	12/22/2017 12:30 Cover#2	\$1,908.80		(\$140.00)
119	Buy	12/26/2017 10:15 Buy	\$1,910.90	\$0.00	1
	Sell	12/26/2017 12:30 Sell#2	\$1,911.60		\$70.00
120	Sell Short	12/28/2017 7:30 Short	\$1,906.60	\$0.00	1
	Buy to Cover	12/28/2017 12:15 Cover#3	\$1,909.90		(\$330.00)
121	Buy	12/29/2017 9:45 Buy	\$1,913.10	\$0.00	1
	Sell	12/29/2017 12:30 Sell#2	\$1,912.30		(\$80.00)

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$650.00	0.38%	\$900.00	100.00%	\$0.00	\$0.00	
\$650.00		\$0.00	72.22%	72.22%	\$0.00	\$0.00
\$1,220.00	0.73%	\$1,230.00	76.40%		\$0.00	\$0.00
\$1,870.00		(\$380.00)	99.38%	75.78%	\$0.00	\$0.00
\$310.00	0.18%	\$480.00	97.96%		\$0.00	\$0.00
\$2,180.00		(\$10.00)	65.31%	63.27%	\$0.00	\$0.00
\$550.00	0.32%	\$810.00	88.04%		\$0.00	\$0.00
\$2,730.00		(\$110.00)	71.74%	59.78%	\$0.00	\$0.00
(\$740.00)	-0.43%	\$130.00	9.85%		\$0.00	\$0.00
\$1,990.00		(\$1,190.00)	34.09%	-56.06%	\$0.00	\$0.00
(\$110.00)	-0.06%	\$630.00	75.90%		\$0.00	\$0.00
\$1,880.00		(\$200.00)	10.84%	-13.25%	\$0.00	\$0.00
\$440.00	0.26%	\$790.00	94.05%		\$0.00	\$0.00
\$2,320.00		(\$50.00)	58.33%	52.38%	\$0.00	\$0.00
(\$80.00)	-0.05%	\$280.00	50.91%		\$0.00	\$0.00
\$2,240.00		(\$270.00)	34.55%	-14.55%	\$0.00	\$0.00
\$410.00	0.23%	\$430.00	53.75%		\$0.00	\$0.00
\$2,650.00		(\$370.00)	97.50%	51.25%	\$0.00	\$0.00
\$370.00	0.21%	\$630.00	67.02%		\$0.00	\$0.00
\$3,020.00		(\$310.00)	72.34%	39.36%	\$0.00	\$0.00
(\$240.00)	-0.14%	\$320.00	50.79%		\$0.00	\$0.00
\$2,780.00		(\$310.00)	11.11%	-38.10%	\$0.00	\$0.00
(\$510.00)	-0.30%	\$240.00	27.91%		\$0.00	\$0.00
\$2,270.00		(\$620.00)	12.79%	-59.30%	\$0.00	\$0.00
(\$40.00)	-0.02%	\$300.00	39.47%		\$0.00	\$0.00
\$2,230.00		(\$460.00)	55.26%	-5.26%	\$0.00	\$0.00
\$50.00	0.03%	\$70.00	15.56%		\$0.00	\$0.00
\$2,280.00		(\$380.00)	95.56%	11.11%	\$0.00	\$0.00
\$1,520.00	0.88%	\$1,530.00	97.45%		\$0.00	\$0.00
\$3,800.00		(\$40.00)	99.36%	96.82%	\$0.00	\$0.00
\$40.00	0.02%	\$410.00	55.41%		\$0.00	\$0.00
\$3,840.00		(\$330.00)	50.00%	5.41%	\$0.00	\$0.00
\$2,380.00	1.38%	\$2,990.00	99.34%		\$0.00	\$0.00
\$6,220.00		(\$20.00)	79.73%	79.07%	\$0.00	\$0.00
\$1,440.00	0.84%	\$1,500.00	87.72%		\$0.00	\$0.00
\$7,660.00		(\$210.00)	96.49%	84.21%	\$0.00	\$0.00
(\$300.00)	-0.18%	\$330.00	46.48%		\$0.00	\$0.00
\$7,360.00		(\$380.00)	11.27%	-42.25%	\$0.00	\$0.00
\$70.00	0.04%	\$280.00	43.08%		\$0.00	\$0.00
\$7,430.00		(\$370.00)	67.69%	10.77%	\$0.00	\$0.00
\$260.00	0.15%	\$380.00	61.29%		\$0.00	\$0.00
\$7,690.00		(\$240.00)	80.65%	41.94%	\$0.00	\$0.00
\$730.00	0.42%	\$1,610.00	95.83%		\$0.00	\$0.00

\$8,420.00		(\$70.00)	47.62%	43.45%	\$0.00	\$0.00
(\$500.00)	-0.29%	\$60.00	7.23%		\$0.00	\$0.00
\$7,920.00		(\$770.00)	32.53%	-60.24%	\$0.00	\$0.00
(\$620.00)	-0.36%	\$210.00	21.65%		\$0.00	\$0.00
\$7,300.00		(\$760.00)	14.43%	-63.92%	\$0.00	\$0.00
(\$160.00)	-0.09%	\$400.00	44.44%		\$0.00	\$0.00
\$7,140.00		(\$500.00)	37.78%	-17.78%	\$0.00	\$0.00
(\$520.00)	-0.30%	\$190.00	10.98%		\$0.00	\$0.00
\$6,620.00		(\$1,540.00)	58.96%	-30.06%	\$0.00	\$0.00
\$470.00	0.28%	\$700.00	76.92%		\$0.00	\$0.00
\$7,090.00		(\$210.00)	74.73%	51.65%	\$0.00	\$0.00
\$330.00	0.20%	\$640.00	82.05%		\$0.00	\$0.00
\$7,420.00		(\$140.00)	60.26%	42.31%	\$0.00	\$0.00
(\$340.00)	-0.20%	\$210.00	21.65%		\$0.00	\$0.00
\$7,080.00		(\$760.00)	43.30%	-35.05%	\$0.00	\$0.00
\$300.00	0.18%	\$340.00	100.00%		\$0.00	\$0.00
\$7,380.00		\$0.00	88.24%	88.24%	\$0.00	\$0.00
(\$870.00)	-0.51%	\$60.00	5.17%		\$0.00	\$0.00
\$6,510.00		(\$1,100.00)	19.83%	-75.00%	\$0.00	\$0.00
\$280.00	0.16%	\$410.00	69.49%		\$0.00	\$0.00
\$6,790.00		(\$180.00)	77.97%	47.46%	\$0.00	\$0.00
\$340.00	0.20%	\$370.00	44.58%		\$0.00	\$0.00
\$7,130.00		(\$460.00)	96.39%	40.96%	\$0.00	\$0.00
(\$200.00)	-0.12%	\$220.00	30.56%		\$0.00	\$0.00
\$6,930.00		(\$500.00)	41.67%	-27.78%	\$0.00	\$0.00
(\$120.00)	-0.07%	\$130.00	20.00%		\$0.00	\$0.00
\$6,810.00		(\$520.00)	61.54%	-18.46%	\$0.00	\$0.00
\$740.00	0.43%	\$1,150.00	84.56%		\$0.00	\$0.00
\$7,550.00		(\$210.00)	69.85%	54.41%	\$0.00	\$0.00
(\$280.00)	-0.16%	\$200.00	26.67%		\$0.00	\$0.00
\$7,270.00		(\$550.00)	36.00%	-37.33%	\$0.00	\$0.00
(\$130.00)	-0.08%	\$80.00	19.51%		\$0.00	\$0.00
\$7,140.00		(\$330.00)	48.78%	-31.71%	\$0.00	\$0.00
(\$1,070.00)	-0.62%	\$110.00	9.32%		\$0.00	\$0.00
\$6,070.00		(\$1,070.00)	0.00%	-90.68%	\$0.00	\$0.00
\$1,120.00	0.65%	\$1,450.00	80.11%		\$0.00	\$0.00
\$7,190.00		(\$360.00)	81.77%	61.88%	\$0.00	\$0.00
\$470.00	0.27%	\$840.00	98.82%		\$0.00	\$0.00
\$7,660.00		(\$10.00)	56.47%	55.29%	\$0.00	\$0.00
\$370.00	0.21%	\$790.00	90.80%		\$0.00	\$0.00
\$8,030.00		(\$80.00)	51.72%	42.53%	\$0.00	\$0.00
(\$590.00)	-0.34%	\$100.00	9.43%		\$0.00	\$0.00
\$7,440.00		(\$960.00)	34.91%	-55.66%	\$0.00	\$0.00
\$750.00	0.43%	\$1,290.00	96.99%		\$0.00	\$0.00
\$8,190.00		(\$40.00)	59.40%	56.39%	\$0.00	\$0.00
\$100.00	0.06%	\$420.00	77.78%		\$0.00	\$0.00
\$8,290.00		(\$120.00)	40.74%	18.52%	\$0.00	\$0.00

\$680.00	0.38%	\$900.00	87.38%		\$0.00	\$0.00
\$8,970.00		(\$130.00)	78.64%	66.02%	\$0.00	\$0.00
\$160.00	0.09%	\$330.00	76.74%		\$0.00	\$0.00
\$9,130.00		(\$100.00)	60.47%	37.21%	\$0.00	\$0.00
\$560.00	0.32%	\$700.00	70.71%		\$0.00	\$0.00
\$9,690.00		(\$290.00)	85.86%	56.57%	\$0.00	\$0.00
(\$710.00)	-0.41%	\$470.00	37.90%		\$0.00	\$0.00
\$8,980.00		(\$770.00)	4.84%	-57.26%	\$0.00	\$0.00
(\$190.00)	-0.11%	\$90.00	16.67%		\$0.00	\$0.00
\$8,790.00		(\$450.00)	48.15%	-35.19%	\$0.00	\$0.00
(\$10.00)	-0.01%	\$40.00	3.15%		\$0.00	\$0.00
\$8,780.00		(\$1,230.00)	96.06%	-0.79%	\$0.00	\$0.00
\$940.00	0.54%	\$2,190.00	82.33%		\$0.00	\$0.00
\$9,720.00		(\$470.00)	53.01%	35.34%	\$0.00	\$0.00
\$620.00	0.35%	\$830.00	96.51%		\$0.00	\$0.00
\$10,340.00		(\$30.00)	75.58%	72.09%	\$0.00	\$0.00
\$180.00	0.10%	\$250.00	51.02%		\$0.00	\$0.00
\$10,520.00		(\$240.00)	85.71%	36.73%	\$0.00	\$0.00
\$540.00	0.31%	\$550.00	45.08%		\$0.00	\$0.00
\$11,060.00		(\$670.00)	99.18%	44.26%	\$0.00	\$0.00
(\$40.00)	-0.02%	\$100.00	14.29%		\$0.00	\$0.00
\$11,020.00		(\$600.00)	80.00%	-5.71%	\$0.00	\$0.00
(\$220.00)	-0.13%	\$210.00	44.68%		\$0.00	\$0.00
\$10,800.00		(\$260.00)	8.51%	-46.81%	\$0.00	\$0.00
\$790.00	0.45%	\$830.00	92.22%		\$0.00	\$0.00
\$11,590.00		(\$70.00)	95.56%	87.78%	\$0.00	\$0.00
(\$110.00)	-0.06%	\$80.00	27.59%		\$0.00	\$0.00
\$11,480.00		(\$210.00)	34.48%	-37.93%	\$0.00	\$0.00
(\$510.00)	-0.29%	\$150.00	18.75%		\$0.00	\$0.00
\$10,970.00		(\$650.00)	17.50%	-63.75%	\$0.00	\$0.00
\$870.00	0.49%	\$970.00	100.00%		\$0.00	\$0.00
\$11,840.00		\$0.00	89.69%	89.69%	\$0.00	\$0.00
\$300.00	0.17%	\$450.00	68.18%		\$0.00	\$0.00
\$12,140.00		(\$210.00)	77.27%	45.45%	\$0.00	\$0.00
\$990.00	0.55%	\$1,000.00	88.50%		\$0.00	\$0.00
\$13,130.00		(\$130.00)	99.12%	87.61%	\$0.00	\$0.00
\$780.00	0.44%	\$1,360.00	83.44%		\$0.00	\$0.00
\$13,910.00		(\$270.00)	64.42%	47.85%	\$0.00	\$0.00
\$370.00	0.21%	\$730.00	92.41%		\$0.00	\$0.00
\$14,280.00		(\$60.00)	54.43%	46.84%	\$0.00	\$0.00
\$220.00	0.12%	\$340.00	72.34%		\$0.00	\$0.00
\$14,500.00		(\$130.00)	74.47%	46.81%	\$0.00	\$0.00
\$570.00	0.32%	\$1,290.00	99.23%		\$0.00	\$0.00
\$15,070.00		(\$10.00)	44.62%	43.85%	\$0.00	\$0.00
(\$70.00)	-0.04%	\$190.00	63.33%		\$0.00	\$0.00
\$15,000.00		(\$110.00)	13.33%	-23.33%	\$0.00	\$0.00
\$630.00	0.36%	\$780.00	60.94%		\$0.00	\$0.00

\$15,630.00		(\$500.00)	88.28%	49.22%	\$0.00	\$0.00
\$900.00	0.52%	\$1,080.00	97.30%		\$0.00	\$0.00
\$16,530.00		(\$30.00)	83.78%	81.08%	\$0.00	\$0.00
\$710.00	0.41%	\$840.00	85.71%		\$0.00	\$0.00
\$17,240.00		(\$140.00)	86.73%	72.45%	\$0.00	\$0.00
\$470.00	0.27%	\$720.00	97.30%		\$0.00	\$0.00
\$17,710.00		(\$20.00)	66.22%	63.51%	\$0.00	\$0.00
\$690.00	0.40%	\$710.00	100.00%		\$0.00	\$0.00
\$18,400.00		\$0.00	97.18%	97.18%	\$0.00	\$0.00
(\$660.00)	-0.39%	\$140.00	10.61%		\$0.00	\$0.00
\$17,740.00		(\$1,180.00)	39.39%	-50.00%	\$0.00	\$0.00
\$620.00	0.36%	\$640.00	67.37%		\$0.00	\$0.00
\$18,360.00		(\$310.00)	97.89%	65.26%	\$0.00	\$0.00
(\$330.00)	-0.19%	\$0.00	0.00%		\$0.00	\$0.00
\$18,030.00		(\$540.00)	38.89%	-61.11%	\$0.00	\$0.00
\$330.00	0.19%	\$390.00	97.50%		\$0.00	\$0.00
\$18,360.00		(\$10.00)	85.00%	82.50%	\$0.00	\$0.00
\$470.00	0.27%	\$630.00	85.14%		\$0.00	\$0.00
\$18,830.00		(\$110.00)	78.38%	63.51%	\$0.00	\$0.00
\$200.00	0.11%	\$390.00	95.12%		\$0.00	\$0.00
\$19,030.00		(\$20.00)	53.66%	48.78%	\$0.00	\$0.00
\$170.00	0.10%	\$270.00	87.10%		\$0.00	\$0.00
\$19,200.00		(\$40.00)	67.74%	54.84%	\$0.00	\$0.00
(\$120.00)	-0.07%	\$170.00	40.48%		\$0.00	\$0.00
\$19,080.00		(\$250.00)	30.95%	-28.57%	\$0.00	\$0.00
(\$200.00)	-0.11%	\$10.00	1.59%		\$0.00	\$0.00
\$18,880.00		(\$620.00)	66.67%	-31.75%	\$0.00	\$0.00
\$320.00	0.18%	\$430.00	89.58%		\$0.00	\$0.00
\$19,200.00		(\$50.00)	77.08%	66.67%	\$0.00	\$0.00
\$160.00	0.09%	\$310.00	100.00%		\$0.00	\$0.00
\$19,360.00		\$0.00	51.61%	51.61%	\$0.00	\$0.00
\$330.00	0.18%	\$330.00	54.10%		\$0.00	\$0.00
\$19,690.00		(\$280.00)	100.00%	54.10%	\$0.00	\$0.00
(\$280.00)	-0.15%	\$30.00	4.17%		\$0.00	\$0.00
\$19,410.00		(\$690.00)	56.94%	-38.89%	\$0.00	\$0.00
(\$10.00)	-0.01%	\$450.00	63.38%		\$0.00	\$0.00
\$19,400.00		(\$260.00)	35.21%	-1.41%	\$0.00	\$0.00
(\$180.00)	-0.10%	\$140.00	36.84%		\$0.00	\$0.00
\$19,220.00		(\$240.00)	15.79%	-47.37%	\$0.00	\$0.00
(\$80.00)	-0.04%	\$170.00	32.08%		\$0.00	\$0.00
\$19,140.00		(\$360.00)	52.83%	-15.09%	\$0.00	\$0.00
(\$250.00)	-0.14%	\$190.00	34.55%		\$0.00	\$0.00
\$18,890.00		(\$360.00)	20.00%	-45.45%	\$0.00	\$0.00
\$210.00	0.12%	\$370.00	82.22%		\$0.00	\$0.00
\$19,100.00		(\$80.00)	64.44%	46.67%	\$0.00	\$0.00
\$410.00	0.22%	\$440.00	64.71%		\$0.00	\$0.00
\$19,510.00		(\$240.00)	95.59%	60.29%	\$0.00	\$0.00

\$120.00	0.07%	\$330.00	80.49%		\$0.00	\$0.00
\$19,630.00		(\$80.00)	48.78%	29.27%	\$0.00	\$0.00
\$180.00	0.10%	\$490.00	68.06%		\$0.00	\$0.00
\$19,810.00		(\$230.00)	56.94%	25.00%	\$0.00	\$0.00
\$660.00	0.36%	\$670.00	98.53%		\$0.00	\$0.00
\$20,470.00		(\$10.00)	98.53%	97.06%	\$0.00	\$0.00
(\$880.00)	-0.48%	\$20.00	1.87%		\$0.00	\$0.00
\$19,590.00		(\$1,050.00)	15.89%	-82.24%	\$0.00	\$0.00
(\$200.00)	-0.11%	\$210.00	29.58%		\$0.00	\$0.00
\$19,390.00		(\$500.00)	42.25%	-28.17%	\$0.00	\$0.00
\$290.00	0.16%	\$400.00	71.43%		\$0.00	\$0.00
\$19,680.00		(\$160.00)	80.36%	51.79%	\$0.00	\$0.00
(\$480.00)	-0.26%	\$130.00	14.61%		\$0.00	\$0.00
\$19,200.00		(\$760.00)	31.46%	-53.93%	\$0.00	\$0.00
\$110.00	0.06%	\$180.00	29.51%		\$0.00	\$0.00
\$19,310.00		(\$430.00)	88.52%	18.03%	\$0.00	\$0.00
\$400.00	0.22%	\$540.00	66.67%		\$0.00	\$0.00
\$19,710.00		(\$270.00)	82.72%	49.38%	\$0.00	\$0.00
(\$160.00)	-0.09%	\$70.00	17.95%		\$0.00	\$0.00
\$19,550.00		(\$320.00)	41.03%	-41.03%	\$0.00	\$0.00
\$780.00	0.42%	\$810.00	64.29%		\$0.00	\$0.00
\$20,330.00		(\$450.00)	97.62%	61.90%	\$0.00	\$0.00
(\$150.00)	-0.08%	\$910.00	72.22%		\$0.00	\$0.00
\$20,180.00		(\$350.00)	15.87%	-11.90%	\$0.00	\$0.00
\$950.00	0.50%	\$4,330.00	96.22%		\$0.00	\$0.00
\$21,130.00		(\$170.00)	24.89%	21.11%	\$0.00	\$0.00
(\$1,260.00)	-0.66%	\$40.00	2.94%		\$0.00	\$0.00
\$19,870.00		(\$1,320.00)	4.41%	-92.65%	\$0.00	\$0.00
\$740.00	0.39%	\$840.00	76.36%		\$0.00	\$0.00
\$20,610.00		(\$260.00)	90.91%	67.27%	\$0.00	\$0.00
\$490.00	0.26%	\$660.00	70.21%		\$0.00	\$0.00
\$21,100.00		(\$280.00)	81.91%	52.13%	\$0.00	\$0.00
(\$390.00)	-0.21%	\$30.00	5.26%		\$0.00	\$0.00
\$20,710.00		(\$540.00)	26.32%	-68.42%	\$0.00	\$0.00
\$120.00	0.06%	\$280.00	87.50%		\$0.00	\$0.00
\$20,830.00		(\$40.00)	50.00%	37.50%	\$0.00	\$0.00
\$60.00	0.03%	\$90.00	20.00%		\$0.00	\$0.00
\$20,890.00		(\$360.00)	93.33%	13.33%	\$0.00	\$0.00
\$1,740.00	0.92%	\$1,980.00	99.00%		\$0.00	\$0.00
\$22,630.00		(\$20.00)	88.00%	87.00%	\$0.00	\$0.00
(\$260.00)	-0.14%	\$50.00	12.82%		\$0.00	\$0.00
\$22,370.00		(\$340.00)	20.51%	-66.67%	\$0.00	\$0.00
\$180.00	0.09%	\$380.00	57.58%		\$0.00	\$0.00
\$22,550.00		(\$280.00)	69.70%	27.27%	\$0.00	\$0.00
(\$760.00)	-0.40%	\$0.00	0.00%		\$0.00	\$0.00
\$21,790.00		(\$990.00)	23.23%	-76.77%	\$0.00	\$0.00
\$410.00	0.21%	\$470.00	95.92%		\$0.00	\$0.00

\$22,200.00		(\$20.00)	87.76%	83.67%	\$0.00	\$0.00
\$40.00	0.02%	\$120.00	24.49%		\$0.00	\$0.00
\$22,240.00		(\$370.00)	83.67%	8.16%	\$0.00	\$0.00
(\$140.00)	-0.07%	\$10.00	3.23%		\$0.00	\$0.00
\$22,100.00		(\$300.00)	51.61%	-45.16%	\$0.00	\$0.00
\$70.00	0.04%	\$130.00	52.00%		\$0.00	\$0.00
\$22,170.00		(\$120.00)	76.00%	28.00%	\$0.00	\$0.00
(\$330.00)	-0.17%	\$70.00	15.56%		\$0.00	\$0.00
\$21,840.00		(\$380.00)	11.11%	-73.33%	\$0.00	\$0.00
(\$80.00)	-0.04%	\$110.00	27.50%		\$0.00	\$0.00
\$21,760.00		(\$290.00)	52.50%	-20.00%	\$0.00	\$0.00

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
Last 12 month	\$21,760.00		21.76%	2.32
1/1/2017	\$21,760.00		21.76%	2.32

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
1/1/2017 - Today	\$21,760.00		21.76%	2.32



# Trades	% Profitable
121	60.33%
121	60.33%

# Trades	% Profitable
121	60.33%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	(\$80.00)	-0.07%	0
12/28/2017	(\$330.00)	-0.27%	0
12/26/2017	\$70.00	0.06%	100
12/22/2017	(\$100.00)	-0.08%	0.29
12/21/2017	\$410.00	0.34%	100
12/20/2017	(\$760.00)	-0.62%	0
12/19/2017	\$180.00	0.15%	100
12/18/2017	(\$260.00)	-0.21%	0
12/14/2017	\$1,740.00	1.44%	100
12/12/2017	\$60.00	0.05%	100
12/11/2017	\$120.00	0.10%	100
12/8/2017	(\$390.00)	-0.32%	0
12/6/2017	\$490.00	0.41%	100
12/5/2017	\$740.00	0.62%	100
12/4/2017	(\$1,260.00)	-1.04%	0
12/1/2017	\$950.00	0.79%	100
11/30/2017	(\$150.00)	-0.12%	0
11/28/2017	\$780.00	0.65%	100
11/22/2017	(\$160.00)	-0.13%	0
11/20/2017	\$400.00	0.34%	100
11/10/2017	\$110.00	0.09%	100
11/9/2017	(\$480.00)	-0.40%	0
11/8/2017	\$290.00	0.24%	100
11/7/2017	(\$200.00)	-0.17%	0
11/2/2017	(\$880.00)	-0.73%	0
10/31/2017	\$660.00	0.55%	100
10/26/2017	\$180.00	0.15%	100
10/20/2017	\$120.00	0.10%	100
10/17/2017	\$410.00	0.34%	100
10/16/2017	\$210.00	0.18%	100
10/13/2017	(\$250.00)	-0.21%	0
10/11/2017	(\$260.00)	-0.22%	0
10/6/2017	(\$10.00)	-0.01%	0
10/4/2017	(\$280.00)	-0.23%	0
10/3/2017	\$330.00	0.28%	100
9/29/2017	\$160.00	0.13%	100
9/26/2017	\$320.00	0.27%	100
9/20/2017	(\$200.00)	-0.17%	0
9/18/2017	(\$120.00)	-0.10%	0
9/15/2017	\$170.00	0.14%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	(\$80.00)	-0.07%	0
12/28/2017 - 12/29/2017	(\$410.00)	-0.34%	0

12/27/2017 - 12/29/2017	(\$410.00)	-0.34%	0
12/26/2017 - 12/29/2017	(\$340.00)	-0.28%	0.17
12/25/2017 - 12/29/2017	(\$340.00)	-0.28%	0.17
12/24/2017 - 12/29/2017	(\$340.00)	-0.28%	0.17
12/23/2017 - 12/29/2017	(\$340.00)	-0.28%	0.17
12/22/2017 - 12/29/2017	(\$440.00)	-0.36%	0.2
12/21/2017 - 12/29/2017	(\$30.00)	-0.02%	0.95
12/20/2017 - 12/29/2017	(\$790.00)	-0.64%	0.4
12/19/2017 - 12/29/2017	(\$610.00)	-0.50%	0.53
12/18/2017 - 12/29/2017	(\$870.00)	-0.71%	0.45
12/17/2017 - 12/29/2017	(\$870.00)	-0.71%	0.45
12/16/2017 - 12/29/2017	(\$870.00)	-0.71%	0.45
12/15/2017 - 12/29/2017	(\$870.00)	-0.71%	0.45
12/14/2017 - 12/29/2017	\$870.00	0.72%	1.55
12/13/2017 - 12/29/2017	\$870.00	0.72%	1.55
12/12/2017 - 12/29/2017	\$930.00	0.77%	1.59
12/11/2017 - 12/29/2017	\$1,050.00	0.87%	1.67
12/10/2017 - 12/29/2017	\$1,050.00	0.87%	1.67
12/9/2017 - 12/29/2017	\$1,050.00	0.87%	1.67
12/8/2017 - 12/29/2017	\$660.00	0.55%	1.34
12/7/2017 - 12/29/2017	\$660.00	0.55%	1.34
12/6/2017 - 12/29/2017	\$1,150.00	0.95%	1.59
12/5/2017 - 12/29/2017	\$1,890.00	1.58%	1.96
12/4/2017 - 12/29/2017	\$630.00	0.52%	1.2
12/3/2017 - 12/29/2017	\$630.00	0.52%	1.2
12/2/2017 - 12/29/2017	\$630.00	0.52%	1.2
12/1/2017 - 12/29/2017	\$1,580.00	1.31%	1.49
11/30/2017 - 12/29/2017	\$1,430.00	1.19%	1.42
11/29/2017 - 12/29/2017	\$1,430.00	1.19%	1.42
11/28/2017 - 12/29/2017	\$2,210.00	1.85%	1.66
11/27/2017 - 12/29/2017	\$2,210.00	1.85%	1.66
11/26/2017 - 12/29/2017	\$2,210.00	1.85%	1.66
11/25/2017 - 12/29/2017	\$2,210.00	1.85%	1.66
11/24/2017 - 12/29/2017	\$2,210.00	1.85%	1.66
11/23/2017 - 12/29/2017	\$2,210.00	1.85%	1.66
11/22/2017 - 12/29/2017	\$2,050.00	1.71%	1.58
11/21/2017 - 12/29/2017	\$2,050.00	1.71%	1.58
11/20/2017 - 12/29/2017	\$2,450.00	2.05%	1.69

# Trades	% Profitable
1	0.00%
1	0.00%
1	100.00%
2	50.00%
1	100.00%
1	0.00%
1	100.00%
1	0.00%
1	100.00%
1	100.00%
1	100.00%
1	0.00%
1	100.00%
1	100.00%
1	0.00%
1	100.00%
1	100.00%
1	0.00%
1	100.00%
1	100.00%
1	100.00%
1	100.00%
1	0.00%
1	100.00%
1	0.00%
1	0.00%
1	100.00%
1	100.00%
1	100.00%
1	100.00%
1	100.00%
1	0.00%
2	0.00%
1	0.00%
1	0.00%
1	100.00%
1	100.00%
1	100.00%
1	0.00%
1	0.00%
1	100.00%

# Trades	% Profitable
1	0.00%
2	0.00%

2	0.00%
3	33.33%
3	33.33%
3	33.33%
3	33.33%
5	40.00%
6	50.00%
7	42.86%
8	50.00%
9	44.44%
9	44.44%
9	44.44%
9	44.44%
10	50.00%
10	50.00%
11	54.55%
12	58.33%
12	58.33%
12	58.33%
13	53.85%
13	53.85%
14	57.14%
15	60.00%
16	56.25%
16	56.25%
16	56.25%
17	58.82%
18	55.56%
18	55.56%
19	57.89%
19	57.89%
19	57.89%
19	57.89%
19	57.89%
19	57.89%
20	55.00%
20	55.00%
21	57.14%

TradeStation Periodical Returns: Monthly

Mark-To-Market  
 Monthly Average  
 Analysis:

Period	Avg. Net Profit	% Gain	%Profitable
January	\$1,870.00	1.87%	100.00%
February	\$780.00	0.77%	57.14%
March	\$5,040.00	4.91%	66.67%
April	(\$900.00)	-0.84%	45.45%
May	(\$720.00)	-0.67%	28.57%
June	\$4,270.00	4.03%	71.43%
July	\$3,940.00	3.57%	66.67%
August	\$4,080.00	3.57%	75.00%
September	\$1,000.00	0.84%	71.43%
October	\$1,110.00	0.93%	54.55%
November	(\$290.00)	-0.24%	44.44%
December	\$1,580.00	1.31%	58.82%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017	\$1,580.00	1.31%	1.49
11/1/2017	(\$290.00)	-0.24%	0.84
10/1/2017	\$1,110.00	0.93%	2.39
9/1/2017	\$1,000.00	0.84%	4.13
8/1/2017	\$4,080.00	3.57%	4.85
7/1/2017	\$3,940.00	3.57%	5.48
6/1/2017	\$4,270.00	4.03%	3.85
5/1/2017	(\$720.00)	-0.67%	0.6
4/1/2017	(\$900.00)	-0.84%	0.7
3/1/2017	\$5,040.00	4.91%	5.62
2/1/2017	\$780.00	0.77%	1.84
1/1/2017	\$1,870.00	1.87%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017 - Today	\$1,580.00	1.31%	1.49
11/1/2017 - 12/1/2017	\$1,290.00	1.07%	1.25
10/1/2017 - 12/1/2017	\$2,400.00	2.01%	1.41
9/1/2017 - 12/1/2017	\$3,400.00	2.87%	1.55
8/1/2017 - 12/1/2017	\$7,480.00	6.55%	2.03
7/1/2017 - 12/1/2017	\$11,420.00	10.35%	2.4
6/1/2017 - 12/1/2017	\$15,690.00	14.79%	2.63
5/1/2017 - 12/1/2017	\$14,970.00	14.02%	2.31
4/1/2017 - 12/1/2017	\$14,070.00	13.07%	1.97
3/1/2017 - 12/1/2017	\$19,110.00	18.62%	2.23
2/1/2017 - 12/1/2017	\$19,890.00	19.52%	2.21

1/1/2017 - 12/1/2017

\$21,760.00

21.76%

2.32

# Trades	%Profitable
17	58.82%
9	44.44%
11	54.55%
7	71.43%
12	75.00%
12	66.67%
14	71.43%
7	28.57%
11	45.45%
12	66.67%
7	57.14%
2	100.00%

# Trades	%Profitable
17	58.82%
26	53.85%
37	54.05%
44	56.82%
56	60.71%
68	61.76%
82	63.41%
89	60.67%
100	59.00%
112	59.82%
119	59.66%



121

60.33%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017	(\$340.00)	-0.28%	0.17
12/17/2017	(\$530.00)	-0.43%	0.54
12/10/2017	\$1,920.00	1.59%	100
12/3/2017	(\$420.00)	-0.35%	0.75
11/26/2017	\$1,580.00	1.32%	11.53
11/19/2017	\$240.00	0.20%	2.5
11/5/2017	(\$280.00)	-0.23%	0.59
10/29/2017	(\$220.00)	-0.18%	0.75
10/22/2017	\$180.00	0.15%	100
10/15/2017	\$740.00	0.62%	100
10/8/2017	(\$510.00)	-0.43%	0
10/1/2017	\$40.00	0.03%	1.14
9/24/2017	\$480.00	0.40%	100
9/17/2017	(\$320.00)	-0.27%	0
9/10/2017	\$370.00	0.31%	100
9/3/2017	\$470.00	0.40%	100
8/27/2017	\$0.00	0.00%	1
8/20/2017	\$620.00	0.53%	100
8/13/2017	\$500.00	0.43%	1.76
8/6/2017	\$2,240.00	1.95%	100
7/30/2017	\$720.00	0.63%	11.29
7/23/2017	\$2,440.00	2.18%	100
7/16/2017	\$250.00	0.22%	1.4
7/9/2017	\$530.00	0.48%	3.04
7/2/2017	\$720.00	0.65%	100
6/25/2017	\$1,550.00	1.42%	156
6/18/2017	(\$180.00)	-0.17%	0.8
6/11/2017	\$780.00	0.72%	100
6/4/2017	\$530.00	0.49%	1.9
5/28/2017	\$390.00	0.36%	1.32
5/21/2017	(\$280.00)	-0.26%	0
5/14/2017	\$740.00	0.69%	100
5/7/2017	(\$320.00)	-0.30%	0
4/30/2017	\$340.00	0.32%	100
4/23/2017	\$280.00	0.26%	100
4/16/2017	(\$910.00)	-0.85%	0.25
4/9/2017	\$280.00	0.26%	1.54
4/2/2017	(\$550.00)	-0.51%	0.57
3/26/2017	\$30.00	0.03%	1.1
3/19/2017	\$3,860.00	3.72%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017 - Today	(\$340.00)	-0.28%	0.17
12/17/2017 - 12/24/2017	(\$870.00)	-0.71%	0.45

12/10/2017 - 12/24/2017	\$1,050.00	0.87%	1.67
12/3/2017 - 12/24/2017	\$630.00	0.52%	1.2
11/26/2017 - 12/24/2017	\$2,210.00	1.85%	1.66
11/19/2017 - 12/24/2017	\$2,450.00	2.05%	1.69
11/12/2017 - 12/24/2017	\$2,450.00	2.05%	1.69
11/5/2017 - 12/24/2017	\$2,170.00	1.81%	1.52
10/29/2017 - 12/24/2017	\$1,950.00	1.63%	1.38
10/22/2017 - 12/24/2017	\$2,130.00	1.78%	1.42
10/15/2017 - 12/24/2017	\$2,870.00	2.41%	1.56
10/8/2017 - 12/24/2017	\$2,360.00	1.98%	1.42
10/1/2017 - 12/24/2017	\$2,400.00	2.01%	1.41
9/24/2017 - 12/24/2017	\$2,880.00	2.42%	1.49
9/17/2017 - 12/24/2017	\$2,560.00	2.15%	1.41
9/10/2017 - 12/24/2017	\$2,930.00	2.47%	1.47
9/3/2017 - 12/24/2017	\$3,400.00	2.87%	1.55
8/27/2017 - 12/24/2017	\$3,400.00	2.87%	1.52
8/20/2017 - 12/24/2017	\$4,020.00	3.41%	1.61
8/13/2017 - 12/24/2017	\$4,520.00	3.86%	1.63
8/6/2017 - 12/24/2017	\$6,760.00	5.88%	1.94
7/30/2017 - 12/24/2017	\$7,480.00	6.55%	2.03
7/23/2017 - 12/24/2017	\$9,920.00	8.87%	2.36
7/16/2017 - 12/24/2017	\$10,170.00	9.11%	2.29
7/9/2017 - 12/24/2017	\$10,700.00	9.63%	2.31
7/2/2017 - 12/24/2017	\$11,420.00	10.35%	2.4
6/25/2017 - 12/24/2017	\$12,970.00	11.92%	2.59
6/18/2017 - 12/24/2017	\$12,790.00	11.74%	2.41
6/11/2017 - 12/24/2017	\$13,570.00	12.54%	2.5
6/4/2017 - 12/24/2017	\$14,100.00	13.10%	2.46
5/28/2017 - 12/24/2017	\$14,490.00	13.51%	2.34
5/21/2017 - 12/24/2017	\$14,210.00	13.21%	2.28
5/14/2017 - 12/24/2017	\$14,950.00	14.00%	2.34
5/7/2017 - 12/24/2017	\$14,630.00	13.66%	2.28
4/30/2017 - 12/24/2017	\$14,970.00	14.02%	2.31
4/23/2017 - 12/24/2017	\$15,250.00	14.32%	2.33
4/16/2017 - 12/24/2017	\$14,340.00	13.35%	2.13
4/9/2017 - 12/24/2017	\$14,620.00	13.65%	2.11
4/2/2017 - 12/24/2017	\$14,070.00	13.07%	1.97
3/26/2017 - 12/24/2017	\$14,100.00	13.10%	1.96

# Trades	% Profitable
3	33.33%
6	50.00%
3	100.00%
4	50.00%
3	66.67%
2	50.00%
4	50.00%
2	50.00%
1	100.00%
3	100.00%
3	0.00%
3	33.33%
2	100.00%
2	0.00%
2	100.00%
1	100.00%
2	50.00%
1	100.00%
3	66.67%
3	100.00%
3	66.67%
4	100.00%
3	33.33%
3	33.33%
2	100.00%
3	66.67%
4	50.00%
2	100.00%
3	66.67%
4	50.00%
1	0.00%
1	100.00%
2	0.00%
1	100.00%
1	100.00%
3	33.33%
3	66.67%
4	25.00%
3	66.67%
3	100.00%

# Trades	% Profitable
3	33.33%
9	44.44%

12	58.33%
16	56.25%
19	57.89%
21	57.14%
21	57.14%
25	56.00%
27	55.56%
28	57.14%
31	61.29%
34	55.88%
37	54.05%
39	56.41%
41	53.66%
43	55.81%
44	56.82%
46	56.52%
47	57.45%
50	58.00%
53	60.38%
56	60.71%
60	63.33%
63	61.90%
66	60.61%
68	61.76%
71	61.97%
75	61.33%
77	62.34%
80	62.50%
84	61.90%
85	61.18%
86	61.63%
88	60.23%
89	60.67%
90	61.11%
93	60.22%
96	60.42%
100	59.00%
103	59.22%

TradeStationChart Settings

Symbol @EMD.D  
Description E-Mini S&P MidCap 400 Day Continuous Contract [M...  
Interval 15 min.  
Start Date/Time 1/3/2017 6:45  
End Date/Time 12/29/2017 13:15

TradeStation Strategies Applied

! MESA Intraday V3(On)

TradeStation Strategy Inputs

Description	Value
! MESA Intraday V3 - Start	1170101
! MESA Intraday V3 - End1	1171231
! MESA Intraday V3 - Scale	0.98
! MESA Intraday V3 - Buy1	-0.1
! MESA Intraday V3 - Sell1	0.22
! MESA Intraday V3 - DirSi	10000
! MESA Intraday V3 - Start	530
! MESA Intraday V3 - End1	1230
! MESA Intraday V3 - Swin	0.13

TradeStation Strategy Settings

Costs/Capitalization

Initial Capital	\$100,000.00
Commission	\$0.00 per Trade
Slippage	\$0.00 per Trade
Interest Rate	2.00%

Back-testing Resolution

Look-Inside-Bar Back-Test Disabled

MaxBarsBack 50

Position Limits

Disabled: No entry orders allowed in the same direction as the currently held position.

Max. shares/contracts per 65000

Trade Size

Fixed Shares/Contracts: 1

TradeStation Report Settings

Display Periods	40
Standard Deviations	1