

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$16,100.00	\$8,812.50	\$7,287.50
Gross Profit	\$30,987.50	\$16,162.50	\$14,825.00
Gross Loss	(\$14,887.50)	(\$7,350.00)	(\$7,537.50)
Profit Factor	2.08	2.2	1.97
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$14,700.00	\$9,962.50	\$4,737.50
Select Gross Profit	\$28,437.50	\$16,162.50	\$12,275.00
Select Gross Loss	(\$13,737.50)	(\$6,200.00)	(\$7,537.50)
Select Profit Factor	2.07	2.61	1.63
Adjusted Total Net Profit	\$11,770.13	\$5,812.78	\$4,132.19
Adjusted Gross Profit	\$28,226.91	\$14,283.65	\$12,769.14
Adjusted Gross Loss	(\$16,456.78)	(\$8,470.86)	(\$8,636.96)
Adjusted Profit Factor	1.72	1.69	1.48
Total Number of Trades	219	118	101
Percent Profitable	57.53%	62.71%	51.49%
Winning Trades	126	74	52
Losing Trades	90	43	47
Even Trades	3	1	2
Avg. Trade Net Profit	\$73.52	\$74.68	\$72.15
Avg. Winning Trade	\$245.93	\$218.41	\$285.10
Avg. Losing Trade	(\$165.42)	(\$170.93)	(\$160.37)
Ratio Avg. Win:Avg. Loss	1.49	1.28	1.78
Largest Winning Trade	\$1,400.00	\$737.50	\$1,400.00
Largest Losing Trade	(\$1,150.00)	(\$1,150.00)	(\$450.00)
Largest Winner as % of Gr	4.52%	4.56%	9.44%
Largest Loser as % of Gros	7.72%	15.65%	5.97%
Net Profit as % of Largest	1400.00%	766.30%	1619.44%
Select Net Profit as % of L	1278.26%	866.30%	1052.78%
Adjusted Net Profit as % c	1023.49%	505.46%	918.26%
Max. Consecutive Winnin	11	10	6
Max. Consecutive Losing	6	6	5
Avg. Bars in Total Trades	16.64	17.58	15.55
Avg. Bars in Winning Trad	17.95	18.84	16.69
Avg. Bars in Losing Trades	14.98	15.58	14.43
Avg. Bars in Even Trades	11.67	10	12.5

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	219	118	101
Account Size Required	\$1,850.00	\$1,475.00	\$1,225.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	16.10%
Annual Rate of Return	15.19%
Buy & Hold Return	18.79%
Return on Account	870.27%
Avg. Monthly Return	\$1,341.67
Std. Deviation of Monthly	\$1,237.76

Return Retracement Ratio	160.67
RINA Index	780.57
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 24 days, 45 Minutes
Percent of Time in the Market	10.46%
Time in the Market	1 Month, 6 days, 13 hours
Longest Flat Period	17 days, 21 hours, 30 Min

Max. Equity Run-up	\$16,900.00
Date of Max. Equity Run-up	12/14/2017 11:30
Max. Equity Run-up as % of Initial Capital	16.90%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$2,537.50)	(\$1,975.00)	(\$1,937.50)
Date	5/5/2017 7:45		
as % of Initial Capital	2.54%	1.98%	1.94%
Net Profit as % of Drawdown	634.48%	446.20%	376.13%
Select Net Profit as % of Drawdown	579.31%	504.43%	244.52%
Adjusted Net Profit as % of Drawdown	463.85%	294.32%	213.27%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$1,850.00)	(\$1,475.00)	(\$1,225.00)
Date	5/4/2017 13:15		
as % of Initial Capital	1.85%	1.48%	1.23%
Net Profit as % of Drawdown	870.27%	597.46%	594.90%
Select Net Profit as % of Drawdown	794.59%	675.42%	386.73%
Adjusted Net Profit as % of Drawdown	636.22%	394.09%	337.32%

Max. Trade Drawdown	(\$1,262.50)	(\$1,262.50)	(\$562.50)
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All Trades

Total Net Profit	\$16,100.00	Profit Factor	2.08
Gross Profit	\$30,987.50	Gross Loss	(\$14,887.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$14,700.00	Select Profit Factor	2.07
Select Gross Profit	\$28,437.50	Select Gross Loss	(\$13,737.50)
Adjusted Total Net Profit	\$11,770.13	Adjusted Profit Factor	1.72
Adjusted Gross Profit	\$28,226.91	Adjusted Gross Loss	(\$16,456.78)
Total Number of Trades	219	Percent Profitable	57.53%
Winning Trades	126	Losing Trades	90
Even Trades	3		
Avg. Trade Net Profit	\$73.52	Ratio Avg. Win:Avg. Loss	1.49
Avg. Winning Trade	\$245.93	Avg. Losing Trade	(\$165.42)
Largest Winning Trade	\$1,400.00	Largest Losing Trade	(\$1,150.00)
Largest Winner as % of Gr	4.52%	Largest Loser as % of Gr	7.72%
Net Profit as % of Largest	1400.00%		
Slct. Net Profit as % of Lar	1278.26%	Adj. Net Profit as % of Li	1023.49%
Max. Consecutive Winnin	11	Max. Consecutive Losing	6
Avg. Bars in Winning Trad	17.95	Avg. Bars in Losing Trad	14.98
Avg. Bars in Total Trades	16.64		
Max. Shares/Contracts He	1	Account Size Required	\$1,850.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	16.10%	Annual Rate of Return	15.19%
Buy and Hold Return	18.79%	Return on Account	870.27%
Avg. Monthly Return	\$1,341.67	Std. Deviation of Month	\$1,237.76
Return Retracement Ratic	160.67	RINA Index	780.57
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 24 days, 45 M	Percent of Time in the M	10.46%
Time in the Market	1 Month, 6 days, 13 hour	Longest Flat Period	17 days, 21 hours, 30 Min
Max. Equity Run-up	\$16,900.00		
Date of Max. E. Run-up	12/14/2017 11:30	Max. E. Run-up as % of I	16.90%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$2,537.50)	Value	(\$1,850.00)
Date	5/5/2017 7:45	Date	5/4/2017 13:15
as % of Initial Capital	2.54%	as % of Initial Capital	1.85%
Net Profit as % of Drawdown	634.48%	Net Profit as % of Drawdown	870.27%
Slct. Net Profit as % of Drawdown	579.31%	Slct. Net Profit as % of Drawdown	794.59%
Adj. Net Profit as % of Drawdown	463.85%	Adj. Net Profit as % of Drawdown	636.22%
Max. Trade Drawdown	(\$1,262.50)		
Long Trades			
Total Net Profit	\$8,812.50	Profit Factor	2.2
Gross Profit	\$16,162.50	Gross Loss	(\$7,350.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$9,962.50	Select Profit Factor	2.61
Select Gross Profit	\$16,162.50	Select Gross Loss	(\$6,200.00)
Adjusted Total Net Profit	\$5,812.78	Adjusted Profit Factor	1.69
Adjusted Gross Profit	\$14,283.65	Adjusted Gross Loss	(\$8,470.86)
Total Number of Trades	118	Percent Profitable	62.71%
Winning Trades	74	Losing Trades	43
Even Trades	1		
Avg. Trade Net Profit	\$74.68	Ratio Avg. Win:Avg. Loss	1.28
Avg. Winning Trade	\$218.41	Avg. Losing Trade	(\$170.93)
Largest Winning Trade	\$737.50	Largest Losing Trade	(\$1,150.00)
Largest Winner as % of Gross Profit	4.56%	Largest Loser as % of Gross Loss	15.65%
Max. Consecutive Winning Trades	10	Max. Consecutive Losing Trades	6
Avg. Bars in Winning Trades	18.84	Avg. Bars in Losing Trades	15.58
Avg. Bars in Total Trades	17.58		
Max. Shares/Contracts Held	1	Account Size Required	\$1,475.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	766.30%		
Slct. Net Profit as % of Largest Trade	866.30%	Adj. Net Profit as % of Largest Trade	505.46%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$1,975.00)	Value	(\$1,475.00)
as % of Initial Capital	1.98%	as % of Initial Capital	1.48%
Net Profit as % of Drawdown	446.20%	Net Profit as % of Drawdown	597.46%
Slct. Net Profit as % of Drawdown	504.43%	Slct. Net Profit as % of Drawdown	675.42%

Adj. Net Prof as % of Draw	294.32%	Adj. Net Profit as % of D	675.42%
Max. Trade Drawdown	(\$1,262.50)		
Short Trades			
Total Net Profit	\$7,287.50	Profit Factor	1.97
Gross Profit	\$14,825.00	Gross Loss	(\$7,537.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$4,737.50	Select Profit Factor	1.63
Select Gross Profit	\$12,275.00	Select Gross Loss	(\$7,537.50)
Adjusted Total Net Profit	\$4,132.19	Adjusted Profit Factor	1.48
Adjusted Gross Profit	\$12,769.14	Adjusted Gross Loss	(\$8,636.96)
Total Number of Trades	101	Percent Profitable	51.49%
Winning Trades	52	Losing Trades	47
Even Trades	2		
Avg. Trade Net Profit	\$72.15	Ratio Avg. Win:Avg. Loss	1.78
Avg. Winning Trade	\$285.10	Avg. Losing Trade	(\$160.37)
Largest Winning Trade	\$1,400.00	Largest Losing Trade	(\$450.00)
Largest Winner as % of Gr	9.44%	Largest Loser as % of Gr	15.65%
Max. Consecutive Winnin	6	Max. Consecutive Losin	5
Avg. Bars in Winning Trad	16.69	Avg. Bars in Losing Trad	14.43
Avg. Bars in Total Trades	15.55		
Max. Shares/Contracts He	1	Account Size Required	\$1,225.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1619.44%		
Slct. Net Profit as % of Lar	1052.78%	Adj. Net Profit as % of Li	918.26%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$1,937.50)	Value	(\$1,225.00)
as % of Initial Capital	1.94%	as % of Initial Capital	1.23%
Net Profit as % of Drawd	376.13%	Net Profit as % of Drawd	594.90%
Slct. Net Profit as % of Dr	244.52%	Slct. Net Profit as % of D	386.73%
Adj. Net Prof as % of Draw	213.27%	Adj. Net Prof as % of Dra	337.32%
Max. Trade Drawdown	(\$562.50)		





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### TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	219	126	90
Avg. Trade Net Profit	\$73.52	\$245.93	(\$165.42)
1 Std. Deviation of Avg. Tr	\$286.88	\$231.66	\$161.92
Avg. Trade + 1 Std. Deviat	\$360.40	\$477.59	(\$3.50)
Avg. Trade - 1 Std. Deviat	(\$213.36)	\$14.28	(\$327.34)
Coefficient of Variation	390.23%	94.19%	97.89%

### Time Averages

Avg. Time in Trades	4 hours, 6 Minutes	4 hours, 35 Minutes	3 hours, 30 Minutes
Avg. Time Between Trade 1 day,	14 hours, 16 Minut	2 days, 16 hours, 8 Minut	3 days, 20 hours, 30 Minu
Avg. Time Between Trade 25 days			

Outliers	Total	Positive	Negative
Number of Outliers	3	2	1
Outlier Profit/Loss	\$1,400.00	\$2,550.00	(\$1,150.00)

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$1,912.50	(\$1,262.50)
Max. Value Date	12/1/2017	4/5/2017
Avg. Value	\$277.80	(\$166.50)
1 Std. Deviation	\$287.52	\$165.83
Avg. + 1 Std. Deviation	\$565.31	(\$0.66)
Avg. - 1 Std. Deviation	(\$9.72)	(\$332.33)
Coefficient of Variation	103.50%	99.60%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	11.12%	58.14%	52.99%
1 Std. Deviation	50.03%	30.65%	29.46%
Avg. + 1 Std. Deviation	61.16%	88.79%	82.44%
Avg. - 1 Std. Deviation	-38.91%	27.49%	23.53%
Coefficient of Variation	449.83%	52.72%	55.59%

### TradeStation Trade Series Analysis

	Winners	Losers	
Largest Profit/Loss	\$1,400.00	(\$1,150.00)	
Largest Profit/Loss as % of Gross	4.52%	7.72%	
Largest Consec. Profit/Loss	\$3,375.00	(\$1,387.50)	
Largest Consec. Profit/Loss as % of Gross	10.89%	9.32%	
Winning Series	Number of Series	Avg. Gain per Series	Avg. Loss Next Trade
	1	21	(\$137.50)
	2	16	(\$225.78)
	3	10	(\$121.25)
	4	3	(\$70.83)
	6	2	(\$93.75)
	8	1	(\$75.00)

Losing Series	11	1	\$306.82	(\$412.50)
	Number of Series	Avg. Loss per Series	Avg. Gain Next Trade	
	1	28	(\$138.39)	\$283.93
	2	15	(\$164.17)	\$119.17
	3	6	(\$175.69)	\$335.42
	4	2	(\$198.44)	\$231.25
	6	1	(\$222.92)	\$0.00

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## TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	1/5/2017 9:00	Buy	\$2,250.25	\$0.00	1
	Sell	1/5/2017 13:15	Sell#2	\$2,259.00		\$437.50
2	Sell Short	1/6/2017 9:30	Short	\$2,268.25	\$0.00	1
	Buy to Cover	1/6/2017 11:15	Cover#3	\$2,270.50		(\$112.50)
3	Buy	1/24/2017 8:45	Buy	\$2,262.50	\$0.00	1
	Sell	1/24/2017 13:15	Sell#2	\$2,271.25		\$437.50
4	Sell Short	1/30/2017 10:00	Short	\$2,263.75	\$0.00	1
	Buy to Cover	1/30/2017 13:15	Cover#2	\$2,271.00		(\$362.50)
5	Buy	1/31/2017 8:00	Buy	\$2,261.00	\$0.00	1
	Sell	1/31/2017 13:15	Sell#2	\$2,270.75		\$487.50
6	Buy	2/2/2017 8:15	Buy	\$2,274.25	\$0.00	1
	Sell	2/2/2017 13:15	Sell#2	\$2,272.25		(\$100.00)
7	Buy	2/8/2017 10:30	Buy	\$2,284.00	\$0.00	1
	Sell	2/8/2017 13:15	Sell#2	\$2,286.50		\$125.00
8	Buy	2/9/2017 10:30	Buy	\$2,300.00	\$0.00	1
	Sell	2/9/2017 13:15	Sell#2	\$2,299.50		(\$25.00)
9	Sell Short	2/10/2017 8:30	Short	\$2,305.25	\$0.00	1
	Buy to Cover	2/10/2017 13:15	Cover#2	\$2,308.50		(\$162.50)
10	Buy	2/13/2017 9:30	Buy	\$2,319.00	\$0.00	1
	Sell	2/13/2017 13:15	Sell#2	\$2,321.25		\$112.50
11	Buy	2/15/2017 8:45	Buy	\$2,338.00	\$0.00	1
	Sell	2/15/2017 13:15	Sell#2	\$2,342.50		\$225.00
12	Buy	2/16/2017 8:15	Buy	\$2,337.00	\$0.00	1
	Sell	2/16/2017 10:30	Short	\$2,337.00		\$0.00
13	Sell Short	2/16/2017 10:30	Short	\$2,337.00	\$0.00	1
	Buy to Cover	2/16/2017 13:15	Cover#2	\$2,341.25		(\$212.50)
14	Buy	2/17/2017 9:30	Buy	\$2,336.75	\$0.00	1
	Sell	2/17/2017 13:15	Sell#2	\$2,344.00		\$362.50
15	Buy	2/21/2017 10:00	Buy	\$2,355.25	\$0.00	1
	Sell	2/21/2017 13:15	Sell#2	\$2,358.25		\$150.00
16	Sell Short	2/23/2017 10:30	Short	\$2,356.50	\$0.00	1
	Buy to Cover	2/23/2017 12:00	Cover#3	\$2,358.50		(\$100.00)
17	Buy	2/24/2017 8:15	Buy	\$2,353.25	\$0.00	1
	Sell	2/24/2017 13:15	Sell#2	\$2,361.00		\$387.50
18	Buy	2/27/2017 10:00	Buy	\$2,360.75	\$0.00	1
	Sell	2/27/2017 13:15	Sell#2	\$2,364.75		\$200.00
19	Buy	3/1/2017 9:45	Buy	\$2,393.25	\$0.00	1
	Sell	3/1/2017 13:15	Sell#2	\$2,390.50		(\$137.50)
20	Sell Short	3/2/2017 9:45	Short	\$2,379.75	\$0.00	1
	Buy to Cover	3/2/2017 13:15	Cover#2	\$2,376.00		\$187.50
21	Sell Short	3/3/2017 8:45	Short	\$2,371.50	\$0.00	1
	Buy to Cover	3/3/2017 13:00	Cover#3	\$2,377.25		(\$287.50)
22	Buy	3/7/2017 8:30	Buy	\$2,366.75	\$0.00	1

	Sell	3/7/2017 9:30 Short	\$2,363.75		(\$150.00)
23	Sell Short	3/7/2017 9:30 Short	\$2,363.75	\$0.00	1
	Buy to Cover	3/7/2017 13:15 Cover#2	\$2,363.00		\$37.50
24	Sell Short	3/8/2017 9:00 Short	\$2,362.75	\$0.00	1
	Buy to Cover	3/8/2017 13:15 Cover#2	\$2,358.50		\$212.50
25	Sell Short	3/9/2017 8:15 Short	\$2,361.75	\$0.00	1
	Buy to Cover	3/9/2017 9:45 Buy	\$2,360.25		\$75.00
26	Buy	3/9/2017 9:45 Buy	\$2,360.25	\$0.00	1
	Sell	3/9/2017 11:00 Short	\$2,358.50		(\$87.50)
27	Sell Short	3/9/2017 11:00 Short	\$2,358.50	\$0.00	1
	Buy to Cover	3/9/2017 13:15 Cover#2	\$2,360.75		(\$112.50)
28	Sell Short	3/10/2017 7:15 Short	\$2,371.75	\$0.00	1
	Buy to Cover	3/10/2017 13:15 Cover#2	\$2,368.50		\$162.50
29	Buy	3/13/2017 8:15 Buy	\$2,367.25	\$0.00	1
	Sell	3/13/2017 13:15 Sell#2	\$2,369.75		\$125.00
30	Buy	3/14/2017 7:30 Buy	\$2,358.75	\$0.00	1
	Sell	3/14/2017 8:45 Short	\$2,360.25		\$75.00
31	Sell Short	3/14/2017 8:45 Short	\$2,360.25	\$0.00	1
	Buy to Cover	3/14/2017 13:15 Cover#2	\$2,361.25		(\$50.00)
32	Buy	3/15/2017 7:00 Buy	\$2,366.00	\$0.00	1
	Sell	3/15/2017 13:15 Sell#2	\$2,380.75		\$737.50
33	Sell Short	3/16/2017 9:45 Short	\$2,378.00	\$0.00	1
	Buy to Cover	3/16/2017 13:15 Cover#2	\$2,376.50		\$75.00
34	Sell Short	3/17/2017 10:15 Short	\$2,376.25	\$0.00	1
	Buy to Cover	3/17/2017 11:45 Cover#3	\$2,379.00		(\$137.50)
35	Sell Short	3/20/2017 9:00 Short	\$2,371.75	\$0.00	1
	Buy to Cover	3/20/2017 13:15 Cover#2	\$2,368.50		\$162.50
36	Sell Short	3/21/2017 7:30 Short	\$2,367.00	\$0.00	1
	Buy to Cover	3/21/2017 13:15 Cover#2	\$2,339.00		\$1,400.00
37	Buy	3/23/2017 7:45 Buy	\$2,344.25	\$0.00	1
	Sell	3/23/2017 12:15 Sell#3	\$2,347.50		\$162.50
38	Sell Short	3/24/2017 8:30 Short	\$2,349.75	\$0.00	1
	Buy to Cover	3/24/2017 13:15 Cover#2	\$2,340.00		\$487.50
39	Buy	3/27/2017 9:30 Buy	\$2,333.75	\$0.00	1
	Sell	3/27/2017 13:15 Sell#2	\$2,336.75		\$150.00
40	Buy	3/28/2017 8:30 Buy	\$2,346.00	\$0.00	1
	Sell	3/28/2017 13:15 Sell#2	\$2,353.25		\$362.50
41	Sell Short	3/29/2017 9:15 Short	\$2,353.75	\$0.00	1
	Buy to Cover	3/29/2017 13:15 Cover#2	\$2,356.25		(\$125.00)
42	Buy	3/30/2017 7:00 Buy	\$2,355.75	\$0.00	1
	Sell	3/30/2017 13:15 Sell#2	\$2,363.25		\$375.00
43	Buy	3/31/2017 9:30 Buy	\$2,362.75	\$0.00	1
	Sell	3/31/2017 13:15 Sell#2	\$2,357.25		(\$275.00)
44	Sell Short	4/3/2017 7:15 Short	\$2,357.50	\$0.00	1
	Buy to Cover	4/3/2017 13:15 Cover#2	\$2,353.75		\$187.50
45	Buy	4/4/2017 8:30 Buy	\$2,350.75	\$0.00	1
	Sell	4/4/2017 13:15 Sell#2	\$2,355.00		\$212.50

46	Buy	4/5/2017 7:30	Buy	\$2,370.25	\$0.00	1
	Sell	4/5/2017 13:15	Sell#2	\$2,347.25		(\$1,150.00)
47	Sell Short	4/6/2017 8:15	Short	\$2,352.00	\$0.00	1
	Buy to Cover	4/6/2017 13:00	Cover#3	\$2,352.25		(\$12.50)
48	Buy	4/10/2017 8:30	Buy	\$2,358.75	\$0.00	1
	Sell	4/10/2017 11:45	Sell#3	\$2,354.25		(\$225.00)
49	Sell Short	4/11/2017 10:45	Short	\$2,345.75	\$0.00	1
	Buy to Cover	4/11/2017 12:30	Cover#3	\$2,343.50		\$112.50
50	Buy	4/12/2017 9:00	Buy	\$2,338.75	\$0.00	1
	Sell	4/12/2017 10:15	Short	\$2,338.00		(\$37.50)
51	Sell Short	4/12/2017 10:15	Short	\$2,338.00	\$0.00	1
	Buy to Cover	4/12/2017 13:15	Cover#2	\$2,340.00		(\$100.00)
52	Sell Short	4/17/2017 8:45	Short	\$2,337.00	\$0.00	1
	Buy to Cover	4/17/2017 10:30	Buy	\$2,336.00		\$50.00
53	Buy	4/17/2017 10:30	Buy	\$2,336.00	\$0.00	1
	Sell	4/17/2017 13:15	Sell#2	\$2,344.25		\$412.50
54	Buy	4/18/2017 9:45	Buy	\$2,332.75	\$0.00	1
	Sell	4/18/2017 11:15	Sell#3	\$2,336.25		\$175.00
55	Buy	4/19/2017 9:15	Buy	\$2,342.50	\$0.00	1
	Sell	4/19/2017 10:15	Short	\$2,341.00		(\$75.00)
56	Sell Short	4/19/2017 10:15	Short	\$2,341.00	\$0.00	1
	Buy to Cover	4/19/2017 13:15	Cover#2	\$2,333.00		\$400.00
57	Buy	4/25/2017 9:45	Buy	\$2,384.00	\$0.00	1
	Sell	4/25/2017 13:15	Sell#2	\$2,383.50		(\$25.00)
58	Buy	4/26/2017 8:30	Buy	\$2,387.75	\$0.00	1
	Sell	4/26/2017 13:15	Sell#2	\$2,382.25		(\$275.00)
59	Sell Short	4/27/2017 9:00	Short	\$2,379.00	\$0.00	1
	Buy to Cover	4/27/2017 13:15	Cover#2	\$2,384.00		(\$250.00)
60	Sell Short	4/28/2017 10:45	Short	\$2,379.50	\$0.00	1
	Buy to Cover	4/28/2017 13:15	Cover#2	\$2,379.00		\$25.00
61	Sell Short	5/1/2017 7:00	Short	\$2,383.50	\$0.00	1
	Buy to Cover	5/1/2017 11:30	Cover#3	\$2,389.25		(\$287.50)
62	Sell Short	5/2/2017 9:15	Short	\$2,383.25	\$0.00	1
	Buy to Cover	5/2/2017 13:15	Cover#2	\$2,385.50		(\$112.50)
63	Sell Short	5/3/2017 11:00	Short	\$2,378.50	\$0.00	1
	Buy to Cover	5/3/2017 12:30	Cover#3	\$2,381.25		(\$137.50)
64	Sell Short	5/4/2017 9:45	Short	\$2,377.75	\$0.00	1
	Buy to Cover	5/4/2017 13:15	Cover#2	\$2,384.50		(\$337.50)
65	Buy	5/5/2017 7:30	Buy	\$2,386.75	\$0.00	1
	Sell	5/5/2017 13:15	Sell#2	\$2,394.25		\$375.00
66	Buy	5/8/2017 9:30	Buy	\$2,390.50	\$0.00	1
	Sell	5/8/2017 13:15	Sell#2	\$2,393.75		\$162.50
67	Sell Short	5/9/2017 10:30	Short	\$2,393.75	\$0.00	1
	Buy to Cover	5/9/2017 13:15	Cover#2	\$2,391.75		\$100.00
68	Sell Short	5/11/2017 9:45	Short	\$2,386.25	\$0.00	1
	Buy to Cover	5/11/2017 11:15	Cover#3	\$2,389.25		(\$150.00)
69	Buy	5/12/2017 7:45	Buy	\$2,384.00	\$0.00	1

	Sell	5/12/2017 12:30 Sell#3	\$2,385.75		\$87.50
70	Buy	5/15/2017 7:00 Buy	\$2,394.25	\$0.00	1
	Sell	5/15/2017 13:15 Sell#2	\$2,399.00		\$237.50
71	Sell Short	5/16/2017 7:45 Short	\$2,396.00	\$0.00	1
	Buy to Cover	5/16/2017 13:15 Cover#2	\$2,397.50		(\$75.00)
72	Sell Short	5/17/2017 10:00 Short	\$2,371.00	\$0.00	1
	Buy to Cover	5/17/2017 13:15 Cover#2	\$2,354.50		\$825.00
73	Buy	5/18/2017 10:45 Buy	\$2,358.00	\$0.00	1
	Sell	5/18/2017 13:15 Sell#2	\$2,363.25		\$262.50
74	Buy	5/19/2017 7:15 Buy	\$2,376.00	\$0.00	1
	Sell	5/19/2017 13:15 Sell#2	\$2,378.75		\$137.50
75	Sell Short	5/22/2017 8:00 Short	\$2,386.25	\$0.00	1
	Buy to Cover	5/22/2017 12:30 Cover#3	\$2,391.00		(\$237.50)
76	Sell Short	5/24/2017 9:30 Short	\$2,396.50	\$0.00	1
	Buy to Cover	5/24/2017 13:15 Cover#2	\$2,401.00		(\$225.00)
77	Buy	5/25/2017 7:15 Buy	\$2,409.50	\$0.00	1
	Sell	5/25/2017 13:15 Sell#2	\$2,412.50		\$150.00
78	Sell Short	5/26/2017 8:00 Short	\$2,413.25	\$0.00	1
	Buy to Cover	5/26/2017 12:30 Cover#3	\$2,412.75		\$25.00
79	Buy	5/30/2017 8:45 Buy	\$2,409.75	\$0.00	1
	Sell	5/30/2017 13:15 Sell#2	\$2,410.25		\$25.00
80	Sell Short	5/31/2017 9:45 Short	\$2,406.00	\$0.00	1
	Buy to Cover	5/31/2017 13:15 Cover#2	\$2,409.00		(\$150.00)
81	Buy	6/1/2017 7:30 Buy	\$2,414.25	\$0.00	1
	Sell	6/1/2017 13:15 Sell#2	\$2,428.25		\$700.00
82	Buy	6/2/2017 9:15 Buy	\$2,435.00	\$0.00	1
	Sell	6/2/2017 13:15 Sell#2	\$2,436.00		\$50.00
83	Buy	6/5/2017 8:30 Buy	\$2,435.50	\$0.00	1
	Sell	6/5/2017 13:15 Sell#2	\$2,434.50		(\$50.00)
84	Sell Short	6/7/2017 8:45 Short	\$2,427.50	\$0.00	1
	Buy to Cover	6/7/2017 13:15 Cover#2	\$2,430.75		(\$162.50)
85	Buy	6/8/2017 7:00 Buy	\$2,433.50	\$0.00	1
	Sell	6/8/2017 13:15 Sell#2	\$2,432.00		(\$75.00)
86	Sell Short	6/9/2017 7:15 Short	\$2,439.00	\$0.00	1
	Buy to Cover	6/9/2017 13:15 Cover#2	\$2,428.50		\$525.00
87	Sell Short	6/12/2017 7:30 Short	\$2,421.50	\$0.00	1
	Buy to Cover	6/12/2017 11:45 Cover#3	\$2,421.50		\$0.00
88	Buy	6/13/2017 7:15 Buy	\$2,434.75	\$0.00	1
	Sell	6/13/2017 13:15 Sell#2	\$2,439.50		\$237.50
89	Sell Short	6/14/2017 10:15 Short	\$2,437.00	\$0.00	1
	Buy to Cover	6/14/2017 13:15 Cover#2	\$2,436.75		\$12.50
90	Buy	6/15/2017 9:00 Buy	\$2,427.50	\$0.00	1
	Sell	6/15/2017 13:15 Sell#2	\$2,431.75		\$212.50
91	Sell Short	6/16/2017 10:00 Short	\$2,428.75	\$0.00	1
	Buy to Cover	6/16/2017 11:45 Cover#3	\$2,428.25		\$25.00
92	Buy	6/19/2017 7:30 Buy	\$2,447.75	\$0.00	1
	Sell	6/19/2017 13:15 Sell#2	\$2,451.50		\$187.50

93	Sell Short	6/20/2017 7:30	Short	\$2,444.00	\$0.00	1
	Buy to Cover	6/20/2017 13:15	Cover#2	\$2,435.50		\$425.00
94	Buy	6/22/2017 8:00	Buy	\$2,434.25	\$0.00	1
	Sell	6/22/2017 13:15	Sell#2	\$2,433.00		(\$62.50)
95	Sell Short	6/23/2017 9:00	Short	\$2,436.75	\$0.00	1
	Buy to Cover	6/23/2017 10:30	Buy	\$2,437.50		(\$37.50)
96	Buy	6/23/2017 10:30	Buy	\$2,437.50	\$0.00	1
	Sell	6/23/2017 13:15	Sell#2	\$2,436.50		(\$50.00)
97	Sell Short	6/26/2017 8:15	Short	\$2,439.25	\$0.00	1
	Buy to Cover	6/26/2017 13:15	Cover#2	\$2,437.00		\$112.50
98	Sell Short	6/27/2017 7:15	Short	\$2,432.75	\$0.00	1
	Buy to Cover	6/27/2017 13:15	Cover#2	\$2,418.00		\$737.50
99	Buy	6/28/2017 10:45	Buy	\$2,441.00	\$0.00	1
	Sell	6/28/2017 13:15	Sell#2	\$2,439.00		(\$100.00)
100	Sell Short	6/29/2017 8:15	Short	\$2,430.75	\$0.00	1
	Buy to Cover	6/29/2017 13:15	Cover#2	\$2,418.00		\$637.50
101	Buy	6/30/2017 9:00	Buy	\$2,422.25	\$0.00	1
	Sell	6/30/2017 13:15	Sell#2	\$2,421.50		(\$37.50)
102	Sell Short	7/3/2017 9:15	Short	\$2,435.00	\$0.00	1
	Buy to Cover	7/5/2017 11:15	Cover#3	\$2,429.50		\$275.00
103	Sell Short	7/6/2017 9:15	Short	\$2,420.00	\$0.00	1
	Buy to Cover	7/6/2017 13:15	Cover#2	\$2,409.00		\$550.00
104	Sell Short	7/7/2017 8:15	Short	\$2,416.00	\$0.00	1
	Buy to Cover	7/7/2017 9:45	Buy	\$2,424.25		(\$412.50)
105	Buy	7/7/2017 9:45	Buy	\$2,424.25	\$0.00	1
	Sell	7/7/2017 13:15	Sell#2	\$2,424.00		(\$12.50)
106	Buy	7/10/2017 8:45	Buy	\$2,426.75	\$0.00	1
	Sell	7/10/2017 13:15	Sell#2	\$2,426.25		(\$25.00)
107	Sell Short	7/11/2017 9:00	Short	\$2,419.00	\$0.00	1
	Buy to Cover	7/11/2017 13:15	Cover#2	\$2,424.25		(\$262.50)
108	Buy	7/12/2017 7:00	Buy	\$2,440.75	\$0.00	1
	Sell	7/12/2017 13:15	Sell#2	\$2,442.50		\$87.50
109	Buy	7/14/2017 8:15	Buy	\$2,450.50	\$0.00	1
	Sell	7/14/2017 13:15	Sell#2	\$2,457.50		\$350.00
110	Buy	7/17/2017 7:30	Buy	\$2,459.00	\$0.00	1
	Sell	7/17/2017 11:45	Sell#3	\$2,458.75		(\$12.50)
111	Buy	7/18/2017 9:30	Buy	\$2,455.00	\$0.00	1
	Sell	7/18/2017 13:15	Sell#2	\$2,459.00		\$200.00
112	Buy	7/19/2017 9:00	Buy	\$2,467.00	\$0.00	1
	Sell	7/19/2017 13:15	Sell#2	\$2,472.00		\$250.00
113	Sell Short	7/20/2017 10:30	Short	\$2,474.00	\$0.00	1
	Buy to Cover	7/20/2017 12:00	Cover#3	\$2,473.25		\$37.50
114	Sell Short	7/24/2017 10:00	Short	\$2,468.25	\$0.00	1
	Buy to Cover	7/24/2017 11:45	Cover#3	\$2,469.50		(\$62.50)
115	Sell Short	7/25/2017 9:45	Short	\$2,478.25	\$0.00	1
	Buy to Cover	7/25/2017 11:15	Cover#3	\$2,478.50		(\$12.50)
116	Sell Short	7/26/2017 9:00	Short	\$2,477.25	\$0.00	1



	Buy to Cover	7/26/2017 13:15 Cover#2	\$2,475.75		\$75.00
117	Sell Short	7/27/2017 9:00 Short	\$2,479.50	\$0.00	1
	Buy to Cover	7/27/2017 13:15 Cover#2	\$2,473.75		\$287.50
118	Buy	7/28/2017 8:30 Buy	\$2,466.00	\$0.00	1
	Sell	7/28/2017 13:15 Sell#2	\$2,470.00		\$200.00
119	Sell Short	7/31/2017 10:00 Short	\$2,471.50	\$0.00	1
	Buy to Cover	7/31/2017 13:15 Cover#2	\$2,468.50		\$150.00
120	Sell Short	8/1/2017 9:30 Short	\$2,474.25	\$0.00	1
	Buy to Cover	8/1/2017 11:15 Cover#3	\$2,474.50		(\$12.50)
121	Sell Short	8/2/2017 10:00 Short	\$2,468.00	\$0.00	1
	Buy to Cover	8/2/2017 13:15 Cover#2	\$2,474.75		(\$337.50)
122	Buy	8/3/2017 8:00 Buy	\$2,472.75	\$0.00	1
	Sell	8/3/2017 12:15 Sell#3	\$2,470.75		(\$100.00)
123	Buy	8/4/2017 10:00 Buy	\$2,473.00	\$0.00	1
	Sell	8/4/2017 13:15 Sell#2	\$2,474.75		\$87.50
124	Buy	8/7/2017 9:15 Buy	\$2,476.75	\$0.00	1
	Sell	8/7/2017 13:15 Sell#2	\$2,478.75		\$100.00
125	Buy	8/8/2017 8:15 Buy	\$2,483.25	\$0.00	1
	Sell	8/8/2017 12:45 Sell#3	\$2,473.75		(\$475.00)
126	Sell Short	8/9/2017 9:00 Short	\$2,467.00	\$0.00	1
	Buy to Cover	8/9/2017 10:30 Buy	\$2,468.75		(\$87.50)
127	Buy	8/9/2017 10:30 Buy	\$2,468.75	\$0.00	1
	Sell	8/9/2017 13:15 Sell#2	\$2,472.00		\$162.50
128	Sell Short	8/10/2017 10:45 Short	\$2,450.50	\$0.00	1
	Buy to Cover	8/10/2017 13:15 Cover#2	\$2,437.50		\$650.00
129	Sell Short	8/11/2017 9:00 Short	\$2,443.25	\$0.00	1
	Buy to Cover	8/11/2017 13:15 Cover#2	\$2,440.75		\$125.00
130	Buy	8/14/2017 9:45 Buy	\$2,465.00	\$0.00	1
	Sell	8/14/2017 13:15 Sell#2	\$2,464.50		(\$25.00)
131	Sell Short	8/15/2017 7:30 Short	\$2,463.00	\$0.00	1
	Buy to Cover	8/15/2017 13:15 Cover#2	\$2,464.50		(\$75.00)
132	Buy	8/16/2017 8:15 Buy	\$2,473.00	\$0.00	1
	Sell	8/16/2017 12:45 Sell#3	\$2,468.25		(\$237.50)
133	Sell Short	8/17/2017 9:00 Short	\$2,453.00	\$0.00	1
	Buy to Cover	8/17/2017 13:15 Cover#2	\$2,430.00		\$1,150.00
134	Sell Short	8/18/2017 9:00 Short	\$2,431.25	\$0.00	1
	Buy to Cover	8/18/2017 10:15 Buy	\$2,436.75		(\$275.00)
135	Buy	8/18/2017 10:15 Buy	\$2,436.75	\$0.00	1
	Sell	8/18/2017 13:15 Sell#2	\$2,425.50		(\$562.50)
136	Sell Short	8/24/2017 9:30 Short	\$2,441.00	\$0.00	1
	Buy to Cover	8/24/2017 13:15 Cover#2	\$2,438.50		\$125.00
137	Buy	8/25/2017 7:00 Buy	\$2,447.75	\$0.00	1
	Sell	8/25/2017 11:15 Sell#3	\$2,447.00		(\$37.50)
138	Sell Short	8/28/2017 7:15 Short	\$2,444.50	\$0.00	1
	Buy to Cover	8/28/2017 13:15 Cover#2	\$2,444.25		\$12.50
139	Buy	8/29/2017 7:15 Buy	\$2,436.00	\$0.00	1
	Sell	8/29/2017 13:15 Sell#2	\$2,446.25		\$512.50

140	Buy	8/30/2017 7:00	Buy	\$2,447.00	\$0.00	1
	Sell	8/30/2017 13:15	Sell#2	\$2,457.75		\$537.50
141	Buy	8/31/2017 9:45	Buy	\$2,469.75	\$0.00	1
	Sell	8/31/2017 13:15	Sell#2	\$2,471.50		\$87.50
142	Buy	9/1/2017 8:30	Buy	\$2,479.00	\$0.00	1
	Sell	9/1/2017 13:15	Sell#2	\$2,476.25		(\$137.50)
143	Sell Short	9/5/2017 9:15	Short	\$2,464.75	\$0.00	1
	Buy to Cover	9/5/2017 13:15	Cover#2	\$2,458.00		\$337.50
144	Buy	9/6/2017 7:15	Buy	\$2,464.50	\$0.00	1
	Sell	9/6/2017 13:15	Sell#2	\$2,466.00		\$75.00
145	Sell Short	9/7/2017 7:30	Short	\$2,462.50	\$0.00	1
	Buy to Cover	9/7/2017 13:15	Cover#2	\$2,466.00		(\$175.00)
146	Buy	9/8/2017 10:15	Buy	\$2,465.00	\$0.00	1
	Sell	9/8/2017 13:15	Sell#2	\$2,462.25		(\$137.50)
147	Buy	9/11/2017 9:45	Buy	\$2,486.75	\$0.00	1
	Sell	9/11/2017 13:15	Sell#2	\$2,488.25		\$75.00
148	Buy	9/13/2017 8:45	Buy	\$2,496.00	\$0.00	1
	Sell	9/13/2017 13:15	Sell#2	\$2,498.00		\$100.00
149	Buy	9/14/2017 7:45	Buy	\$2,495.75	\$0.00	1
	Sell	9/14/2017 13:15	Sell#2	\$2,497.00		\$62.50
150	Buy	9/15/2017 10:30	Buy	\$2,497.75	\$0.00	1
	Sell	9/15/2017 13:15	Sell#2	\$2,500.25		\$125.00
151	Buy	9/18/2017 10:00	Buy	\$2,506.25	\$0.00	1
	Sell	9/18/2017 13:15	Sell#2	\$2,505.00		(\$62.50)
152	Sell Short	9/19/2017 7:30	Short	\$2,505.50	\$0.00	1
	Buy to Cover	9/19/2017 12:15	Cover#3	\$2,507.50		(\$100.00)
153	Sell Short	9/20/2017 10:00	Short	\$2,509.25	\$0.00	1
	Buy to Cover	9/20/2017 13:15	Cover#2	\$2,508.75		\$25.00
154	Sell Short	9/21/2017 7:00	Short	\$2,503.75	\$0.00	1
	Buy to Cover	9/21/2017 11:30	Cover#3	\$2,505.25		(\$75.00)
155	Buy	9/22/2017 10:30	Buy	\$2,498.75	\$0.00	1
	Sell	9/22/2017 13:15	Sell#2	\$2,501.50		\$137.50
156	Buy	9/26/2017 9:15	Buy	\$2,498.50	\$0.00	1
	Sell	9/26/2017 13:15	Sell#2	\$2,497.75		(\$37.50)
157	Sell Short	9/27/2017 7:00	Short	\$2,506.50	\$0.00	1
	Buy to Cover	9/27/2017 11:30	Cover#3	\$2,507.50		(\$50.00)
158	Buy	9/28/2017 8:00	Buy	\$2,508.00	\$0.00	1
	Sell	9/28/2017 13:15	Sell#2	\$2,509.75		\$87.50
159	Buy	9/29/2017 7:00	Buy	\$2,511.00	\$0.00	1
	Sell	9/29/2017 13:15	Sell#2	\$2,518.25		\$362.50
160	Buy	10/2/2017 9:30	Buy	\$2,523.25	\$0.00	1
	Sell	10/2/2017 13:15	Sell#2	\$2,529.00		\$287.50
161	Buy	10/3/2017 9:00	Buy	\$2,530.25	\$0.00	1
	Sell	10/3/2017 13:15	Sell#2	\$2,534.75		\$225.00
162	Buy	10/4/2017 8:15	Buy	\$2,535.25	\$0.00	1
	Sell	10/4/2017 13:00	Sell#3	\$2,537.00		\$87.50
163	Buy	10/5/2017 7:45	Buy	\$2,542.75	\$0.00	1

	Sell	10/5/2017 13:15 Sell#2	\$2,552.50		\$487.50
164	Sell Short	10/9/2017 10:15 Short	\$2,548.00	\$0.00	1
	Buy to Cover	10/9/2017 13:15 Cover#2	\$2,545.25		\$137.50
165	Buy	10/11/2017 9:00 Buy	\$2,551.75	\$0.00	1
	Sell	10/11/2017 13:15 Sell#2	\$2,555.75		\$200.00
166	Buy	10/12/2017 8:30 Buy	\$2,555.00	\$0.00	1
	Sell	10/12/2017 12:30 Sell#3	\$2,553.50		(\$75.00)
167	Sell Short	10/13/2017 9:00 Short	\$2,556.00	\$0.00	1
	Buy to Cover	10/13/2017 13:15 Cover#2	\$2,554.50		\$75.00
168	Sell Short	10/16/2017 8:00 Short	\$2,555.50	\$0.00	1
	Buy to Cover	10/16/2017 12:45 Cover#3	\$2,556.75		(\$62.50)
169	Buy	10/17/2017 9:00 Buy	\$2,556.75	\$0.00	1
	Sell	10/17/2017 13:15 Sell#2	\$2,559.75		\$150.00
170	Buy	10/18/2017 8:30 Buy	\$2,561.75	\$0.00	1
	Sell	10/18/2017 9:45 Short	\$2,563.00		\$62.50
171	Sell Short	10/18/2017 9:45 Short	\$2,563.00	\$0.00	1
	Buy to Cover	10/18/2017 11:15 Cover#3	\$2,564.00		(\$50.00)
172	Buy	10/19/2017 10:45 Buy	\$2,559.00	\$0.00	1
	Sell	10/19/2017 13:15 Sell#2	\$2,563.00		\$200.00
173	Buy	10/20/2017 7:00 Buy	\$2,570.00	\$0.00	1
	Sell	10/20/2017 13:15 Sell#2	\$2,575.50		\$275.00
174	Sell Short	10/23/2017 10:30 Short	\$2,573.50	\$0.00	1
	Buy to Cover	10/23/2017 13:15 Cover#2	\$2,566.50		\$350.00
175	Sell Short	10/24/2017 9:45 Short	\$2,570.75	\$0.00	1
	Buy to Cover	10/24/2017 11:15 Cover#3	\$2,571.25		(\$25.00)
176	Buy	10/26/2017 9:45 Buy	\$2,565.50	\$0.00	1
	Sell	10/26/2017 13:15 Sell#2	\$2,560.50		(\$250.00)
177	Sell Short	10/27/2017 7:45 Short	\$2,572.25	\$0.00	1
	Buy to Cover	10/27/2017 11:45 Cover#3	\$2,581.25		(\$450.00)
178	Buy	10/30/2017 7:45 Buy	\$2,578.75	\$0.00	1
	Sell	10/30/2017 11:45 Sell#3	\$2,572.50		(\$312.50)
179	Sell Short	10/31/2017 8:00 Short	\$2,575.00	\$0.00	1
	Buy to Cover	10/31/2017 12:00 Cover#3	\$2,575.75		(\$37.50)
180	Buy	11/1/2017 7:30 Buy	\$2,585.50	\$0.00	1
	Sell	11/1/2017 12:45 Sell#3	\$2,580.25		(\$262.50)
181	Sell Short	11/2/2017 10:00 Short	\$2,575.75	\$0.00	1
	Buy to Cover	11/2/2017 11:30 Cover#3	\$2,575.75		\$0.00
182	Buy	11/3/2017 8:15 Buy	\$2,579.50	\$0.00	1
	Sell	11/3/2017 13:15 Sell#2	\$2,587.50		\$400.00
183	Buy	11/6/2017 7:30 Buy	\$2,587.75	\$0.00	1
	Sell	11/6/2017 13:15 Sell#2	\$2,590.75		\$150.00
184	Buy	11/8/2017 9:15 Buy	\$2,588.75	\$0.00	1
	Sell	11/8/2017 13:15 Sell#2	\$2,594.25		\$275.00
185	Buy	11/9/2017 8:15 Buy	\$2,586.00	\$0.00	1
	Sell	11/9/2017 12:15 Sell#3	\$2,579.00		(\$350.00)
186	Buy	11/10/2017 7:00 Buy	\$2,581.00	\$0.00	1
	Sell	11/10/2017 13:15 Sell#2	\$2,583.00		\$100.00

187	Buy	11/13/2017 9:15	Buy	\$2,585.00	\$0.00	1
	Sell	11/13/2017 13:15	Sell#2	\$2,585.75		\$37.50
188	Buy	11/15/2017 11:00	Buy	\$2,570.50	\$0.00	1
	Sell	11/15/2017 13:15	Sell#2	\$2,566.25		(\$212.50)
189	Buy	11/16/2017 10:15	Buy	\$2,589.25	\$0.00	1
	Sell	11/16/2017 13:15	Sell#2	\$2,587.75		(\$75.00)
190	Sell Short	11/17/2017 8:00	Short	\$2,584.00	\$0.00	1
	Buy to Cover	11/17/2017 13:15	Cover#2	\$2,580.25		\$187.50
191	Sell Short	11/20/2017 7:00	Short	\$2,581.25	\$0.00	1
	Buy to Cover	11/20/2017 11:30	Cover#3	\$2,585.75		(\$225.00)
192	Buy	11/21/2017 7:15	Buy	\$2,598.00	\$0.00	1
	Sell	11/21/2017 13:15	Sell#2	\$2,600.50		\$125.00
193	Sell Short	11/22/2017 8:00	Short	\$2,599.75	\$0.00	1
	Buy to Cover	11/22/2017 12:30	Cover#3	\$2,599.25		\$25.00
194	Buy	11/27/2017 7:00	Buy	\$2,607.50	\$0.00	1
	Sell	11/27/2017 11:00	Short	\$2,604.50		(\$150.00)
195	Sell Short	11/27/2017 11:00	Short	\$2,604.50	\$0.00	1
	Buy to Cover	11/27/2017 13:15	Cover#2	\$2,603.25		\$62.50
196	Buy	11/29/2017 8:45	Buy	\$2,627.75	\$0.00	1
	Sell	11/29/2017 9:45	Short	\$2,626.50		(\$62.50)
197	Sell Short	11/29/2017 9:45	Short	\$2,626.50	\$0.00	1
	Buy to Cover	11/29/2017 13:15	Cover#2	\$2,628.25		(\$87.50)
198	Sell Short	12/1/2017 7:00	Short	\$2,646.00	\$0.00	1
	Buy to Cover	12/1/2017 13:00	Cover#3	\$2,644.75		\$62.50
199	Buy	12/4/2017 9:15	Buy	\$2,658.25	\$0.00	1
	Sell	12/4/2017 10:45	Short	\$2,658.50		\$12.50
200	Sell Short	12/4/2017 10:45	Short	\$2,658.50	\$0.00	1
	Buy to Cover	12/4/2017 13:15	Cover#2	\$2,641.25		\$862.50
201	Sell Short	12/5/2017 9:45	Short	\$2,644.25	\$0.00	1
	Buy to Cover	12/5/2017 13:15	Cover#2	\$2,632.00		\$612.50
202	Sell Short	12/6/2017 9:00	Short	\$2,633.25	\$0.00	1
	Buy to Cover	12/6/2017 13:15	Cover#2	\$2,632.00		\$62.50
203	Buy	12/7/2017 7:00	Buy	\$2,632.50	\$0.00	1
	Sell	12/7/2017 13:15	Sell#2	\$2,640.50		\$400.00
204	Buy	12/8/2017 9:15	Buy	\$2,650.50	\$0.00	1
	Sell	12/8/2017 13:15	Sell#2	\$2,654.75		\$212.50
205	Buy	12/11/2017 8:45	Buy	\$2,658.75	\$0.00	1
	Sell	12/11/2017 13:15	Sell#2	\$2,663.25		\$225.00
206	Buy	12/12/2017 7:45	Buy	\$2,666.75	\$0.00	1
	Sell	12/12/2017 13:15	Sell#2	\$2,667.50		\$37.50
207	Sell Short	12/13/2017 8:45	Short	\$2,674.25	\$0.00	1
	Buy to Cover	12/13/2017 13:15	Cover#2	\$2,667.00		\$362.50
208	Sell Short	12/14/2017 8:30	Short	\$2,665.75	\$0.00	1
	Buy to Cover	12/14/2017 13:15	Cover#2	\$2,655.25		\$525.00
209	Sell Short	12/15/2017 7:30	Short	\$2,668.00	\$0.00	1
	Buy to Cover	12/15/2017 8:45	Buy	\$2,676.25		(\$412.50)
210	Buy	12/15/2017 8:45	Buy	\$2,676.25	\$0.00	1

	Sell	12/15/2017 13:15 Sell#2	\$2,677.25		\$50.00
211	Buy	12/18/2017 7:30 Buy	\$2,696.50	\$0.00	1
	Sell	12/18/2017 13:15 Sell#2	\$2,694.75		(\$87.50)
212	Sell Short	12/19/2017 9:45 Short	\$2,686.50	\$0.00	1
	Buy to Cover	12/19/2017 13:15 Cover#2	\$2,684.00		\$125.00
213	Sell Short	12/20/2017 9:45 Short	\$2,685.25	\$0.00	1
	Buy to Cover	12/20/2017 13:15 Cover#2	\$2,682.75		\$125.00
214	Buy	12/21/2017 10:45 Buy	\$2,695.75	\$0.00	1
	Sell	12/21/2017 13:15 Sell#2	\$2,688.25		(\$375.00)
215	Sell Short	12/22/2017 8:30 Short	\$2,685.50	\$0.00	1
	Buy to Cover	12/22/2017 13:15 Cover#2	\$2,688.75		(\$162.50)
216	Buy	12/26/2017 9:30 Buy	\$2,686.50	\$0.00	1
	Sell	12/26/2017 13:15 Sell#2	\$2,687.00		\$25.00
217	Buy	12/27/2017 8:15 Buy	\$2,690.25	\$0.00	1
	Sell	12/27/2017 12:15 Sell#3	\$2,683.50		(\$337.50)
218	Sell Short	12/28/2017 7:45 Short	\$2,684.00	\$0.00	1
	Buy to Cover	12/28/2017 13:15 Cover#2	\$2,687.00		(\$150.00)
219	Sell Short	12/29/2017 10:00 Short	\$2,686.00	\$0.00	1
	Buy to Cover	12/29/2017 13:15 Cover#2	\$2,677.00		\$450.00

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$437.50	0.39%	\$512.50	95.35%	\$0.00	\$0.00	
\$437.50		(\$25.00)	86.05%	81.40%	\$0.00	\$0.00
(\$112.50)	-0.10%	\$0.00	0.00%		\$0.00	\$0.00
\$325.00		(\$225.00)	50.00%	-50.00%	\$0.00	\$0.00
\$437.50	0.39%	\$687.50	96.49%		\$0.00	\$0.00
\$762.50		(\$25.00)	64.91%	61.40%	\$0.00	\$0.00
(\$362.50)	-0.32%	\$87.50	16.28%		\$0.00	\$0.00
\$400.00		(\$450.00)	16.28%	-67.44%	\$0.00	\$0.00
\$487.50	0.43%	\$500.00	76.92%		\$0.00	\$0.00
\$887.50		(\$150.00)	98.08%	75.00%	\$0.00	\$0.00
(\$100.00)	-0.09%	\$62.50	12.82%		\$0.00	\$0.00
\$787.50		(\$425.00)	66.67%	-20.51%	\$0.00	\$0.00
\$125.00	0.11%	\$187.50	100.00%		\$0.00	\$0.00
\$912.50		\$0.00	66.67%	66.67%	\$0.00	\$0.00
(\$25.00)	-0.02%	\$175.00	77.78%		\$0.00	\$0.00
\$887.50		(\$50.00)	11.11%	-11.11%	\$0.00	\$0.00
(\$162.50)	-0.14%	\$50.00	13.79%		\$0.00	\$0.00
\$725.00		(\$312.50)	41.38%	-44.83%	\$0.00	\$0.00
\$112.50	0.10%	\$287.50	92.00%		\$0.00	\$0.00
\$837.50		(\$25.00)	44.00%	36.00%	\$0.00	\$0.00
\$225.00	0.19%	\$375.00	58.82%		\$0.00	\$0.00
\$1,062.50		(\$262.50)	76.47%	35.29%	\$0.00	\$0.00
\$0.00	0.00%	\$200.00	47.06%		\$0.00	\$0.00
\$1,062.50		(\$225.00)	52.94%	0.00%	\$0.00	\$0.00
(\$212.50)	-0.18%	\$112.50	33.33%		\$0.00	\$0.00
\$850.00		(\$225.00)	3.70%	-62.96%	\$0.00	\$0.00
\$362.50	0.31%	\$387.50	91.18%		\$0.00	\$0.00
\$1,212.50		(\$37.50)	94.12%	85.29%	\$0.00	\$0.00
\$150.00	0.13%	\$275.00	73.33%		\$0.00	\$0.00
\$1,362.50		(\$100.00)	66.67%	40.00%	\$0.00	\$0.00
(\$100.00)	-0.08%	\$62.50	35.71%		\$0.00	\$0.00
\$1,262.50		(\$112.50)	7.14%	-57.14%	\$0.00	\$0.00
\$387.50	0.33%	\$412.50	80.49%		\$0.00	\$0.00
\$1,650.00		(\$100.00)	95.12%	75.61%	\$0.00	\$0.00
\$200.00	0.17%	\$287.50	95.83%		\$0.00	\$0.00
\$1,850.00		(\$12.50)	70.83%	66.67%	\$0.00	\$0.00
(\$137.50)	-0.11%	\$175.00	51.85%		\$0.00	\$0.00
\$1,712.50		(\$162.50)	7.41%	-40.74%	\$0.00	\$0.00
\$187.50	0.16%	\$237.50	54.29%		\$0.00	\$0.00
\$1,900.00		(\$200.00)	88.57%	42.86%	\$0.00	\$0.00
(\$287.50)	-0.24%	\$25.00	6.25%		\$0.00	\$0.00
\$1,612.50		(\$375.00)	21.88%	-71.88%	\$0.00	\$0.00
(\$150.00)	-0.13%	\$37.50	15.79%		\$0.00	\$0.00

\$1,462.50		(\$200.00)	21.05%	-63.16%	\$0.00	\$0.00
\$37.50	0.03%	\$175.00	46.67%		\$0.00	\$0.00
\$1,500.00		(\$200.00)	63.33%	10.00%	\$0.00	\$0.00
\$212.50	0.18%	\$312.50	56.82%		\$0.00	\$0.00
\$1,712.50		(\$237.50)	81.82%	38.64%	\$0.00	\$0.00
\$75.00	0.06%	\$100.00	53.33%		\$0.00	\$0.00
\$1,787.50		(\$87.50)	86.67%	40.00%	\$0.00	\$0.00
(\$87.50)	-0.07%	\$100.00	36.36%		\$0.00	\$0.00
\$1,700.00		(\$175.00)	31.82%	-31.82%	\$0.00	\$0.00
(\$112.50)	-0.10%	\$437.50	72.92%		\$0.00	\$0.00
\$1,587.50		(\$162.50)	8.33%	-18.75%	\$0.00	\$0.00
\$162.50	0.14%	\$700.00	93.33%		\$0.00	\$0.00
\$1,750.00		(\$50.00)	28.33%	21.67%	\$0.00	\$0.00
\$125.00	0.11%	\$175.00	53.85%		\$0.00	\$0.00
\$1,875.00		(\$150.00)	84.62%	38.46%	\$0.00	\$0.00
\$75.00	0.06%	\$137.50	34.38%		\$0.00	\$0.00
\$1,950.00		(\$262.50)	84.38%	18.75%	\$0.00	\$0.00
(\$50.00)	-0.04%	\$225.00	72.00%		\$0.00	\$0.00
\$1,900.00		(\$87.50)	12.00%	-16.00%	\$0.00	\$0.00
\$737.50	0.62%	\$1,025.00	97.62%		\$0.00	\$0.00
\$2,637.50		(\$25.00)	72.62%	70.24%	\$0.00	\$0.00
\$75.00	0.06%	\$287.50	88.46%		\$0.00	\$0.00
\$2,712.50		(\$37.50)	34.62%	23.08%	\$0.00	\$0.00
(\$137.50)	-0.12%	\$12.50	5.00%		\$0.00	\$0.00
\$2,575.00		(\$237.50)	40.00%	-55.00%	\$0.00	\$0.00
\$162.50	0.14%	\$375.00	83.33%		\$0.00	\$0.00
\$2,737.50		(\$75.00)	52.78%	36.11%	\$0.00	\$0.00
\$1,400.00	1.18%	\$1,512.50	97.58%		\$0.00	\$0.00
\$4,137.50		(\$37.50)	92.74%	90.32%	\$0.00	\$0.00
\$162.50	0.14%	\$525.00	93.33%		\$0.00	\$0.00
\$4,300.00		(\$37.50)	35.56%	28.89%	\$0.00	\$0.00
\$487.50	0.41%	\$962.50	98.72%		\$0.00	\$0.00
\$4,787.50		(\$12.50)	51.28%	50.00%	\$0.00	\$0.00
\$150.00	0.13%	\$325.00	72.22%		\$0.00	\$0.00
\$4,937.50		(\$125.00)	61.11%	33.33%	\$0.00	\$0.00
\$362.50	0.31%	\$662.50	91.38%		\$0.00	\$0.00
\$5,300.00		(\$62.50)	58.62%	50.00%	\$0.00	\$0.00
(\$125.00)	-0.11%	\$87.50	26.92%		\$0.00	\$0.00
\$5,175.00		(\$237.50)	34.62%	-38.46%	\$0.00	\$0.00
\$375.00	0.32%	\$487.50	90.70%		\$0.00	\$0.00
\$5,550.00		(\$50.00)	79.07%	69.77%	\$0.00	\$0.00
(\$275.00)	-0.23%	\$137.50	32.35%		\$0.00	\$0.00
\$5,275.00		(\$287.50)	2.94%	-64.71%	\$0.00	\$0.00
\$187.50	0.16%	\$937.50	92.59%		\$0.00	\$0.00
\$5,462.50		(\$75.00)	25.93%	18.52%	\$0.00	\$0.00
\$212.50	0.18%	\$250.00	76.92%		\$0.00	\$0.00
\$5,675.00		(\$75.00)	88.46%	65.38%	\$0.00	\$0.00

(\$1,150.00)	-0.97%	\$175.00	12.17%		\$0.00	\$0.00
\$4,525.00		(\$1,262.50)	7.83%	-80.00%	\$0.00	\$0.00
(\$12.50)	-0.01%	\$187.50	31.91%		\$0.00	\$0.00
\$4,512.50		(\$400.00)	65.96%	-2.13%	\$0.00	\$0.00
(\$225.00)	-0.19%	\$25.00	3.85%		\$0.00	\$0.00
\$4,287.50		(\$625.00)	61.54%	-34.62%	\$0.00	\$0.00
\$112.50	0.10%	\$200.00	55.17%		\$0.00	\$0.00
\$4,400.00		(\$162.50)	75.86%	31.03%	\$0.00	\$0.00
(\$37.50)	-0.03%	\$125.00	50.00%		\$0.00	\$0.00
\$4,362.50		(\$125.00)	35.00%	-15.00%	\$0.00	\$0.00
(\$100.00)	-0.09%	\$37.50	9.09%		\$0.00	\$0.00
\$4,262.50		(\$375.00)	66.67%	-24.24%	\$0.00	\$0.00
\$50.00	0.04%	\$137.50	73.33%		\$0.00	\$0.00
\$4,312.50		(\$50.00)	53.33%	26.67%	\$0.00	\$0.00
\$412.50	0.35%	\$412.50	100.00%		\$0.00	\$0.00
\$4,725.00		\$0.00	100.00%	100.00%	\$0.00	\$0.00
\$175.00	0.15%	\$212.50	70.83%		\$0.00	\$0.00
\$4,900.00		(\$87.50)	87.50%	58.33%	\$0.00	\$0.00
(\$75.00)	-0.06%	\$25.00	11.76%		\$0.00	\$0.00
\$4,825.00		(\$187.50)	52.94%	-35.29%	\$0.00	\$0.00
\$400.00	0.34%	\$550.00	97.78%		\$0.00	\$0.00
\$5,225.00		(\$12.50)	73.33%	71.11%	\$0.00	\$0.00
(\$25.00)	-0.02%	\$200.00	57.14%		\$0.00	\$0.00
\$5,200.00		(\$150.00)	35.71%	-7.14%	\$0.00	\$0.00
(\$275.00)	-0.23%	\$287.50	46.94%		\$0.00	\$0.00
\$4,925.00		(\$325.00)	8.16%	-44.90%	\$0.00	\$0.00
(\$250.00)	-0.21%	\$75.00	15.00%		\$0.00	\$0.00
\$4,675.00		(\$425.00)	35.00%	-50.00%	\$0.00	\$0.00
\$25.00	0.02%	\$125.00	71.43%		\$0.00	\$0.00
\$4,700.00		(\$50.00)	42.86%	14.29%	\$0.00	\$0.00
(\$287.50)	-0.24%	\$200.00	40.00%		\$0.00	\$0.00
\$4,412.50		(\$300.00)	2.50%	-57.50%	\$0.00	\$0.00
(\$112.50)	-0.09%	\$100.00	36.36%		\$0.00	\$0.00
\$4,300.00		(\$175.00)	22.73%	-40.91%	\$0.00	\$0.00
(\$137.50)	-0.12%	\$37.50	13.04%		\$0.00	\$0.00
\$4,162.50		(\$250.00)	39.13%	-47.83%	\$0.00	\$0.00
(\$337.50)	-0.28%	\$37.50	9.09%		\$0.00	\$0.00
\$3,825.00		(\$375.00)	9.09%	-81.82%	\$0.00	\$0.00
\$375.00	0.31%	\$387.50	72.09%		\$0.00	\$0.00
\$4,200.00		(\$150.00)	97.67%	69.77%	\$0.00	\$0.00
\$162.50	0.14%	\$175.00	93.33%		\$0.00	\$0.00
\$4,362.50		(\$12.50)	93.33%	86.67%	\$0.00	\$0.00
\$100.00	0.08%	\$312.50	89.29%		\$0.00	\$0.00
\$4,462.50		(\$37.50)	39.29%	28.57%	\$0.00	\$0.00
(\$150.00)	-0.13%	\$25.00	13.33%		\$0.00	\$0.00
\$4,312.50		(\$162.50)	6.67%	-80.00%	\$0.00	\$0.00
\$87.50	0.07%	\$225.00	81.82%		\$0.00	\$0.00



\$4,400.00		(\$50.00)	50.00%	31.82%	\$0.00	\$0.00
\$237.50	0.20%	\$337.50	96.43%		\$0.00	\$0.00
\$4,637.50		(\$12.50)	71.43%	67.86%	\$0.00	\$0.00
(\$75.00)	-0.06%	\$175.00	48.28%		\$0.00	\$0.00
\$4,562.50		(\$187.50)	31.03%	-20.69%	\$0.00	\$0.00
\$825.00	0.70%	\$875.00	90.91%		\$0.00	\$0.00
\$5,387.50		(\$87.50)	94.81%	85.71%	\$0.00	\$0.00
\$262.50	0.22%	\$787.50	92.65%		\$0.00	\$0.00
\$5,650.00		(\$62.50)	38.24%	30.88%	\$0.00	\$0.00
\$137.50	0.12%	\$537.50	95.56%		\$0.00	\$0.00
\$5,787.50		(\$25.00)	28.89%	24.44%	\$0.00	\$0.00
(\$237.50)	-0.20%	\$125.00	30.30%		\$0.00	\$0.00
\$5,550.00		(\$287.50)	12.12%	-57.58%	\$0.00	\$0.00
(\$225.00)	-0.19%	\$87.50	21.88%		\$0.00	\$0.00
\$5,325.00		(\$312.50)	21.88%	-56.25%	\$0.00	\$0.00
\$150.00	0.12%	\$350.00	90.32%		\$0.00	\$0.00
\$5,475.00		(\$37.50)	48.39%	38.71%	\$0.00	\$0.00
\$25.00	0.02%	\$137.50	84.62%		\$0.00	\$0.00
\$5,500.00		(\$25.00)	30.77%	15.38%	\$0.00	\$0.00
\$25.00	0.02%	\$175.00	100.00%		\$0.00	\$0.00
\$5,525.00		\$0.00	14.29%	14.29%	\$0.00	\$0.00
(\$150.00)	-0.12%	\$175.00	43.75%		\$0.00	\$0.00
\$5,375.00		(\$225.00)	18.75%	-37.50%	\$0.00	\$0.00
\$700.00	0.58%	\$712.50	86.36%		\$0.00	\$0.00
\$6,075.00		(\$112.50)	98.48%	84.85%	\$0.00	\$0.00
\$50.00	0.04%	\$175.00	70.00%		\$0.00	\$0.00
\$6,125.00		(\$75.00)	50.00%	20.00%	\$0.00	\$0.00
(\$50.00)	-0.04%	\$100.00	47.06%		\$0.00	\$0.00
\$6,075.00		(\$112.50)	29.41%	-23.53%	\$0.00	\$0.00
(\$162.50)	-0.13%	\$237.50	43.18%		\$0.00	\$0.00
\$5,912.50		(\$312.50)	27.27%	-29.55%	\$0.00	\$0.00
(\$75.00)	-0.06%	\$212.50	36.17%		\$0.00	\$0.00
\$5,837.50		(\$375.00)	51.06%	-12.77%	\$0.00	\$0.00
\$525.00	0.43%	\$1,275.00	82.26%		\$0.00	\$0.00
\$6,362.50		(\$275.00)	51.61%	33.87%	\$0.00	\$0.00
\$0.00	0.00%	\$137.50	33.33%		\$0.00	\$0.00
\$6,362.50		(\$275.00)	66.67%	0.00%	\$0.00	\$0.00
\$237.50	0.20%	\$275.00	52.38%		\$0.00	\$0.00
\$6,600.00		(\$250.00)	92.86%	45.24%	\$0.00	\$0.00
\$12.50	0.01%	\$512.50	68.33%		\$0.00	\$0.00
\$6,612.50		(\$237.50)	33.33%	1.67%	\$0.00	\$0.00
\$212.50	0.18%	\$275.00	62.86%		\$0.00	\$0.00
\$6,825.00		(\$162.50)	85.71%	48.57%	\$0.00	\$0.00
\$25.00	0.02%	\$137.50	78.57%		\$0.00	\$0.00
\$6,850.00		(\$37.50)	35.71%	14.29%	\$0.00	\$0.00
\$187.50	0.15%	\$237.50	70.37%		\$0.00	\$0.00
\$7,037.50		(\$100.00)	85.19%	55.56%	\$0.00	\$0.00

\$425.00	0.35%	\$450.00	78.26%		\$0.00	\$0.00
\$7,462.50		(\$125.00)	95.65%	73.91%	\$0.00	\$0.00
(\$62.50)	-0.05%	\$287.50	76.67%		\$0.00	\$0.00
\$7,400.00		(\$87.50)	6.67%	-16.67%	\$0.00	\$0.00
(\$37.50)	-0.03%	\$12.50	7.69%		\$0.00	\$0.00
\$7,362.50		(\$150.00)	69.23%	-23.08%	\$0.00	\$0.00
(\$50.00)	-0.04%	\$112.50	29.03%		\$0.00	\$0.00
\$7,312.50		(\$275.00)	58.06%	-12.90%	\$0.00	\$0.00
\$112.50	0.09%	\$212.50	56.67%		\$0.00	\$0.00
\$7,425.00		(\$162.50)	73.33%	30.00%	\$0.00	\$0.00
\$737.50	0.61%	\$762.50	74.39%		\$0.00	\$0.00
\$8,162.50		(\$262.50)	97.56%	71.95%	\$0.00	\$0.00
(\$100.00)	-0.08%	\$25.00	12.50%		\$0.00	\$0.00
\$8,062.50		(\$175.00)	37.50%	-50.00%	\$0.00	\$0.00
\$637.50	0.52%	\$1,375.00	98.21%		\$0.00	\$0.00
\$8,700.00		(\$25.00)	47.32%	45.54%	\$0.00	\$0.00
(\$37.50)	-0.03%	\$425.00	85.00%		\$0.00	\$0.00
\$8,662.50		(\$75.00)	7.50%	-7.50%	\$0.00	\$0.00
\$275.00	0.23%	\$737.50	100.00%		\$0.00	\$0.00
\$8,937.50		\$0.00	37.29%	37.29%	\$0.00	\$0.00
\$550.00	0.45%	\$687.50	84.62%		\$0.00	\$0.00
\$9,487.50		(\$125.00)	83.08%	67.69%	\$0.00	\$0.00
(\$412.50)	-0.34%	\$37.50	7.50%		\$0.00	\$0.00
\$9,075.00		(\$462.50)	10.00%	-82.50%	\$0.00	\$0.00
(\$12.50)	-0.01%	\$87.50	50.00%		\$0.00	\$0.00
\$9,062.50		(\$87.50)	42.86%	-7.14%	\$0.00	\$0.00
(\$25.00)	-0.02%	\$212.50	89.47%		\$0.00	\$0.00
\$9,037.50		(\$25.00)	0.00%	-10.53%	\$0.00	\$0.00
(\$262.50)	-0.22%	\$87.50	15.91%		\$0.00	\$0.00
\$8,775.00		(\$462.50)	36.36%	-47.73%	\$0.00	\$0.00
\$87.50	0.07%	\$200.00	59.26%		\$0.00	\$0.00
\$8,862.50		(\$137.50)	66.67%	25.93%	\$0.00	\$0.00
\$350.00	0.29%	\$587.50	87.04%		\$0.00	\$0.00
\$9,212.50		(\$87.50)	64.81%	51.85%	\$0.00	\$0.00
(\$12.50)	-0.01%	\$125.00	55.56%		\$0.00	\$0.00
\$9,200.00		(\$100.00)	38.89%	-5.56%	\$0.00	\$0.00
\$200.00	0.16%	\$225.00	72.00%		\$0.00	\$0.00
\$9,400.00		(\$87.50)	92.00%	64.00%	\$0.00	\$0.00
\$250.00	0.20%	\$250.00	90.91%		\$0.00	\$0.00
\$9,650.00		(\$25.00)	100.00%	90.91%	\$0.00	\$0.00
\$37.50	0.03%	\$125.00	62.50%		\$0.00	\$0.00
\$9,687.50		(\$75.00)	56.25%	18.75%	\$0.00	\$0.00
(\$62.50)	-0.05%	\$37.50	30.00%		\$0.00	\$0.00
\$9,625.00		(\$87.50)	20.00%	-50.00%	\$0.00	\$0.00
(\$12.50)	-0.01%	\$25.00	28.57%		\$0.00	\$0.00
\$9,612.50		(\$62.50)	57.14%	-14.29%	\$0.00	\$0.00
\$75.00	0.06%	\$237.50	82.61%		\$0.00	\$0.00

\$9,687.50		(\$50.00)	43.48%	26.09%	\$0.00	\$0.00
\$287.50	0.23%	\$1,075.00	94.51%		\$0.00	\$0.00
\$9,975.00		(\$62.50)	30.77%	25.27%	\$0.00	\$0.00
\$200.00	0.16%	\$287.50	92.00%		\$0.00	\$0.00
\$10,175.00		(\$25.00)	72.00%	64.00%	\$0.00	\$0.00
\$150.00	0.12%	\$175.00	66.67%		\$0.00	\$0.00
\$10,325.00		(\$87.50)	90.48%	57.14%	\$0.00	\$0.00
(\$12.50)	-0.01%	\$50.00	57.14%		\$0.00	\$0.00
\$10,312.50		(\$37.50)	28.57%	-14.29%	\$0.00	\$0.00
(\$337.50)	-0.27%	\$62.50	13.89%		\$0.00	\$0.00
\$9,975.00		(\$387.50)	11.11%	-75.00%	\$0.00	\$0.00
(\$100.00)	-0.08%	\$50.00	19.05%		\$0.00	\$0.00
\$9,875.00		(\$212.50)	42.86%	-38.10%	\$0.00	\$0.00
\$87.50	0.07%	\$112.50	69.23%		\$0.00	\$0.00
\$9,962.50		(\$50.00)	84.62%	53.85%	\$0.00	\$0.00
\$100.00	0.08%	\$125.00	83.33%		\$0.00	\$0.00
\$10,062.50		(\$25.00)	83.33%	66.67%	\$0.00	\$0.00
(\$475.00)	-0.38%	\$312.50	34.72%		\$0.00	\$0.00
\$9,587.50		(\$587.50)	12.50%	-52.78%	\$0.00	\$0.00
(\$87.50)	-0.07%	\$37.50	14.29%		\$0.00	\$0.00
\$9,500.00		(\$225.00)	52.38%	-33.33%	\$0.00	\$0.00
\$162.50	0.13%	\$212.50	44.74%		\$0.00	\$0.00
\$9,662.50		(\$262.50)	89.47%	34.21%	\$0.00	\$0.00
\$650.00	0.53%	\$687.50	77.46%		\$0.00	\$0.00
\$10,312.50		(\$200.00)	95.77%	73.24%	\$0.00	\$0.00
\$125.00	0.10%	\$312.50	65.79%		\$0.00	\$0.00
\$10,437.50		(\$162.50)	60.53%	26.32%	\$0.00	\$0.00
(\$25.00)	-0.02%	\$112.50	42.86%		\$0.00	\$0.00
\$10,412.50		(\$150.00)	47.62%	-9.52%	\$0.00	\$0.00
(\$75.00)	-0.06%	\$100.00	26.67%		\$0.00	\$0.00
\$10,337.50		(\$275.00)	53.33%	-20.00%	\$0.00	\$0.00
(\$237.50)	-0.19%	\$100.00	17.39%		\$0.00	\$0.00
\$10,100.00		(\$475.00)	41.30%	-41.30%	\$0.00	\$0.00
\$1,150.00	0.94%	\$1,162.50	96.88%		\$0.00	\$0.00
\$11,250.00		(\$37.50)	98.96%	95.83%	\$0.00	\$0.00
(\$275.00)	-0.23%	\$50.00	9.76%		\$0.00	\$0.00
\$10,975.00		(\$462.50)	36.59%	-53.66%	\$0.00	\$0.00
(\$562.50)	-0.46%	\$62.50	9.43%		\$0.00	\$0.00
\$10,412.50		(\$600.00)	5.66%	-84.91%	\$0.00	\$0.00
\$125.00	0.10%	\$175.00	45.16%		\$0.00	\$0.00
\$10,537.50		(\$212.50)	87.10%	32.26%	\$0.00	\$0.00
(\$37.50)	-0.03%	\$337.50	54.00%		\$0.00	\$0.00
\$10,500.00		(\$287.50)	40.00%	-6.00%	\$0.00	\$0.00
\$12.50	0.01%	\$275.00	73.33%		\$0.00	\$0.00
\$10,512.50		(\$100.00)	30.00%	3.33%	\$0.00	\$0.00
\$512.50	0.42%	\$675.00	79.41%		\$0.00	\$0.00
\$11,025.00		(\$175.00)	80.88%	60.29%	\$0.00	\$0.00

\$537.50	0.44%	\$687.50	100.00%		\$0.00	\$0.00
\$11,562.50		\$0.00	78.18%	78.18%	\$0.00	\$0.00
\$87.50	0.07%	\$275.00	73.33%		\$0.00	\$0.00
\$11,650.00		(\$100.00)	50.00%	23.33%	\$0.00	\$0.00
(\$137.50)	-0.11%	\$87.50	33.33%		\$0.00	\$0.00
\$11,512.50		(\$175.00)	14.29%	-52.38%	\$0.00	\$0.00
\$337.50	0.27%	\$912.50	100.00%		\$0.00	\$0.00
\$11,850.00		\$0.00	36.99%	36.99%	\$0.00	\$0.00
\$75.00	0.06%	\$275.00	51.16%		\$0.00	\$0.00
\$11,925.00		(\$262.50)	62.79%	13.95%	\$0.00	\$0.00
(\$175.00)	-0.14%	\$100.00	25.81%		\$0.00	\$0.00
\$11,750.00		(\$287.50)	29.03%	-45.16%	\$0.00	\$0.00
(\$137.50)	-0.11%	\$50.00	17.39%		\$0.00	\$0.00
\$11,612.50		(\$237.50)	34.78%	-47.83%	\$0.00	\$0.00
\$75.00	0.06%	\$150.00	92.31%		\$0.00	\$0.00
\$11,687.50		(\$12.50)	53.85%	46.15%	\$0.00	\$0.00
\$100.00	0.08%	\$112.50	45.00%		\$0.00	\$0.00
\$11,787.50		(\$137.50)	95.00%	40.00%	\$0.00	\$0.00
\$62.50	0.05%	\$162.50	86.67%		\$0.00	\$0.00
\$11,850.00		(\$25.00)	46.67%	33.33%	\$0.00	\$0.00
\$125.00	0.10%	\$150.00	75.00%		\$0.00	\$0.00
\$11,975.00		(\$50.00)	87.50%	62.50%	\$0.00	\$0.00
(\$62.50)	-0.05%	\$50.00	14.81%		\$0.00	\$0.00
\$11,912.50		(\$287.50)	66.67%	-18.52%	\$0.00	\$0.00
(\$100.00)	-0.08%	\$75.00	33.33%		\$0.00	\$0.00
\$11,812.50		(\$150.00)	22.22%	-44.44%	\$0.00	\$0.00
\$25.00	0.02%	\$625.00	98.04%		\$0.00	\$0.00
\$11,837.50		(\$12.50)	5.88%	3.92%	\$0.00	\$0.00
(\$75.00)	-0.06%	\$225.00	66.67%		\$0.00	\$0.00
\$11,762.50		(\$112.50)	11.11%	-22.22%	\$0.00	\$0.00
\$137.50	0.11%	\$250.00	86.96%		\$0.00	\$0.00
\$11,900.00		(\$37.50)	60.87%	47.83%	\$0.00	\$0.00
(\$37.50)	-0.03%	\$175.00	60.87%		\$0.00	\$0.00
\$11,862.50		(\$112.50)	26.09%	-13.04%	\$0.00	\$0.00
(\$50.00)	-0.04%	\$537.50	89.58%		\$0.00	\$0.00
\$11,812.50		(\$62.50)	2.08%	-8.33%	\$0.00	\$0.00
\$87.50	0.07%	\$150.00	52.17%		\$0.00	\$0.00
\$11,900.00		(\$137.50)	78.26%	30.43%	\$0.00	\$0.00
\$362.50	0.29%	\$437.50	71.43%		\$0.00	\$0.00
\$12,262.50		(\$175.00)	87.76%	59.18%	\$0.00	\$0.00
\$287.50	0.23%	\$312.50	96.15%		\$0.00	\$0.00
\$12,550.00		(\$12.50)	92.31%	88.46%	\$0.00	\$0.00
\$225.00	0.18%	\$250.00	95.24%		\$0.00	\$0.00
\$12,775.00		(\$12.50)	90.48%	85.71%	\$0.00	\$0.00
\$87.50	0.07%	\$275.00	95.65%		\$0.00	\$0.00
\$12,862.50		(\$12.50)	34.78%	30.43%	\$0.00	\$0.00
\$487.50	0.38%	\$500.00	93.02%		\$0.00	\$0.00

\$13,350.00		(\$37.50)	97.67%	90.70%	\$0.00	\$0.00
\$137.50	0.11%	\$300.00	88.89%		\$0.00	\$0.00
\$13,487.50		(\$37.50)	51.85%	40.74%	\$0.00	\$0.00
\$200.00	0.16%	\$212.50	80.95%		\$0.00	\$0.00
\$13,687.50		(\$50.00)	95.24%	76.19%	\$0.00	\$0.00
(\$75.00)	-0.06%	\$50.00	22.22%		\$0.00	\$0.00
\$13,612.50		(\$175.00)	44.44%	-33.33%	\$0.00	\$0.00
\$75.00	0.06%	\$150.00	57.14%		\$0.00	\$0.00
\$13,687.50		(\$112.50)	71.43%	28.57%	\$0.00	\$0.00
(\$62.50)	-0.05%	\$100.00	50.00%		\$0.00	\$0.00
\$13,625.00		(\$100.00)	18.75%	-31.25%	\$0.00	\$0.00
\$150.00	0.12%	\$187.50	71.43%		\$0.00	\$0.00
\$13,775.00		(\$75.00)	85.71%	57.14%	\$0.00	\$0.00
\$62.50	0.05%	\$75.00	46.15%		\$0.00	\$0.00
\$13,837.50		(\$87.50)	92.31%	38.46%	\$0.00	\$0.00
(\$50.00)	-0.04%	\$25.00	25.00%		\$0.00	\$0.00
\$13,787.50		(\$75.00)	25.00%	-50.00%	\$0.00	\$0.00
\$200.00	0.16%	\$212.50	89.47%		\$0.00	\$0.00
\$13,987.50		(\$25.00)	94.74%	84.21%	\$0.00	\$0.00
\$275.00	0.21%	\$300.00	82.76%		\$0.00	\$0.00
\$14,262.50		(\$62.50)	93.10%	75.86%	\$0.00	\$0.00
\$350.00	0.27%	\$437.50	92.11%		\$0.00	\$0.00
\$14,612.50		(\$37.50)	81.58%	73.68%	\$0.00	\$0.00
(\$25.00)	-0.02%	\$62.50	55.56%		\$0.00	\$0.00
\$14,587.50		(\$50.00)	22.22%	-22.22%	\$0.00	\$0.00
(\$250.00)	-0.19%	\$12.50	4.35%		\$0.00	\$0.00
\$14,337.50		(\$275.00)	8.70%	-86.96%	\$0.00	\$0.00
(\$450.00)	-0.35%	\$25.00	4.26%		\$0.00	\$0.00
\$13,887.50		(\$562.50)	19.15%	-76.60%	\$0.00	\$0.00
(\$312.50)	-0.24%	\$75.00	12.50%		\$0.00	\$0.00
\$13,575.00		(\$525.00)	35.42%	-52.08%	\$0.00	\$0.00
(\$37.50)	-0.03%	\$25.00	16.67%		\$0.00	\$0.00
\$13,537.50		(\$125.00)	58.33%	-25.00%	\$0.00	\$0.00
(\$262.50)	-0.20%	\$0.00	0.00%		\$0.00	\$0.00
\$13,275.00		(\$562.50)	53.33%	-46.67%	\$0.00	\$0.00
\$0.00	0.00%	\$62.50	41.67%		\$0.00	\$0.00
\$13,275.00		(\$87.50)	58.33%	0.00%	\$0.00	\$0.00
\$400.00	0.31%	\$437.50	92.11%		\$0.00	\$0.00
\$13,675.00		(\$37.50)	92.11%	84.21%	\$0.00	\$0.00
\$150.00	0.12%	\$250.00	95.24%		\$0.00	\$0.00
\$13,825.00		(\$12.50)	61.90%	57.14%	\$0.00	\$0.00
\$275.00	0.21%	\$325.00	92.86%		\$0.00	\$0.00
\$14,100.00		(\$25.00)	85.71%	78.57%	\$0.00	\$0.00
(\$350.00)	-0.27%	\$25.00	2.44%		\$0.00	\$0.00
\$13,750.00		(\$1,000.00)	63.41%	-34.15%	\$0.00	\$0.00
\$100.00	0.08%	\$175.00	40.00%		\$0.00	\$0.00
\$13,850.00		(\$262.50)	82.86%	22.86%	\$0.00	\$0.00

\$37.50	0.03%	\$162.50	65.00%		\$0.00	\$0.00
\$13,887.50		(\$87.50)	50.00%	15.00%	\$0.00	\$0.00
(\$212.50)	-0.17%	\$87.50	22.58%		\$0.00	\$0.00
\$13,675.00		(\$300.00)	22.58%	-54.84%	\$0.00	\$0.00
(\$75.00)	-0.06%	\$150.00	54.55%		\$0.00	\$0.00
\$13,600.00		(\$125.00)	18.18%	-27.27%	\$0.00	\$0.00
\$187.50	0.15%	\$250.00	83.33%		\$0.00	\$0.00
\$13,787.50		(\$50.00)	79.17%	62.50%	\$0.00	\$0.00
(\$225.00)	-0.17%	\$75.00	23.08%		\$0.00	\$0.00
\$13,562.50		(\$250.00)	7.69%	-69.23%	\$0.00	\$0.00
\$125.00	0.10%	\$262.50	87.50%		\$0.00	\$0.00
\$13,687.50		(\$37.50)	54.17%	41.67%	\$0.00	\$0.00
\$25.00	0.02%	\$162.50	76.47%		\$0.00	\$0.00
\$13,712.50		(\$50.00)	35.29%	11.76%	\$0.00	\$0.00
(\$150.00)	-0.12%	\$37.50	9.68%		\$0.00	\$0.00
\$13,562.50		(\$350.00)	51.61%	-38.71%	\$0.00	\$0.00
\$62.50	0.05%	\$75.00	75.00%		\$0.00	\$0.00
\$13,625.00		(\$25.00)	87.50%	62.50%	\$0.00	\$0.00
(\$62.50)	-0.05%	\$50.00	16.00%		\$0.00	\$0.00
\$13,562.50		(\$262.50)	64.00%	-20.00%	\$0.00	\$0.00
(\$87.50)	-0.07%	\$112.50	40.91%		\$0.00	\$0.00
\$13,475.00		(\$162.50)	27.27%	-31.82%	\$0.00	\$0.00
\$62.50	0.05%	\$1,912.50	83.61%		\$0.00	\$0.00
\$13,537.50		(\$375.00)	19.13%	2.73%	\$0.00	\$0.00
\$12.50	0.01%	\$112.50	39.13%		\$0.00	\$0.00
\$13,550.00		(\$175.00)	65.22%	4.35%	\$0.00	\$0.00
\$862.50	0.65%	\$875.00	90.91%		\$0.00	\$0.00
\$14,412.50		(\$87.50)	98.70%	89.61%	\$0.00	\$0.00
\$612.50	0.46%	\$700.00	90.32%		\$0.00	\$0.00
\$15,025.00		(\$75.00)	88.71%	79.03%	\$0.00	\$0.00
\$62.50	0.05%	\$225.00	52.94%		\$0.00	\$0.00
\$15,087.50		(\$200.00)	61.76%	14.71%	\$0.00	\$0.00
\$400.00	0.30%	\$562.50	95.74%		\$0.00	\$0.00
\$15,487.50		(\$25.00)	72.34%	68.09%	\$0.00	\$0.00
\$212.50	0.16%	\$225.00	78.26%		\$0.00	\$0.00
\$15,700.00		(\$62.50)	95.65%	73.91%	\$0.00	\$0.00
\$225.00	0.17%	\$262.50	84.00%		\$0.00	\$0.00
\$15,925.00		(\$50.00)	88.00%	72.00%	\$0.00	\$0.00
\$37.50	0.03%	\$312.50	78.13%		\$0.00	\$0.00
\$15,962.50		(\$87.50)	31.25%	9.38%	\$0.00	\$0.00
\$362.50	0.27%	\$400.00	86.49%		\$0.00	\$0.00
\$16,325.00		(\$62.50)	91.89%	78.38%	\$0.00	\$0.00
\$525.00	0.39%	\$550.00	80.00%		\$0.00	\$0.00
\$16,850.00		(\$137.50)	96.36%	76.36%	\$0.00	\$0.00
(\$412.50)	-0.31%	\$0.00	0.00%		\$0.00	\$0.00
\$16,437.50		(\$450.00)	8.33%	-91.67%	\$0.00	\$0.00
\$50.00	0.04%	\$325.00	76.47%		\$0.00	\$0.00

\$16,487.50		(\$100.00)	35.29%	11.76%	\$0.00	\$0.00
(\$87.50)	-0.06%	\$62.50	22.73%		\$0.00	\$0.00
\$16,400.00		(\$212.50)	45.45%	-31.82%	\$0.00	\$0.00
\$125.00	0.09%	\$175.00	48.28%		\$0.00	\$0.00
\$16,525.00		(\$187.50)	86.21%	34.48%	\$0.00	\$0.00
\$125.00	0.09%	\$175.00	53.85%		\$0.00	\$0.00
\$16,650.00		(\$150.00)	84.62%	38.46%	\$0.00	\$0.00
(\$375.00)	-0.28%	\$12.50	2.70%		\$0.00	\$0.00
\$16,275.00		(\$450.00)	16.22%	-81.08%	\$0.00	\$0.00
(\$162.50)	-0.12%	\$162.50	44.83%		\$0.00	\$0.00
\$16,112.50		(\$200.00)	10.34%	-44.83%	\$0.00	\$0.00
\$25.00	0.02%	\$50.00	30.77%		\$0.00	\$0.00
\$16,137.50		(\$112.50)	84.62%	15.38%	\$0.00	\$0.00
(\$337.50)	-0.25%	\$37.50	8.33%		\$0.00	\$0.00
\$15,800.00		(\$412.50)	16.67%	-75.00%	\$0.00	\$0.00
(\$150.00)	-0.11%	\$50.00	22.22%		\$0.00	\$0.00
\$15,650.00		(\$175.00)	11.11%	-66.67%	\$0.00	\$0.00
\$450.00	0.34%	\$587.50	95.92%		\$0.00	\$0.00
\$16,100.00		(\$25.00)	77.55%	73.47%	\$0.00	\$0.00

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
Last 12 month	\$16,100.00		16.10%	2.08
1/1/2017	\$16,100.00		16.10%	2.08

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
1/1/2017 - Today	\$16,100.00		16.10%	2.08



# Trades	% Profitable
219	57.53%
219	57.53%

# Trades	% Profitable
219	57.53%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	\$450.00	0.39%	100
12/28/2017	(\$150.00)	-0.13%	0
12/27/2017	(\$337.50)	-0.29%	0
12/26/2017	\$25.00	0.02%	100
12/22/2017	(\$162.50)	-0.14%	0
12/21/2017	(\$375.00)	-0.32%	0
12/20/2017	\$125.00	0.11%	100
12/19/2017	\$125.00	0.11%	100
12/18/2017	(\$87.50)	-0.08%	0
12/15/2017	(\$362.50)	-0.31%	0.12
12/14/2017	\$525.00	0.45%	100
12/13/2017	\$362.50	0.31%	100
12/12/2017	\$37.50	0.03%	100
12/11/2017	\$225.00	0.19%	100
12/8/2017	\$212.50	0.18%	100
12/7/2017	\$400.00	0.35%	100
12/6/2017	\$62.50	0.05%	100
12/5/2017	\$612.50	0.54%	100
12/4/2017	\$875.00	0.77%	100
12/1/2017	\$62.50	0.06%	100
11/29/2017	(\$150.00)	-0.13%	0
11/27/2017	(\$87.50)	-0.08%	0.42
11/22/2017	\$25.00	0.02%	100
11/21/2017	\$125.00	0.11%	100
11/20/2017	(\$225.00)	-0.20%	0
11/17/2017	\$187.50	0.17%	100
11/16/2017	(\$75.00)	-0.07%	0
11/15/2017	(\$212.50)	-0.19%	0
11/13/2017	\$37.50	0.03%	100
11/10/2017	\$100.00	0.09%	100
11/9/2017	(\$350.00)	-0.31%	0
11/8/2017	\$275.00	0.24%	100
11/6/2017	\$150.00	0.13%	100
11/3/2017	\$400.00	0.35%	100
11/2/2017	\$0.00	0.00%	0
11/1/2017	(\$262.50)	-0.23%	0
10/31/2017	(\$37.50)	-0.03%	0
10/30/2017	(\$312.50)	-0.27%	0
10/27/2017	(\$450.00)	-0.39%	0
10/26/2017	(\$250.00)	-0.22%	0

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	\$450.00	0.39%	100
12/28/2017 - 12/29/2017	\$300.00	0.26%	3

12/27/2017 - 12/29/2017	(\$37.50)	-0.03%	0.92
12/26/2017 - 12/29/2017	(\$12.50)	-0.01%	0.97
12/25/2017 - 12/29/2017	(\$12.50)	-0.01%	0.97
12/24/2017 - 12/29/2017	(\$12.50)	-0.01%	0.97
12/23/2017 - 12/29/2017	(\$12.50)	-0.01%	0.97
12/22/2017 - 12/29/2017	(\$175.00)	-0.15%	0.73
12/21/2017 - 12/29/2017	(\$550.00)	-0.47%	0.46
12/20/2017 - 12/29/2017	(\$425.00)	-0.36%	0.59
12/19/2017 - 12/29/2017	(\$300.00)	-0.26%	0.71
12/18/2017 - 12/29/2017	(\$387.50)	-0.33%	0.65
12/17/2017 - 12/29/2017	(\$387.50)	-0.33%	0.65
12/16/2017 - 12/29/2017	(\$387.50)	-0.33%	0.65
12/15/2017 - 12/29/2017	(\$750.00)	-0.64%	0.51
12/14/2017 - 12/29/2017	(\$225.00)	-0.19%	0.85
12/13/2017 - 12/29/2017	\$137.50	0.12%	1.09
12/12/2017 - 12/29/2017	\$175.00	0.15%	1.11
12/11/2017 - 12/29/2017	\$400.00	0.35%	1.26
12/10/2017 - 12/29/2017	\$400.00	0.35%	1.26
12/9/2017 - 12/29/2017	\$400.00	0.35%	1.26
12/8/2017 - 12/29/2017	\$612.50	0.53%	1.4
12/7/2017 - 12/29/2017	\$1,012.50	0.88%	1.66
12/6/2017 - 12/29/2017	\$1,075.00	0.93%	1.7
12/5/2017 - 12/29/2017	\$1,687.50	1.47%	2.11
12/4/2017 - 12/29/2017	\$2,562.50	2.26%	2.68
12/3/2017 - 12/29/2017	\$2,562.50	2.26%	2.68
12/2/2017 - 12/29/2017	\$2,562.50	2.26%	2.68
12/1/2017 - 12/29/2017	\$2,625.00	2.31%	2.72
11/30/2017 - 12/29/2017	\$2,625.00	2.31%	2.72
11/29/2017 - 12/29/2017	\$2,475.00	2.18%	2.48
11/28/2017 - 12/29/2017	\$2,475.00	2.18%	2.48
11/27/2017 - 12/29/2017	\$2,387.50	2.10%	2.31
11/26/2017 - 12/29/2017	\$2,387.50	2.10%	2.31
11/25/2017 - 12/29/2017	\$2,387.50	2.10%	2.31
11/24/2017 - 12/29/2017	\$2,387.50	2.10%	2.31
11/23/2017 - 12/29/2017	\$2,387.50	2.10%	2.31
11/22/2017 - 12/29/2017	\$2,412.50	2.12%	2.32
11/21/2017 - 12/29/2017	\$2,537.50	2.23%	2.39
11/20/2017 - 12/29/2017	\$2,312.50	2.03%	2.13

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

# Trades	% Profitable
1	100.00%
2	50.00%

3	33.33%
4	50.00%
4	50.00%
4	50.00%
4	50.00%
5	40.00%
6	33.33%
7	42.86%
8	50.00%
9	44.44%
9	44.44%
9	44.44%
11	45.45%
12	50.00%
13	53.85%
14	57.14%
15	60.00%
15	60.00%
15	60.00%
16	62.50%
17	64.71%
18	66.67%
19	68.42%
21	71.43%
21	71.43%
21	71.43%
22	72.73%
22	72.73%
24	66.67%
24	66.67%
26	65.38%
26	65.38%
26	65.38%
26	65.38%
26	65.38%
27	66.67%
28	67.86%
29	65.52%

TradeStation Periodical Returns: Monthly

Mark-To-Market

Monthly Average

Analysis:

Period	Avg. Net Profit	% Gain	%Profitable	
January	\$887.50		0.89%	60.00%
February	\$962.50		0.95%	53.85%
March	\$3,425.00		3.36%	64.00%
April	(\$575.00)		-0.55%	47.06%
May	\$675.00		0.64%	55.00%
June	\$3,287.50		3.12%	57.14%
July	\$1,662.50		1.53%	61.11%
August	\$1,325.00		1.20%	50.00%
September	\$612.50		0.55%	55.56%
October	\$1,275.00		1.14%	60.00%
November	(\$62.50)		-0.06%	50.00%
December	\$2,625.00		2.31%	72.73%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/1/2017	\$2,625.00		2.31%	2.72
11/1/2017	(\$62.50)		-0.06%	0.96
10/1/2017	\$1,275.00		1.14%	2.01
9/1/2017	\$612.50		0.55%	1.79
8/1/2017	\$1,325.00		1.20%	1.6
7/1/2017	\$1,662.50		1.53%	3.08
6/1/2017	\$3,287.50		3.12%	6.72
5/1/2017	\$675.00		0.64%	1.39
4/1/2017	(\$575.00)		-0.55%	0.73
3/1/2017	\$3,425.00		3.36%	3.51
2/1/2017	\$962.50		0.95%	2.6
1/1/2017	\$887.50		0.89%	2.87

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/1/2017 - Today	\$2,625.00		2.31%	2.72
11/1/2017 - 12/1/2017	\$2,562.50		2.26%	1.87
10/1/2017 - 12/1/2017	\$3,837.50		3.42%	1.91
9/1/2017 - 12/1/2017	\$4,450.00		3.99%	1.89
8/1/2017 - 12/1/2017	\$5,775.00		5.23%	1.8
7/1/2017 - 12/1/2017	\$7,437.50		6.84%	1.93
6/1/2017 - 12/1/2017	\$10,725.00		10.18%	2.25
5/1/2017 - 12/1/2017	\$11,400.00		10.89%	2.11
4/1/2017 - 12/1/2017	\$10,825.00		10.28%	1.87
3/1/2017 - 12/1/2017	\$14,250.00		13.99%	2.03
2/1/2017 - 12/1/2017	\$15,212.50		15.08%	2.06

1/1/2017 - 12/1/2017

\$16,100.00

16.10%

2.08

# Trades	%Profitable
22	72.73%
18	50.00%
20	60.00%
18	55.56%
22	50.00%
18	61.11%
21	57.14%
20	55.00%
17	47.06%
25	64.00%
13	53.85%
5	60.00%

# Trades	%Profitable
22	72.73%
40	62.50%
60	61.67%
78	60.26%
100	58.00%
118	58.47%
139	58.27%
159	57.86%
176	56.82%
201	57.71%
214	57.48%



219

57.53%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017	(\$12.50)	-0.01%	0.97
12/17/2017	(\$375.00)	-0.32%	0.4
12/10/2017	\$787.50	0.68%	2.91
12/3/2017	\$2,162.50	1.90%	100
11/26/2017	(\$175.00)	-0.15%	0.42
11/19/2017	(\$75.00)	-0.07%	0.67
11/12/2017	(\$62.50)	-0.05%	0.78
11/5/2017	\$175.00	0.15%	1.5
10/29/2017	(\$212.50)	-0.19%	0.65
10/22/2017	(\$375.00)	-0.33%	0.48
10/15/2017	\$575.00	0.51%	6.11
10/8/2017	\$337.50	0.30%	5.5
10/1/2017	\$1,087.50	0.97%	100
9/24/2017	\$362.50	0.32%	5.14
9/17/2017	(\$75.00)	-0.07%	0.68
9/10/2017	\$362.50	0.32%	100
9/3/2017	\$100.00	0.09%	1.32
8/27/2017	\$1,012.50	0.92%	8.36
8/20/2017	\$87.50	0.08%	3.33
8/13/2017	(\$25.00)	-0.02%	0.98
8/6/2017	\$475.00	0.43%	1.84
7/30/2017	(\$212.50)	-0.19%	0.53
7/23/2017	\$487.50	0.44%	7.5
7/16/2017	\$475.00	0.43%	39
7/9/2017	\$150.00	0.14%	1.52
7/2/2017	\$400.00	0.37%	1.94
6/25/2017	\$1,350.00	1.26%	10.82
6/18/2017	\$462.50	0.43%	4.08
6/11/2017	\$487.50	0.46%	100
6/4/2017	\$237.50	0.22%	1.83
5/28/2017	\$625.00	0.59%	5.17
5/21/2017	(\$287.50)	-0.27%	0.38
5/14/2017	\$1,387.50	1.33%	19.5
5/7/2017	\$200.00	0.19%	2.33
4/30/2017	(\$500.00)	-0.48%	0.43
4/23/2017	(\$525.00)	-0.50%	0.05
4/16/2017	\$962.50	0.92%	13.83
4/9/2017	(\$250.00)	-0.24%	0.31
4/2/2017	(\$762.50)	-0.72%	0.34
3/26/2017	\$487.50	0.47%	2.22

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017 - Today	(\$12.50)	-0.01%	0.97
12/17/2017 - 12/24/2017	(\$387.50)	-0.33%	0.65

12/10/2017 - 12/24/2017	\$400.00	0.35%	1.26
12/3/2017 - 12/24/2017	\$2,562.50	2.26%	2.68
11/26/2017 - 12/24/2017	\$2,387.50	2.10%	2.31
11/19/2017 - 12/24/2017	\$2,312.50	2.03%	2.13
11/12/2017 - 12/24/2017	\$2,250.00	1.98%	1.96
11/5/2017 - 12/24/2017	\$2,425.00	2.13%	1.9
10/29/2017 - 12/24/2017	\$2,212.50	1.94%	1.67
10/22/2017 - 12/24/2017	\$1,837.50	1.61%	1.46
10/15/2017 - 12/24/2017	\$2,412.50	2.12%	1.58
10/8/2017 - 12/24/2017	\$2,750.00	2.43%	1.65
10/1/2017 - 12/24/2017	\$3,837.50	3.42%	1.91
9/24/2017 - 12/24/2017	\$4,200.00	3.75%	1.98
9/17/2017 - 12/24/2017	\$4,125.00	3.68%	1.91
9/10/2017 - 12/24/2017	\$4,487.50	4.02%	1.99
9/3/2017 - 12/24/2017	\$4,587.50	4.11%	1.95
8/27/2017 - 12/24/2017	\$5,600.00	5.07%	2.12
8/20/2017 - 12/24/2017	\$5,687.50	5.15%	2.13
8/13/2017 - 12/24/2017	\$5,662.50	5.13%	1.91
8/6/2017 - 12/24/2017	\$6,137.50	5.58%	1.91
7/30/2017 - 12/24/2017	\$5,925.00	5.38%	1.82
7/23/2017 - 12/24/2017	\$6,412.50	5.85%	1.88
7/16/2017 - 12/24/2017	\$6,887.50	6.31%	1.94
7/9/2017 - 12/24/2017	\$7,037.50	6.45%	1.93
7/2/2017 - 12/24/2017	\$7,437.50	6.84%	1.93
6/25/2017 - 12/24/2017	\$8,787.50	8.19%	2.08
6/18/2017 - 12/24/2017	\$9,250.00	8.66%	2.11
6/11/2017 - 12/24/2017	\$9,737.50	9.16%	2.17
6/4/2017 - 12/24/2017	\$9,975.00	9.40%	2.16
5/28/2017 - 12/24/2017	\$10,600.00	10.05%	2.21
5/21/2017 - 12/24/2017	\$10,312.50	9.75%	2.12
5/14/2017 - 12/24/2017	\$11,700.00	11.21%	2.26
5/7/2017 - 12/24/2017	\$11,900.00	11.42%	2.26
4/30/2017 - 12/24/2017	\$11,400.00	10.89%	2.11
4/23/2017 - 12/24/2017	\$10,875.00	10.33%	2
4/16/2017 - 12/24/2017	\$11,837.50	11.35%	2.08
4/9/2017 - 12/24/2017	\$11,587.50	11.09%	2.03
4/2/2017 - 12/24/2017	\$10,825.00	10.28%	1.87
3/26/2017 - 12/24/2017	\$11,312.50	10.80%	1.88

# Trades	% Profitable
4	50.00%
5	40.00%
6	83.33%
6	100.00%
5	40.00%
3	66.67%
4	50.00%
4	75.00%
5	20.00%
4	25.00%
6	66.67%
4	75.00%
4	100.00%
4	50.00%
5	40.00%
4	100.00%
4	50.00%
5	80.00%
2	50.00%
6	16.67%
6	66.67%
5	40.00%
5	60.00%
4	75.00%
4	50.00%
4	50.00%
5	60.00%
5	40.00%
5	80.00%
4	25.00%
4	75.00%
4	50.00%
5	80.00%
4	75.00%
5	20.00%
4	25.00%
5	80.00%
4	25.00%
4	50.00%
5	60.00%

# Trades	% Profitable
4	50.00%
9	44.44%

15	60.00%
21	71.43%
26	65.38%
29	65.52%
33	63.64%
37	64.86%
42	59.52%
46	56.52%
52	57.69%
56	58.93%
60	61.67%
64	60.94%
69	59.42%
73	61.64%
77	61.04%
82	62.20%
84	61.90%
90	58.89%
96	59.38%
101	58.42%
106	58.49%
110	59.09%
114	58.77%
118	58.47%
123	58.54%
128	57.81%
133	58.65%
137	57.66%
141	58.16%
145	57.93%
150	58.67%
154	59.09%
159	57.86%
163	57.06%
168	57.74%
172	56.98%
176	56.82%
181	56.91%

TradeStationChart Settings

Symbol @ES.D  
Description E-mini S&P 500 Continuous Contract [Mar18]  
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	0.6
! MESA Intraday V3 - Buy1	-0.15
! MESA Intraday V3 - Sell1	0.35
! MESA Intraday V3 - DirSi	10000
! MESA Intraday V3 - Start	630
! MESA Intraday V3 - End1	1315
! MESA Intraday V3 - Swin	0.04

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