

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$22,762.50	\$9,550.00	\$13,212.50
Gross Profit	\$59,900.00	\$28,425.00	\$31,475.00
Gross Loss	(\$37,137.50)	(\$18,875.00)	(\$18,262.50)
Profit Factor	1.61	1.51	1.72
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$17,275.00	\$7,350.00	\$9,925.00
Select Gross Profit	\$54,412.50	\$26,225.00	\$28,187.50
Select Gross Loss	(\$37,137.50)	(\$18,875.00)	(\$18,262.50)
Select Profit Factor	1.47	1.39	1.54
Adjusted Total Net Profit	\$14,334.63	\$3,853.09	\$6,950.83
Adjusted Gross Profit	\$54,890.91	\$25,206.50	\$27,571.01
Adjusted Gross Loss	(\$40,556.28)	(\$21,353.41)	(\$20,620.18)
Adjusted Profit Factor	1.35	1.18	1.34
Total Number of Trades	263	138	125
Percent Profitable	54.37%	56.52%	52.00%
Winning Trades	143	78	65
Losing Trades	118	58	60
Even Trades	2	2	0
Avg. Trade Net Profit	\$86.55	\$69.20	\$105.70
Avg. Winning Trade	\$418.88	\$364.42	\$484.23
Avg. Losing Trade	(\$314.72)	(\$325.43)	(\$304.38)
Ratio Avg. Win:Avg. Loss	1.33	1.12	1.59
Largest Winning Trade	\$3,287.50	\$2,200.00	\$3,287.50
Largest Losing Trade	(\$1,025.00)	(\$1,025.00)	(\$937.50)
Largest Winner as % of Gr	5.49%	7.74%	10.44%
Largest Loser as % of Gro:	2.76%	5.43%	5.13%
Net Profit as % of Largest	2220.73%	931.71%	1409.33%
Select Net Profit as % of L	1685.37%	717.07%	1058.67%
Adjusted Net Profit as % c	1398.50%	375.91%	741.42%
Max. Consecutive Winnin	8	6	5
Max. Consecutive Losing	8	5	10
Avg. Bars in Total Trades	15.39	15.55	15.21
Avg. Bars in Winning Trad	17.49	17.36	17.65
Avg. Bars in Losing Trades	12.89	13.22	12.57
Avg. Bars in Even Trades	12.5	12.5	0

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	263	138	125
Account Size Required	\$3,687.50	\$4,087.50	\$3,562.50
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	22.76%
Annual Rate of Return	20.81%
Buy & Hold Return	3.77%
Return on Account	617.29%
Avg. Monthly Return	\$1,896.88
Std. Deviation of Monthly	\$2,090.75

Return Retracement Ratio	58.87
RINA Index	503.4
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 25 days, 45 Minutes
Percent of Time in the Market	12.02%
Time in the Market	1 Month, 12 days, 6 hours
Longest Flat Period	5 days, 18 hours

Max. Equity Run-up	\$24,087.50
Date of Max. Equity Run-up	12/28/2015 8:00
Max. Equity Run-up as % of Initial Capital	24.09%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$4,075.00)	(\$4,937.50)	(\$3,875.00)
Date	3/9/2015 8:30		
as % of Initial Capital	4.08%	4.94%	3.88%
Net Profit as % of Drawdown	558.59%	193.42%	340.97%
Select Net Profit as % of Drawdown	423.93%	148.86%	256.13%
Adjusted Net Profit as % of Drawdown	351.77%	78.04%	179.38%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$3,687.50)	(\$4,087.50)	(\$3,562.50)
Date	3/6/2015 9:00		
as % of Initial Capital	3.69%	4.09%	3.56%
Net Profit as % of Drawdown	617.29%	233.64%	370.88%
Select Net Profit as % of Drawdown	468.47%	179.82%	278.60%
Adjusted Net Profit as % of Drawdown	388.74%	94.27%	195.11%

Max. Trade Drawdown	(\$1,037.50)	(\$1,025.00)	(\$1,037.50)
---------------------	--------------	--------------	--------------

All Trades

Total Net Profit	\$22,762.50	Profit Factor	1.61
Gross Profit	\$59,900.00	Gross Loss	(\$37,137.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$17,275.00	Select Profit Factor	1.47
Select Gross Profit	\$54,412.50	Select Gross Loss	(\$37,137.50)
Adjusted Total Net Profit	\$14,334.63	Adjusted Profit Factor	1.35
Adjusted Gross Profit	\$54,890.91	Adjusted Gross Loss	(\$40,556.28)
Total Number of Trades	263	Percent Profitable	54.37%
Winning Trades	143	Losing Trades	118
Even Trades	2		
Avg. Trade Net Profit	\$86.55	Ratio Avg. Win:Avg. Loss	1.33
Avg. Winning Trade	\$418.88	Avg. Losing Trade	(\$314.72)
Largest Winning Trade	\$3,287.50	Largest Losing Trade	(\$1,025.00)
Largest Winner as % of Gr	5.49%	Largest Loser as % of Gr	2.76%
Net Profit as % of Largest	2220.73%		
Slct. Net Profit as % of Lar	1685.37%	Adj. Net Profit as % of Li	1398.50%
Max. Consecutive Winnin	8	Max. Consecutive Losing	8
Avg. Bars in Winning Trad	17.49	Avg. Bars in Losing Trad	12.89
Avg. Bars in Total Trades	15.39		
Max. Shares/Contracts He	1	Account Size Required	\$3,687.50
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	22.76%	Annual Rate of Return	20.81%
Buy and Hold Return	3.77%	Return on Account	617.29%
Avg. Monthly Return	\$1,896.88	Std. Deviation of Month	\$2,090.75
Return Retracement Ratic	58.87	RINA Index	503.4
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 25 days, 45 M	Percent of Time in the M	12.02%
Time in the Market	1 Month, 12 days, 6 hours	Longest Flat Period	5 days, 18 hours
Max. Equity Run-up	\$24,087.50		
Date of Max. E. Run-up	12/28/2015 8:00	Max. E. Run-up as % of I	24.09%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$4,075.00)	Value	(\$3,687.50)
Date	3/9/2015 8:30	Date	3/6/2015 9:00
as % of Initial Capital	4.08%	as % of Initial Capital	3.69%
Net Profit as % of Drawdown	558.59%	Net Profit as % of Drawdown	617.29%
Slct. Net Profit as % of Drawdown	423.93%	Slct. Net Profit as % of Drawdown	468.47%
Adj. Net Profit as % of Drawdown	351.77%	Adj. Net Profit as % of Drawdown	388.74%
Max. Trade Drawdown	(\$1,037.50)		
Long Trades			
Total Net Profit	\$9,550.00	Profit Factor	1.51
Gross Profit	\$28,425.00	Gross Loss	(\$18,875.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$7,350.00	Select Profit Factor	1.39
Select Gross Profit	\$26,225.00	Select Gross Loss	(\$18,875.00)
Adjusted Total Net Profit	\$3,853.09	Adjusted Profit Factor	1.18
Adjusted Gross Profit	\$25,206.50	Adjusted Gross Loss	(\$21,353.41)
Total Number of Trades	138	Percent Profitable	56.52%
Winning Trades	78	Losing Trades	58
Even Trades	2		
Avg. Trade Net Profit	\$69.20	Ratio Avg. Win:Avg. Loss	1.12
Avg. Winning Trade	\$364.42	Avg. Losing Trade	(\$325.43)
Largest Winning Trade	\$2,200.00	Largest Losing Trade	(\$1,025.00)
Largest Winner as % of Gross Profit	7.74%	Largest Loser as % of Gross Loss	5.43%
Max. Consecutive Winning Trades	6	Max. Consecutive Losing Trades	5
Avg. Bars in Winning Trades	17.36	Avg. Bars in Losing Trades	13.22
Avg. Bars in Total Trades	15.55		
Max. Shares/Contracts Held	1	Account Size Required	\$4,087.50
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	931.71%		
Slct. Net Profit as % of Largest Trade	717.07%	Adj. Net Profit as % of Largest Trade	375.91%
Max. Drawdown (Intra-day)		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$4,937.50)	Value	(\$4,087.50)
as % of Initial Capital	4.94%	as % of Initial Capital	4.09%
Net Profit as % of Drawdown	193.42%	Net Profit as % of Drawdown	233.64%
Slct. Net Profit as % of Drawdown	148.86%	Slct. Net Profit as % of Drawdown	179.82%

Adj. Net Prof as % of Draw	78.04%	Adj. Net Profit as % of D	179.82%
Max. Trade Drawdown	(\$1,025.00)		
Short Trades			
Total Net Profit	\$13,212.50	Profit Factor	1.72
Gross Profit	\$31,475.00	Gross Loss	(\$18,262.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$9,925.00	Select Profit Factor	1.54
Select Gross Profit	\$28,187.50	Select Gross Loss	(\$18,262.50)
Adjusted Total Net Profit	\$6,950.83	Adjusted Profit Factor	1.34
Adjusted Gross Profit	\$27,571.01	Adjusted Gross Loss	(\$20,620.18)
Total Number of Trades	125	Percent Profitable	52.00%
Winning Trades	65	Losing Trades	60
Even Trades	0		
Avg. Trade Net Profit	\$105.70	Ratio Avg. Win:Avg. Los	1.59
Avg. Winning Trade	\$484.23	Avg. Losing Trade	(\$304.38)
Largest Winning Trade	\$3,287.50	Largest Losing Trade	(\$937.50)
Largest Winner as % of Gr	10.44%	Largest Loser as % of Gr	5.43%
Max. Consecutive Winnin	5	Max. Consecutive Losin	10
Avg. Bars in Winning Trad	17.65	Avg. Bars in Losing Trad	12.57
Avg. Bars in Total Trades	15.21		
Max. Shares/Contracts He	1	Account Size Required	\$3,562.50
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1409.33%		
Slct. Net Profit as % of Lar	1058.67%	Adj. Net Profit as % of Li	741.42%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$3,875.00)	Value	(\$3,562.50)
as % of Initial Capital	3.88%	as % of Initial Capital	3.56%
Net Profit as % of Drawc	340.97%	Net Profit as % of Drawc	370.88%
Slct. Net Profit as % of Dr	256.13%	Slct. Net Profit as % of D	278.60%
Adj. Net Prof as % of Draw	179.38%	Adj. Net Prof as % of Dr	195.11%
Max. Trade Drawdown	(\$1,037.50)		