

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$14,550.00	\$7,540.00	\$7,010.00
Gross Profit	\$26,200.00	\$14,790.00	\$11,410.00
Gross Loss	(\$11,650.00)	(\$7,250.00)	(\$4,400.00)
Profit Factor	2.25	2.04	2.59
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$10,010.00	\$8,730.00	\$1,280.00
Select Gross Profit	\$20,470.00	\$14,790.00	\$5,680.00
Select Gross Loss	(\$10,460.00)	(\$6,060.00)	(\$4,400.00)
Select Profit Factor	1.96	2.44	1.29
Adjusted Total Net Profit	\$10,233.10	\$4,447.89	\$3,869.84
Adjusted Gross Profit	\$23,468.46	\$12,941.25	\$9,253.71
Adjusted Gross Loss	(\$13,235.36)	(\$8,493.36)	(\$5,383.87)
Adjusted Profit Factor	1.77	1.52	1.72
Total Number of Trades	146	98	48
Percent Profitable	63.01%	65.31%	58.33%
Winning Trades	92	64	28
Losing Trades	54	34	20
Even Trades	0	0	0
Avg. Trade Net Profit	\$99.66	\$76.94	\$146.04
Avg. Winning Trade	\$284.78	\$231.09	\$407.50
Avg. Losing Trade	(\$215.74)	(\$213.24)	(\$220.00)
Ratio Avg. Win:Avg. Loss	1.32	1.08	1.85
Largest Winning Trade	\$2,095.00	\$1,200.00	\$2,095.00
Largest Losing Trade	(\$1,190.00)	(\$1,190.00)	(\$535.00)
Largest Winner as % of Gr	8.00%	8.11%	18.36%
Largest Loser as % of Gros	10.21%	16.41%	12.16%
Net Profit as % of Largest	1222.69%	633.61%	1310.28%
Select Net Profit as % of L	841.18%	733.61%	239.25%
Adjusted Net Profit as % c	859.92%	373.77%	723.34%
Max. Consecutive Winnin	11	11	8
Max. Consecutive Losing	4	3	5
Avg. Bars in Total Trades	17.32	18.09	15.73
Avg. Bars in Winning Trad	17.62	18.48	15.64
Avg. Bars in Losing Trades	16.8	17.35	15.85
Avg. Bars in Even Trades	0	0	0

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	146	98	48
Account Size Required	\$1,435.00	\$1,680.00	\$1,240.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	14.55%
Annual Rate of Return	13.82%
Buy & Hold Return	28.26%
Return on Account	1013.94%
Avg. Monthly Return	\$1,212.50
Std. Deviation of Monthly	\$1,143.24

Return Retracement Ratio	101.4
RINA Index	521.2
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 24 days, 45 Minutes
Percent of Time in the Market	7.70%
Time in the Market	27 days, 15 hours, 45 Min
Longest Flat Period	25 days, 18 hours, 15 Min

Max. Equity Run-up	\$14,930.00
Date of Max. Equity Run-up	12/29/2017 13:00
Max. Equity Run-up as % of Initial Capital	14.93%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$1,815.00)	(\$2,350.00)	(\$1,670.00)
Date	9/27/2017 12:45		
as % of Initial Capital	1.82%	2.35%	1.67%
Net Profit as % of Drawdown	801.65%	320.85%	419.76%
Select Net Profit as % of Drawdown	551.52%	371.49%	76.65%
Adjusted Net Profit as % of Drawdown	563.81%	189.27%	231.73%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$1,435.00)	(\$1,680.00)	(\$1,240.00)
Date	5/11/2017 13:15		
as % of Initial Capital	1.44%	1.68%	1.24%
Net Profit as % of Drawdown	1013.94%	448.81%	565.32%
Select Net Profit as % of Drawdown	697.56%	519.64%	103.23%
Adjusted Net Profit as % of Drawdown	713.11%	264.76%	312.08%

Max. Trade Drawdown	(\$1,390.00)	(\$1,390.00)	(\$925.00)
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All Trades

Total Net Profit	\$14,550.00	Profit Factor	2.25
Gross Profit	\$26,200.00	Gross Loss	(\$11,650.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$10,010.00	Select Profit Factor	1.96
Select Gross Profit	\$20,470.00	Select Gross Loss	(\$10,460.00)
Adjusted Total Net Profit	\$10,233.10	Adjusted Profit Factor	1.77
Adjusted Gross Profit	\$23,468.46	Adjusted Gross Loss	(\$13,235.36)
Total Number of Trades	146	Percent Profitable	63.01%
Winning Trades	92	Losing Trades	54
Even Trades	0		
Avg. Trade Net Profit	\$99.66	Ratio Avg. Win:Avg. Loss	1.32
Avg. Winning Trade	\$284.78	Avg. Losing Trade	(\$215.74)
Largest Winning Trade	\$2,095.00	Largest Losing Trade	(\$1,190.00)
Largest Winner as % of Gr	8.00%	Largest Loser as % of Gr	10.21%
Net Profit as % of Largest	1222.69%		
Slct. Net Profit as % of Lar	841.18%	Adj. Net Profit as % of Li	859.92%
Max. Consecutive Winnin	11	Max. Consecutive Losing	4
Avg. Bars in Winning Trad	17.62	Avg. Bars in Losing Trad	16.8
Avg. Bars in Total Trades	17.32		
Max. Shares/Contracts He	1	Account Size Required	\$1,435.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	14.55%	Annual Rate of Return	13.82%
Buy and Hold Return	28.26%	Return on Account	1013.94%
Avg. Monthly Return	\$1,212.50	Std. Deviation of Month	\$1,143.24
Return Retracement Ratic	101.4	RINA Index	521.2
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 24 days, 45 M	Percent of Time in the M	7.70%
Time in the Market	27 days, 15 hours, 45 Min	Longest Flat Period	25 days, 18 hours, 15 Min
Max. Equity Run-up	\$14,930.00		
Date of Max. E. Run-up	12/29/2017 13:00	Max. E. Run-up as % of I	14.93%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$1,815.00)	Value	(\$1,435.00)
Date	9/27/2017 12:45	Date	5/11/2017 13:15
as % of Initial Capital	1.82%	as % of Initial Capital	1.44%
Net Profit as % of Drawdown	801.65%	Net Profit as % of Drawdown	1013.94%
Slct. Net Profit as % of Drawdown	551.52%	Slct. Net Profit as % of Drawdown	697.56%
Adj. Net Profit as % of Drawdown	563.81%	Adj. Net Profit as % of Drawdown	713.11%
Max. Trade Drawdown	(\$1,390.00)		
Long Trades			
Total Net Profit	\$7,540.00	Profit Factor	2.04
Gross Profit	\$14,790.00	Gross Loss	(\$7,250.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$8,730.00	Select Profit Factor	2.44
Select Gross Profit	\$14,790.00	Select Gross Loss	(\$6,060.00)
Adjusted Total Net Profit	\$4,447.89	Adjusted Profit Factor	1.52
Adjusted Gross Profit	\$12,941.25	Adjusted Gross Loss	(\$8,493.36)
Total Number of Trades	98	Percent Profitable	65.31%
Winning Trades	64	Losing Trades	34
Even Trades	0		
Avg. Trade Net Profit	\$76.94	Ratio Avg. Win:Avg. Loss	1.08
Avg. Winning Trade	\$231.09	Avg. Losing Trade	(\$213.24)
Largest Winning Trade	\$1,200.00	Largest Losing Trade	(\$1,190.00)
Largest Winner as % of Gross Profit	8.11%	Largest Loser as % of Gross Profit	16.41%
Max. Consecutive Winning Trades	11	Max. Consecutive Losing Trades	3
Avg. Bars in Winning Trades	18.48	Avg. Bars in Losing Trades	17.35
Avg. Bars in Total Trades	18.09		
Max. Shares/Contracts Held	1	Account Size Required	\$1,680.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	633.61%		
Slct. Net Profit as % of Largest Trade	733.61%	Adj. Net Profit as % of Largest Trade	373.77%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$2,350.00)	Value	(\$1,680.00)
as % of Initial Capital	2.35%	as % of Initial Capital	1.68%
Net Profit as % of Drawdown	320.85%	Net Profit as % of Drawdown	448.81%
Slct. Net Profit as % of Drawdown	371.49%	Slct. Net Profit as % of Drawdown	519.64%

Adj. Net Prof as % of Draw	189.27%	Adj. Net Profit as % of D	519.64%
Max. Trade Drawdown	(\$1,390.00)		
Short Trades			
Total Net Profit	\$7,010.00	Profit Factor	2.59
Gross Profit	\$11,410.00	Gross Loss	(\$4,400.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$1,280.00	Select Profit Factor	1.29
Select Gross Profit	\$5,680.00	Select Gross Loss	(\$4,400.00)
Adjusted Total Net Profit	\$3,869.84	Adjusted Profit Factor	1.72
Adjusted Gross Profit	\$9,253.71	Adjusted Gross Loss	(\$5,383.87)
Total Number of Trades	48	Percent Profitable	58.33%
Winning Trades	28	Losing Trades	20
Even Trades	0		
Avg. Trade Net Profit	\$146.04	Ratio Avg. Win:Avg. Los	1.85
Avg. Winning Trade	\$407.50	Avg. Losing Trade	(\$220.00)
Largest Winning Trade	\$2,095.00	Largest Losing Trade	(\$535.00)
Largest Winner as % of Gr	18.36%	Largest Loser as % of Gr	16.41%
Max. Consecutive Winnin	8	Max. Consecutive Losin	5
Avg. Bars in Winning Trad	15.64	Avg. Bars in Losing Trad	15.85
Avg. Bars in Total Trades	15.73		
Max. Shares/Contracts He	1	Account Size Required	\$1,240.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1310.28%		
Slct. Net Profit as % of Lar	239.25%	Adj. Net Profit as % of Li	723.34%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$1,670.00)	Value	(\$1,240.00)
as % of Initial Capital	1.67%	as % of Initial Capital	1.24%
Net Profit as % of Drawd	419.76%	Net Profit as % of Drawd	565.32%
Slct. Net Profit as % of Dr	76.65%	Slct. Net Profit as % of D	103.23%
Adj. Net Prof as % of Draw	231.73%	Adj. Net Prof as % of Dra	312.08%
Max. Trade Drawdown	(\$925.00)		





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### TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	146	92	54
Avg. Trade Net Profit	\$99.66	\$284.78	(\$215.74)
1 Std. Deviation of Avg. Tr	\$399.25	\$368.88	\$204.00
Avg. Trade + 1 Std. Deviat	\$498.90	\$653.66	(\$11.74)
Avg. Trade - 1 Std. Deviat	(\$299.59)	(\$84.10)	(\$419.74)
Coefficient of Variation	400.62%	129.53%	94.56%

### Time Averages

Avg. Time in Trades	4 hours, 32 Minutes	4 hours, 53 Minutes	3 hours, 56 Minutes
Avg. Time Between Trade	2 days, 7 hours, 51 Minute	3 days, 17 hours, 30 Minute	6 days, 10 hours, 6 Minute
Avg. Time Between Trade	18 days, 18 hours		

Outliers	Total	Positive	Negative
Number of Outliers	4	3	1
Outlier Profit/Loss	\$4,540.00	\$5,730.00	(\$1,190.00)

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$2,175.00	(\$1,390.00)
Max. Value Date	3/21/2017	4/5/2017
Avg. Value	\$331.71	(\$220.45)
1 Std. Deviation	\$351.06	\$243.80
Avg. + 1 Std. Deviation	\$682.77	\$23.36
Avg. - 1 Std. Deviation	(\$19.34)	(\$464.25)
Coefficient of Variation	105.83%	110.60%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	15.69%	59.40%	56.30%
1 Std. Deviation	46.85%	29.53%	28.96%
Avg. + 1 Std. Deviation	62.54%	88.92%	85.26%
Avg. - 1 Std. Deviation	-31.15%	29.87%	27.34%
Coefficient of Variation	298.48%	49.71%	51.45%

### TradeStation Trade Series Analysis

	Winners	Losers
Largest Profit/Loss	\$2,095.00	(\$1,190.00)
Largest Profit/Loss as % of Gross	8.00%	10.21%
Largest Consec. Profit/Loss	\$2,355.00	(\$1,190.00)
Largest Consec. Profit/Loss as % of Gross	8.99%	10.21%
Winning Series	Number of Series	Avg. Gain per Series
	1	15
	2	9
	3	4
	4	6
	5	1
	7	1
		Avg. Loss Next Trade
		(\$249.00)
		(\$184.38)
		(\$132.50)
		(\$220.00)
		(\$20.00)
		(\$45.00)

Losing Series	11	1	\$181.36	(\$265.00)
	Number of Series	Avg. Loss per Series	Avg. Gain Next Trade	
	1	24	(\$238.75)	\$268.96
	2	7	(\$197.86)	\$293.57
	3	4	(\$185.00)	\$935.00
4	1	(\$232.50)	\$215.00	



## TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	1/5/2017 9:45	Buy	\$4,987.25	\$0.00	1
	Sell	1/5/2017 13:15	Sell#2	\$4,998.00		\$215.00
2	Sell Short	1/6/2017 8:30	Short	\$5,027.75	\$0.00	1
	Buy to Cover	1/6/2017 13:15	Cover#2	\$5,041.50		(\$275.00)
3	Buy	2/1/2017 7:30	Buy	\$5,172.00	\$0.00	1
	Sell	2/1/2017 13:15	Sell#2	\$5,184.50		\$250.00
4	Buy	2/9/2017 8:00	Buy	\$5,241.00	\$0.00	1
	Sell	2/9/2017 13:15	Sell#2	\$5,246.00		\$100.00
5	Buy	2/13/2017 8:15	Buy	\$5,286.25	\$0.00	1
	Sell	2/13/2017 13:15	Sell#2	\$5,292.00		\$115.00
6	Buy	2/17/2017 10:30	Buy	\$5,346.50	\$0.00	1
	Sell	2/17/2017 13:15	Sell#2	\$5,362.00		\$310.00
7	Buy	2/21/2017 7:30	Buy	\$5,385.50	\$0.00	1
	Sell	2/21/2017 13:15	Sell#2	\$5,388.00		\$50.00
8	Buy	2/27/2017 8:45	Buy	\$5,376.50	\$0.00	1
	Sell	2/27/2017 13:15	Sell#2	\$5,386.00		\$190.00
9	Buy	3/1/2017 7:45	Buy	\$5,408.00	\$0.00	1
	Sell	3/1/2017 13:15	Sell#2	\$5,427.75		\$395.00
10	Sell Short	3/2/2017 10:00	Short	\$5,406.00	\$0.00	1
	Buy to Cover	3/2/2017 13:15	Cover#2	\$5,400.25		\$115.00
11	Buy	3/3/2017 10:00	Buy	\$5,401.75	\$0.00	1
	Sell	3/3/2017 13:15	Sell#2	\$5,410.25		\$170.00
12	Buy	3/6/2017 7:00	Buy	\$5,385.50	\$0.00	1
	Sell	3/6/2017 13:15	Sell#2	\$5,397.75		\$245.00
13	Buy	3/7/2017 7:15	Buy	\$5,389.25	\$0.00	1
	Sell	3/7/2017 12:45	Sell#3	\$5,392.00		\$55.00
14	Buy	3/8/2017 7:45	Buy	\$5,410.25	\$0.00	1
	Sell	3/8/2017 13:15	Sell#2	\$5,397.00		(\$265.00)
15	Buy	3/9/2017 10:15	Buy	\$5,403.50	\$0.00	1
	Sell	3/9/2017 11:30	Sell#3	\$5,381.50		(\$440.00)
16	Buy	3/13/2017 7:00	Buy	\$5,425.25	\$0.00	1
	Sell	3/13/2017 13:15	Sell#2	\$5,431.75		\$130.00
17	Sell Short	3/14/2017 10:45	Short	\$5,415.00	\$0.00	1
	Buy to Cover	3/14/2017 13:15	Cover#2	\$5,418.50		(\$70.00)
18	Sell Short	3/16/2017 10:30	Short	\$5,445.75	\$0.00	1
	Buy to Cover	3/16/2017 13:15	Cover#2	\$5,447.50		(\$35.00)
19	Buy	3/17/2017 10:00	Buy	\$5,451.50	\$0.00	1
	Sell	3/17/2017 13:15	Sell#2	\$5,441.75		(\$195.00)
20	Sell Short	3/21/2017 7:00	Short	\$5,472.25	\$0.00	1
	Buy to Cover	3/21/2017 13:15	Cover#2	\$5,367.50		\$2,095.00
21	Buy	3/29/2017 7:45	Buy	\$5,456.00	\$0.00	1
	Sell	3/29/2017 13:15	Sell#2	\$5,467.25		\$225.00
22	Buy	3/30/2017 7:15	Buy	\$5,473.00	\$0.00	1

	Sell	3/30/2017 13:15 Sell#2	\$5,474.75		\$35.00
23	Buy	3/31/2017 10:45 Buy	\$5,485.00	\$0.00	1
	Sell	3/31/2017 12:30 Sell#3	\$5,478.00		(\$140.00)
24	Buy	4/4/2017 9:15 Buy	\$5,463.50	\$0.00	1
	Sell	4/4/2017 13:15 Sell#2	\$5,475.00		\$230.00
25	Buy	4/5/2017 11:00 Buy	\$5,512.00	\$0.00	1
	Sell	4/5/2017 13:15 Sell#2	\$5,452.50		(\$1,190.00)
26	Sell Short	4/6/2017 8:45 Short	\$5,468.25	\$0.00	1
	Buy to Cover	4/6/2017 13:15 Cover#2	\$5,455.50		\$255.00
27	Buy	4/18/2017 8:30 Buy	\$5,426.75	\$0.00	1
	Sell	4/18/2017 13:15 Sell#2	\$5,423.25		(\$70.00)
28	Sell Short	4/21/2017 9:45 Short	\$5,474.25	\$0.00	1
	Buy to Cover	4/21/2017 13:15 Cover#2	\$5,473.50		\$15.00
29	Buy	4/24/2017 10:00 Buy	\$5,531.75	\$0.00	1
	Sell	4/24/2017 13:15 Sell#2	\$5,540.50		\$175.00
30	Buy	4/25/2017 8:00 Buy	\$5,567.25	\$0.00	1
	Sell	4/25/2017 13:15 Sell#2	\$5,580.75		\$270.00
31	Sell Short	4/27/2017 9:00 Short	\$5,591.25	\$0.00	1
	Buy to Cover	4/27/2017 11:15 Cover#3	\$5,597.50		(\$125.00)
32	Buy	4/28/2017 9:30 Buy	\$5,614.75	\$0.00	1
	Sell	4/28/2017 13:15 Sell#2	\$5,613.50		(\$25.00)
33	Buy	5/1/2017 9:30 Buy	\$5,653.25	\$0.00	1
	Sell	5/1/2017 13:15 Sell#2	\$5,661.50		\$165.00
34	Sell Short	5/2/2017 9:45 Short	\$5,672.50	\$0.00	1
	Buy to Cover	5/2/2017 13:15 Cover#2	\$5,673.50		(\$20.00)
35	Sell Short	5/3/2017 7:30 Short	\$5,644.00	\$0.00	1
	Buy to Cover	5/3/2017 13:15 Cover#2	\$5,654.75		(\$215.00)
36	Sell Short	5/4/2017 7:15 Short	\$5,641.25	\$0.00	1
	Buy to Cover	5/4/2017 11:30 Cover#3	\$5,658.50		(\$345.00)
37	Buy	5/8/2017 10:15 Buy	\$5,682.00	\$0.00	1
	Sell	5/8/2017 13:15 Sell#2	\$5,688.25		\$125.00
38	Buy	5/9/2017 7:00 Buy	\$5,705.00	\$0.00	1
	Sell	5/9/2017 12:30 Sell#3	\$5,709.25		\$85.00
39	Sell Short	5/11/2017 7:30 Short	\$5,680.00	\$0.00	1
	Buy to Cover	5/11/2017 13:15 Cover#2	\$5,706.75		(\$535.00)
40	Buy	5/12/2017 11:00 Buy	\$5,715.25	\$0.00	1
	Sell	5/12/2017 13:15 Sell#2	\$5,719.00		\$75.00
41	Buy	5/15/2017 11:00 Buy	\$5,732.00	\$0.00	1
	Sell	5/15/2017 13:15 Sell#2	\$5,737.00		\$100.00
42	Sell Short	5/17/2017 11:00 Short	\$5,663.00	\$0.00	1
	Buy to Cover	5/17/2017 13:15 Cover#2	\$5,615.50		\$950.00
43	Buy	5/18/2017 11:00 Buy	\$5,653.50	\$0.00	1
	Sell	5/18/2017 13:15 Sell#2	\$5,663.00		\$190.00
44	Buy	5/19/2017 8:00 Buy	\$5,698.25	\$0.00	1
	Sell	5/19/2017 13:15 Sell#2	\$5,686.50		(\$235.00)
45	Sell Short	5/23/2017 10:00 Short	\$5,733.00	\$0.00	1
	Buy to Cover	5/23/2017 13:15 Cover#2	\$5,739.25		(\$125.00)

46 Buy	5/24/2017 8:15 Buy	\$5,746.75	\$0.00	1
Sell	5/24/2017 13:15 Sell#2	\$5,764.75		\$360.00
47 Buy	5/25/2017 9:30 Buy	\$5,808.50	\$0.00	1
Sell	5/25/2017 13:15 Sell#2	\$5,814.00		\$110.00
48 Sell Short	5/26/2017 8:30 Short	\$5,819.00	\$0.00	1
Buy to Cover	5/26/2017 13:15 Cover#2	\$5,823.50		(\$90.00)
49 Buy	5/30/2017 7:45 Buy	\$5,828.50	\$0.00	1
Sell	5/30/2017 13:15 Sell#2	\$5,829.50		\$20.00
50 Sell Short	5/31/2017 10:30 Short	\$5,821.75	\$0.00	1
Buy to Cover	5/31/2017 13:00 Cover#3	\$5,821.25		\$10.00
51 Buy	6/1/2017 9:45 Buy	\$5,835.25	\$0.00	1
Sell	6/1/2017 13:15 Sell#2	\$5,850.50		\$305.00
52 Buy	6/2/2017 10:00 Buy	\$5,896.00	\$0.00	1
Sell	6/2/2017 13:15 Sell#2	\$5,915.50		\$390.00
53 Buy	6/5/2017 7:45 Buy	\$5,919.75	\$0.00	1
Sell	6/5/2017 13:15 Sell#2	\$5,913.75		(\$120.00)
54 Buy	6/6/2017 9:00 Buy	\$5,917.50	\$0.00	1
Sell	6/6/2017 13:15 Sell#2	\$5,891.25		(\$525.00)
55 Sell Short	6/8/2017 10:15 Short	\$5,911.75	\$0.00	1
Buy to Cover	6/8/2017 13:15 Cover#2	\$5,919.50		(\$155.00)
56 Buy	6/13/2017 9:45 Buy	\$5,769.75	\$0.00	1
Sell	6/13/2017 13:15 Sell#2	\$5,785.75		\$320.00
57 Sell Short	6/15/2017 9:15 Short	\$5,697.75	\$0.00	1
Buy to Cover	6/15/2017 11:30 Cover#3	\$5,721.75		(\$480.00)
58 Sell Short	6/16/2017 10:45 Short	\$5,711.50	\$0.00	1
Buy to Cover	6/16/2017 13:00 Cover#3	\$5,711.00		\$10.00
59 Buy	6/19/2017 11:00 Buy	\$5,803.75	\$0.00	1
Sell	6/19/2017 13:15 Sell#2	\$5,802.25		(\$30.00)
60 Sell Short	6/20/2017 8:45 Short	\$5,778.25	\$0.00	1
Buy to Cover	6/20/2017 13:15 Cover#2	\$5,756.50		\$435.00
61 Buy	6/22/2017 9:15 Buy	\$5,816.25	\$0.00	1
Sell	6/22/2017 13:15 Sell#2	\$5,811.00		(\$105.00)
62 Sell Short	6/23/2017 9:00 Short	\$5,817.00	\$0.00	1
Buy to Cover	6/23/2017 11:45 Cover#3	\$5,833.50		(\$330.00)
63 Sell Short	6/26/2017 11:00 Short	\$5,822.25	\$0.00	1
Buy to Cover	6/26/2017 13:15 Cover#2	\$5,806.00		\$325.00
64 Sell Short	6/27/2017 7:30 Short	\$5,779.75	\$0.00	1
Buy to Cover	6/27/2017 13:15 Cover#2	\$5,701.00		\$1,575.00
65 Buy	6/28/2017 11:00 Buy	\$5,774.75	\$0.00	1
Sell	6/28/2017 13:15 Sell#2	\$5,782.25		\$150.00
66 Buy	6/30/2017 8:45 Buy	\$5,683.75	\$0.00	1
Sell	6/30/2017 13:15 Sell#2	\$5,676.75		(\$140.00)
67 Buy	7/6/2017 7:00 Buy	\$5,631.25	\$0.00	1
Sell	7/6/2017 13:15 Sell#2	\$5,627.00		(\$85.00)
68 Buy	7/12/2017 7:30 Buy	\$5,784.50	\$0.00	1
Sell	7/12/2017 13:15 Sell#2	\$5,808.50		\$480.00
69 Buy	7/13/2017 9:15 Buy	\$5,824.00	\$0.00	1

	Sell	7/13/2017 13:15 Sell#2	\$5,820.50		(\$70.00)
70	Sell Short	7/14/2017 7:15 Short	\$5,836.75	\$0.00	1
	Buy to Cover	7/14/2017 12:00 Cover#3	\$5,863.50		(\$535.00)
71	Sell Short	7/17/2017 11:00 Short	\$5,870.75	\$0.00	1
	Buy to Cover	7/17/2017 13:15 Cover#2	\$5,868.00		\$55.00
72	Buy	7/18/2017 9:15 Buy	\$5,889.50	\$0.00	1
	Sell	7/18/2017 13:15 Sell#2	\$5,907.25		\$355.00
73	Buy	7/19/2017 10:45 Buy	\$5,947.00	\$0.00	1
	Sell	7/19/2017 13:15 Sell#2	\$5,942.00		(\$100.00)
74	Buy	7/21/2017 10:00 Buy	\$5,941.50	\$0.00	1
	Sell	7/21/2017 13:15 Sell#2	\$5,946.75		\$105.00
75	Buy	7/24/2017 9:45 Buy	\$5,955.00	\$0.00	1
	Sell	7/24/2017 13:15 Sell#2	\$5,971.75		\$335.00
76	Sell Short	7/27/2017 10:00 Short	\$5,975.00	\$0.00	1
	Buy to Cover	7/27/2017 13:15 Cover#2	\$5,941.25		\$675.00
77	Buy	7/28/2017 9:30 Buy	\$5,932.00	\$0.00	1
	Sell	7/28/2017 13:15 Sell#2	\$5,934.25		\$45.00
78	Buy	8/3/2017 7:45 Buy	\$5,920.25	\$0.00	1
	Sell	8/3/2017 9:15 Short	\$5,917.75		(\$50.00)
79	Sell Short	8/3/2017 9:15 Short	\$5,917.75	\$0.00	1
	Buy to Cover	8/3/2017 13:15 Cover#2	\$5,915.50		\$45.00
80	Buy	8/7/2017 8:30 Buy	\$5,946.75	\$0.00	1
	Sell	8/7/2017 13:15 Sell#2	\$5,959.00		\$245.00
81	Sell Short	8/9/2017 9:30 Short	\$5,936.00	\$0.00	1
	Buy to Cover	8/9/2017 12:15 Cover#3	\$5,923.25		\$255.00
82	Buy	8/14/2017 7:30 Buy	\$5,918.25	\$0.00	1
	Sell	8/14/2017 13:15 Sell#2	\$5,933.50		\$305.00
83	Buy	8/16/2017 9:00 Buy	\$5,962.00	\$0.00	1
	Sell	8/16/2017 13:15 Sell#2	\$5,947.25		(\$295.00)
84	Sell Short	8/17/2017 7:00 Short	\$5,929.25	\$0.00	1
	Buy to Cover	8/17/2017 13:15 Cover#2	\$5,826.25		\$2,060.00
85	Buy	8/22/2017 10:15 Buy	\$5,895.50	\$0.00	1
	Sell	8/22/2017 13:15 Sell#2	\$5,902.00		\$130.00
86	Buy	8/23/2017 8:00 Buy	\$5,877.75	\$0.00	1
	Sell	8/23/2017 13:15 Sell#2	\$5,880.50		\$55.00
87	Sell Short	8/24/2017 10:45 Short	\$5,865.50	\$0.00	1
	Buy to Cover	8/24/2017 13:15 Cover#2	\$5,863.25		\$45.00
88	Buy	8/25/2017 7:00 Buy	\$5,877.00	\$0.00	1
	Sell	8/25/2017 11:45 Sell#3	\$5,860.75		(\$325.00)
89	Buy	8/30/2017 10:15 Buy	\$5,944.75	\$0.00	1
	Sell	8/30/2017 13:15 Sell#2	\$5,960.75		\$320.00
90	Buy	8/31/2017 7:15 Buy	\$5,994.75	\$0.00	1
	Sell	8/31/2017 13:15 Sell#2	\$6,017.50		\$455.00
91	Buy	9/1/2017 7:00 Buy	\$6,026.25	\$0.00	1
	Sell	9/1/2017 13:15 Sell#2	\$6,014.75		(\$230.00)
92	Buy	9/7/2017 7:30 Buy	\$5,975.50	\$0.00	1
	Sell	9/7/2017 13:15 Sell#2	\$5,991.50		\$320.00

93	Sell Short	9/8/2017 10:45	Short	\$5,961.00	\$0.00	1
	Buy to Cover	9/8/2017 13:15	Cover#2	\$5,940.25		\$415.00
94	Buy	9/11/2017 10:45	Buy	\$6,007.00	\$0.00	1
	Sell	9/11/2017 13:15	Sell#2	\$6,006.25		(\$15.00)
95	Buy	9/13/2017 7:45	Buy	\$6,016.25	\$0.00	1
	Sell	9/13/2017 13:15	Sell#2	\$6,029.00		\$255.00
96	Buy	9/18/2017 9:00	Buy	\$6,031.00	\$0.00	1
	Sell	9/18/2017 13:15	Sell#2	\$6,004.00		(\$540.00)
97	Sell Short	9/19/2017 7:45	Short	\$6,012.50	\$0.00	1
	Buy to Cover	9/19/2017 10:15	Buy	\$6,011.75		\$15.00
98	Buy	9/19/2017 10:15	Buy	\$6,011.75	\$0.00	1
	Sell	9/19/2017 13:15	Sell#2	\$6,014.00		\$45.00
99	Buy	9/20/2017 7:45	Buy	\$6,004.75	\$0.00	1
	Sell	9/20/2017 13:15	Sell#2	\$5,996.50		(\$165.00)
100	Sell Short	9/21/2017 7:15	Short	\$5,959.75	\$0.00	1
	Buy to Cover	9/21/2017 12:00	Cover#3	\$5,968.75		(\$180.00)
101	Sell Short	9/27/2017 8:30	Short	\$5,935.50	\$0.00	1
	Buy to Cover	9/27/2017 13:15	Cover#2	\$5,960.25		(\$495.00)
102	Buy	9/28/2017 8:00	Buy	\$5,960.00	\$0.00	1
	Sell	9/28/2017 13:15	Sell#2	\$5,955.50		(\$90.00)
103	Buy	9/29/2017 8:45	Buy	\$5,989.00	\$0.00	1
	Sell	9/29/2017 13:15	Sell#2	\$5,999.75		\$215.00
104	Buy	10/3/2017 8:45	Buy	\$6,013.25	\$0.00	1
	Sell	10/3/2017 13:15	Sell#2	\$6,017.25		\$80.00
105	Buy	10/4/2017 10:45	Buy	\$6,019.50	\$0.00	1
	Sell	10/4/2017 13:15	Sell#2	\$6,021.75		\$45.00
106	Buy	10/5/2017 8:30	Buy	\$6,039.25	\$0.00	1
	Sell	10/5/2017 13:15	Sell#2	\$6,080.00		\$815.00
107	Buy	10/6/2017 9:45	Buy	\$6,080.50	\$0.00	1
	Sell	10/6/2017 13:15	Sell#2	\$6,086.00		\$110.00
108	Sell Short	10/10/2017 8:00	Short	\$6,084.75	\$0.00	1
	Buy to Cover	10/10/2017 13:15	Cover#2	\$6,085.75		(\$20.00)
109	Buy	10/11/2017 7:30	Buy	\$6,090.00	\$0.00	1
	Sell	10/11/2017 13:15	Sell#2	\$6,103.75		\$275.00
110	Buy	10/12/2017 8:30	Buy	\$6,106.75	\$0.00	1
	Sell	10/12/2017 13:15	Sell#2	\$6,092.25		(\$290.00)
111	Sell Short	10/13/2017 10:15	Short	\$6,119.00	\$0.00	1
	Buy to Cover	10/13/2017 12:45	Cover#3	\$6,118.25		\$15.00
112	Buy	10/17/2017 8:45	Buy	\$6,136.50	\$0.00	1
	Sell	10/17/2017 13:15	Sell#2	\$6,142.75		\$125.00
113	Sell Short	10/19/2017 9:45	Short	\$6,095.00	\$0.00	1
	Buy to Cover	10/19/2017 12:00	Cover#3	\$6,104.50		(\$190.00)
114	Buy	10/20/2017 9:30	Buy	\$6,132.75	\$0.00	1
	Sell	10/20/2017 13:15	Sell#2	\$6,127.00		(\$115.00)
115	Buy	10/26/2017 7:00	Buy	\$6,078.50	\$0.00	1
	Sell	10/26/2017 12:15	Sell#3	\$6,066.75		(\$235.00)
116	Buy	10/27/2017 7:15	Buy	\$6,171.50	\$0.00	1



	Sell	10/27/2017 13:15 Sell#2	\$6,231.50		\$1,200.00
117	Buy	10/30/2017 8:30 Buy	\$6,253.25	\$0.00	1
	Sell	10/30/2017 13:15 Sell#2	\$6,245.50		(\$155.00)
118	Sell Short	11/2/2017 10:15 Short	\$6,243.75	\$0.00	1
	Buy to Cover	11/2/2017 12:45 Cover#3	\$6,250.50		(\$135.00)
119	Buy	11/3/2017 9:15 Buy	\$6,285.25	\$0.00	1
	Sell	11/3/2017 13:15 Sell#2	\$6,312.25		\$540.00
120	Buy	11/6/2017 7:30 Buy	\$6,321.00	\$0.00	1
	Sell	11/6/2017 13:15 Sell#2	\$6,332.50		\$230.00
121	Buy	11/7/2017 8:15 Buy	\$6,327.50	\$0.00	1
	Sell	11/7/2017 13:15 Sell#2	\$6,336.25		\$175.00
122	Buy	11/8/2017 9:45 Buy	\$6,348.50	\$0.00	1
	Sell	11/8/2017 13:15 Sell#2	\$6,363.00		\$290.00
123	Buy	11/9/2017 7:45 Buy	\$6,324.50	\$0.00	1
	Sell	11/9/2017 12:15 Sell#3	\$6,309.75		(\$295.00)
124	Buy	11/10/2017 8:00 Buy	\$6,308.00	\$0.00	1
	Sell	11/10/2017 13:15 Sell#2	\$6,327.50		\$390.00
125	Buy	11/13/2017 10:15 Buy	\$6,334.75	\$0.00	1
	Sell	11/13/2017 13:15 Sell#2	\$6,335.25		\$10.00
126	Sell Short	11/14/2017 9:30 Short	\$6,314.25	\$0.00	1
	Buy to Cover	11/14/2017 13:15 Cover#2	\$6,313.25		\$20.00
127	Buy	11/16/2017 7:45 Buy	\$6,338.75	\$0.00	1
	Sell	11/16/2017 13:15 Sell#2	\$6,363.00		\$485.00
128	Sell Short	11/17/2017 10:00 Short	\$6,354.75	\$0.00	1
	Buy to Cover	11/17/2017 13:15 Cover#2	\$6,337.25		\$350.00
129	Sell Short	11/20/2017 7:30 Short	\$6,337.25	\$0.00	1
	Buy to Cover	11/20/2017 13:15 Cover#2	\$6,332.50		\$95.00
130	Buy	11/21/2017 7:30 Buy	\$6,395.75	\$0.00	1
	Sell	11/21/2017 13:15 Sell#2	\$6,400.50		\$95.00
131	Sell Short	11/22/2017 10:30 Short	\$6,405.25	\$0.00	1
	Buy to Cover	11/22/2017 13:00 Cover#3	\$6,407.50		(\$45.00)
132	Buy	11/24/2017 10:00 Buy	\$6,429.50	\$0.00	1
	Sell	11/27/2017 10:45 Short	\$6,431.25		\$35.00
133	Sell Short	11/27/2017 10:45 Short	\$6,431.25	\$0.00	1
	Buy to Cover	11/27/2017 13:15 Cover#2	\$6,427.50		\$75.00
134	Buy	11/28/2017 10:15 Buy	\$6,439.50	\$0.00	1
	Sell	11/28/2017 11:45 Sell#3	\$6,432.00		(\$150.00)
135	Buy	12/6/2017 11:00 Buy	\$6,309.00	\$0.00	1
	Sell	12/6/2017 13:15 Sell#2	\$6,314.50		\$110.00
136	Buy	12/7/2017 8:30 Buy	\$6,339.25	\$0.00	1
	Sell	12/7/2017 13:15 Sell#2	\$6,336.75		(\$50.00)
137	Sell Short	12/8/2017 7:15 Short	\$6,387.50	\$0.00	1
	Buy to Cover	12/8/2017 13:15 Cover#2	\$6,363.25		\$485.00
138	Buy	12/11/2017 10:15 Buy	\$6,413.50	\$0.00	1
	Sell	12/11/2017 13:15 Sell#2	\$6,412.75		(\$15.00)
139	Sell Short	12/13/2017 9:00 Short	\$6,422.50	\$0.00	1
	Buy to Cover	12/13/2017 13:15 Cover#2	\$6,416.25		\$125.00

140 Buy	12/14/2017 7:45 Buy	\$6,437.00	\$0.00	1
Sell	12/14/2017 13:00 Sell#3	\$6,418.25		(\$375.00)
141 Buy	12/15/2017 8:45 Buy	\$6,454.25	\$0.00	1
Sell	12/15/2017 13:15 Sell#2	\$6,481.50		\$545.00
142 Buy	12/18/2017 9:45 Buy	\$6,534.25	\$0.00	1
Sell	12/18/2017 13:15 Sell#2	\$6,535.00		\$15.00
143 Sell Short	12/20/2017 10:45 Short	\$6,499.50	\$0.00	1
Buy to Cover	12/20/2017 13:15 Cover#2	\$6,490.00		\$190.00
144 Buy	12/21/2017 7:00 Buy	\$6,499.75	\$0.00	1
Sell	12/21/2017 13:15 Sell#2	\$6,493.50		(\$125.00)
145 Sell Short	12/28/2017 10:15 Short	\$6,452.75	\$0.00	1
Buy to Cover	12/28/2017 13:15 Cover#2	\$6,449.50		\$65.00
146 Sell Short	12/29/2017 7:15 Short	\$6,440.75	\$0.00	1
Buy to Cover	12/29/2017 13:15 Cover#2	\$6,408.75		\$640.00

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$215.00	0.22%	\$290.00	85.29%	\$0.00	\$0.00	
\$215.00		(\$50.00)	77.94%	63.24%	\$0.00	\$0.00
(\$275.00)	-0.27%	\$45.00	7.63%		\$0.00	\$0.00
(\$60.00)		(\$545.00)	45.76%	-46.61%	\$0.00	\$0.00
\$250.00	0.24%	\$390.00	63.93%		\$0.00	\$0.00
\$190.00		(\$220.00)	77.05%	40.98%	\$0.00	\$0.00
\$100.00	0.10%	\$315.00	92.65%		\$0.00	\$0.00
\$290.00		(\$25.00)	36.76%	29.41%	\$0.00	\$0.00
\$115.00	0.11%	\$255.00	73.91%		\$0.00	\$0.00
\$405.00		(\$90.00)	59.42%	33.33%	\$0.00	\$0.00
\$310.00	0.29%	\$315.00	95.45%		\$0.00	\$0.00
\$715.00		(\$15.00)	98.48%	93.94%	\$0.00	\$0.00
\$50.00	0.05%	\$115.00	29.49%		\$0.00	\$0.00
\$765.00		(\$275.00)	83.33%	12.82%	\$0.00	\$0.00
\$190.00	0.18%	\$200.00	67.80%		\$0.00	\$0.00
\$955.00		(\$95.00)	96.61%	64.41%	\$0.00	\$0.00
\$395.00	0.37%	\$590.00	83.69%		\$0.00	\$0.00
\$1,350.00		(\$115.00)	72.34%	56.03%	\$0.00	\$0.00
\$115.00	0.11%	\$245.00	69.01%		\$0.00	\$0.00
\$1,465.00		(\$110.00)	63.38%	32.39%	\$0.00	\$0.00
\$170.00	0.16%	\$185.00	52.86%		\$0.00	\$0.00
\$1,635.00		(\$165.00)	95.71%	48.57%	\$0.00	\$0.00
\$245.00	0.23%	\$420.00	70.00%		\$0.00	\$0.00
\$1,880.00		(\$180.00)	70.83%	40.83%	\$0.00	\$0.00
\$55.00	0.05%	\$450.00	84.11%		\$0.00	\$0.00
\$1,935.00		(\$85.00)	26.17%	10.28%	\$0.00	\$0.00
(\$265.00)	-0.24%	\$90.00	18.18%		\$0.00	\$0.00
\$1,670.00		(\$405.00)	28.28%	-53.54%	\$0.00	\$0.00
(\$440.00)	-0.41%	\$30.00	6.32%		\$0.00	\$0.00
\$1,230.00		(\$445.00)	1.05%	-92.63%	\$0.00	\$0.00
\$130.00	0.12%	\$165.00	55.93%		\$0.00	\$0.00
\$1,360.00		(\$130.00)	88.14%	44.07%	\$0.00	\$0.00
(\$70.00)	-0.06%	\$85.00	44.74%		\$0.00	\$0.00
\$1,290.00		(\$105.00)	18.42%	-36.84%	\$0.00	\$0.00
(\$35.00)	-0.03%	\$180.00	76.60%		\$0.00	\$0.00
\$1,255.00		(\$55.00)	8.51%	-14.89%	\$0.00	\$0.00
(\$195.00)	-0.18%	\$145.00	42.65%		\$0.00	\$0.00
\$1,060.00		(\$195.00)	0.00%	-57.35%	\$0.00	\$0.00
\$2,095.00	1.91%	\$2,175.00	99.77%		\$0.00	\$0.00
\$3,155.00		(\$5.00)	96.33%	96.10%	\$0.00	\$0.00
\$225.00	0.21%	\$260.00	55.91%		\$0.00	\$0.00
\$3,380.00		(\$205.00)	92.47%	48.39%	\$0.00	\$0.00
\$35.00	0.03%	\$165.00	40.74%		\$0.00	\$0.00

\$3,415.00		(\$240.00)	67.90%	8.64%	\$0.00	\$0.00
(\$140.00)	-0.13%	\$25.00	6.58%		\$0.00	\$0.00
\$3,275.00		(\$355.00)	56.58%	-36.84%	\$0.00	\$0.00
\$230.00	0.21%	\$255.00	67.11%		\$0.00	\$0.00
\$3,505.00		(\$125.00)	93.42%	60.53%	\$0.00	\$0.00
(\$1,190.00)	-1.08%	\$30.00	2.11%		\$0.00	\$0.00
\$2,315.00		(\$1,390.00)	14.08%	-83.80%	\$0.00	\$0.00
\$255.00	0.23%	\$540.00	96.43%		\$0.00	\$0.00
\$2,570.00		(\$20.00)	49.11%	45.54%	\$0.00	\$0.00
(\$70.00)	-0.06%	\$70.00	16.87%		\$0.00	\$0.00
\$2,500.00		(\$345.00)	66.27%	-16.87%	\$0.00	\$0.00
\$15.00	0.01%	\$265.00	77.94%		\$0.00	\$0.00
\$2,515.00		(\$75.00)	26.47%	4.41%	\$0.00	\$0.00
\$175.00	0.16%	\$290.00	92.06%		\$0.00	\$0.00
\$2,690.00		(\$25.00)	63.49%	55.56%	\$0.00	\$0.00
\$270.00	0.24%	\$470.00	91.26%		\$0.00	\$0.00
\$2,960.00		(\$45.00)	61.17%	52.43%	\$0.00	\$0.00
(\$125.00)	-0.11%	\$40.00	15.69%		\$0.00	\$0.00
\$2,835.00		(\$215.00)	35.29%	-49.02%	\$0.00	\$0.00
(\$25.00)	-0.02%	\$90.00	32.14%		\$0.00	\$0.00
\$2,810.00		(\$190.00)	58.93%	-8.93%	\$0.00	\$0.00
\$165.00	0.15%	\$350.00	75.27%		\$0.00	\$0.00
\$2,975.00		(\$115.00)	60.22%	35.48%	\$0.00	\$0.00
(\$20.00)	-0.02%	\$170.00	75.56%		\$0.00	\$0.00
\$2,955.00		(\$55.00)	15.56%	-8.89%	\$0.00	\$0.00
(\$215.00)	-0.19%	\$90.00	20.69%		\$0.00	\$0.00
\$2,740.00		(\$345.00)	29.89%	-49.43%	\$0.00	\$0.00
(\$345.00)	-0.31%	\$35.00	7.00%		\$0.00	\$0.00
\$2,395.00		(\$465.00)	24.00%	-69.00%	\$0.00	\$0.00
\$125.00	0.11%	\$140.00	63.64%		\$0.00	\$0.00
\$2,520.00		(\$80.00)	93.18%	56.82%	\$0.00	\$0.00
\$85.00	0.07%	\$325.00	78.31%		\$0.00	\$0.00
\$2,605.00		(\$90.00)	42.17%	20.48%	\$0.00	\$0.00
(\$535.00)	-0.47%	\$205.00	26.62%		\$0.00	\$0.00
\$2,070.00		(\$565.00)	3.90%	-69.48%	\$0.00	\$0.00
\$75.00	0.07%	\$110.00	51.16%		\$0.00	\$0.00
\$2,145.00		(\$105.00)	83.72%	34.88%	\$0.00	\$0.00
\$100.00	0.09%	\$100.00	51.28%		\$0.00	\$0.00
\$2,245.00		(\$95.00)	100.00%	51.28%	\$0.00	\$0.00
\$950.00	0.84%	\$980.00	94.69%		\$0.00	\$0.00
\$3,195.00		(\$55.00)	97.10%	91.79%	\$0.00	\$0.00
\$190.00	0.17%	\$570.00	89.76%		\$0.00	\$0.00
\$3,385.00		(\$65.00)	40.16%	29.92%	\$0.00	\$0.00
(\$235.00)	-0.21%	\$235.00	43.93%		\$0.00	\$0.00
\$3,150.00		(\$300.00)	12.15%	-43.93%	\$0.00	\$0.00
(\$125.00)	-0.11%	\$160.00	55.17%		\$0.00	\$0.00
\$3,025.00		(\$130.00)	1.72%	-43.10%	\$0.00	\$0.00

\$360.00	0.31%	\$425.00	78.70%		\$0.00	\$0.00
\$3,385.00		(\$115.00)	87.96%	66.67%	\$0.00	\$0.00
\$110.00	0.09%	\$410.00	94.25%		\$0.00	\$0.00
\$3,495.00		(\$25.00)	31.03%	25.29%	\$0.00	\$0.00
(\$90.00)	-0.08%	\$100.00	48.78%		\$0.00	\$0.00
\$3,405.00		(\$105.00)	7.32%	-43.90%	\$0.00	\$0.00
\$20.00	0.02%	\$155.00	79.49%		\$0.00	\$0.00
\$3,425.00		(\$40.00)	30.77%	10.26%	\$0.00	\$0.00
\$10.00	0.01%	\$360.00	92.31%		\$0.00	\$0.00
\$3,435.00		(\$30.00)	10.26%	2.56%	\$0.00	\$0.00
\$305.00	0.26%	\$310.00	98.41%		\$0.00	\$0.00
\$3,740.00		(\$5.00)	98.41%	96.83%	\$0.00	\$0.00
\$390.00	0.33%	\$430.00	97.73%		\$0.00	\$0.00
\$4,130.00		(\$10.00)	90.91%	88.64%	\$0.00	\$0.00
(\$120.00)	-0.10%	\$100.00	31.25%		\$0.00	\$0.00
\$4,010.00		(\$220.00)	31.25%	-37.50%	\$0.00	\$0.00
(\$525.00)	-0.44%	\$85.00	10.69%		\$0.00	\$0.00
\$3,485.00		(\$710.00)	23.27%	-66.04%	\$0.00	\$0.00
(\$155.00)	-0.13%	\$310.00	59.05%		\$0.00	\$0.00
\$3,330.00		(\$215.00)	11.43%	-29.52%	\$0.00	\$0.00
\$320.00	0.28%	\$495.00	91.67%		\$0.00	\$0.00
\$3,650.00		(\$45.00)	67.59%	59.26%	\$0.00	\$0.00
(\$480.00)	-0.42%	\$45.00	7.83%		\$0.00	\$0.00
\$3,170.00		(\$530.00)	8.70%	-83.48%	\$0.00	\$0.00
\$10.00	0.01%	\$180.00	40.00%		\$0.00	\$0.00
\$3,180.00		(\$270.00)	62.22%	2.22%	\$0.00	\$0.00
(\$30.00)	-0.03%	\$90.00	19.78%		\$0.00	\$0.00
\$3,150.00		(\$365.00)	73.63%	-6.59%	\$0.00	\$0.00
\$435.00	0.38%	\$465.00	72.66%		\$0.00	\$0.00
\$3,585.00		(\$175.00)	95.31%	67.97%	\$0.00	\$0.00
(\$105.00)	-0.09%	\$340.00	71.58%		\$0.00	\$0.00
\$3,480.00		(\$135.00)	6.32%	-22.11%	\$0.00	\$0.00
(\$330.00)	-0.28%	\$20.00	3.92%		\$0.00	\$0.00
\$3,150.00		(\$490.00)	31.37%	-64.71%	\$0.00	\$0.00
\$325.00	0.28%	\$390.00	83.87%		\$0.00	\$0.00
\$3,475.00		(\$75.00)	86.02%	69.89%	\$0.00	\$0.00
\$1,575.00	1.36%	\$1,590.00	87.60%		\$0.00	\$0.00
\$5,050.00		(\$225.00)	99.17%	86.78%	\$0.00	\$0.00
\$150.00	0.13%	\$265.00	53.00%		\$0.00	\$0.00
\$5,200.00		(\$235.00)	77.00%	30.00%	\$0.00	\$0.00
(\$140.00)	-0.12%	\$400.00	70.80%		\$0.00	\$0.00
\$5,060.00		(\$165.00)	4.42%	-24.78%	\$0.00	\$0.00
(\$85.00)	-0.08%	\$535.00	51.44%		\$0.00	\$0.00
\$4,975.00		(\$505.00)	40.38%	-8.17%	\$0.00	\$0.00
\$480.00	0.41%	\$590.00	83.69%		\$0.00	\$0.00
\$5,455.00		(\$115.00)	84.40%	68.09%	\$0.00	\$0.00
(\$70.00)	-0.06%	\$180.00	33.03%		\$0.00	\$0.00

\$5,385.00		(\$365.00)	54.13%	-12.84%	\$0.00	\$0.00
(\$535.00)	-0.46%	\$175.00	21.60%		\$0.00	\$0.00
\$4,850.00		(\$635.00)	12.35%	-66.05%	\$0.00	\$0.00
\$55.00	0.05%	\$270.00	94.74%		\$0.00	\$0.00
\$4,905.00		(\$15.00)	24.56%	19.30%	\$0.00	\$0.00
\$355.00	0.30%	\$380.00	71.70%		\$0.00	\$0.00
\$5,260.00		(\$150.00)	95.28%	66.98%	\$0.00	\$0.00
(\$100.00)	-0.08%	\$65.00	27.66%		\$0.00	\$0.00
\$5,160.00		(\$170.00)	29.79%	-42.55%	\$0.00	\$0.00
\$105.00	0.09%	\$120.00	40.68%		\$0.00	\$0.00
\$5,265.00		(\$175.00)	94.92%	35.59%	\$0.00	\$0.00
\$335.00	0.28%	\$450.00	94.74%		\$0.00	\$0.00
\$5,600.00		(\$25.00)	75.79%	70.53%	\$0.00	\$0.00
\$675.00	0.56%	\$2,085.00	91.65%		\$0.00	\$0.00
\$6,275.00		(\$190.00)	38.02%	29.67%	\$0.00	\$0.00
\$45.00	0.04%	\$245.00	73.13%		\$0.00	\$0.00
\$6,320.00		(\$90.00)	40.30%	13.43%	\$0.00	\$0.00
(\$50.00)	-0.04%	\$280.00	80.00%		\$0.00	\$0.00
\$6,270.00		(\$70.00)	5.71%	-14.29%	\$0.00	\$0.00
\$45.00	0.04%	\$245.00	53.26%		\$0.00	\$0.00
\$6,315.00		(\$215.00)	56.52%	9.78%	\$0.00	\$0.00
\$245.00	0.21%	\$300.00	92.31%		\$0.00	\$0.00
\$6,560.00		(\$25.00)	83.08%	75.38%	\$0.00	\$0.00
\$255.00	0.21%	\$470.00	76.42%		\$0.00	\$0.00
\$6,815.00		(\$145.00)	65.04%	41.46%	\$0.00	\$0.00
\$305.00	0.26%	\$490.00	98.99%		\$0.00	\$0.00
\$7,120.00		(\$5.00)	62.63%	61.62%	\$0.00	\$0.00
(\$295.00)	-0.25%	\$270.00	28.42%		\$0.00	\$0.00
\$6,825.00		(\$680.00)	40.53%	-31.05%	\$0.00	\$0.00
\$2,060.00	1.74%	\$2,065.00	96.05%		\$0.00	\$0.00
\$8,885.00		(\$85.00)	99.77%	95.81%	\$0.00	\$0.00
\$130.00	0.11%	\$250.00	67.57%		\$0.00	\$0.00
\$9,015.00		(\$120.00)	67.57%	35.14%	\$0.00	\$0.00
\$55.00	0.05%	\$315.00	62.38%		\$0.00	\$0.00
\$9,070.00		(\$190.00)	48.51%	10.89%	\$0.00	\$0.00
\$45.00	0.04%	\$295.00	64.84%		\$0.00	\$0.00
\$9,115.00		(\$160.00)	45.05%	9.89%	\$0.00	\$0.00
(\$325.00)	-0.28%	\$460.00	40.00%		\$0.00	\$0.00
\$8,790.00		(\$690.00)	31.74%	-28.26%	\$0.00	\$0.00
\$320.00	0.27%	\$505.00	95.28%		\$0.00	\$0.00
\$9,110.00		(\$25.00)	65.09%	60.38%	\$0.00	\$0.00
\$455.00	0.38%	\$585.00	82.39%		\$0.00	\$0.00
\$9,565.00		(\$125.00)	81.69%	64.08%	\$0.00	\$0.00
(\$230.00)	-0.19%	\$95.00	14.96%		\$0.00	\$0.00
\$9,335.00		(\$540.00)	48.82%	-36.22%	\$0.00	\$0.00
\$320.00	0.27%	\$640.00	93.43%		\$0.00	\$0.00
\$9,655.00		(\$45.00)	53.28%	46.72%	\$0.00	\$0.00

\$415.00	0.35%	\$540.00	99.08%		\$0.00	\$0.00
\$10,070.00		(\$5.00)	77.06%	76.15%	\$0.00	\$0.00
(\$15.00)	-0.01%	\$100.00	41.67%		\$0.00	\$0.00
\$10,055.00		(\$140.00)	52.08%	-6.25%	\$0.00	\$0.00
\$255.00	0.21%	\$280.00	55.45%		\$0.00	\$0.00
\$10,310.00		(\$225.00)	95.05%	50.50%	\$0.00	\$0.00
(\$540.00)	-0.45%	\$65.00	6.74%		\$0.00	\$0.00
\$9,770.00		(\$900.00)	37.31%	-55.96%	\$0.00	\$0.00
\$15.00	0.01%	\$295.00	57.28%		\$0.00	\$0.00
\$9,785.00		(\$220.00)	45.63%	2.91%	\$0.00	\$0.00
\$45.00	0.04%	\$135.00	61.36%		\$0.00	\$0.00
\$9,830.00		(\$85.00)	59.09%	20.45%	\$0.00	\$0.00
(\$165.00)	-0.14%	\$100.00	8.26%		\$0.00	\$0.00
\$9,665.00		(\$1,110.00)	78.10%	-13.64%	\$0.00	\$0.00
(\$180.00)	-0.15%	\$435.00	46.28%		\$0.00	\$0.00
\$9,485.00		(\$505.00)	34.57%	-19.15%	\$0.00	\$0.00
(\$495.00)	-0.42%	\$160.00	14.75%		\$0.00	\$0.00
\$8,990.00		(\$925.00)	39.63%	-45.62%	\$0.00	\$0.00
(\$90.00)	-0.08%	\$40.00	9.41%		\$0.00	\$0.00
\$8,900.00		(\$385.00)	69.41%	-21.18%	\$0.00	\$0.00
\$215.00	0.18%	\$290.00	71.60%		\$0.00	\$0.00
\$9,115.00		(\$115.00)	81.48%	53.09%	\$0.00	\$0.00
\$80.00	0.07%	\$125.00	54.35%		\$0.00	\$0.00
\$9,195.00		(\$105.00)	80.43%	34.78%	\$0.00	\$0.00
\$45.00	0.04%	\$90.00	22.78%		\$0.00	\$0.00
\$9,240.00		(\$305.00)	88.61%	11.39%	\$0.00	\$0.00
\$815.00	0.67%	\$885.00	95.68%		\$0.00	\$0.00
\$10,055.00		(\$40.00)	92.43%	88.11%	\$0.00	\$0.00
\$110.00	0.09%	\$145.00	59.18%		\$0.00	\$0.00
\$10,165.00		(\$100.00)	85.71%	44.90%	\$0.00	\$0.00
(\$20.00)	-0.02%	\$540.00	95.58%		\$0.00	\$0.00
\$10,145.00		(\$25.00)	0.88%	-3.54%	\$0.00	\$0.00
\$275.00	0.23%	\$295.00	67.05%		\$0.00	\$0.00
\$10,420.00		(\$145.00)	95.45%	62.50%	\$0.00	\$0.00
(\$290.00)	-0.24%	\$180.00	29.51%		\$0.00	\$0.00
\$10,130.00		(\$430.00)	22.95%	-47.54%	\$0.00	\$0.00
\$15.00	0.01%	\$85.00	53.13%		\$0.00	\$0.00
\$10,145.00		(\$75.00)	56.25%	9.38%	\$0.00	\$0.00
\$125.00	0.10%	\$155.00	53.45%		\$0.00	\$0.00
\$10,270.00		(\$135.00)	89.66%	43.10%	\$0.00	\$0.00
(\$190.00)	-0.16%	\$130.00	37.68%		\$0.00	\$0.00
\$10,080.00		(\$215.00)	7.25%	-55.07%	\$0.00	\$0.00
(\$115.00)	-0.09%	\$140.00	37.84%		\$0.00	\$0.00
\$9,965.00		(\$230.00)	31.08%	-31.08%	\$0.00	\$0.00
(\$235.00)	-0.19%	\$150.00	23.26%		\$0.00	\$0.00
\$9,730.00		(\$495.00)	40.31%	-36.43%	\$0.00	\$0.00
\$1,200.00	0.97%	\$1,460.00	97.66%		\$0.00	\$0.00

\$10,930.00		(\$35.00)	82.61%	80.27%	\$0.00	\$0.00
(\$155.00)	-0.12%	\$30.00	4.44%		\$0.00	\$0.00
\$10,775.00		(\$645.00)	72.59%	-22.96%	\$0.00	\$0.00
(\$135.00)	-0.11%	\$160.00	38.55%		\$0.00	\$0.00
\$10,640.00		(\$255.00)	28.92%	-32.53%	\$0.00	\$0.00
\$540.00	0.43%	\$585.00	96.69%		\$0.00	\$0.00
\$11,180.00		(\$20.00)	92.56%	89.26%	\$0.00	\$0.00
\$230.00	0.18%	\$305.00	64.89%		\$0.00	\$0.00
\$11,410.00		(\$165.00)	84.04%	48.94%	\$0.00	\$0.00
\$175.00	0.14%	\$185.00	42.53%		\$0.00	\$0.00
\$11,585.00		(\$250.00)	97.70%	40.23%	\$0.00	\$0.00
\$290.00	0.23%	\$315.00	84.00%		\$0.00	\$0.00
\$11,875.00		(\$60.00)	93.33%	77.33%	\$0.00	\$0.00
(\$295.00)	-0.23%	\$135.00	9.96%		\$0.00	\$0.00
\$11,580.00		(\$1,220.00)	68.27%	-21.77%	\$0.00	\$0.00
\$390.00	0.31%	\$500.00	98.04%		\$0.00	\$0.00
\$11,970.00		(\$10.00)	78.43%	76.47%	\$0.00	\$0.00
\$10.00	0.01%	\$180.00	57.14%		\$0.00	\$0.00
\$11,980.00		(\$135.00)	46.03%	3.17%	\$0.00	\$0.00
\$20.00	0.02%	\$615.00	93.18%		\$0.00	\$0.00
\$12,000.00		(\$45.00)	9.85%	3.03%	\$0.00	\$0.00
\$485.00	0.38%	\$770.00	96.86%		\$0.00	\$0.00
\$12,485.00		(\$25.00)	64.15%	61.01%	\$0.00	\$0.00
\$350.00	0.28%	\$460.00	93.88%		\$0.00	\$0.00
\$12,835.00		(\$30.00)	77.55%	71.43%	\$0.00	\$0.00
\$95.00	0.07%	\$270.00	73.97%		\$0.00	\$0.00
\$12,930.00		(\$95.00)	52.05%	26.03%	\$0.00	\$0.00
\$95.00	0.07%	\$165.00	76.74%		\$0.00	\$0.00
\$13,025.00		(\$50.00)	67.44%	44.19%	\$0.00	\$0.00
(\$45.00)	-0.04%	\$95.00	35.19%		\$0.00	\$0.00
\$12,980.00		(\$175.00)	48.15%	-16.67%	\$0.00	\$0.00
\$35.00	0.03%	\$275.00	46.22%		\$0.00	\$0.00
\$13,015.00		(\$320.00)	59.66%	5.88%	\$0.00	\$0.00
\$75.00	0.06%	\$140.00	82.35%		\$0.00	\$0.00
\$13,090.00		(\$30.00)	61.76%	44.12%	\$0.00	\$0.00
(\$150.00)	-0.12%	\$135.00	17.42%		\$0.00	\$0.00
\$12,940.00		(\$640.00)	63.23%	-19.35%	\$0.00	\$0.00
\$110.00	0.09%	\$335.00	85.90%		\$0.00	\$0.00
\$13,050.00		(\$55.00)	42.31%	28.21%	\$0.00	\$0.00
(\$50.00)	-0.04%	\$295.00	40.41%		\$0.00	\$0.00
\$13,000.00		(\$435.00)	52.74%	-6.85%	\$0.00	\$0.00
\$485.00	0.38%	\$680.00	86.08%		\$0.00	\$0.00
\$13,485.00		(\$110.00)	75.32%	61.39%	\$0.00	\$0.00
(\$15.00)	-0.01%	\$40.00	14.29%		\$0.00	\$0.00
\$13,470.00		(\$240.00)	80.36%	-5.36%	\$0.00	\$0.00
\$125.00	0.10%	\$315.00	58.33%		\$0.00	\$0.00
\$13,595.00		(\$225.00)	64.81%	23.15%	\$0.00	\$0.00



(\$375.00)	-0.29%	\$135.00	16.98%		\$0.00	\$0.00
\$13,220.00		(\$660.00)	35.85%	-47.17%	\$0.00	\$0.00
\$545.00	0.42%	\$730.00	98.65%		\$0.00	\$0.00
\$13,765.00		(\$10.00)	75.00%	73.65%	\$0.00	\$0.00
\$15.00	0.01%	\$155.00	55.36%		\$0.00	\$0.00
\$13,780.00		(\$125.00)	50.00%	5.36%	\$0.00	\$0.00
\$190.00	0.15%	\$305.00	89.71%		\$0.00	\$0.00
\$13,970.00		(\$35.00)	66.18%	55.88%	\$0.00	\$0.00
(\$125.00)	-0.10%	\$420.00	54.19%		\$0.00	\$0.00
\$13,845.00		(\$355.00)	29.68%	-16.13%	\$0.00	\$0.00
\$65.00	0.05%	\$210.00	97.67%		\$0.00	\$0.00
\$13,910.00		(\$5.00)	32.56%	30.23%	\$0.00	\$0.00
\$640.00	0.50%	\$690.00	91.39%		\$0.00	\$0.00
\$14,550.00		(\$65.00)	93.38%	84.77%	\$0.00	\$0.00

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
Last 12 month	\$14,550.00		14.55%	2.25
1/1/2017	\$14,550.00		14.55%	2.25

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
1/1/2017 - Today	\$14,550.00		14.55%	2.25

# Trades	% Profitable	
	146	63.01%
	146	63.01%

# Trades	% Profitable	
	146	63.01%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	\$640.00	0.56%	100
12/28/2017	\$65.00	0.06%	100
12/21/2017	(\$125.00)	-0.11%	0
12/20/2017	\$190.00	0.17%	100
12/18/2017	\$15.00	0.01%	100
12/15/2017	\$545.00	0.48%	100
12/14/2017	(\$375.00)	-0.33%	0
12/13/2017	\$125.00	0.11%	100
12/11/2017	(\$15.00)	-0.01%	0
12/8/2017	\$485.00	0.43%	100
12/7/2017	(\$50.00)	-0.04%	0
12/6/2017	\$110.00	0.10%	100
11/28/2017	(\$150.00)	-0.13%	0
11/27/2017	\$35.00	0.03%	1.88
11/26/2017	\$0.00	0.00%	0
11/25/2017	\$0.00	0.00%	0
11/24/2017	\$75.00	0.07%	100
11/22/2017	(\$45.00)	-0.04%	0
11/21/2017	\$95.00	0.08%	100
11/20/2017	\$95.00	0.08%	100
11/17/2017	\$350.00	0.31%	100
11/16/2017	\$485.00	0.43%	100
11/14/2017	\$20.00	0.02%	100
11/13/2017	\$10.00	0.01%	100
11/10/2017	\$390.00	0.35%	100
11/9/2017	(\$295.00)	-0.26%	0
11/8/2017	\$290.00	0.26%	100
11/7/2017	\$175.00	0.16%	100
11/6/2017	\$230.00	0.21%	100
11/3/2017	\$540.00	0.49%	100
11/2/2017	(\$135.00)	-0.12%	0
10/30/2017	(\$155.00)	-0.14%	0
10/27/2017	\$1,200.00	1.09%	100
10/26/2017	(\$235.00)	-0.21%	0
10/20/2017	(\$115.00)	-0.10%	0
10/19/2017	(\$190.00)	-0.17%	0
10/17/2017	\$125.00	0.11%	100
10/13/2017	\$15.00	0.01%	100
10/12/2017	(\$290.00)	-0.26%	0
10/11/2017	\$275.00	0.25%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	\$640.00	0.56%	100
12/28/2017 - 12/29/2017	\$705.00	0.62%	100

12/27/2017 - 12/29/2017	\$705.00	0.62%	100
12/26/2017 - 12/29/2017	\$705.00	0.62%	100
12/25/2017 - 12/29/2017	\$705.00	0.62%	100
12/24/2017 - 12/29/2017	\$705.00	0.62%	100
12/23/2017 - 12/29/2017	\$705.00	0.62%	100
12/22/2017 - 12/29/2017	\$705.00	0.62%	100
12/21/2017 - 12/29/2017	\$580.00	0.51%	5.64
12/20/2017 - 12/29/2017	\$770.00	0.68%	7.16
12/19/2017 - 12/29/2017	\$770.00	0.68%	7.16
12/18/2017 - 12/29/2017	\$785.00	0.69%	7.28
12/17/2017 - 12/29/2017	\$785.00	0.69%	7.28
12/16/2017 - 12/29/2017	\$785.00	0.69%	7.28
12/15/2017 - 12/29/2017	\$1,330.00	1.17%	11.64
12/14/2017 - 12/29/2017	\$955.00	0.84%	2.91
12/13/2017 - 12/29/2017	\$1,080.00	0.95%	3.16
12/12/2017 - 12/29/2017	\$1,080.00	0.95%	3.16
12/11/2017 - 12/29/2017	\$1,065.00	0.94%	3.07
12/10/2017 - 12/29/2017	\$1,065.00	0.94%	3.07
12/9/2017 - 12/29/2017	\$1,065.00	0.94%	3.07
12/8/2017 - 12/29/2017	\$1,550.00	1.37%	4.01
12/7/2017 - 12/29/2017	\$1,500.00	1.33%	3.65
12/6/2017 - 12/29/2017	\$1,610.00	1.43%	3.85
12/5/2017 - 12/29/2017	\$1,610.00	1.43%	3.85
12/4/2017 - 12/29/2017	\$1,610.00	1.43%	3.85
12/3/2017 - 12/29/2017	\$1,610.00	1.43%	3.85
12/2/2017 - 12/29/2017	\$1,610.00	1.43%	3.85
12/1/2017 - 12/29/2017	\$1,610.00	1.43%	3.85
11/30/2017 - 12/29/2017	\$1,610.00	1.43%	3.85
11/29/2017 - 12/29/2017	\$1,610.00	1.43%	3.85
11/28/2017 - 12/29/2017	\$1,460.00	1.29%	3.04
11/27/2017 - 12/29/2017	\$1,495.00	1.32%	2.98
11/26/2017 - 12/29/2017	\$1,495.00	1.32%	2.98
11/25/2017 - 12/29/2017	\$1,495.00	1.32%	2.98
11/24/2017 - 12/29/2017	\$1,570.00	1.39%	3.2
11/23/2017 - 12/29/2017	\$1,570.00	1.39%	3.2
11/22/2017 - 12/29/2017	\$1,525.00	1.35%	3.01
11/21/2017 - 12/29/2017	\$1,620.00	1.43%	3.13
11/20/2017 - 12/29/2017	\$1,715.00	1.52%	3.26

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

# Trades	% Profitable
1	100.00%
2	100.00%

2	100.00%
2	100.00%
2	100.00%
2	100.00%
2	100.00%
2	100.00%
3	66.67%
4	75.00%
4	75.00%
5	80.00%
5	80.00%
5	80.00%
6	83.33%
7	71.43%
8	75.00%
8	75.00%
9	66.67%
9	66.67%
9	66.67%
10	70.00%
11	63.64%
12	66.67%
12	66.67%
12	66.67%
12	66.67%
12	66.67%
12	66.67%
12	66.67%
12	66.67%
12	66.67%
12	66.67%
13	61.54%
15	60.00%
15	60.00%
15	60.00%
15	66.67%
15	66.67%
16	62.50%
17	64.71%
18	66.67%

TradeStation Periodical Returns: Monthly

Mark-To-Market  
 Monthly Average  
 Analysis:

Period	Avg. Net Profit	% Gain	%Profitable	
January	(\$60.00)		-0.06%	50.00%
February	\$1,015.00		1.02%	100.00%
March	\$2,320.00		2.30%	60.00%
April	(\$465.00)		-0.45%	55.56%
May	\$625.00		0.61%	61.11%
June	\$1,625.00		1.57%	50.00%
July	\$1,260.00		1.20%	63.64%
August	\$3,245.00		3.05%	76.92%
September	(\$450.00)		-0.41%	46.15%
October	\$1,660.00		1.52%	57.14%
November	\$2,165.00		1.95%	76.47%
December	\$1,610.00		1.43%	66.67%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/1/2017	\$1,610.00	1.43%		3.85
11/1/2017	\$2,165.00	1.95%		4.46
10/1/2017	\$1,660.00	1.52%		2.65
9/1/2017	(\$450.00)	-0.41%		0.74
8/1/2017	\$3,245.00	3.05%		5.84
7/1/2017	\$1,260.00	1.20%		2.59
6/1/2017	\$1,625.00	1.57%		1.86
5/1/2017	\$625.00	0.61%		1.4
4/1/2017	(\$465.00)	-0.45%		0.67
3/1/2017	\$2,320.00	2.30%		3.03
2/1/2017	\$1,015.00	1.02%		100
1/1/2017	(\$60.00)	-0.06%		0.78

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/1/2017 - Today	\$1,610.00	1.43%		3.85
11/1/2017 - 12/1/2017	\$3,775.00	3.41%		4.17
10/1/2017 - 12/1/2017	\$5,435.00	4.98%		3.48
9/1/2017 - 12/1/2017	\$4,985.00	4.55%		2.27
8/1/2017 - 12/1/2017	\$8,230.00	7.74%		2.8
7/1/2017 - 12/1/2017	\$9,490.00	9.03%		2.77
6/1/2017 - 12/1/2017	\$11,115.00	10.75%		2.53
5/1/2017 - 12/1/2017	\$11,740.00	11.42%		2.33
4/1/2017 - 12/1/2017	\$11,275.00	10.92%		2.1
3/1/2017 - 12/1/2017	\$13,595.00	13.47%		2.2
2/1/2017 - 12/1/2017	\$14,610.00	14.62%		2.28



1/1/2017 - 12/1/2017

\$14,550.00

14.55%

2.25

# Trades	%Profitable
12	66.67%
17	76.47%
14	57.14%
13	46.15%
13	76.92%
11	63.64%
16	50.00%
18	61.11%
9	55.56%
15	60.00%
6	100.00%
2	50.00%

# Trades	%Profitable
12	66.67%
29	72.41%
43	67.44%
56	62.50%
69	65.22%
80	65.00%
96	62.50%
114	62.28%
123	61.79%
138	61.59%
144	63.19%

146

63.01%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017	\$705.00	0.62%	100
12/17/2017	\$80.00	0.07%	1.64
12/10/2017	\$280.00	0.25%	1.72
12/3/2017	\$545.00	0.48%	11.9
11/26/2017	(\$115.00)	-0.10%	0.39
11/19/2017	\$220.00	0.19%	5.89
11/12/2017	\$865.00	0.77%	100
11/5/2017	\$790.00	0.71%	3.68
10/29/2017	\$250.00	0.23%	1.86
10/22/2017	\$965.00	0.88%	5.11
10/15/2017	(\$180.00)	-0.16%	0.41
10/8/2017	(\$20.00)	-0.02%	0.94
10/1/2017	\$1,050.00	0.96%	100
9/24/2017	(\$370.00)	-0.34%	0.37
9/17/2017	(\$825.00)	-0.75%	0.07
9/10/2017	\$240.00	0.22%	17
9/3/2017	\$735.00	0.67%	100
8/27/2017	\$545.00	0.50%	3.37
8/20/2017	(\$95.00)	-0.09%	0.71
8/13/2017	\$2,070.00	1.94%	8.02
8/6/2017	\$500.00	0.47%	100
7/30/2017	(\$5.00)	0.00%	0.9
7/23/2017	\$1,055.00	1.00%	100
7/16/2017	\$415.00	0.40%	5.15
7/9/2017	(\$125.00)	-0.12%	0.79
7/2/2017	(\$85.00)	-0.08%	0
6/25/2017	\$1,910.00	1.85%	14.64
6/18/2017	(\$30.00)	-0.03%	0.94
6/11/2017	(\$150.00)	-0.15%	0.69
6/4/2017	(\$800.00)	-0.77%	0
5/28/2017	\$725.00	0.70%	100
5/21/2017	\$255.00	0.25%	2.19
5/14/2017	\$1,005.00	0.98%	5.28
5/7/2017	(\$250.00)	-0.24%	0.53
4/30/2017	(\$415.00)	-0.40%	0.28
4/23/2017	\$295.00	0.29%	2.97
4/16/2017	(\$55.00)	-0.05%	0.21
4/2/2017	(\$705.00)	-0.68%	0.41
3/26/2017	\$120.00	0.12%	1.86
3/19/2017	\$2,095.00	2.07%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017 - Today	\$705.00	0.62%	100
12/17/2017 - 12/24/2017	\$785.00	0.69%	7.28

12/10/2017 - 12/24/2017	\$1,065.00	0.94%	3.07
12/3/2017 - 12/24/2017	\$1,610.00	1.43%	3.85
11/26/2017 - 12/24/2017	\$1,495.00	1.32%	2.98
11/19/2017 - 12/24/2017	\$1,715.00	1.52%	3.26
11/12/2017 - 12/24/2017	\$2,580.00	2.30%	4.39
11/5/2017 - 12/24/2017	\$3,370.00	3.03%	4.19
10/29/2017 - 12/24/2017	\$3,620.00	3.26%	3.69
10/22/2017 - 12/24/2017	\$4,585.00	4.17%	3.9
10/15/2017 - 12/24/2017	\$4,405.00	4.00%	3.34
10/8/2017 - 12/24/2017	\$4,385.00	3.98%	3
10/1/2017 - 12/24/2017	\$5,435.00	4.98%	3.48
9/24/2017 - 12/24/2017	\$5,065.00	4.63%	2.82
9/17/2017 - 12/24/2017	\$4,240.00	3.84%	2.16
9/10/2017 - 12/24/2017	\$4,480.00	4.07%	2.22
9/3/2017 - 12/24/2017	\$5,215.00	4.77%	2.42
8/27/2017 - 12/24/2017	\$5,760.00	5.29%	2.47
8/20/2017 - 12/24/2017	\$5,665.00	5.20%	2.34
8/13/2017 - 12/24/2017	\$7,735.00	7.24%	2.71
8/6/2017 - 12/24/2017	\$8,235.00	7.75%	2.82
7/30/2017 - 12/24/2017	\$8,230.00	7.74%	2.8
7/23/2017 - 12/24/2017	\$9,285.00	8.82%	3.03
7/16/2017 - 12/24/2017	\$9,700.00	9.25%	3.07
7/9/2017 - 12/24/2017	\$9,575.00	9.12%	2.81
7/2/2017 - 12/24/2017	\$9,490.00	9.03%	2.77
6/25/2017 - 12/24/2017	\$11,400.00	11.05%	3.07
6/18/2017 - 12/24/2017	\$11,370.00	11.02%	2.9
6/11/2017 - 12/24/2017	\$11,220.00	10.86%	2.74
6/4/2017 - 12/24/2017	\$10,420.00	10.01%	2.44
5/28/2017 - 12/24/2017	\$11,145.00	10.78%	2.54
5/21/2017 - 12/24/2017	\$11,400.00	11.05%	2.53
5/14/2017 - 12/24/2017	\$12,405.00	12.14%	2.61
5/7/2017 - 12/24/2017	\$12,155.00	11.87%	2.48
4/30/2017 - 12/24/2017	\$11,740.00	11.42%	2.33
4/23/2017 - 12/24/2017	\$12,035.00	11.74%	2.34
4/16/2017 - 12/24/2017	\$11,980.00	11.68%	2.33
4/9/2017 - 12/24/2017	\$11,980.00	11.68%	2.33
4/2/2017 - 12/24/2017	\$11,275.00	10.92%	2.1
3/26/2017 - 12/24/2017	\$11,395.00	11.05%	2.1

# Trades	% Profitable
2	100.00%
3	66.67%
4	50.00%
3	66.67%
3	33.33%
4	75.00%
4	100.00%
5	80.00%
3	33.33%
2	50.00%
3	33.33%
4	50.00%
4	100.00%
3	33.33%
5	40.00%
2	50.00%
2	100.00%
3	66.67%
4	75.00%
3	66.67%
2	100.00%
2	50.00%
3	100.00%
4	75.00%
3	33.33%
1	0.00%
4	75.00%
4	25.00%
3	66.67%
3	0.00%
4	100.00%
4	50.00%
4	75.00%
4	75.00%
4	25.00%
4	50.00%
2	50.00%
3	66.67%
3	66.67%
1	100.00%

# Trades	% Profitable
2	100.00%
5	80.00%

9	66.67%
12	66.67%
15	60.00%
18	66.67%
22	72.73%
27	74.07%
30	70.00%
32	68.75%
35	65.71%
39	64.10%
43	67.44%
46	65.22%
51	62.75%
53	62.26%
55	63.64%
58	63.79%
62	64.52%
65	64.62%
67	65.67%
69	65.22%
72	66.67%
76	67.11%
79	65.82%
80	65.00%
84	65.48%
88	63.64%
91	63.74%
94	61.70%
98	63.27%
102	62.75%
106	63.21%
110	63.64%
114	62.28%
118	61.86%
120	61.67%
120	61.67%
123	61.79%
126	61.90%

TradeStationChart Settings

Symbol @NQ.D  
Description E-Mini NASDAQ-100 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	0.98
! MESA Intraday V3 - Buy1	-0.25
! MESA Intraday V3 - Sell1	0.75
! MESA Intraday V3 - DirSi	10000
! MESA Intraday V3 - Start	630
! MESA Intraday V3 - End1	1315
! MESA Intraday V3 - Swin	0.09

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