

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$16,850.00	\$4,125.00	\$12,725.00
Gross Profit	\$57,525.00	\$26,970.00	\$30,555.00
Gross Loss	(\$40,675.00)	(\$22,845.00)	(\$17,830.00)
Profit Factor	1.41	1.18	1.71
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$11,865.00	\$2,325.00	\$9,540.00
Select Gross Profit	\$52,540.00	\$25,170.00	\$27,370.00
Select Gross Loss	(\$40,675.00)	(\$22,845.00)	(\$17,830.00)
Select Profit Factor	1.29	1.1	1.54
Adjusted Total Net Profit	\$8,369.89	(\$1,699.11)	\$6,522.99
Adjusted Gross Profit	\$52,697.61	\$23,916.25	\$26,735.63
Adjusted Gross Loss	(\$44,327.72)	(\$25,615.36)	(\$20,212.63)
Adjusted Profit Factor	1.19	0.93	1.32
Total Number of Trades	266	146	120
Percent Profitable	53.38%	53.42%	53.33%
Winning Trades	142	78	64
Losing Trades	124	68	56
Even Trades	0	0	0
Avg. Trade Net Profit	\$63.35	\$28.25	\$106.04
Avg. Winning Trade	\$405.11	\$345.77	\$477.42
Avg. Losing Trade	(\$328.02)	(\$335.96)	(\$318.39)
Ratio Avg. Win:Avg. Loss	1.23	1.03	1.5
Largest Winning Trade	\$3,185.00	\$1,800.00	\$3,185.00
Largest Losing Trade	(\$905.00)	(\$760.00)	(\$905.00)
Largest Winner as % of Gr	5.54%	6.67%	10.42%
Largest Loser as % of Gros	2.22%	3.33%	5.08%
Net Profit as % of Largest	1861.88%	542.76%	1406.08%
Select Net Profit as % of L	1311.05%	305.92%	1054.14%
Adjusted Net Profit as % c	924.85%	-223.57%	720.77%
Max. Consecutive Winnin	8	8	9
Max. Consecutive Losing	7	6	7
Avg. Bars in Total Trades	15.38	15.85	14.81
Avg. Bars in Winning Trad	17.94	18.41	17.38
Avg. Bars in Losing Trades	12.44	12.91	11.88
Avg. Bars in Even Trades	0	0	0

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	266	146	120
Account Size Required	\$3,490.00	\$3,035.00	\$2,230.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	16.85%
Annual Rate of Return	15.80%
Buy & Hold Return	12.52%
Return on Account	482.81%
Avg. Monthly Return	\$1,404.17
Std. Deviation of Monthly	\$2,410.44

Return Retracement Ratio	30.06
RINA Index	307.39
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 25 days, 45 Minutes
Percent of Time in the Market	12.92%
Time in the Market	1 Month, 15 days, 12 hours
Longest Flat Period	6 days, 21 hours, 30 Minutes

Max. Equity Run-up	\$18,165.00
Date of Max. Equity Run-up	12/31/2015 13:00
Max. Equity Run-up as % of Initial Capital	18.16%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$3,960.00)	(\$3,500.00)	(\$2,575.00)
Date	11/10/2015 10:30		
as % of Initial Capital	3.96%	3.50%	2.58%
Net Profit as % of Drawdown	425.51%	117.86%	494.17%
Select Net Profit as % of Drawdown	299.62%	66.43%	370.49%
Adjusted Net Profit as % of Drawdown	211.36%	-48.55%	253.32%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$3,490.00)	(\$3,035.00)	(\$2,230.00)
Date	11/9/2015 8:45		
as % of Initial Capital	3.49%	3.04%	2.23%
Net Profit as % of Drawdown	482.81%	135.91%	570.63%
Select Net Profit as % of Drawdown	339.97%	76.61%	427.80%
Adjusted Net Profit as % of Drawdown	239.82%	-55.98%	292.51%

Max. Trade Drawdown	(\$980.00)	(\$805.00)	(\$980.00)
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All Trades

Total Net Profit	\$16,850.00	Profit Factor	1.41
Gross Profit	\$57,525.00	Gross Loss	(\$40,675.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$11,865.00	Select Profit Factor	1.29
Select Gross Profit	\$52,540.00	Select Gross Loss	(\$40,675.00)
Adjusted Total Net Profit	\$8,369.89	Adjusted Profit Factor	1.19
Adjusted Gross Profit	\$52,697.61	Adjusted Gross Loss	(\$44,327.72)
Total Number of Trades	266	Percent Profitable	53.38%
Winning Trades	142	Losing Trades	124
Even Trades	0		
Avg. Trade Net Profit	\$63.35	Ratio Avg. Win:Avg. Loss	1.23
Avg. Winning Trade	\$405.11	Avg. Losing Trade	(\$328.02)
Largest Winning Trade	\$3,185.00	Largest Losing Trade	(\$905.00)
Largest Winner as % of Gr	5.54%	Largest Loser as % of Gr	2.22%
Net Profit as % of Largest	1861.88%		
Slct. Net Profit as % of Lar	1311.05%	Adj. Net Profit as % of Li	924.85%
Max. Consecutive Winnin	8	Max. Consecutive Losing	7
Avg. Bars in Winning Trad	17.94	Avg. Bars in Losing Trad	12.44
Avg. Bars in Total Trades	15.38		
Max. Shares/Contracts He	1	Account Size Required	\$3,490.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	16.85%	Annual Rate of Return	15.80%
Buy and Hold Return	12.52%	Return on Account	482.81%
Avg. Monthly Return	\$1,404.17	Std. Deviation of Month	\$2,410.44
Return Retracement Ratic	30.06	RINA Index	307.39
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 25 days, 45 M	Percent of Time in the M	12.92%
Time in the Market	1 Month, 15 days, 12 hou	Longest Flat Period	6 days, 21 hours, 30 Minu
Max. Equity Run-up	\$18,165.00		
Date of Max. E. Run-up	12/31/2015 13:00	Max. E. Run-up as % of I	18.16%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$3,960.00)	Value	(\$3,490.00)
Date	11/10/2015 10:30	Date	11/9/2015 8:45
as % of Initial Capital	3.96%	as % of Initial Capital	3.49%
Net Profit as % of Drawdown	425.51%	Net Profit as % of Drawdown	482.81%
Slct. Net Profit as % of Drawdown	299.62%	Slct. Net Profit as % of Drawdown	339.97%
Adj. Net Profit as % of Drawdown	211.36%	Adj. Net Profit as % of Drawdown	239.82%
Max. Trade Drawdown	(\$980.00)		
Long Trades			
Total Net Profit	\$4,125.00	Profit Factor	1.18
Gross Profit	\$26,970.00	Gross Loss	(\$22,845.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$2,325.00	Select Profit Factor	1.1
Select Gross Profit	\$25,170.00	Select Gross Loss	(\$22,845.00)
Adjusted Total Net Profit	(\$1,699.11)	Adjusted Profit Factor	0.93
Adjusted Gross Profit	\$23,916.25	Adjusted Gross Loss	(\$25,615.36)
Total Number of Trades	146	Percent Profitable	53.42%
Winning Trades	78	Losing Trades	68
Even Trades	0		
Avg. Trade Net Profit	\$28.25	Ratio Avg. Win:Avg. Loss	1.03
Avg. Winning Trade	\$345.77	Avg. Losing Trade	(\$335.96)
Largest Winning Trade	\$1,800.00	Largest Losing Trade	(\$760.00)
Largest Winner as % of Gross Profit	6.67%	Largest Loser as % of Gross Loss	3.33%
Max. Consecutive Winning Trades	8	Max. Consecutive Losing Trades	6
Avg. Bars in Winning Trades	18.41	Avg. Bars in Losing Trades	12.91
Avg. Bars in Total Trades	15.85		
Max. Shares/Contracts Held	1	Account Size Required	\$3,035.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	542.76%		
Slct. Net Profit as % of Largest Trade	305.92%	Adj. Net Profit as % of Largest Trade	-223.57%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$3,500.00)	Value	(\$3,035.00)
as % of Initial Capital	3.50%	as % of Initial Capital	3.04%
Net Profit as % of Drawdown	117.86%	Net Profit as % of Drawdown	135.91%
Slct. Net Profit as % of Drawdown	66.43%	Slct. Net Profit as % of Drawdown	76.61%

Adj. Net Prof as % of Draw	-48.55%	Adj. Net Profit as % of D	76.61%
Max. Trade Drawdown	(\$805.00)		
Short Trades			
Total Net Profit	\$12,725.00	Profit Factor	1.71
Gross Profit	\$30,555.00	Gross Loss	(\$17,830.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$9,540.00	Select Profit Factor	1.54
Select Gross Profit	\$27,370.00	Select Gross Loss	(\$17,830.00)
Adjusted Total Net Profit	\$6,522.99	Adjusted Profit Factor	1.32
Adjusted Gross Profit	\$26,735.63	Adjusted Gross Loss	(\$20,212.63)
Total Number of Trades	120	Percent Profitable	53.33%
Winning Trades	64	Losing Trades	56
Even Trades	0		
Avg. Trade Net Profit	\$106.04	Ratio Avg. Win:Avg. Loss	1.5
Avg. Winning Trade	\$477.42	Avg. Losing Trade	(\$318.39)
Largest Winning Trade	\$3,185.00	Largest Losing Trade	(\$905.00)
Largest Winner as % of Gr	10.42%	Largest Loser as % of Gr	3.33%
Max. Consecutive Winnings	9	Max. Consecutive Losses	7
Avg. Bars in Winning Trade	17.38	Avg. Bars in Losing Trade	11.88
Avg. Bars in Total Trades	14.81		
Max. Shares/Contracts Held	1	Account Size Required	\$2,230.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1406.08%		
Slct. Net Profit as % of Lar	1054.14%	Adj. Net Profit as % of Li	720.77%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$2,575.00)	Value	(\$2,230.00)
as % of Initial Capital	2.58%	as % of Initial Capital	2.23%
Net Profit as % of Drawd	494.17%	Net Profit as % of Drawd	570.63%
Slct. Net Profit as % of Dr	370.49%	Slct. Net Profit as % of D	427.80%
Adj. Net Prof as % of Draw	253.32%	Adj. Net Prof as % of Dr	292.51%
Max. Trade Drawdown	(\$980.00)		





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