

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$13,040.00	\$13,560.00	(\$520.00)
Gross Profit	\$47,900.00	\$31,690.00	\$16,210.00
Gross Loss	(\$34,860.00)	(\$18,130.00)	(\$16,730.00)
Profit Factor	1.37	1.75	0.97
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$10,510.00	\$11,030.00	(\$520.00)
Select Gross Profit	\$45,370.00	\$29,160.00	\$16,210.00
Select Gross Loss	(\$34,860.00)	(\$18,130.00)	(\$16,730.00)
Select Profit Factor	1.3	1.61	0.97
Adjusted Total Net Profit	\$3,711.95	\$6,226.49	(\$6,284.86)
Adjusted Gross Profit	\$42,544.62	\$27,337.04	\$13,090.38
Adjusted Gross Loss	(\$38,832.67)	(\$21,110.55)	(\$19,375.25)
Adjusted Profit Factor	1.1	1.29	0.68
Total Number of Trades	159	90	69
Percent Profitable	50.31%	58.89%	39.13%
Winning Trades	80	53	27
Losing Trades	77	37	40
Even Trades	2	0	2
Avg. Trade Net Profit	\$82.01	\$150.67	(\$7.54)
Avg. Winning Trade	\$598.75	\$597.92	\$600.37
Avg. Losing Trade	(\$452.73)	(\$490.00)	(\$418.25)
Ratio Avg. Win:Avg. Loss	1.32	1.22	1.44
Largest Winning Trade	\$2,530.00	\$2,530.00	\$1,770.00
Largest Losing Trade	(\$1,050.00)	(\$920.00)	(\$1,050.00)
Largest Winner as % of Gr	5.28%	7.98%	10.92%
Largest Loser as % of Gros	3.01%	5.07%	6.28%
Net Profit as % of Largest	1241.90%	1473.91%	-49.52%
Select Net Profit as % of L	1000.95%	1198.91%	-49.52%
Adjusted Net Profit as % c	353.52%	676.79%	-598.56%
Max. Consecutive Winnin	7	7	4
Max. Consecutive Losing	5	3	11
Avg. Bars in Total Trades	14.79	14.93	14.61
Avg. Bars in Winning Trad	19.15	18.53	20.37
Avg. Bars in Losing Trades	10.14	9.78	10.48
Avg. Bars in Even Trades	19.5	0	19.5

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	159	90	69
Account Size Required	\$4,700.00	\$3,580.00	\$6,200.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	13.04%
Annual Rate of Return	12.43%
Buy & Hold Return	-0.20%
Return on Account	277.45%
Avg. Monthly Return	\$1,086.67
Std. Deviation of Monthly	\$3,117.00

Return Retracement Ratio	6.54
RINA Index	326.59
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 25 days, 45 Minutes
Percent of Time in the Market	7.41%
Time in the Market	26 days, 16 hours, 30 Min
Longest Flat Period	13 days, 20 hours, 45 Min

Max. Equity Run-up	\$15,170.00
Date of Max. Equity Run-up	12/28/2015 8:00
Max. Equity Run-up as % of Initial Capital	15.17%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$5,640.00)	(\$4,160.00)	(\$7,340.00)
Date	3/12/2015 8:00		
as % of Initial Capital	5.64%	4.16%	7.34%
Net Profit as % of Drawdown	231.21%	325.96%	-7.08%
Select Net Profit as % of Drawdown	186.35%	265.14%	-7.08%
Adjusted Net Profit as % of Drawdown	65.81%	149.68%	-85.62%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$4,700.00)	(\$3,580.00)	(\$6,200.00)
Date	3/10/2015 11:30		
as % of Initial Capital	4.70%	3.58%	6.20%
Net Profit as % of Drawdown	277.45%	378.77%	-8.39%
Select Net Profit as % of Drawdown	223.62%	308.10%	-8.39%
Adjusted Net Profit as % of Drawdown	78.98%	173.92%	-101.37%

Max. Trade Drawdown	(\$1,150.00)	(\$1,140.00)	(\$1,150.00)
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All Trades

Total Net Profit	\$13,040.00	Profit Factor	1.37
Gross Profit	\$47,900.00	Gross Loss	(\$34,860.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$10,510.00	Select Profit Factor	1.3
Select Gross Profit	\$45,370.00	Select Gross Loss	(\$34,860.00)
Adjusted Total Net Profit	\$3,711.95	Adjusted Profit Factor	1.1
Adjusted Gross Profit	\$42,544.62	Adjusted Gross Loss	(\$38,832.67)
Total Number of Trades	159	Percent Profitable	50.31%
Winning Trades	80	Losing Trades	77
Even Trades	2		
Avg. Trade Net Profit	\$82.01	Ratio Avg. Win:Avg. Loss	1.32
Avg. Winning Trade	\$598.75	Avg. Losing Trade	(\$452.73)
Largest Winning Trade	\$2,530.00	Largest Losing Trade	(\$1,050.00)
Largest Winner as % of Gr	5.28%	Largest Loser as % of Gr	3.01%
Net Profit as % of Largest	1241.90%		
Slct. Net Profit as % of Lar	1000.95%	Adj. Net Profit as % of Li	353.52%
Max. Consecutive Winnin	7	Max. Consecutive Losing	5
Avg. Bars in Winning Trad	19.15	Avg. Bars in Losing Trad	10.14
Avg. Bars in Total Trades	14.79		
Max. Shares/Contracts He	1	Account Size Required	\$4,700.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	13.04%	Annual Rate of Return	12.43%
Buy and Hold Return	-0.20%	Return on Account	277.45%
Avg. Monthly Return	\$1,086.67	Std. Deviation of Month	\$3,117.00
Return Retracement Ratic	6.54	RINA Index	326.59
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 25 days, 45 M	Percent of Time in the M	7.41%
Time in the Market	26 days, 16 hours, 30 Min	Longest Flat Period	13 days, 20 hours, 45 Min
Max. Equity Run-up	\$15,170.00		
Date of Max. E. Run-up	12/28/2015 8:00	Max. E. Run-up as % of I	15.17%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$5,640.00)	Value	(\$4,700.00)
Date	3/12/2015 8:00	Date	3/10/2015 11:30
as % of Initial Capital	5.64%	as % of Initial Capital	4.70%
Net Profit as % of Drawdown	231.21%	Net Profit as % of Drawdown	277.45%
Slct. Net Profit as % of Drawdown	186.35%	Slct. Net Profit as % of Drawdown	223.62%
Adj. Net Profit as % of Drawdown	65.81%	Adj. Net Profit as % of Drawdown	78.98%
Max. Trade Drawdown	(\$1,150.00)		
Long Trades			
Total Net Profit	\$13,560.00	Profit Factor	1.75
Gross Profit	\$31,690.00	Gross Loss	(\$18,130.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$11,030.00	Select Profit Factor	1.61
Select Gross Profit	\$29,160.00	Select Gross Loss	(\$18,130.00)
Adjusted Total Net Profit	\$6,226.49	Adjusted Profit Factor	1.29
Adjusted Gross Profit	\$27,337.04	Adjusted Gross Loss	(\$21,110.55)
Total Number of Trades	90	Percent Profitable	58.89%
Winning Trades	53	Losing Trades	37
Even Trades	0		
Avg. Trade Net Profit	\$150.67	Ratio Avg. Win:Avg. Loss	1.22
Avg. Winning Trade	\$597.92	Avg. Losing Trade	(\$490.00)
Largest Winning Trade	\$2,530.00	Largest Losing Trade	(\$920.00)
Largest Winner as % of Gross Profit	7.98%	Largest Loser as % of Gross Profit	5.07%
Max. Consecutive Winning Trades	7	Max. Consecutive Losing Trades	3
Avg. Bars in Winning Trades	18.53	Avg. Bars in Losing Trades	9.78
Avg. Bars in Total Trades	14.93		
Max. Shares/Contracts Held	1	Account Size Required	\$3,580.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	1473.91%		
Slct. Net Profit as % of Largest Trade	1198.91%	Adj. Net Profit as % of Largest Trade	676.79%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$4,160.00)	Value	(\$3,580.00)
as % of Initial Capital	4.16%	as % of Initial Capital	3.58%
Net Profit as % of Drawdown	325.96%	Net Profit as % of Drawdown	378.77%
Slct. Net Profit as % of Drawdown	265.14%	Slct. Net Profit as % of Drawdown	308.10%

Adj. Net Prof as % of Draw	149.68%	Adj. Net Profit as % of D	308.10%
Max. Trade Drawdown	(\$1,140.00)		
Short Trades			
Total Net Profit	(\$520.00)	Profit Factor	0.97
Gross Profit	\$16,210.00	Gross Loss	(\$16,730.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	(\$520.00)	Select Profit Factor	0.97
Select Gross Profit	\$16,210.00	Select Gross Loss	(\$16,730.00)
Adjusted Total Net Profit	(\$6,284.86)	Adjusted Profit Factor	0.68
Adjusted Gross Profit	\$13,090.38	Adjusted Gross Loss	(\$19,375.25)
Total Number of Trades	69	Percent Profitable	39.13%
Winning Trades	27	Losing Trades	40
Even Trades	2		
Avg. Trade Net Profit	(\$7.54)	Ratio Avg. Win:Avg. Los	1.44
Avg. Winning Trade	\$600.37	Avg. Losing Trade	(\$418.25)
Largest Winning Trade	\$1,770.00	Largest Losing Trade	(\$1,050.00)
Largest Winner as % of Gr	10.92%	Largest Loser as % of Gr	5.07%
Max. Consecutive Winnin	4	Max. Consecutive Losin	11
Avg. Bars in Winning Trad	20.37	Avg. Bars in Losing Trad	10.48
Avg. Bars in Total Trades	14.61		
Max. Shares/Contracts He	1	Account Size Required	\$6,200.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	-49.52%		
Slct. Net Profit as % of Lar	-49.52%	Adj. Net Profit as % of Li	-598.56%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$7,340.00)	Value	(\$6,200.00)
as % of Initial Capital	7.34%	as % of Initial Capital	6.20%
Net Profit as % of Drawc	-7.08%	Net Profit as % of Drawc	-8.39%
Slct. Net Profit as % of Dr	-7.08%	Slct. Net Profit as % of D	-8.39%
Adj. Net Prof as % of Draw	-85.62%	Adj. Net Prof as % of Dr	-101.37%
Max. Trade Drawdown	(\$1,150.00)		

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