

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$13,685.00	\$4,870.00	\$8,815.00
Gross Profit	\$27,965.00	\$11,925.00	\$16,040.00
Gross Loss	(\$14,280.00)	(\$7,055.00)	(\$7,225.00)
Profit Factor	1.96	1.69	2.22
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$12,160.00	\$5,645.00	\$6,515.00
Select Gross Profit	\$25,065.00	\$11,925.00	\$13,140.00
Select Gross Loss	(\$12,905.00)	(\$6,280.00)	(\$6,625.00)
Select Profit Factor	1.94	1.9	1.98
Adjusted Total Net Profit	\$9,432.64	\$2,272.19	\$5,358.82
Adjusted Gross Profit	\$25,261.52	\$10,345.50	\$13,771.60
Adjusted Gross Loss	(\$15,828.88)	(\$8,073.30)	(\$8,412.78)
Adjusted Profit Factor	1.6	1.28	1.64
Total Number of Trades	194	105	89
Percent Profitable	55.15%	54.29%	56.18%
Winning Trades	107	57	50
Losing Trades	85	48	37
Even Trades	2	0	2
Avg. Trade Net Profit	\$70.54	\$46.38	\$99.04
Avg. Winning Trade	\$261.36	\$209.21	\$320.80
Avg. Losing Trade	(\$168.00)	(\$146.98)	(\$195.27)
Ratio Avg. Win:Avg. Loss	1.56	1.42	1.64
Largest Winning Trade	\$1,450.00	\$785.00	\$1,450.00
Largest Losing Trade	(\$775.00)	(\$775.00)	(\$600.00)
Largest Winner as % of Gr	5.19%	6.58%	9.04%
Largest Loser as % of Gros	5.43%	10.99%	8.30%
Net Profit as % of Largest	1765.81%	628.39%	1469.17%
Select Net Profit as % of L	1569.03%	728.39%	1085.83%
Adjusted Net Profit as % c	1217.11%	293.19%	893.14%
Max. Consecutive Winnin	8	10	8
Max. Consecutive Losing	4	6	4
Avg. Bars in Total Trades	16.35	17.11	15.45
Avg. Bars in Winning Trad	18.04	17.65	18.48
Avg. Bars in Losing Trades	14.29	16.48	11.46
Avg. Bars in Even Trades	13.5	0	13.5

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	194	105	89
Account Size Required	\$1,670.00	\$2,105.00	\$1,630.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	13.69%
Annual Rate of Return	13.05%
Buy & Hold Return	12.03%
Return on Account	819.46%
Avg. Monthly Return	\$1,140.42
Std. Deviation of Monthly	\$1,002.06

Return Retracement Ratio	146.56
RINA Index	732.02
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 24 days, 45 Minutes
Percent of Time in the Market	8.64%
Time in the Market	1 Month, 30 Minutes
Longest Flat Period	13 days, 20 hours, 45 Min

Max. Equity Run-up	\$15,030.00
Date of Max. Equity Run-up	12/1/2017 8:45
Max. Equity Run-up as % of Initial Capital	15.03%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$3,105.00)	(\$2,440.00)	(\$2,330.00)
Date	12/5/2017 10:45		
as % of Initial Capital	3.11%	2.44%	2.33%
Net Profit as % of Drawdown	440.74%	199.59%	378.33%
Select Net Profit as % of Drawdown	391.63%	231.35%	279.61%
Adjusted Net Profit as % of Drawdown	303.79%	93.12%	229.99%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$1,670.00)	(\$2,105.00)	(\$1,630.00)
Date	10/19/2017 11:15		
as % of Initial Capital	1.67%	2.11%	1.63%
Net Profit as % of Drawdown	819.46%	231.35%	540.80%
Select Net Profit as % of Drawdown	728.14%	268.17%	399.69%
Adjusted Net Profit as % of Drawdown	564.83%	107.94%	328.76%

Max. Trade Drawdown	(\$865.00)	(\$865.00)	(\$625.00)
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All Trades

Total Net Profit	\$13,685.00	Profit Factor	1.96
Gross Profit	\$27,965.00	Gross Loss	(\$14,280.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$12,160.00	Select Profit Factor	1.94
Select Gross Profit	\$25,065.00	Select Gross Loss	(\$12,905.00)
Adjusted Total Net Profit	\$9,432.64	Adjusted Profit Factor	1.6
Adjusted Gross Profit	\$25,261.52	Adjusted Gross Loss	(\$15,828.88)
Total Number of Trades	194	Percent Profitable	55.15%
Winning Trades	107	Losing Trades	85
Even Trades	2		
Avg. Trade Net Profit	\$70.54	Ratio Avg. Win:Avg. Loss	1.56
Avg. Winning Trade	\$261.36	Avg. Losing Trade	(\$168.00)
Largest Winning Trade	\$1,450.00	Largest Losing Trade	(\$775.00)
Largest Winner as % of Gr	5.19%	Largest Loser as % of Gr	5.43%
Net Profit as % of Largest	1765.81%		
Slct. Net Profit as % of Lar	1569.03%	Adj. Net Profit as % of Li	1217.11%
Max. Consecutive Winnin	8	Max. Consecutive Losing	4
Avg. Bars in Winning Trad	18.04	Avg. Bars in Losing Trad	14.29
Avg. Bars in Total Trades	16.35		
Max. Shares/Contracts He	1	Account Size Required	\$1,670.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	13.69%	Annual Rate of Return	13.05%
Buy and Hold Return	12.03%	Return on Account	819.46%
Avg. Monthly Return	\$1,140.42	Std. Deviation of Month	\$1,002.06
Return Retracement Ratic	146.56	RINA Index	732.02
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 24 days, 45 M	Percent of Time in the M	8.64%
Time in the Market	1 Month, 30 Minutes	Longest Flat Period	13 days, 20 hours, 45 Min
Max. Equity Run-up	\$15,030.00		
Date of Max. E. Run-up	12/1/2017 8:45	Max. E. Run-up as % of I	15.03%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$3,105.00)	Value	(\$1,670.00)
Date	12/5/2017 10:45	Date	10/19/2017 11:15
as % of Initial Capital	3.11%	as % of Initial Capital	1.67%
Net Profit as % of Drawdown	440.74%	Net Profit as % of Drawdown	819.46%
Slct. Net Profit as % of Drawdown	391.63%	Slct. Net Profit as % of Drawdown	728.14%
Adj. Net Profit as % of Drawdown	303.79%	Adj. Net Profit as % of Drawdown	564.83%
Max. Trade Drawdown	(\$865.00)		
Long Trades			
Total Net Profit	\$4,870.00	Profit Factor	1.69
Gross Profit	\$11,925.00	Gross Loss	(\$7,055.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$5,645.00	Select Profit Factor	1.9
Select Gross Profit	\$11,925.00	Select Gross Loss	(\$6,280.00)
Adjusted Total Net Profit	\$2,272.19	Adjusted Profit Factor	1.28
Adjusted Gross Profit	\$10,345.50	Adjusted Gross Loss	(\$8,073.30)
Total Number of Trades	105	Percent Profitable	54.29%
Winning Trades	57	Losing Trades	48
Even Trades	0		
Avg. Trade Net Profit	\$46.38	Ratio Avg. Win:Avg. Loss	1.42
Avg. Winning Trade	\$209.21	Avg. Losing Trade	(\$146.98)
Largest Winning Trade	\$785.00	Largest Losing Trade	(\$775.00)
Largest Winner as % of Gross Profit	6.58%	Largest Loser as % of Gross Loss	10.99%
Max. Consecutive Winning Trades	10	Max. Consecutive Losing Trades	6
Avg. Bars in Winning Trades	17.65	Avg. Bars in Losing Trades	16.48
Avg. Bars in Total Trades	17.11		
Max. Shares/Contracts Held	1	Account Size Required	\$2,105.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	628.39%		
Slct. Net Profit as % of Largest Trade	728.39%	Adj. Net Profit as % of Largest Trade	293.19%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$2,440.00)	Value	(\$2,105.00)
as % of Initial Capital	2.44%	as % of Initial Capital	2.11%
Net Profit as % of Drawdown	199.59%	Net Profit as % of Drawdown	231.35%
Slct. Net Profit as % of Drawdown	231.35%	Slct. Net Profit as % of Drawdown	268.17%

Adj. Net Prof as % of Draw	93.12%	Adj. Net Profit as % of D	268.17%
Max. Trade Drawdown	(\$865.00)		
Short Trades			
Total Net Profit	\$8,815.00	Profit Factor	2.22
Gross Profit	\$16,040.00	Gross Loss	(\$7,225.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$6,515.00	Select Profit Factor	1.98
Select Gross Profit	\$13,140.00	Select Gross Loss	(\$6,625.00)
Adjusted Total Net Profit	\$5,358.82	Adjusted Profit Factor	1.64
Adjusted Gross Profit	\$13,771.60	Adjusted Gross Loss	(\$8,412.78)
Total Number of Trades	89	Percent Profitable	56.18%
Winning Trades	50	Losing Trades	37
Even Trades	2		
Avg. Trade Net Profit	\$99.04	Ratio Avg. Win:Avg. Loss	1.64
Avg. Winning Trade	\$320.80	Avg. Losing Trade	(\$195.27)
Largest Winning Trade	\$1,450.00	Largest Losing Trade	(\$600.00)
Largest Winner as % of Gr	9.04%	Largest Loser as % of Gr	10.99%
Max. Consecutive Winnin	8	Max. Consecutive Losin	4
Avg. Bars in Winning Trad	18.48	Avg. Bars in Losing Trad	11.46
Avg. Bars in Total Trades	15.45		
Max. Shares/Contracts He	1	Account Size Required	\$1,630.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1469.17%		
Slct. Net Profit as % of Lar	1085.83%	Adj. Net Profit as % of Li	893.14%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$2,330.00)	Value	(\$1,630.00)
as % of Initial Capital	2.33%	as % of Initial Capital	1.63%
Net Profit as % of Drawd	378.33%	Net Profit as % of Drawd	540.80%
Slct. Net Profit as % of Dr	279.61%	Slct. Net Profit as % of D	399.69%
Adj. Net Prof as % of Draw	229.99%	Adj. Net Prof as % of Dr	328.76%
Max. Trade Drawdown	(\$625.00)		





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### TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	194	107	85
Avg. Trade Net Profit	\$70.54	\$261.36	(\$168.00)
1 Std. Deviation of Avg. Tr	\$298.82	\$252.36	\$143.96
Avg. Trade + 1 Std. Deviat	\$369.36	\$513.72	(\$24.04)
Avg. Trade - 1 Std. Deviat	(\$228.28)	\$8.99	(\$311.96)
Coefficient of Variation	423.61%	96.56%	85.69%

### Time Averages

Avg. Time in Trades	3 hours, 50 Minutes	4 hours, 15 Minutes	3 hours, 19 Minutes
Avg. Time Between Trade	1 day, 22 hours, 10 Minut	3 days, 4 hours, 47 Minut	3 days, 22 hours, 22 Minu
Avg. Time Between Trade	37 days, 12 hours, 37 Minutes		

Outliers	Total	Positive	Negative
Number of Outliers	4	2	2
Outlier Profit/Loss	\$1,525.00	\$2,900.00	(\$1,375.00)

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$2,315.00	(\$865.00)
Max. Value Date	12/1/2017	12/4/2017
Avg. Value	\$278.66	(\$171.11)
1 Std. Deviation	\$298.61	\$146.27
Avg. + 1 Std. Deviation	\$577.27	(\$24.84)
Avg. - 1 Std. Deviation	(\$19.95)	(\$317.38)
Coefficient of Variation	107.16%	85.48%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	7.44%	56.00%	51.45%
1 Std. Deviation	51.69%	31.90%	30.27%
Avg. + 1 Std. Deviation	59.13%	87.89%	81.71%
Avg. - 1 Std. Deviation	-44.24%	24.10%	21.18%
Coefficient of Variation	694.53%	56.96%	58.84%

### TradeStation Trade Series Analysis

	Winners	Losers	
Largest Profit/Loss	\$1,450.00	(\$775.00)	
Largest Profit/Loss as % of Gross	5.19%	5.43%	
Largest Consec. Profit/Loss	\$1,925.00	(\$995.00)	
Largest Consec. Profit/Loss as % of Gross	6.88%	6.97%	
Winning Series	Number of Series	Avg. Gain per Series	Avg. Loss Next Trade
	1	13	(\$173.08)
	2	15	(\$150.33)
	3	10	(\$127.78)
	4	5	(\$191.00)
	6	1	(\$215.00)
	8	1	(\$565.00)

Losing Series	Number of Series	Avg. Loss per Series	Avg. Gain Next Trade
1	18	(\$183.33)	\$378.33
2	15	(\$142.17)	\$135.00
3	7	(\$180.95)	\$357.14
4	4	(\$182.19)	\$143.75

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## TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	1/5/2017 10:00	Buy	\$1,369.40	\$0.00	1
	Sell	1/5/2017 12:00	Sell#3	\$1,372.30		\$145.00
2	Sell Short	1/6/2017 9:15	Short	\$1,375.20	\$0.00	1
	Buy to Cover	1/6/2017 11:30	Cover#3	\$1,372.60		\$130.00
3	Buy	1/20/2017 8:15	Buy	\$1,355.30	\$0.00	1
	Sell	1/20/2017 13:15	Sell#2	\$1,352.90		(\$120.00)
4	Buy	1/24/2017 7:45	Buy	\$1,354.10	\$0.00	1
	Sell	1/24/2017 13:15	Sell#2	\$1,368.20		\$705.00
5	Buy	1/31/2017 7:00	Buy	\$1,348.50	\$0.00	1
	Sell	1/31/2017 13:15	Sell#2	\$1,360.70		\$610.00
6	Sell Short	2/2/2017 10:00	Short	\$1,359.40	\$0.00	1
	Buy to Cover	2/2/2017 13:15	Cover#2	\$1,356.30		\$155.00
7	Sell Short	2/3/2017 7:15	Short	\$1,365.70	\$0.00	1
	Buy to Cover	2/3/2017 9:00	Buy	\$1,371.60		(\$295.00)
8	Buy	2/3/2017 9:00	Buy	\$1,371.60	\$0.00	1
	Sell	2/3/2017 13:15	Sell#2	\$1,377.40		\$290.00
9	Sell Short	2/7/2017 7:00	Short	\$1,371.00	\$0.00	1
	Buy to Cover	2/7/2017 13:15	Cover#2	\$1,361.20		\$490.00
10	Sell Short	2/8/2017 7:15	Short	\$1,350.00	\$0.00	1
	Buy to Cover	2/8/2017 9:00	Buy	\$1,351.70		(\$85.00)
11	Buy	2/8/2017 9:00	Buy	\$1,351.70	\$0.00	1
	Sell	2/8/2017 13:15	Sell#2	\$1,358.70		\$350.00
12	Buy	2/9/2017 7:00	Buy	\$1,366.90	\$0.00	1
	Sell	2/9/2017 13:15	Sell#2	\$1,377.70		\$540.00
13	Sell Short	2/10/2017 10:30	Short	\$1,389.80	\$0.00	1
	Buy to Cover	2/10/2017 12:45	Cover#3	\$1,387.90		\$95.00
14	Buy	2/14/2017 10:45	Buy	\$1,396.00	\$0.00	1
	Sell	2/14/2017 13:15	Sell#2	\$1,396.90		\$45.00
15	Buy	2/15/2017 7:15	Buy	\$1,398.00	\$0.00	1
	Sell	2/15/2017 13:15	Sell#2	\$1,404.60		\$330.00
16	Buy	2/17/2017 7:00	Buy	\$1,393.00	\$0.00	1
	Sell	2/17/2017 13:15	Sell#2	\$1,399.70		\$335.00
17	Buy	2/21/2017 7:45	Buy	\$1,409.60	\$0.00	1
	Sell	2/21/2017 13:15	Sell#2	\$1,410.20		\$30.00
18	Buy	2/27/2017 7:45	Buy	\$1,405.10	\$0.00	1
	Sell	2/27/2017 13:15	Sell#2	\$1,408.00		\$145.00
19	Sell Short	3/1/2017 7:00	Short	\$1,405.00	\$0.00	1
	Buy to Cover	3/1/2017 9:30	Buy	\$1,416.30		(\$565.00)
20	Buy	3/1/2017 9:30	Buy	\$1,416.30	\$0.00	1
	Sell	3/1/2017 13:15	Sell#2	\$1,412.40		(\$195.00)
21	Buy	3/7/2017 8:15	Buy	\$1,383.30	\$0.00	1
	Sell	3/7/2017 10:45	Short	\$1,381.20		(\$105.00)
22	Sell Short	3/7/2017 10:45	Short	\$1,381.20	\$0.00	1

Buy to Cover	3/7/2017 13:15 Cover#2	\$1,375.30		\$295.00
23 Sell Short	3/8/2017 8:15 Short	\$1,377.20	\$0.00	1
Buy to Cover	3/8/2017 13:15 Cover#2	\$1,366.20		\$550.00
24 Sell Short	3/9/2017 10:30 Short	\$1,367.80	\$0.00	1
Buy to Cover	3/9/2017 13:15 Cover#2	\$1,361.20		\$330.00
25 Sell Short	3/10/2017 8:15 Short	\$1,361.60	\$0.00	1
Buy to Cover	3/10/2017 13:15 Cover#2	\$1,366.50		(\$245.00)
26 Buy	3/13/2017 7:45 Buy	\$1,373.60	\$0.00	1
Sell	3/13/2017 13:15 Sell#2	\$1,370.20		(\$170.00)
27 Sell Short	3/17/2017 9:30 Short	\$1,386.80	\$0.00	1
Buy to Cover	3/17/2017 11:30 Cover#3	\$1,390.30		(\$175.00)
28 Sell Short	3/21/2017 7:30 Short	\$1,375.30	\$0.00	1
Buy to Cover	3/21/2017 13:15 Cover#2	\$1,346.30		\$1,450.00
29 Sell Short	3/22/2017 8:00 Short	\$1,340.10	\$0.00	1
Buy to Cover	3/22/2017 13:15 Cover#2	\$1,345.50		(\$270.00)
30 Buy	3/23/2017 7:30 Buy	\$1,352.20	\$0.00	1
Sell	3/23/2017 13:00 Sell#3	\$1,350.50		(\$85.00)
31 Sell Short	3/24/2017 9:30 Short	\$1,360.70	\$0.00	1
Buy to Cover	3/24/2017 13:15 Cover#2	\$1,355.10		\$280.00
32 Buy	3/27/2017 8:15 Buy	\$1,347.20	\$0.00	1
Sell	3/27/2017 13:15 Sell#2	\$1,357.80		\$530.00
33 Buy	3/28/2017 10:45 Buy	\$1,364.10	\$0.00	1
Sell	3/28/2017 13:15 Sell#2	\$1,368.00		\$195.00
34 Buy	3/29/2017 7:30 Buy	\$1,370.00	\$0.00	1
Sell	3/29/2017 13:15 Sell#2	\$1,373.10		\$155.00
35 Buy	3/30/2017 7:45 Buy	\$1,375.40	\$0.00	1
Sell	3/30/2017 13:15 Sell#2	\$1,383.10		\$385.00
36 Sell Short	4/3/2017 7:30 Short	\$1,378.20	\$0.00	1
Buy to Cover	4/3/2017 13:15 Cover#2	\$1,370.60		\$380.00
37 Buy	4/4/2017 7:15 Buy	\$1,372.90	\$0.00	1
Sell	4/4/2017 13:15 Sell#2	\$1,368.60		(\$215.00)
38 Sell Short	4/5/2017 7:15 Short	\$1,381.70	\$0.00	1
Buy to Cover	4/5/2017 13:15 Cover#2	\$1,352.70		\$1,450.00
39 Sell Short	4/6/2017 9:45 Short	\$1,361.00	\$0.00	1
Buy to Cover	4/6/2017 12:15 Cover#3	\$1,358.80		\$110.00
40 Buy	4/7/2017 10:30 Buy	\$1,367.00	\$0.00	1
Sell	4/7/2017 12:15 Sell#3	\$1,363.00		(\$200.00)
41 Buy	4/11/2017 8:15 Buy	\$1,363.10	\$0.00	1
Sell	4/11/2017 13:15 Sell#2	\$1,378.80		\$785.00
42 Sell Short	4/13/2017 9:45 Short	\$1,352.10	\$0.00	1
Buy to Cover	4/13/2017 13:15 Cover#2	\$1,345.60		\$325.00
43 Buy	4/18/2017 10:30 Buy	\$1,357.40	\$0.00	1
Sell	4/18/2017 13:15 Sell#2	\$1,362.00		\$230.00
44 Buy	4/19/2017 8:15 Buy	\$1,373.00	\$0.00	1
Sell	4/19/2017 13:15 Sell#2	\$1,367.10		(\$295.00)
45 Sell Short	4/20/2017 7:30 Short	\$1,374.00	\$0.00	1
Buy to Cover	4/20/2017 9:30 Buy	\$1,382.70		(\$435.00)

46	Buy	4/20/2017 9:30	Buy	\$1,382.70	\$0.00	1
	Sell	4/20/2017 13:15	Sell#2	\$1,384.40		\$85.00
47	Buy	4/21/2017 7:15	Buy	\$1,380.50	\$0.00	1
	Sell	4/21/2017 9:15	Short	\$1,380.60		\$5.00
48	Sell Short	4/21/2017 9:15	Short	\$1,380.60	\$0.00	1
	Buy to Cover	4/21/2017 13:15	Cover#2	\$1,380.60		\$0.00
49	Buy	4/25/2017 7:30	Buy	\$1,417.00	\$0.00	1
	Sell	4/25/2017 13:15	Sell#2	\$1,411.90		(\$255.00)
50	Buy	4/26/2017 8:30	Buy	\$1,420.10	\$0.00	1
	Sell	4/26/2017 13:15	Sell#2	\$1,419.70		(\$20.00)
51	Sell Short	4/27/2017 7:45	Short	\$1,421.30	\$0.00	1
	Buy to Cover	4/27/2017 13:15	Cover#2	\$1,419.00		\$115.00
52	Sell Short	4/28/2017 9:30	Short	\$1,405.30	\$0.00	1
	Buy to Cover	4/28/2017 13:15	Cover#2	\$1,399.80		\$275.00
53	Sell Short	5/2/2017 9:00	Short	\$1,402.20	\$0.00	1
	Buy to Cover	5/2/2017 13:15	Cover#2	\$1,400.10		\$105.00
54	Sell Short	5/3/2017 9:45	Short	\$1,389.20	\$0.00	1
	Buy to Cover	5/3/2017 13:15	Cover#2	\$1,391.90		(\$135.00)
55	Sell Short	5/4/2017 11:00	Short	\$1,384.00	\$0.00	1
	Buy to Cover	5/4/2017 13:15	Cover#2	\$1,389.50		(\$275.00)
56	Buy	5/9/2017 7:45	Buy	\$1,394.20	\$0.00	1
	Sell	5/9/2017 9:30	Short	\$1,395.20		\$50.00
57	Sell Short	5/9/2017 9:30	Short	\$1,395.20	\$0.00	1
	Buy to Cover	5/9/2017 13:15	Cover#2	\$1,391.80		\$170.00
58	Buy	5/10/2017 8:00	Buy	\$1,393.40	\$0.00	1
	Sell	5/10/2017 13:15	Sell#2	\$1,400.30		\$345.00
59	Sell Short	5/11/2017 10:45	Short	\$1,390.60	\$0.00	1
	Buy to Cover	5/11/2017 12:45	Cover#3	\$1,390.30		\$15.00
60	Sell Short	5/12/2017 7:45	Short	\$1,380.50	\$0.00	1
	Buy to Cover	5/12/2017 13:15	Cover#2	\$1,383.30		(\$140.00)
61	Sell Short	5/16/2017 11:00	Short	\$1,390.80	\$0.00	1
	Buy to Cover	5/16/2017 12:45	Cover#3	\$1,393.40		(\$130.00)
62	Buy	5/18/2017 10:45	Buy	\$1,358.60	\$0.00	1
	Sell	5/18/2017 13:15	Sell#2	\$1,361.10		\$125.00
63	Buy	5/19/2017 8:00	Buy	\$1,369.30	\$0.00	1
	Sell	5/19/2017 13:15	Sell#2	\$1,367.40		(\$95.00)
64	Sell Short	5/22/2017 9:15	Short	\$1,373.60	\$0.00	1
	Buy to Cover	5/22/2017 11:30	Cover#3	\$1,374.10		(\$25.00)
65	Buy	5/24/2017 8:45	Buy	\$1,386.50	\$0.00	1
	Sell	5/24/2017 10:30	Short	\$1,379.50		(\$350.00)
66	Sell Short	5/24/2017 10:30	Short	\$1,379.50	\$0.00	1
	Buy to Cover	5/24/2017 13:15	Cover#2	\$1,382.70		(\$160.00)
67	Sell Short	5/30/2017 8:15	Short	\$1,374.10	\$0.00	1
	Buy to Cover	5/30/2017 13:15	Cover#2	\$1,372.00		\$105.00
68	Buy	6/1/2017 10:15	Buy	\$1,389.00	\$0.00	1
	Sell	6/1/2017 13:15	Sell#2	\$1,397.60		\$430.00
69	Buy	6/2/2017 7:15	Buy	\$1,400.60	\$0.00	1

	Sell	6/2/2017 13:15 Sell#2	\$1,406.10		\$275.00
70	Sell Short	6/5/2017 7:45 Short	\$1,405.50	\$0.00	1
	Buy to Cover	6/5/2017 13:15 Cover#2	\$1,397.40		\$405.00
71	Sell Short	6/6/2017 10:00 Short	\$1,392.50	\$0.00	1
	Buy to Cover	6/6/2017 12:00 Cover#3	\$1,402.10		(\$480.00)
72	Buy	6/7/2017 9:30 Buy	\$1,398.30	\$0.00	1
	Sell	6/7/2017 11:00 Short	\$1,393.20		(\$255.00)
73	Sell Short	6/7/2017 11:00 Short	\$1,393.20	\$0.00	1
	Buy to Cover	6/7/2017 13:15 Cover#2	\$1,397.40		(\$210.00)
74	Buy	6/8/2017 9:45 Buy	\$1,414.60	\$0.00	1
	Sell	6/8/2017 13:15 Sell#2	\$1,415.90		\$65.00
75	Sell Short	6/12/2017 8:30 Short	\$1,425.40	\$0.00	1
	Buy to Cover	6/12/2017 13:15 Cover#2	\$1,421.30		\$205.00
76	Buy	6/13/2017 8:45 Buy	\$1,428.90	\$0.00	1
	Sell	6/13/2017 13:15 Sell#2	\$1,428.70		(\$10.00)
77	Sell Short	6/14/2017 8:00 Short	\$1,420.10	\$0.00	1
	Buy to Cover	6/14/2017 13:15 Cover#2	\$1,420.30		(\$10.00)
78	Buy	6/15/2017 7:30 Buy	\$1,411.40	\$0.00	1
	Sell	6/15/2017 13:15 Sell#2	\$1,413.00		\$80.00
79	Sell Short	6/16/2017 10:45 Short	\$1,403.20	\$0.00	1
	Buy to Cover	6/16/2017 12:30 Cover#3	\$1,404.80		(\$80.00)
80	Buy	6/19/2017 10:15 Buy	\$1,420.70	\$0.00	1
	Sell	6/19/2017 13:15 Sell#2	\$1,419.60		(\$55.00)
81	Sell Short	6/20/2017 8:15 Short	\$1,413.10	\$0.00	1
	Buy to Cover	6/20/2017 13:15 Cover#2	\$1,405.10		\$400.00
82	Buy	6/22/2017 9:00 Buy	\$1,404.40	\$0.00	1
	Sell	6/22/2017 13:15 Sell#2	\$1,407.10		\$135.00
83	Buy	6/26/2017 8:00 Buy	\$1,414.60	\$0.00	1
	Sell	6/26/2017 13:15 Sell#2	\$1,417.70		\$155.00
84	Buy	6/30/2017 9:45 Buy	\$1,417.10	\$0.00	1
	Sell	6/30/2017 13:15 Sell#2	\$1,415.90		(\$60.00)
85	Sell Short	7/5/2017 11:00 Short	\$1,421.30	\$0.00	1
	Buy to Cover	7/5/2017 13:15 Cover#2	\$1,422.60		(\$65.00)
86	Buy	7/10/2017 9:30 Buy	\$1,416.60	\$0.00	1
	Sell	7/10/2017 13:15 Sell#2	\$1,411.20		(\$270.00)
87	Sell Short	7/11/2017 9:00 Short	\$1,411.80	\$0.00	1
	Buy to Cover	7/11/2017 11:15 Cover#3	\$1,413.00		(\$60.00)
88	Buy	7/12/2017 10:30 Buy	\$1,423.60	\$0.00	1
	Sell	7/12/2017 12:45 Sell#3	\$1,426.10		\$125.00
89	Buy	7/14/2017 7:00 Buy	\$1,427.00	\$0.00	1
	Sell	7/14/2017 13:15 Sell#2	\$1,429.60		\$130.00
90	Buy	7/17/2017 8:15 Buy	\$1,434.20	\$0.00	1
	Sell	7/17/2017 13:15 Sell#2	\$1,433.10		(\$55.00)
91	Sell Short	7/18/2017 7:15 Short	\$1,429.40	\$0.00	1
	Buy to Cover	7/18/2017 12:30 Cover#3	\$1,428.80		\$30.00
92	Buy	7/19/2017 9:45 Buy	\$1,440.60	\$0.00	1
	Sell	7/19/2017 13:15 Sell#2	\$1,443.90		\$165.00

93	Buy	7/20/2017 7:15	Buy	\$1,446.00	\$0.00	1
	Sell	7/20/2017 13:15	Sell#2	\$1,444.30		(\$85.00)
94	Sell Short	7/21/2017 11:00	Short	\$1,438.10	\$0.00	1
	Buy to Cover	7/21/2017 13:15	Cover#2	\$1,437.50		\$30.00
95	Buy	7/24/2017 10:45	Buy	\$1,435.30	\$0.00	1
	Sell	7/24/2017 13:15	Sell#2	\$1,439.20		\$195.00
96	Buy	7/25/2017 8:45	Buy	\$1,452.40	\$0.00	1
	Sell	7/25/2017 13:15	Sell#2	\$1,452.20		(\$10.00)
97	Sell Short	7/26/2017 7:45	Short	\$1,448.30	\$0.00	1
	Buy to Cover	7/26/2017 13:15	Cover#2	\$1,444.40		\$195.00
98	Sell Short	7/27/2017 7:30	Short	\$1,442.90	\$0.00	1
	Buy to Cover	7/27/2017 13:15	Cover#2	\$1,434.90		\$400.00
99	Sell Short	7/28/2017 7:30	Short	\$1,432.00	\$0.00	1
	Buy to Cover	7/28/2017 13:15	Cover#2	\$1,431.10		\$45.00
100	Buy	8/1/2017 7:00	Buy	\$1,428.10	\$0.00	1
	Sell	8/1/2017 11:00	Short	\$1,427.30		(\$40.00)
101	Sell Short	8/1/2017 11:00	Short	\$1,427.30	\$0.00	1
	Buy to Cover	8/1/2017 13:00	Cover#3	\$1,429.80		(\$125.00)
102	Sell Short	8/3/2017 10:15	Short	\$1,411.00	\$0.00	1
	Buy to Cover	8/3/2017 13:15	Cover#2	\$1,406.70		\$215.00
103	Buy	8/4/2017 11:00	Buy	\$1,412.90	\$0.00	1
	Sell	8/4/2017 13:15	Sell#2	\$1,413.30		\$20.00
104	Sell Short	8/9/2017 10:30	Short	\$1,400.70	\$0.00	1
	Buy to Cover	8/9/2017 13:15	Cover#2	\$1,398.60		\$105.00
105	Sell Short	8/10/2017 8:00	Short	\$1,385.20	\$0.00	1
	Buy to Cover	8/10/2017 13:15	Cover#2	\$1,373.60		\$580.00
106	Sell Short	8/11/2017 10:15	Short	\$1,370.80	\$0.00	1
	Buy to Cover	8/11/2017 12:30	Cover#3	\$1,372.30		(\$75.00)
107	Buy	8/14/2017 8:45	Buy	\$1,392.00	\$0.00	1
	Sell	8/14/2017 13:15	Sell#2	\$1,395.60		\$180.00
108	Sell Short	8/15/2017 7:45	Short	\$1,389.50	\$0.00	1
	Buy to Cover	8/15/2017 13:15	Cover#2	\$1,384.40		\$255.00
109	Sell Short	8/17/2017 7:45	Short	\$1,375.50	\$0.00	1
	Buy to Cover	8/17/2017 13:15	Cover#2	\$1,359.10		\$820.00
110	Buy	8/22/2017 11:00	Buy	\$1,370.30	\$0.00	1
	Sell	8/22/2017 13:15	Sell#2	\$1,372.70		\$120.00
111	Buy	8/23/2017 8:45	Buy	\$1,372.80	\$0.00	1
	Sell	8/23/2017 13:15	Sell#2	\$1,370.60		(\$110.00)
112	Sell Short	8/24/2017 8:45	Short	\$1,374.80	\$0.00	1
	Buy to Cover	8/24/2017 13:15	Cover#2	\$1,375.00		(\$10.00)
113	Sell Short	8/28/2017 10:45	Short	\$1,379.20	\$0.00	1
	Buy to Cover	8/28/2017 13:15	Cover#2	\$1,384.80		(\$280.00)
114	Buy	8/29/2017 10:00	Buy	\$1,384.60	\$0.00	1
	Sell	8/29/2017 13:15	Sell#2	\$1,385.40		\$40.00
115	Buy	8/30/2017 7:15	Buy	\$1,386.20	\$0.00	1
	Sell	8/30/2017 13:15	Sell#2	\$1,393.50		\$365.00
116	Buy	8/31/2017 10:00	Buy	\$1,408.70	\$0.00	1



	Sell	8/31/2017 13:15 Sell#2	\$1,407.50		(\$60.00)
117	Buy	9/1/2017 11:00 Buy	\$1,413.00	\$0.00	1
	Sell	9/1/2017 13:15 Sell#2	\$1,415.00		\$100.00
118	Sell Short	9/6/2017 7:00 Short	\$1,406.00	\$0.00	1
	Buy to Cover	9/6/2017 13:15 Cover#2	\$1,404.50		\$75.00
119	Buy	9/8/2017 7:00 Buy	\$1,398.20	\$0.00	1
	Sell	9/8/2017 13:15 Sell#2	\$1,401.70		\$175.00
120	Buy	9/11/2017 9:45 Buy	\$1,417.70	\$0.00	1
	Sell	9/11/2017 13:15 Sell#2	\$1,416.70		(\$50.00)
121	Buy	9/12/2017 10:45 Buy	\$1,425.90	\$0.00	1
	Sell	9/12/2017 13:15 Sell#2	\$1,425.50		(\$20.00)
122	Buy	9/13/2017 7:30 Buy	\$1,428.70	\$0.00	1
	Sell	9/13/2017 13:15 Sell#2	\$1,429.60		\$45.00
123	Sell Short	9/14/2017 7:45 Short	\$1,428.70	\$0.00	1
	Buy to Cover	9/14/2017 10:00 Buy	\$1,428.70		\$0.00
124	Buy	9/14/2017 10:00 Buy	\$1,428.70	\$0.00	1
	Sell	9/14/2017 11:30 Sell#3	\$1,427.30		(\$70.00)
125	Buy	9/18/2017 11:00 Buy	\$1,446.90	\$0.00	1
	Sell	9/18/2017 13:15 Sell#2	\$1,443.80		(\$155.00)
126	Sell Short	9/19/2017 9:15 Short	\$1,440.80	\$0.00	1
	Buy to Cover	9/19/2017 13:15 Cover#2	\$1,443.10		(\$115.00)
127	Buy	9/20/2017 7:00 Buy	\$1,443.60	\$0.00	1
	Sell	9/20/2017 13:15 Sell#2	\$1,448.30		\$235.00
128	Sell Short	9/21/2017 7:30 Short	\$1,447.40	\$0.00	1
	Buy to Cover	9/21/2017 9:00 Buy	\$1,450.70		(\$165.00)
129	Buy	9/21/2017 9:00 Buy	\$1,450.70	\$0.00	1
	Sell	9/21/2017 13:15 Sell#2	\$1,447.30		(\$170.00)
130	Buy	9/26/2017 10:30 Buy	\$1,460.70	\$0.00	1
	Sell	9/26/2017 13:15 Sell#2	\$1,459.50		(\$60.00)
131	Sell Short	9/27/2017 9:30 Short	\$1,470.90	\$0.00	1
	Buy to Cover	9/27/2017 10:30 Buy	\$1,482.90		(\$600.00)
132	Buy	9/27/2017 10:30 Buy	\$1,482.90	\$0.00	1
	Sell	9/27/2017 13:15 Sell#2	\$1,488.40		\$275.00
133	Buy	9/28/2017 8:45 Buy	\$1,486.60	\$0.00	1
	Sell	9/28/2017 13:15 Sell#2	\$1,492.70		\$305.00
134	Buy	9/29/2017 7:00 Buy	\$1,494.10	\$0.00	1
	Sell	9/29/2017 13:15 Sell#2	\$1,495.60		\$75.00
135	Buy	10/2/2017 10:15 Buy	\$1,506.90	\$0.00	1
	Sell	10/2/2017 13:15 Sell#2	\$1,513.90		\$350.00
136	Buy	10/3/2017 7:15 Buy	\$1,514.00	\$0.00	1
	Sell	10/3/2017 11:30 Sell#3	\$1,511.00		(\$150.00)
137	Sell Short	10/5/2017 7:15 Short	\$1,513.10	\$0.00	1
	Buy to Cover	10/5/2017 9:15 Buy	\$1,518.20		(\$255.00)
138	Buy	10/5/2017 9:15 Buy	\$1,518.20	\$0.00	1
	Sell	10/5/2017 13:15 Sell#2	\$1,516.40		(\$90.00)
139	Buy	10/6/2017 10:45 Buy	\$1,512.70	\$0.00	1
	Sell	10/6/2017 13:15 Sell#2	\$1,514.70		\$100.00

140	Sell Short	10/9/2017 11:00	Short	\$1,509.50	\$0.00	1
	Buy to Cover	10/9/2017 13:15	Cover#2	\$1,508.20		\$65.00
141	Buy	10/11/2017 9:15	Buy	\$1,512.80	\$0.00	1
	Sell	10/11/2017 11:15	Sell#3	\$1,510.70		(\$105.00)
142	Buy	10/12/2017 10:45	Buy	\$1,510.70	\$0.00	1
	Sell	10/12/2017 13:15	Sell#2	\$1,510.30		(\$20.00)
143	Sell Short	10/13/2017 9:30	Short	\$1,509.40	\$0.00	1
	Buy to Cover	10/13/2017 13:15	Cover#2	\$1,507.70		\$85.00
144	Buy	10/16/2017 7:30	Buy	\$1,515.60	\$0.00	1
	Sell	10/16/2017 9:00	Short	\$1,507.60		(\$400.00)
145	Sell Short	10/16/2017 9:00	Short	\$1,507.60	\$0.00	1
	Buy to Cover	10/16/2017 13:15	Cover#2	\$1,506.50		\$55.00
146	Buy	10/17/2017 8:15	Buy	\$1,507.10	\$0.00	1
	Sell	10/17/2017 13:15	Sell#2	\$1,501.30		(\$290.00)
147	Sell Short	10/18/2017 7:30	Short	\$1,506.10	\$0.00	1
	Buy to Cover	10/18/2017 9:45	Buy	\$1,510.10		(\$200.00)
148	Buy	10/18/2017 9:45	Buy	\$1,510.10	\$0.00	1
	Sell	10/18/2017 13:15	Sell#2	\$1,508.90		(\$60.00)
149	Sell Short	10/19/2017 9:30	Short	\$1,497.50	\$0.00	1
	Buy to Cover	10/19/2017 11:15	Cover#3	\$1,503.20		(\$285.00)
150	Buy	10/20/2017 8:00	Buy	\$1,513.10	\$0.00	1
	Sell	10/20/2017 10:15	Short	\$1,514.50		\$70.00
151	Sell Short	10/20/2017 10:15	Short	\$1,514.50	\$0.00	1
	Buy to Cover	10/20/2017 13:15	Cover#2	\$1,513.20		\$65.00
152	Sell Short	10/23/2017 7:45	Short	\$1,506.80	\$0.00	1
	Buy to Cover	10/23/2017 13:15	Cover#2	\$1,501.50		\$265.00
153	Sell Short	10/24/2017 10:15	Short	\$1,507.70	\$0.00	1
	Buy to Cover	10/24/2017 12:15	Cover#3	\$1,508.20		(\$25.00)
154	Buy	10/26/2017 7:30	Buy	\$1,498.90	\$0.00	1
	Sell	10/26/2017 13:15	Sell#2	\$1,500.50		\$80.00
155	Buy	10/27/2017 8:45	Buy	\$1,507.20	\$0.00	1
	Sell	10/27/2017 13:15	Sell#2	\$1,510.80		\$180.00
156	Sell Short	10/30/2017 8:30	Short	\$1,504.80	\$0.00	1
	Buy to Cover	10/30/2017 13:15	Cover#2	\$1,494.20		\$530.00
157	Buy	10/31/2017 8:30	Buy	\$1,505.50	\$0.00	1
	Sell	10/31/2017 13:15	Sell#2	\$1,505.40		(\$5.00)
158	Sell Short	11/1/2017 7:45	Short	\$1,508.90	\$0.00	1
	Buy to Cover	11/1/2017 13:15	Cover#2	\$1,495.70		\$660.00
159	Buy	11/2/2017 9:00	Buy	\$1,497.80	\$0.00	1
	Sell	11/2/2017 13:15	Sell#2	\$1,499.60		\$90.00
160	Buy	11/3/2017 10:45	Buy	\$1,499.20	\$0.00	1
	Sell	11/3/2017 13:15	Sell#2	\$1,498.20		(\$50.00)
161	Sell Short	11/6/2017 9:00	Short	\$1,498.70	\$0.00	1
	Buy to Cover	11/6/2017 10:45	Buy	\$1,500.60		(\$95.00)
162	Buy	11/6/2017 10:45	Buy	\$1,500.60	\$0.00	1
	Sell	11/6/2017 13:15	Sell#2	\$1,500.20		(\$20.00)
163	Sell Short	11/7/2017 8:15	Short	\$1,488.40	\$0.00	1

	Buy to Cover	11/7/2017 13:15 Cover#2	\$1,482.10		\$315.00
164	Buy	11/10/2017 8:15 Buy	\$1,480.90	\$0.00	1
	Sell	11/10/2017 13:15 Sell#2	\$1,477.20		(\$185.00)
165	Sell Short	11/13/2017 7:15 Short	\$1,472.80	\$0.00	1
	Buy to Cover	11/13/2017 9:15 Buy	\$1,477.00		(\$210.00)
166	Buy	11/13/2017 9:15 Buy	\$1,477.00	\$0.00	1
	Sell	11/13/2017 13:15 Sell#2	\$1,477.70		\$35.00
167	Buy	11/15/2017 7:00 Buy	\$1,456.20	\$0.00	1
	Sell	11/15/2017 13:15 Sell#2	\$1,467.40		\$560.00
168	Sell Short	11/16/2017 7:00 Short	\$1,479.30	\$0.00	1
	Buy to Cover	11/16/2017 8:15 Buy	\$1,487.50		(\$410.00)
169	Buy	11/16/2017 8:15 Buy	\$1,487.50	\$0.00	1
	Sell	11/16/2017 13:15 Sell#2	\$1,489.30		\$90.00
170	Buy	11/17/2017 10:00 Buy	\$1,498.90	\$0.00	1
	Sell	11/17/2017 13:15 Sell#2	\$1,495.60		(\$165.00)
171	Sell Short	11/20/2017 9:45 Short	\$1,499.80	\$0.00	1
	Buy to Cover	11/20/2017 12:00 Cover#3	\$1,504.30		(\$225.00)
172	Buy	11/21/2017 10:30 Buy	\$1,518.90	\$0.00	1
	Sell	11/21/2017 12:15 Sell#3	\$1,520.70		\$90.00
173	Buy	11/22/2017 7:15 Buy	\$1,526.80	\$0.00	1
	Sell	11/22/2017 12:45 Sell#3	\$1,522.90		(\$195.00)
174	Sell Short	11/27/2017 7:00 Short	\$1,526.00	\$0.00	1
	Buy to Cover	11/27/2017 13:15 Cover#2	\$1,515.80		\$510.00
175	Sell Short	12/1/2017 8:00 Short	\$1,544.40	\$0.00	1
	Buy to Cover	12/1/2017 13:15 Cover#2	\$1,540.20		\$210.00
176	Buy	12/4/2017 7:30 Buy	\$1,556.50	\$0.00	1
	Sell	12/4/2017 12:15 Sell#3	\$1,541.00		(\$775.00)
177	Sell Short	12/5/2017 10:15 Short	\$1,529.00	\$0.00	1
	Buy to Cover	12/5/2017 13:15 Cover#2	\$1,519.60		\$470.00
178	Sell Short	12/6/2017 8:15 Short	\$1,520.10	\$0.00	1
	Buy to Cover	12/6/2017 13:15 Cover#2	\$1,512.50		\$380.00
179	Buy	12/7/2017 8:00 Buy	\$1,527.40	\$0.00	1
	Sell	12/7/2017 13:15 Sell#2	\$1,523.10		(\$215.00)
180	Sell Short	12/8/2017 7:15 Short	\$1,527.00	\$0.00	1
	Buy to Cover	12/8/2017 13:15 Cover#2	\$1,524.20		\$140.00
181	Sell Short	12/11/2017 8:45 Short	\$1,526.50	\$0.00	1
	Buy to Cover	12/11/2017 13:15 Cover#2	\$1,523.60		\$145.00
182	Buy	12/13/2017 10:00 Buy	\$1,529.40	\$0.00	1
	Sell	12/13/2017 13:15 Sell#2	\$1,527.90		(\$75.00)
183	Sell Short	12/14/2017 9:45 Short	\$1,524.20	\$0.00	1
	Buy to Cover	12/14/2017 13:15 Cover#2	\$1,510.40		\$690.00
184	Buy	12/15/2017 10:30 Buy	\$1,533.00	\$0.00	1
	Sell	12/15/2017 13:15 Sell#2	\$1,532.10		(\$45.00)
185	Buy	12/18/2017 8:00 Buy	\$1,554.40	\$0.00	1
	Sell	12/18/2017 13:00 Sell#3	\$1,550.00		(\$220.00)
186	Sell Short	12/19/2017 11:00 Short	\$1,545.30	\$0.00	1
	Buy to Cover	12/19/2017 13:15 Cover#2	\$1,540.30		\$250.00

187	Sell Short	12/22/2017 7:15	Short	\$1,546.50	\$0.00	1
	Buy to Cover	12/22/2017 12:45	Cover#3	\$1,546.70		(\$10.00)
188	Sell Short	12/26/2017 8:15	Short	\$1,545.30	\$0.00	1
	Buy to Cover	12/26/2017 10:15	Buy	\$1,548.50		(\$160.00)
189	Buy	12/26/2017 10:15	Buy	\$1,548.50	\$0.00	1
	Sell	12/26/2017 13:15	Sell#2	\$1,548.80		\$15.00
190	Buy	12/27/2017 7:30	Buy	\$1,552.20	\$0.00	1
	Sell	12/27/2017 13:15	Sell#2	\$1,545.20		(\$350.00)
191	Sell Short	12/28/2017 7:45	Short	\$1,544.40	\$0.00	1
	Buy to Cover	12/28/2017 10:00	Buy	\$1,547.20		(\$140.00)
192	Buy	12/28/2017 10:00	Buy	\$1,547.20	\$0.00	1
	Sell	12/28/2017 13:15	Sell#2	\$1,550.30		\$155.00
193	Buy	12/29/2017 7:00	Buy	\$1,548.80	\$0.00	1
	Sell	12/29/2017 8:15	Short	\$1,548.90		\$5.00
194	Sell Short	12/29/2017 8:15	Short	\$1,548.90	\$0.00	1
	Buy to Cover	12/29/2017 13:15	Cover#2	\$1,536.50		\$620.00

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$145.00	0.21%	\$300.00	96.77%	\$0.00	\$0.00	
\$145.00		(\$10.00)	50.00%	46.77%	\$0.00	\$0.00
\$130.00	0.19%	\$190.00	80.85%	\$0.00	\$0.00	
\$275.00		(\$45.00)	74.47%	55.32%	\$0.00	\$0.00
(\$120.00)	-0.18%	\$60.00	13.19%	\$0.00	\$0.00	
\$155.00		(\$395.00)	60.44%	-26.37%	\$0.00	\$0.00
\$705.00	1.04%	\$915.00	87.56%	\$0.00	\$0.00	
\$860.00		(\$130.00)	79.90%	67.46%	\$0.00	\$0.00
\$610.00	0.90%	\$805.00	76.30%	\$0.00	\$0.00	
\$1,470.00		(\$250.00)	81.52%	57.82%	\$0.00	\$0.00
\$155.00	0.23%	\$300.00	90.91%	\$0.00	\$0.00	
\$1,625.00		(\$30.00)	56.06%	46.97%	\$0.00	\$0.00
(\$295.00)	-0.43%	\$30.00	5.45%	\$0.00	\$0.00	
\$1,330.00		(\$520.00)	40.91%	-53.64%	\$0.00	\$0.00
\$290.00	0.42%	\$360.00	96.00%	\$0.00	\$0.00	
\$1,620.00		(\$15.00)	81.33%	77.33%	\$0.00	\$0.00
\$490.00	0.71%	\$745.00	85.63%	\$0.00	\$0.00	
\$2,110.00		(\$125.00)	70.69%	56.32%	\$0.00	\$0.00
(\$85.00)	-0.13%	\$125.00	18.80%	\$0.00	\$0.00	
\$2,025.00		(\$540.00)	68.42%	-12.78%	\$0.00	\$0.00
\$350.00	0.52%	\$395.00	65.83%	\$0.00	\$0.00	
\$2,375.00		(\$205.00)	92.50%	58.33%	\$0.00	\$0.00
\$540.00	0.79%	\$720.00	92.31%	\$0.00	\$0.00	
\$2,915.00		(\$60.00)	76.92%	69.23%	\$0.00	\$0.00
\$95.00	0.14%	\$155.00	52.54%	\$0.00	\$0.00	
\$3,010.00		(\$140.00)	79.66%	32.20%	\$0.00	\$0.00
\$45.00	0.06%	\$115.00	44.23%	\$0.00	\$0.00	
\$3,055.00		(\$145.00)	73.08%	17.31%	\$0.00	\$0.00
\$330.00	0.47%	\$435.00	63.04%	\$0.00	\$0.00	
\$3,385.00		(\$255.00)	84.78%	47.83%	\$0.00	\$0.00
\$335.00	0.48%	\$360.00	81.82%	\$0.00	\$0.00	
\$3,720.00		(\$80.00)	94.32%	76.14%	\$0.00	\$0.00
\$30.00	0.04%	\$85.00	19.77%	\$0.00	\$0.00	
\$3,750.00		(\$345.00)	87.21%	6.98%	\$0.00	\$0.00
\$145.00	0.21%	\$145.00	32.58%	\$0.00	\$0.00	
\$3,895.00		(\$300.00)	100.00%	32.58%	\$0.00	\$0.00
(\$565.00)	-0.80%	\$80.00	12.40%	\$0.00	\$0.00	
\$3,330.00		(\$565.00)	0.00%	-87.60%	\$0.00	\$0.00
(\$195.00)	-0.28%	\$40.00	15.69%	\$0.00	\$0.00	
\$3,135.00		(\$215.00)	7.84%	-76.47%	\$0.00	\$0.00
(\$105.00)	-0.15%	\$30.00	10.34%	\$0.00	\$0.00	
\$3,030.00		(\$260.00)	53.45%	-36.21%	\$0.00	\$0.00
\$295.00	0.43%	\$370.00	96.10%	\$0.00	\$0.00	

\$3,325.00		(\$15.00)	80.52%	76.62%	\$0.00	\$0.00
\$550.00	0.80%	\$590.00	89.39%		\$0.00	\$0.00
\$3,875.00		(\$70.00)	93.94%	83.33%	\$0.00	\$0.00
\$330.00	0.48%	\$555.00	100.00%		\$0.00	\$0.00
\$4,205.00		\$0.00	59.46%	59.46%	\$0.00	\$0.00
(\$245.00)	-0.36%	\$305.00	50.00%		\$0.00	\$0.00
\$3,960.00		(\$305.00)	9.84%	-40.16%	\$0.00	\$0.00
(\$170.00)	-0.25%	\$80.00	17.20%		\$0.00	\$0.00
\$3,790.00		(\$385.00)	46.24%	-36.56%	\$0.00	\$0.00
(\$175.00)	-0.25%	\$10.00	5.26%		\$0.00	\$0.00
\$3,615.00		(\$180.00)	2.63%	-92.11%	\$0.00	\$0.00
\$1,450.00	2.11%	\$1,505.00	96.47%		\$0.00	\$0.00
\$5,065.00		(\$55.00)	96.47%	92.95%	\$0.00	\$0.00
(\$270.00)	-0.40%	\$335.00	52.34%		\$0.00	\$0.00
\$4,795.00		(\$305.00)	5.47%	-42.19%	\$0.00	\$0.00
(\$85.00)	-0.13%	\$545.00	78.99%		\$0.00	\$0.00
\$4,710.00		(\$145.00)	8.70%	-12.32%	\$0.00	\$0.00
\$280.00	0.41%	\$615.00	96.09%		\$0.00	\$0.00
\$4,990.00		(\$25.00)	47.66%	43.75%	\$0.00	\$0.00
\$530.00	0.79%	\$690.00	81.66%		\$0.00	\$0.00
\$5,520.00		(\$155.00)	81.07%	62.72%	\$0.00	\$0.00
\$195.00	0.29%	\$265.00	81.54%		\$0.00	\$0.00
\$5,715.00		(\$60.00)	78.46%	60.00%	\$0.00	\$0.00
\$155.00	0.23%	\$265.00	68.83%		\$0.00	\$0.00
\$5,870.00		(\$120.00)	71.43%	40.26%	\$0.00	\$0.00
\$385.00	0.56%	\$430.00	97.73%		\$0.00	\$0.00
\$6,255.00		(\$10.00)	89.77%	87.50%	\$0.00	\$0.00
\$380.00	0.55%	\$615.00	74.55%		\$0.00	\$0.00
\$6,635.00		(\$210.00)	71.52%	46.06%	\$0.00	\$0.00
(\$215.00)	-0.31%	\$85.00	14.78%		\$0.00	\$0.00
\$6,420.00		(\$490.00)	47.83%	-37.39%	\$0.00	\$0.00
\$1,450.00	2.10%	\$1,570.00	92.35%		\$0.00	\$0.00
\$7,870.00		(\$130.00)	92.94%	85.29%	\$0.00	\$0.00
\$110.00	0.16%	\$215.00	47.25%		\$0.00	\$0.00
\$7,980.00		(\$240.00)	76.92%	24.18%	\$0.00	\$0.00
(\$200.00)	-0.29%	\$110.00	34.92%		\$0.00	\$0.00
\$7,780.00		(\$205.00)	1.59%	-63.49%	\$0.00	\$0.00
\$785.00	1.15%	\$790.00	89.27%		\$0.00	\$0.00
\$8,565.00		(\$95.00)	99.44%	88.70%	\$0.00	\$0.00
\$325.00	0.48%	\$335.00	81.71%		\$0.00	\$0.00
\$8,890.00		(\$75.00)	97.56%	79.27%	\$0.00	\$0.00
\$230.00	0.34%	\$305.00	87.14%		\$0.00	\$0.00
\$9,120.00		(\$45.00)	78.57%	65.71%	\$0.00	\$0.00
(\$295.00)	-0.43%	\$285.00	39.04%		\$0.00	\$0.00
\$8,825.00		(\$445.00)	20.55%	-40.41%	\$0.00	\$0.00
(\$435.00)	-0.63%	\$195.00	29.77%		\$0.00	\$0.00
\$8,390.00		(\$460.00)	3.82%	-66.41%	\$0.00	\$0.00

\$85.00	0.12%	\$150.00	46.15%		\$0.00	\$0.00
\$8,475.00		(\$175.00)	80.00%	26.15%	\$0.00	\$0.00
\$5.00	0.01%	\$125.00	34.72%		\$0.00	\$0.00
\$8,480.00		(\$235.00)	66.67%	1.39%	\$0.00	\$0.00
\$0.00	0.00%	\$200.00	51.28%		\$0.00	\$0.00
\$8,480.00		(\$190.00)	48.72%	0.00%	\$0.00	\$0.00
(\$255.00)	-0.36%	\$35.00	11.29%		\$0.00	\$0.00
\$8,225.00		(\$275.00)	6.45%	-82.26%	\$0.00	\$0.00
(\$20.00)	-0.03%	\$390.00	90.70%		\$0.00	\$0.00
\$8,205.00		(\$40.00)	4.65%	-4.65%	\$0.00	\$0.00
\$115.00	0.16%	\$350.00	82.35%		\$0.00	\$0.00
\$8,320.00		(\$75.00)	44.71%	27.06%	\$0.00	\$0.00
\$275.00	0.39%	\$290.00	84.06%		\$0.00	\$0.00
\$8,595.00		(\$55.00)	95.65%	79.71%	\$0.00	\$0.00
\$105.00	0.15%	\$325.00	82.28%		\$0.00	\$0.00
\$8,700.00		(\$70.00)	44.30%	26.58%	\$0.00	\$0.00
(\$135.00)	-0.19%	\$195.00	49.37%		\$0.00	\$0.00
\$8,565.00		(\$200.00)	16.46%	-34.18%	\$0.00	\$0.00
(\$275.00)	-0.40%	\$0.00	0.00%		\$0.00	\$0.00
\$8,290.00		(\$335.00)	17.91%	-82.09%	\$0.00	\$0.00
\$50.00	0.07%	\$85.00	20.73%		\$0.00	\$0.00
\$8,340.00		(\$325.00)	91.46%	12.20%	\$0.00	\$0.00
\$170.00	0.24%	\$470.00	91.26%		\$0.00	\$0.00
\$8,510.00		(\$45.00)	41.75%	33.01%	\$0.00	\$0.00
\$345.00	0.50%	\$410.00	77.36%		\$0.00	\$0.00
\$8,855.00		(\$120.00)	87.74%	65.09%	\$0.00	\$0.00
\$15.00	0.02%	\$40.00	14.81%		\$0.00	\$0.00
\$8,870.00		(\$230.00)	90.74%	5.56%	\$0.00	\$0.00
(\$140.00)	-0.20%	\$55.00	14.86%		\$0.00	\$0.00
\$8,730.00		(\$315.00)	47.30%	-37.84%	\$0.00	\$0.00
(\$130.00)	-0.19%	\$55.00	28.95%		\$0.00	\$0.00
\$8,600.00		(\$135.00)	2.63%	-68.42%	\$0.00	\$0.00
\$125.00	0.18%	\$405.00	88.04%		\$0.00	\$0.00
\$8,725.00		(\$55.00)	39.13%	27.17%	\$0.00	\$0.00
(\$95.00)	-0.14%	\$295.00	64.84%		\$0.00	\$0.00
\$8,630.00		(\$160.00)	14.29%	-20.88%	\$0.00	\$0.00
(\$25.00)	-0.04%	\$80.00	35.56%		\$0.00	\$0.00
\$8,605.00		(\$145.00)	53.33%	-11.11%	\$0.00	\$0.00
(\$350.00)	-0.50%	\$45.00	9.09%		\$0.00	\$0.00
\$8,255.00		(\$450.00)	20.20%	-70.71%	\$0.00	\$0.00
(\$160.00)	-0.23%	\$185.00	40.66%		\$0.00	\$0.00
\$8,095.00		(\$270.00)	24.18%	-35.16%	\$0.00	\$0.00
\$105.00	0.15%	\$160.00	55.17%		\$0.00	\$0.00
\$8,200.00		(\$130.00)	81.03%	36.21%	\$0.00	\$0.00
\$430.00	0.62%	\$440.00	95.65%		\$0.00	\$0.00
\$8,630.00		(\$20.00)	97.83%	93.48%	\$0.00	\$0.00
\$275.00	0.39%	\$880.00	91.19%		\$0.00	\$0.00

\$8,905.00		(\$85.00)	37.31%	28.50%	\$0.00	\$0.00
\$405.00	0.58%	\$425.00	88.54%		\$0.00	\$0.00
\$9,310.00		(\$55.00)	95.83%	84.37%	\$0.00	\$0.00
(\$480.00)	-0.69%	\$10.00	1.89%		\$0.00	\$0.00
\$8,830.00		(\$520.00)	7.55%	-90.57%	\$0.00	\$0.00
(\$255.00)	-0.36%	\$105.00	25.61%		\$0.00	\$0.00
\$8,575.00		(\$305.00)	12.20%	-62.20%	\$0.00	\$0.00
(\$210.00)	-0.30%	\$15.00	4.84%		\$0.00	\$0.00
\$8,365.00		(\$295.00)	27.42%	-67.74%	\$0.00	\$0.00
\$65.00	0.09%	\$370.00	92.50%		\$0.00	\$0.00
\$8,430.00		(\$30.00)	23.75%	16.25%	\$0.00	\$0.00
\$205.00	0.29%	\$400.00	88.89%		\$0.00	\$0.00
\$8,635.00		(\$50.00)	56.67%	45.56%	\$0.00	\$0.00
(\$10.00)	-0.01%	\$100.00	27.40%		\$0.00	\$0.00
\$8,625.00		(\$265.00)	69.86%	-2.74%	\$0.00	\$0.00
(\$10.00)	-0.01%	\$405.00	73.64%		\$0.00	\$0.00
\$8,615.00		(\$145.00)	24.55%	-1.82%	\$0.00	\$0.00
\$80.00	0.11%	\$95.00	22.62%		\$0.00	\$0.00
\$8,695.00		(\$325.00)	96.43%	19.05%	\$0.00	\$0.00
(\$80.00)	-0.11%	\$30.00	15.38%		\$0.00	\$0.00
\$8,615.00		(\$165.00)	43.59%	-41.03%	\$0.00	\$0.00
(\$55.00)	-0.08%	\$145.00	39.19%		\$0.00	\$0.00
\$8,560.00		(\$225.00)	45.95%	-14.86%	\$0.00	\$0.00
\$400.00	0.57%	\$455.00	100.00%		\$0.00	\$0.00
\$8,960.00		\$0.00	87.91%	87.91%	\$0.00	\$0.00
\$135.00	0.19%	\$355.00	91.03%		\$0.00	\$0.00
\$9,095.00		(\$35.00)	43.59%	34.62%	\$0.00	\$0.00
\$155.00	0.22%	\$370.00	56.06%		\$0.00	\$0.00
\$9,250.00		(\$290.00)	67.42%	23.48%	\$0.00	\$0.00
(\$60.00)	-0.08%	\$325.00	80.25%		\$0.00	\$0.00
\$9,190.00		(\$80.00)	4.94%	-14.81%	\$0.00	\$0.00
(\$65.00)	-0.09%	\$235.00	73.44%		\$0.00	\$0.00
\$9,125.00		(\$85.00)	6.25%	-20.31%	\$0.00	\$0.00
(\$270.00)	-0.38%	\$260.00	42.98%		\$0.00	\$0.00
\$8,855.00		(\$345.00)	12.40%	-44.63%	\$0.00	\$0.00
(\$60.00)	-0.08%	\$80.00	34.78%		\$0.00	\$0.00
\$8,795.00		(\$150.00)	39.13%	-26.09%	\$0.00	\$0.00
\$125.00	0.18%	\$150.00	71.43%		\$0.00	\$0.00
\$8,920.00		(\$60.00)	88.10%	59.52%	\$0.00	\$0.00
\$130.00	0.18%	\$435.00	90.62%		\$0.00	\$0.00
\$9,050.00		(\$45.00)	36.46%	27.08%	\$0.00	\$0.00
(\$55.00)	-0.08%	\$130.00	43.33%		\$0.00	\$0.00
\$8,995.00		(\$170.00)	38.33%	-18.33%	\$0.00	\$0.00
\$30.00	0.04%	\$355.00	79.78%		\$0.00	\$0.00
\$9,025.00		(\$90.00)	26.97%	6.74%	\$0.00	\$0.00
\$165.00	0.23%	\$180.00	67.92%		\$0.00	\$0.00
\$9,190.00		(\$85.00)	94.34%	62.26%	\$0.00	\$0.00



(\$85.00)	-0.12%	\$80.00	22.54%		\$0.00	\$0.00
\$9,105.00		(\$275.00)	53.52%	-23.94%	\$0.00	\$0.00
\$30.00	0.04%	\$185.00	92.50%		\$0.00	\$0.00
\$9,135.00		(\$15.00)	22.50%	15.00%	\$0.00	\$0.00
\$195.00	0.27%	\$235.00	81.03%		\$0.00	\$0.00
\$9,330.00		(\$55.00)	86.21%	67.24%	\$0.00	\$0.00
(\$10.00)	-0.01%	\$105.00	53.85%		\$0.00	\$0.00
\$9,320.00		(\$90.00)	41.03%	-5.13%	\$0.00	\$0.00
\$195.00	0.27%	\$315.00	74.12%		\$0.00	\$0.00
\$9,515.00		(\$110.00)	71.76%	45.88%	\$0.00	\$0.00
\$400.00	0.55%	\$800.00	74.42%		\$0.00	\$0.00
\$9,915.00		(\$275.00)	62.79%	37.21%	\$0.00	\$0.00
\$45.00	0.06%	\$290.00	89.23%		\$0.00	\$0.00
\$9,960.00		(\$35.00)	24.62%	13.85%	\$0.00	\$0.00
(\$40.00)	-0.06%	\$60.00	14.81%		\$0.00	\$0.00
\$9,920.00		(\$345.00)	75.31%	-9.88%	\$0.00	\$0.00
(\$125.00)	-0.18%	\$20.00	11.76%		\$0.00	\$0.00
\$9,795.00		(\$150.00)	14.71%	-73.53%	\$0.00	\$0.00
\$215.00	0.30%	\$430.00	98.85%		\$0.00	\$0.00
\$10,010.00		(\$5.00)	50.57%	49.43%	\$0.00	\$0.00
\$20.00	0.03%	\$60.00	40.00%		\$0.00	\$0.00
\$10,030.00		(\$90.00)	73.33%	13.33%	\$0.00	\$0.00
\$105.00	0.15%	\$375.00	97.40%		\$0.00	\$0.00
\$10,135.00		(\$10.00)	29.87%	27.27%	\$0.00	\$0.00
\$580.00	0.84%	\$610.00	96.06%		\$0.00	\$0.00
\$10,715.00		(\$25.00)	95.28%	91.34%	\$0.00	\$0.00
(\$75.00)	-0.11%	\$35.00	15.56%		\$0.00	\$0.00
\$10,640.00		(\$190.00)	51.11%	-33.33%	\$0.00	\$0.00
\$180.00	0.26%	\$215.00	100.00%		\$0.00	\$0.00
\$10,820.00		\$0.00	83.72%	83.72%	\$0.00	\$0.00
\$255.00	0.37%	\$295.00	84.29%		\$0.00	\$0.00
\$11,075.00		(\$55.00)	88.57%	72.86%	\$0.00	\$0.00
\$820.00	1.19%	\$835.00	64.48%		\$0.00	\$0.00
\$11,895.00		(\$460.00)	98.84%	63.32%	\$0.00	\$0.00
\$120.00	0.18%	\$195.00	72.22%		\$0.00	\$0.00
\$12,015.00		(\$75.00)	72.22%	44.44%	\$0.00	\$0.00
(\$110.00)	-0.16%	\$135.00	43.55%		\$0.00	\$0.00
\$11,905.00		(\$175.00)	20.97%	-35.48%	\$0.00	\$0.00
(\$10.00)	-0.01%	\$130.00	46.43%		\$0.00	\$0.00
\$11,895.00		(\$150.00)	50.00%	-3.57%	\$0.00	\$0.00
(\$280.00)	-0.41%	\$30.00	9.52%		\$0.00	\$0.00
\$11,615.00		(\$285.00)	1.59%	-88.89%	\$0.00	\$0.00
\$40.00	0.06%	\$190.00	92.68%		\$0.00	\$0.00
\$11,655.00		(\$15.00)	26.83%	19.51%	\$0.00	\$0.00
\$365.00	0.53%	\$435.00	87.88%		\$0.00	\$0.00
\$12,020.00		(\$60.00)	85.86%	73.74%	\$0.00	\$0.00
(\$60.00)	-0.09%	\$5.00	2.44%		\$0.00	\$0.00

\$11,960.00		(\$200.00)	68.29%	-29.27%	\$0.00	\$0.00
\$100.00	0.14%	\$175.00	68.63%		\$0.00	\$0.00
\$12,060.00		(\$80.00)	70.59%	39.22%	\$0.00	\$0.00
\$75.00	0.11%	\$270.00	58.70%		\$0.00	\$0.00
\$12,135.00		(\$190.00)	57.61%	16.30%	\$0.00	\$0.00
\$175.00	0.25%	\$475.00	79.17%		\$0.00	\$0.00
\$12,310.00		(\$125.00)	50.00%	29.17%	\$0.00	\$0.00
(\$50.00)	-0.07%	\$75.00	44.12%		\$0.00	\$0.00
\$12,260.00		(\$95.00)	26.47%	-29.41%	\$0.00	\$0.00
(\$20.00)	-0.03%	\$55.00	30.56%		\$0.00	\$0.00
\$12,240.00		(\$125.00)	58.33%	-11.11%	\$0.00	\$0.00
\$45.00	0.06%	\$175.00	68.63%		\$0.00	\$0.00
\$12,285.00		(\$80.00)	49.02%	17.65%	\$0.00	\$0.00
\$0.00	0.00%	\$40.00	22.86%		\$0.00	\$0.00
\$12,285.00		(\$135.00)	77.14%	0.00%	\$0.00	\$0.00
(\$70.00)	-0.10%	\$0.00	0.00%		\$0.00	\$0.00
\$12,215.00		(\$135.00)	48.15%	-51.85%	\$0.00	\$0.00
(\$155.00)	-0.21%	\$50.00	18.87%		\$0.00	\$0.00
\$12,060.00		(\$215.00)	22.64%	-58.49%	\$0.00	\$0.00
(\$115.00)	-0.16%	\$5.00	2.86%		\$0.00	\$0.00
\$11,945.00		(\$170.00)	31.43%	-65.71%	\$0.00	\$0.00
\$235.00	0.33%	\$315.00	88.73%		\$0.00	\$0.00
\$12,180.00		(\$40.00)	77.46%	66.20%	\$0.00	\$0.00
(\$165.00)	-0.23%	\$80.00	27.59%		\$0.00	\$0.00
\$12,015.00		(\$210.00)	15.52%	-56.90%	\$0.00	\$0.00
(\$170.00)	-0.23%	\$105.00	34.43%		\$0.00	\$0.00
\$11,845.00		(\$200.00)	9.84%	-55.74%	\$0.00	\$0.00
(\$60.00)	-0.08%	\$215.00	74.14%		\$0.00	\$0.00
\$11,785.00		(\$75.00)	5.17%	-20.69%	\$0.00	\$0.00
(\$600.00)	-0.82%	\$15.00	2.34%		\$0.00	\$0.00
\$11,185.00		(\$625.00)	3.91%	-93.75%	\$0.00	\$0.00
\$275.00	0.37%	\$485.00	78.23%		\$0.00	\$0.00
\$11,460.00		(\$135.00)	66.13%	44.35%	\$0.00	\$0.00
\$305.00	0.41%	\$395.00	82.29%		\$0.00	\$0.00
\$11,765.00		(\$85.00)	81.25%	63.54%	\$0.00	\$0.00
\$75.00	0.10%	\$200.00	68.97%		\$0.00	\$0.00
\$11,840.00		(\$90.00)	56.90%	25.86%	\$0.00	\$0.00
\$350.00	0.46%	\$360.00	81.82%		\$0.00	\$0.00
\$12,190.00		(\$80.00)	97.73%	79.55%	\$0.00	\$0.00
(\$150.00)	-0.20%	\$10.00	2.78%		\$0.00	\$0.00
\$12,040.00		(\$350.00)	55.56%	-41.67%	\$0.00	\$0.00
(\$255.00)	-0.34%	\$10.00	3.08%		\$0.00	\$0.00
\$11,785.00		(\$315.00)	18.46%	-78.46%	\$0.00	\$0.00
(\$90.00)	-0.12%	\$105.00	39.62%		\$0.00	\$0.00
\$11,695.00		(\$160.00)	26.42%	-33.96%	\$0.00	\$0.00
\$100.00	0.13%	\$140.00	82.35%		\$0.00	\$0.00
\$11,795.00		(\$30.00)	76.47%	58.82%	\$0.00	\$0.00

\$65.00	0.09%	\$190.00	92.68%		\$0.00	\$0.00
\$11,860.00		(\$15.00)	39.02%	31.71%	\$0.00	\$0.00
(\$105.00)	-0.14%	\$110.00	46.81%		\$0.00	\$0.00
\$11,755.00		(\$125.00)	8.51%	-44.68%	\$0.00	\$0.00
(\$20.00)	-0.03%	\$90.00	41.86%		\$0.00	\$0.00
\$11,735.00		(\$125.00)	48.84%	-9.30%	\$0.00	\$0.00
\$85.00	0.11%	\$135.00	57.45%		\$0.00	\$0.00
\$11,820.00		(\$100.00)	78.72%	36.17%	\$0.00	\$0.00
(\$400.00)	-0.53%	\$10.00	2.13%		\$0.00	\$0.00
\$11,420.00		(\$460.00)	12.77%	-85.11%	\$0.00	\$0.00
\$55.00	0.07%	\$180.00	78.26%		\$0.00	\$0.00
\$11,475.00		(\$50.00)	45.65%	23.91%	\$0.00	\$0.00
(\$290.00)	-0.38%	\$215.00	33.33%		\$0.00	\$0.00
\$11,185.00		(\$430.00)	21.71%	-44.96%	\$0.00	\$0.00
(\$200.00)	-0.27%	\$70.00	22.22%		\$0.00	\$0.00
\$10,985.00		(\$245.00)	14.29%	-63.49%	\$0.00	\$0.00
(\$60.00)	-0.08%	\$150.00	68.18%		\$0.00	\$0.00
\$10,925.00		(\$70.00)	4.55%	-27.27%	\$0.00	\$0.00
(\$285.00)	-0.38%	\$0.00	0.00%		\$0.00	\$0.00
\$10,640.00		(\$375.00)	24.00%	-76.00%	\$0.00	\$0.00
\$70.00	0.09%	\$120.00	92.31%		\$0.00	\$0.00
\$10,710.00		(\$10.00)	61.54%	53.85%	\$0.00	\$0.00
\$65.00	0.09%	\$105.00	53.85%		\$0.00	\$0.00
\$10,775.00		(\$90.00)	79.49%	33.33%	\$0.00	\$0.00
\$265.00	0.35%	\$345.00	76.67%		\$0.00	\$0.00
\$11,040.00		(\$105.00)	82.22%	58.89%	\$0.00	\$0.00
(\$25.00)	-0.03%	\$35.00	21.88%		\$0.00	\$0.00
\$11,015.00		(\$125.00)	62.50%	-15.62%	\$0.00	\$0.00
\$80.00	0.11%	\$370.00	85.06%		\$0.00	\$0.00
\$11,095.00		(\$65.00)	33.33%	18.39%	\$0.00	\$0.00
\$180.00	0.24%	\$245.00	74.24%		\$0.00	\$0.00
\$11,275.00		(\$85.00)	80.30%	54.55%	\$0.00	\$0.00
\$530.00	0.70%	\$925.00	98.93%		\$0.00	\$0.00
\$11,805.00		(\$10.00)	57.75%	56.68%	\$0.00	\$0.00
(\$5.00)	-0.01%	\$270.00	62.79%		\$0.00	\$0.00
\$11,800.00		(\$160.00)	36.05%	-1.16%	\$0.00	\$0.00
\$660.00	0.87%	\$1,120.00	100.00%		\$0.00	\$0.00
\$12,460.00		\$0.00	58.93%	58.93%	\$0.00	\$0.00
\$90.00	0.12%	\$340.00	77.27%		\$0.00	\$0.00
\$12,550.00		(\$100.00)	43.18%	20.45%	\$0.00	\$0.00
(\$50.00)	-0.07%	\$90.00	42.86%		\$0.00	\$0.00
\$12,500.00		(\$120.00)	33.33%	-23.81%	\$0.00	\$0.00
(\$95.00)	-0.13%	\$55.00	12.79%		\$0.00	\$0.00
\$12,405.00		(\$375.00)	65.12%	-22.09%	\$0.00	\$0.00
(\$20.00)	-0.03%	\$135.00	67.50%		\$0.00	\$0.00
\$12,385.00		(\$65.00)	22.50%	-10.00%	\$0.00	\$0.00
\$315.00	0.42%	\$565.00	78.47%		\$0.00	\$0.00

\$12,700.00		(\$155.00)	65.28%	43.75%	\$0.00	\$0.00
(\$185.00)	-0.25%	\$100.00	25.32%		\$0.00	\$0.00
\$12,515.00		(\$295.00)	27.85%	-46.84%	\$0.00	\$0.00
(\$210.00)	-0.29%	\$125.00	37.31%		\$0.00	\$0.00
\$12,305.00		(\$210.00)	0.00%	-62.69%	\$0.00	\$0.00
\$35.00	0.05%	\$135.00	38.57%		\$0.00	\$0.00
\$12,340.00		(\$215.00)	71.43%	10.00%	\$0.00	\$0.00
\$560.00	0.77%	\$870.00	98.86%		\$0.00	\$0.00
\$12,900.00		(\$10.00)	64.77%	63.64%	\$0.00	\$0.00
(\$410.00)	-0.55%	\$85.00	14.17%		\$0.00	\$0.00
\$12,490.00		(\$515.00)	17.50%	-68.33%	\$0.00	\$0.00
\$90.00	0.12%	\$400.00	95.24%		\$0.00	\$0.00
\$12,580.00		(\$20.00)	26.19%	21.43%	\$0.00	\$0.00
(\$165.00)	-0.22%	\$140.00	40.58%		\$0.00	\$0.00
\$12,415.00		(\$205.00)	11.59%	-47.83%	\$0.00	\$0.00
(\$225.00)	-0.30%	\$30.00	10.71%		\$0.00	\$0.00
\$12,190.00		(\$250.00)	8.93%	-80.36%	\$0.00	\$0.00
\$90.00	0.12%	\$90.00	72.00%		\$0.00	\$0.00
\$12,280.00		(\$35.00)	100.00%	72.00%	\$0.00	\$0.00
(\$195.00)	-0.26%	\$50.00	15.63%		\$0.00	\$0.00
\$12,085.00		(\$270.00)	23.44%	-60.94%	\$0.00	\$0.00
\$510.00	0.67%	\$525.00	88.24%		\$0.00	\$0.00
\$12,595.00		(\$70.00)	97.48%	85.71%	\$0.00	\$0.00
\$210.00	0.27%	\$2,315.00	99.57%		\$0.00	\$0.00
\$12,805.00		(\$10.00)	9.46%	9.03%	\$0.00	\$0.00
(\$775.00)	-1.00%	\$75.00	7.98%		\$0.00	\$0.00
\$12,030.00		(\$865.00)	9.57%	-82.45%	\$0.00	\$0.00
\$470.00	0.61%	\$470.00	67.63%		\$0.00	\$0.00
\$12,500.00		(\$225.00)	100.00%	67.63%	\$0.00	\$0.00
\$380.00	0.50%	\$525.00	99.06%		\$0.00	\$0.00
\$12,880.00		(\$5.00)	72.64%	71.70%	\$0.00	\$0.00
(\$215.00)	-0.28%	\$55.00	12.94%		\$0.00	\$0.00
\$12,665.00		(\$370.00)	36.47%	-50.59%	\$0.00	\$0.00
\$140.00	0.18%	\$210.00	42.42%		\$0.00	\$0.00
\$12,805.00		(\$285.00)	85.86%	28.28%	\$0.00	\$0.00
\$145.00	0.19%	\$300.00	66.67%		\$0.00	\$0.00
\$12,950.00		(\$150.00)	65.56%	32.22%	\$0.00	\$0.00
(\$75.00)	-0.10%	\$190.00	57.58%		\$0.00	\$0.00
\$12,875.00		(\$140.00)	19.70%	-22.73%	\$0.00	\$0.00
\$690.00	0.91%	\$945.00	97.93%		\$0.00	\$0.00
\$13,565.00		(\$20.00)	73.58%	71.50%	\$0.00	\$0.00
(\$45.00)	-0.06%	\$485.00	87.39%		\$0.00	\$0.00
\$13,520.00		(\$70.00)	4.50%	-8.11%	\$0.00	\$0.00
(\$220.00)	-0.28%	\$45.00	12.33%		\$0.00	\$0.00
\$13,300.00		(\$320.00)	27.40%	-60.27%	\$0.00	\$0.00
\$250.00	0.32%	\$375.00	93.75%		\$0.00	\$0.00
\$13,550.00		(\$25.00)	68.75%	62.50%	\$0.00	\$0.00

(\$10.00)	-0.01%	\$170.00	58.62%		\$0.00	\$0.00
\$13,540.00		(\$120.00)	37.93%	-3.45%	\$0.00	\$0.00
(\$160.00)	-0.21%	\$15.00	5.66%		\$0.00	\$0.00
\$13,380.00		(\$250.00)	33.96%	-60.38%	\$0.00	\$0.00
\$15.00	0.02%	\$75.00	53.57%		\$0.00	\$0.00
\$13,395.00		(\$65.00)	57.14%	10.71%	\$0.00	\$0.00
(\$350.00)	-0.45%	\$105.00	16.15%		\$0.00	\$0.00
\$13,045.00		(\$545.00)	30.00%	-53.85%	\$0.00	\$0.00
(\$140.00)	-0.18%	\$70.00	22.58%		\$0.00	\$0.00
\$12,905.00		(\$240.00)	32.26%	-45.16%	\$0.00	\$0.00
\$155.00	0.20%	\$155.00	77.50%		\$0.00	\$0.00
\$13,060.00		(\$45.00)	100.00%	77.50%	\$0.00	\$0.00
\$5.00	0.01%	\$45.00	23.68%		\$0.00	\$0.00
\$13,065.00		(\$145.00)	78.95%	2.63%	\$0.00	\$0.00
\$620.00	0.80%	\$645.00	92.81%		\$0.00	\$0.00
\$13,685.00		(\$50.00)	96.40%	89.21%	\$0.00	\$0.00

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
Last 12 month	\$13,685.00		13.69%	1.96
1/1/2017	\$13,685.00		13.69%	1.96

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
1/1/2017 - Today	\$13,685.00		13.69%	1.96

# Trades	% Profitable
194	55.15%
194	55.15%

# Trades	% Profitable
194	55.15%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	\$625.00	0.55%	100
12/28/2017	\$15.00	0.01%	1.11
12/27/2017	(\$350.00)	-0.31%	0
12/26/2017	(\$145.00)	-0.13%	0.09
12/22/2017	(\$10.00)	-0.01%	0
12/19/2017	\$250.00	0.22%	100
12/18/2017	(\$220.00)	-0.19%	0
12/15/2017	(\$45.00)	-0.04%	0
12/14/2017	\$690.00	0.61%	100
12/13/2017	(\$75.00)	-0.07%	0
12/11/2017	\$145.00	0.13%	100
12/8/2017	\$140.00	0.12%	100
12/7/2017	(\$215.00)	-0.19%	0
12/6/2017	\$380.00	0.34%	100
12/5/2017	\$470.00	0.42%	100
12/4/2017	(\$775.00)	-0.69%	0
12/1/2017	\$210.00	0.19%	100
11/27/2017	\$510.00	0.46%	100
11/22/2017	(\$195.00)	-0.17%	0
11/21/2017	\$90.00	0.08%	100
11/20/2017	(\$225.00)	-0.20%	0
11/17/2017	(\$165.00)	-0.15%	0
11/16/2017	(\$320.00)	-0.28%	0.22
11/15/2017	\$560.00	0.50%	100
11/13/2017	(\$175.00)	-0.16%	0.17
11/10/2017	(\$185.00)	-0.16%	0
11/7/2017	\$315.00	0.28%	100
11/6/2017	(\$115.00)	-0.10%	0
11/3/2017	(\$50.00)	-0.04%	0
11/2/2017	\$90.00	0.08%	100
11/1/2017	\$660.00	0.59%	100
10/31/2017	(\$5.00)	0.00%	0
10/30/2017	\$530.00	0.48%	100
10/27/2017	\$180.00	0.16%	100
10/26/2017	\$80.00	0.07%	100
10/24/2017	(\$25.00)	-0.02%	0
10/23/2017	\$265.00	0.24%	100
10/20/2017	\$135.00	0.12%	100
10/19/2017	(\$285.00)	-0.26%	0
10/18/2017	(\$260.00)	-0.23%	0

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	\$625.00	0.55%	100
12/28/2017 - 12/29/2017	\$640.00	0.57%	5.57



12/27/2017 - 12/29/2017	\$290.00	0.26%	1.59
12/26/2017 - 12/29/2017	\$145.00	0.13%	1.22
12/25/2017 - 12/29/2017	\$145.00	0.13%	1.22
12/24/2017 - 12/29/2017	\$145.00	0.13%	1.22
12/23/2017 - 12/29/2017	\$145.00	0.13%	1.22
12/22/2017 - 12/29/2017	\$135.00	0.12%	1.2
12/21/2017 - 12/29/2017	\$135.00	0.12%	1.2
12/20/2017 - 12/29/2017	\$135.00	0.12%	1.2
12/19/2017 - 12/29/2017	\$385.00	0.34%	1.58
12/18/2017 - 12/29/2017	\$165.00	0.15%	1.19
12/17/2017 - 12/29/2017	\$165.00	0.15%	1.19
12/16/2017 - 12/29/2017	\$165.00	0.15%	1.19
12/15/2017 - 12/29/2017	\$120.00	0.11%	1.13
12/14/2017 - 12/29/2017	\$810.00	0.72%	1.88
12/13/2017 - 12/29/2017	\$735.00	0.65%	1.73
12/12/2017 - 12/29/2017	\$735.00	0.65%	1.73
12/11/2017 - 12/29/2017	\$880.00	0.78%	1.88
12/10/2017 - 12/29/2017	\$880.00	0.78%	1.88
12/9/2017 - 12/29/2017	\$880.00	0.78%	1.88
12/8/2017 - 12/29/2017	\$1,020.00	0.91%	2.02
12/7/2017 - 12/29/2017	\$805.00	0.71%	1.66
12/6/2017 - 12/29/2017	\$1,185.00	1.05%	1.98
12/5/2017 - 12/29/2017	\$1,655.00	1.48%	2.36
12/4/2017 - 12/29/2017	\$880.00	0.78%	1.44
12/3/2017 - 12/29/2017	\$880.00	0.78%	1.44
12/2/2017 - 12/29/2017	\$880.00	0.78%	1.44
12/1/2017 - 12/29/2017	\$1,090.00	0.97%	1.55
11/30/2017 - 12/29/2017	\$1,090.00	0.97%	1.55
11/29/2017 - 12/29/2017	\$1,090.00	0.97%	1.55
11/28/2017 - 12/29/2017	\$1,090.00	0.97%	1.55
11/27/2017 - 12/29/2017	\$1,600.00	1.43%	1.8
11/26/2017 - 12/29/2017	\$1,600.00	1.43%	1.8
11/25/2017 - 12/29/2017	\$1,600.00	1.43%	1.8
11/24/2017 - 12/29/2017	\$1,600.00	1.43%	1.8
11/23/2017 - 12/29/2017	\$1,600.00	1.43%	1.8
11/22/2017 - 12/29/2017	\$1,405.00	1.25%	1.64
11/21/2017 - 12/29/2017	\$1,495.00	1.33%	1.68
11/20/2017 - 12/29/2017	\$1,270.00	1.13%	1.53

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

# Trades	% Profitable
2	100.00%
4	75.00%

5	60.00%
7	57.14%
7	57.14%
7	57.14%
7	57.14%
8	50.00%
8	50.00%
8	50.00%
9	55.56%
10	50.00%
10	50.00%
10	50.00%
11	45.45%
12	50.00%
13	46.15%
13	46.15%
14	50.00%
14	50.00%
14	50.00%
15	53.33%
16	50.00%
17	52.94%
18	55.56%
19	52.63%
19	52.63%
19	52.63%
20	55.00%
20	55.00%
20	55.00%
20	55.00%
21	57.14%
21	57.14%
21	57.14%
21	57.14%
21	57.14%
22	54.55%
23	56.52%
24	54.17%

TradeStation Periodical Returns: Monthly

Mark-To-Market  
 Monthly Average  
 Analysis:

Period	Avg. Net Profit	% Gain	%Profitable	
January	\$1,470.00		1.47%	80.00%
February	\$2,425.00		2.39%	84.62%
March	\$2,360.00		2.27%	52.94%
April	\$2,340.00		2.20%	58.82%
May	(\$395.00)		-0.36%	46.67%
June	\$990.00		0.91%	52.94%
July	\$770.00		0.71%	60.00%
August	\$2,000.00		1.82%	58.82%
September	(\$120.00)		-0.11%	44.44%
October	(\$40.00)		-0.04%	47.83%
November	\$795.00		0.71%	47.06%
December	\$1,090.00		0.97%	55.00%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/1/2017	\$1,090.00	0.97%	1.55	
11/1/2017	\$795.00	0.71%	1.51	
10/1/2017	(\$40.00)	-0.04%	0.98	
9/1/2017	(\$120.00)	-0.11%	0.91	
8/1/2017	\$2,000.00	1.82%	3.86	
7/1/2017	\$770.00	0.71%	2.41	
6/1/2017	\$990.00	0.91%	1.85	
5/1/2017	(\$395.00)	-0.36%	0.7	
4/1/2017	\$2,340.00	2.20%	2.65	
3/1/2017	\$2,360.00	2.27%	2.3	
2/1/2017	\$2,425.00	2.39%	7.38	
1/1/2017	\$1,470.00	1.47%	13.25	

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/1/2017 - Today	\$1,090.00	0.97%	1.55	
11/1/2017 - 12/1/2017	\$1,885.00	1.69%	1.53	
10/1/2017 - 12/1/2017	\$1,845.00	1.65%	1.34	
9/1/2017 - 12/1/2017	\$1,725.00	1.54%	1.25	
8/1/2017 - 12/1/2017	\$3,725.00	3.39%	1.49	
7/1/2017 - 12/1/2017	\$4,495.00	4.12%	1.56	
6/1/2017 - 12/1/2017	\$5,485.00	5.07%	1.59	
5/1/2017 - 12/1/2017	\$5,090.00	4.69%	1.48	
4/1/2017 - 12/1/2017	\$7,430.00	6.99%	1.62	
3/1/2017 - 12/1/2017	\$9,790.00	9.42%	1.71	
2/1/2017 - 12/1/2017	\$12,215.00	12.04%	1.86	

1/1/2017 - 12/1/2017

\$13,685.00

13.69%

1.96

# Trades	%Profitable
20	55.00%
17	47.06%
23	47.83%
18	44.44%
17	58.82%
15	60.00%
17	52.94%
15	46.67%
17	58.82%
17	52.94%
13	84.62%
5	80.00%

# Trades	%Profitable
20	55.00%
37	51.35%
60	50.00%
78	48.72%
95	50.53%
110	51.82%
127	51.97%
142	51.41%
159	52.20%
176	52.27%
189	54.50%

194

55.15%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017	\$145.00	0.13%	1.22
12/17/2017	\$20.00	0.02%	1.09
12/10/2017	\$715.00	0.63%	6.96
12/3/2017	\$0.00	0.00%	1
11/26/2017	\$720.00	0.64%	100
11/19/2017	(\$330.00)	-0.29%	0.21
11/12/2017	(\$100.00)	-0.09%	0.87
11/5/2017	\$15.00	0.01%	1.05
10/29/2017	\$1,225.00	1.10%	23.27
10/22/2017	\$500.00	0.45%	21
10/15/2017	(\$1,045.00)	-0.93%	0.15
10/8/2017	\$25.00	0.02%	1.2
10/1/2017	(\$45.00)	-0.04%	0.91
9/24/2017	(\$5.00)	0.00%	0.99
9/17/2017	(\$370.00)	-0.33%	0.39
9/10/2017	(\$95.00)	-0.08%	0.32
9/3/2017	\$250.00	0.22%	100
8/27/2017	\$165.00	0.15%	1.49
8/20/2017	\$0.00	0.00%	1
8/13/2017	\$1,255.00	1.13%	100
8/6/2017	\$610.00	0.55%	9.13
7/30/2017	\$70.00	0.06%	1.42
7/23/2017	\$825.00	0.76%	83.5
7/16/2017	\$85.00	0.08%	1.61
7/9/2017	(\$75.00)	-0.07%	0.77
7/2/2017	(\$65.00)	-0.06%	0
6/25/2017	\$95.00	0.09%	2.58
6/18/2017	\$480.00	0.44%	9.73
6/11/2017	\$185.00	0.17%	2.85
6/4/2017	(\$475.00)	-0.44%	0.5
5/28/2017	\$810.00	0.75%	100
5/21/2017	(\$535.00)	-0.49%	0
5/14/2017	(\$100.00)	-0.09%	0.56
5/7/2017	\$440.00	0.41%	4.14
4/30/2017	(\$305.00)	-0.28%	0.26
4/23/2017	\$115.00	0.11%	1.42
4/16/2017	(\$410.00)	-0.38%	0.44
4/9/2017	\$1,110.00	1.03%	100
4/2/2017	\$1,525.00	1.44%	4.67
3/26/2017	\$1,265.00	1.20%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017 - Today	\$145.00	0.13%	1.22
12/17/2017 - 12/24/2017	\$165.00	0.15%	1.19



12/10/2017 - 12/24/2017	\$880.00	0.78%	1.88
12/3/2017 - 12/24/2017	\$880.00	0.78%	1.44
11/26/2017 - 12/24/2017	\$1,600.00	1.43%	1.8
11/19/2017 - 12/24/2017	\$1,270.00	1.13%	1.53
11/12/2017 - 12/24/2017	\$1,170.00	1.04%	1.37
11/5/2017 - 12/24/2017	\$1,185.00	1.05%	1.34
10/29/2017 - 12/24/2017	\$2,410.00	2.17%	1.68
10/22/2017 - 12/24/2017	\$2,910.00	2.63%	1.81
10/15/2017 - 12/24/2017	\$1,865.00	1.67%	1.39
10/8/2017 - 12/24/2017	\$1,890.00	1.69%	1.38
10/1/2017 - 12/24/2017	\$1,845.00	1.65%	1.34
9/24/2017 - 12/24/2017	\$1,840.00	1.65%	1.3
9/17/2017 - 12/24/2017	\$1,470.00	1.31%	1.22
9/10/2017 - 12/24/2017	\$1,375.00	1.22%	1.2
9/3/2017 - 12/24/2017	\$1,625.00	1.45%	1.24
8/27/2017 - 12/24/2017	\$1,790.00	1.60%	1.25
8/20/2017 - 12/24/2017	\$1,790.00	1.60%	1.25
8/13/2017 - 12/24/2017	\$3,045.00	2.75%	1.42
8/6/2017 - 12/24/2017	\$3,655.00	3.32%	1.5
7/30/2017 - 12/24/2017	\$3,725.00	3.39%	1.49
7/23/2017 - 12/24/2017	\$4,550.00	4.17%	1.6
7/16/2017 - 12/24/2017	\$4,635.00	4.25%	1.6
7/9/2017 - 12/24/2017	\$4,560.00	4.18%	1.57
7/2/2017 - 12/24/2017	\$4,495.00	4.12%	1.56
6/25/2017 - 12/24/2017	\$4,590.00	4.21%	1.56
6/18/2017 - 12/24/2017	\$5,070.00	4.67%	1.62
6/11/2017 - 12/24/2017	\$5,255.00	4.85%	1.63
6/4/2017 - 12/24/2017	\$4,780.00	4.39%	1.52
5/28/2017 - 12/24/2017	\$5,590.00	5.17%	1.6
5/21/2017 - 12/24/2017	\$5,055.00	4.65%	1.52
5/14/2017 - 12/24/2017	\$4,955.00	4.56%	1.5
5/7/2017 - 12/24/2017	\$5,395.00	4.98%	1.53
4/30/2017 - 12/24/2017	\$5,090.00	4.69%	1.48
4/23/2017 - 12/24/2017	\$5,205.00	4.80%	1.48
4/16/2017 - 12/24/2017	\$4,795.00	4.40%	1.41
4/9/2017 - 12/24/2017	\$5,905.00	5.48%	1.51
4/2/2017 - 12/24/2017	\$7,430.00	6.99%	1.62
3/26/2017 - 12/24/2017	\$8,695.00	8.28%	1.73

# Trades	% Profitable
7	57.14%
3	33.33%
4	50.00%
5	60.00%
2	100.00%
3	33.33%
6	50.00%
4	25.00%
5	60.00%
4	75.00%
8	37.50%
4	50.00%
5	40.00%
5	60.00%
5	20.00%
5	20.00%
2	100.00%
5	60.00%
3	33.33%
3	100.00%
3	66.67%
4	50.00%
5	80.00%
5	60.00%
4	50.00%
1	0.00%
2	50.00%
3	66.67%
5	40.00%
5	40.00%
3	100.00%
3	0.00%
3	33.33%
5	80.00%
3	33.33%
4	50.00%
6	50.00%
2	100.00%
5	60.00%
4	100.00%

# Trades	% Profitable
7	57.14%
10	50.00%

14	50.00%
19	52.63%
21	57.14%
24	54.17%
30	53.33%
34	50.00%
39	51.28%
43	53.49%
51	50.98%
55	50.91%
60	50.00%
65	50.77%
70	48.57%
75	46.67%
77	48.05%
82	48.78%
85	48.24%
88	50.00%
91	50.55%
95	50.53%
100	52.00%
105	52.38%
109	52.29%
110	51.82%
112	51.79%
115	52.17%
120	51.67%
125	51.20%
128	52.34%
131	51.15%
134	50.75%
139	51.80%
142	51.41%
146	51.37%
152	51.32%
154	51.95%
159	52.20%
163	53.37%

TradeStationChart Settings

Symbol @TF.D  
Description mini Russell 2000 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	1.02
! MESA Intraday V3 - Buy1	0
! MESA Intraday V3 - Sell1	0.1
! 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