

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$6,109.38	\$3,500.00	\$2,609.38
Gross Profit	\$17,203.13	\$8,953.13	\$8,250.00
Gross Loss	(\$11,093.75)	(\$5,453.13)	(\$5,640.63)
Profit Factor	1.55	1.64	1.46
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$5,390.63	\$2,671.88	\$2,718.75
Select Gross Profit	\$14,937.50	\$7,390.63	\$7,546.88
Select Gross Loss	(\$9,546.88)	(\$4,718.75)	(\$4,828.13)
Select Profit Factor	1.56	1.57	1.56
Adjusted Total Net Profit	\$3,112.50	\$1,306.21	\$561.12
Adjusted Gross Profit	\$15,532.21	\$7,723.32	\$7,116.78
Adjusted Gross Loss	(\$12,419.71)	(\$6,417.11)	(\$6,555.66)
Adjusted Profit Factor	1.25	1.2	1.09
Total Number of Trades	189	94	95
Percent Profitable	56.08%	56.38%	55.79%
Winning Trades	106	53	53
Losing Trades	70	32	38
Even Trades	13	9	4
Avg. Trade Net Profit	\$32.32	\$37.23	\$27.47
Avg. Winning Trade	\$162.29	\$168.93	\$155.66
Avg. Losing Trade	(\$158.48)	(\$170.41)	(\$148.44)
Ratio Avg. Win:Avg. Loss	1.02	0.99	1.05
Largest Winning Trade	\$906.25	\$906.25	\$703.13
Largest Losing Trade	(\$812.50)	(\$734.38)	(\$812.50)
Largest Winner as % of Gr	5.27%	10.12%	8.52%
Largest Loser as % of Gros	7.32%	13.47%	14.40%
Net Profit as % of Largest	751.92%	476.60%	321.15%
Select Net Profit as % of L	663.46%	363.83%	334.62%
Adjusted Net Profit as % c	383.08%	177.87%	69.06%
Max. Consecutive Winnin	6	7	4
Max. Consecutive Losing	4	3	4
Avg. Bars in Total Trades	14.97	15.76	14.2
Avg. Bars in Winning Trad	15.69	15.91	15.47
Avg. Bars in Losing Trades	14.13	15.84	12.68
Avg. Bars in Even Trades	13.69	14.56	11.75

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	189	94	95
Account Size Required	\$1,281.25	\$1,140.63	\$1,093.75
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	6.11%
Annual Rate of Return	6.01%
Buy & Hold Return	-0.19%
Return on Account	476.83%
Avg. Monthly Return	\$509.11
Std. Deviation of Monthly	\$752.41

Return Retracement Ratio	35.61
RINA Index	259.09
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 25 days, 3 hours, 15 Minutes
Percent of Time in the Market	11.21%
Time in the Market	1 Month, 9 days, 8 hours,
Longest Flat Period	6 days, 20 hours, 30 Minutes

Max. Equity Run-up	\$7,140.63
Date of Max. Equity Run-up	12/29/2015 12:15
Max. Equity Run-up as % of Initial Capital	7.14%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$1,500.00)	(\$1,296.88)	(\$1,281.25)
Date	10/2/2015 11:15		
as % of Initial Capital	1.50%	1.30%	1.28%
Net Profit as % of Drawdown	407.29%	269.88%	203.66%
Select Net Profit as % of Drawdown	359.38%	206.02%	212.20%
Adjusted Net Profit as % of Drawdown	207.50%	100.72%	43.79%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$1,281.25)	(\$1,140.63)	(\$1,093.75)
Date	10/2/2015 13:00		
as % of Initial Capital	1.28%	1.14%	1.09%
Net Profit as % of Drawdown	476.83%	306.85%	238.57%
Select Net Profit as % of Drawdown	420.73%	234.25%	248.57%
Adjusted Net Profit as % of Drawdown	242.93%	114.52%	51.30%

Max. Trade Drawdown	(\$843.75)	(\$843.75)	(\$812.50)
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All Trades

Total Net Profit	\$6,109.38	Profit Factor	1.55
Gross Profit	\$17,203.13	Gross Loss	(\$11,093.75)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$5,390.63	Select Profit Factor	1.56
Select Gross Profit	\$14,937.50	Select Gross Loss	(\$9,546.88)
Adjusted Total Net Profit	\$3,112.50	Adjusted Profit Factor	1.25
Adjusted Gross Profit	\$15,532.21	Adjusted Gross Loss	(\$12,419.71)
Total Number of Trades	189	Percent Profitable	56.08%
Winning Trades	106	Losing Trades	70
Even Trades	13		
Avg. Trade Net Profit	\$32.32	Ratio Avg. Win:Avg. Loss	1.02
Avg. Winning Trade	\$162.29	Avg. Losing Trade	(\$158.48)
Largest Winning Trade	\$906.25	Largest Losing Trade	(\$812.50)
Largest Winner as % of Gr	5.27%	Largest Loser as % of Gr	7.32%
Net Profit as % of Largest	751.92%		
Slct. Net Profit as % of Lar	663.46%	Adj. Net Profit as % of Li	383.08%
Max. Consecutive Winnin	6	Max. Consecutive Losing	4
Avg. Bars in Winning Trad	15.69	Avg. Bars in Losing Trad	14.13
Avg. Bars in Total Trades	14.97		
Max. Shares/Contracts He	1	Account Size Required	\$1,281.25
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	6.11%	Annual Rate of Return	6.01%
Buy and Hold Return	-0.19%	Return on Account	476.83%
Avg. Monthly Return	\$509.11	Std. Deviation of Month	\$752.41
Return Retracement Ratic	35.61	RINA Index	259.09
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 25 days, 3 hor	Percent of Time in the M	11.21%
Time in the Market	1 Month, 9 days, 8 hours,	Longest Flat Period	6 days, 20 hours, 30 Minu
Max. Equity Run-up	\$7,140.63		
Date of Max. E. Run-up	12/29/2015 12:15	Max. E. Run-up as % of I	7.14%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$1,500.00)	Value	(\$1,281.25)
Date	10/2/2015 11:15	Date	10/2/2015 13:00
as % of Initial Capital	1.50%	as % of Initial Capital	1.28%
Net Profit as % of Drawdown	407.29%	Net Profit as % of Drawdown	476.83%
Slct. Net Profit as % of Drawdown	359.38%	Slct. Net Profit as % of Drawdown	420.73%
Adj. Net Profit as % of Drawdown	207.50%	Adj. Net Profit as % of Drawdown	242.93%
Max. Trade Drawdown	(\$843.75)		
Long Trades			
Total Net Profit	\$3,500.00	Profit Factor	1.64
Gross Profit	\$8,953.13	Gross Loss	(\$5,453.13)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$2,671.88	Select Profit Factor	1.57
Select Gross Profit	\$7,390.63	Select Gross Loss	(\$4,718.75)
Adjusted Total Net Profit	\$1,306.21	Adjusted Profit Factor	1.2
Adjusted Gross Profit	\$7,723.32	Adjusted Gross Loss	(\$6,417.11)
Total Number of Trades	94	Percent Profitable	56.38%
Winning Trades	53	Losing Trades	32
Even Trades	9		
Avg. Trade Net Profit	\$37.23	Ratio Avg. Win:Avg. Loss	0.99
Avg. Winning Trade	\$168.93	Avg. Losing Trade	(\$170.41)
Largest Winning Trade	\$906.25	Largest Losing Trade	(\$734.38)
Largest Winner as % of Gross Profit	10.12%	Largest Loser as % of Gross Profit	13.47%
Max. Consecutive Winning Trades	7	Max. Consecutive Losing Trades	3
Avg. Bars in Winning Trades	15.91	Avg. Bars in Losing Trades	15.84
Avg. Bars in Total Trades	15.76		
Max. Shares/Contracts Held	1	Account Size Required	\$1,140.63
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	476.60%		
Slct. Net Profit as % of Largest Trade	363.83%	Adj. Net Profit as % of Largest Trade	177.87%
Max. Drawdown (Intra-day)		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$1,296.88)	Value	(\$1,140.63)
as % of Initial Capital	1.30%	as % of Initial Capital	1.14%
Net Profit as % of Drawdown	269.88%	Net Profit as % of Drawdown	306.85%
Slct. Net Profit as % of Drawdown	206.02%	Slct. Net Profit as % of Drawdown	234.25%

Adj. Net Prof as % of Draw	100.72%	Adj. Net Profit as % of D	234.25%
Max. Trade Drawdown	(\$843.75)		
Short Trades			
Total Net Profit	\$2,609.38	Profit Factor	1.46
Gross Profit	\$8,250.00	Gross Loss	(\$5,640.63)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$2,718.75	Select Profit Factor	1.56
Select Gross Profit	\$7,546.88	Select Gross Loss	(\$4,828.13)
Adjusted Total Net Profit	\$561.12	Adjusted Profit Factor	1.09
Adjusted Gross Profit	\$7,116.78	Adjusted Gross Loss	(\$6,555.66)
Total Number of Trades	95	Percent Profitable	55.79%
Winning Trades	53	Losing Trades	38
Even Trades	4		
Avg. Trade Net Profit	\$27.47	Ratio Avg. Win:Avg. Loss	1.05
Avg. Winning Trade	\$155.66	Avg. Losing Trade	(\$148.44)
Largest Winning Trade	\$703.13	Largest Losing Trade	(\$812.50)
Largest Winner as % of Gr	8.52%	Largest Loser as % of Gr	13.47%
Max. Consecutive Winnin	4	Max. Consecutive Losin	4
Avg. Bars in Winning Trad	15.47	Avg. Bars in Losing Trad	12.68
Avg. Bars in Total Trades	14.2		
Max. Shares/Contracts He	1	Account Size Required	\$1,093.75
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	321.15%		
Slct. Net Profit as % of Lar	334.62%	Adj. Net Profit as % of Li	69.06%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
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as % of Initial Capital	1.28%	as % of Initial Capital	1.09%
Net Profit as % of Drawd	203.66%	Net Profit as % of Drawd	238.57%
Slct. Net Profit as % of Dr	212.20%	Slct. Net Profit as % of D	248.57%
Adj. Net Prof as % of Draw	43.79%	Adj. Net Prof as % of Dr	51.30%
Max. Trade Drawdown	(\$812.50)		





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