

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$12,062.50	\$4,937.50	\$7,125.00
Gross Profit	\$29,593.75	\$14,375.00	\$15,218.75
Gross Loss	(\$17,531.25)	(\$9,437.50)	(\$8,093.75)
Profit Factor	1.69	1.52	1.88
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$10,281.25	\$3,156.25	\$7,125.00
Select Gross Profit	\$27,812.50	\$12,593.75	\$15,218.75
Select Gross Loss	(\$17,531.25)	(\$9,437.50)	(\$8,093.75)
Select Profit Factor	1.59	1.33	1.88
Adjusted Total Net Profit	\$5,862.57	\$618.89	\$2,665.94
Adjusted Gross Profit	\$25,951.01	\$11,872.63	\$12,569.51
Adjusted Gross Loss	(\$20,088.45)	(\$11,253.75)	(\$9,903.57)
Adjusted Profit Factor	1.29	1.05	1.27
Total Number of Trades	115	62	53
Percent Profitable	57.39%	53.23%	62.26%
Winning Trades	66	33	33
Losing Trades	47	27	20
Even Trades	2	2	0
Avg. Trade Net Profit	\$104.89	\$79.64	\$134.43
Avg. Winning Trade	\$448.39	\$435.61	\$461.17
Avg. Losing Trade	(\$373.01)	(\$349.54)	(\$404.69)
Ratio Avg. Win:Avg. Loss	1.2	1.25	1.14
Largest Winning Trade	\$1,781.25	\$1,781.25	\$1,343.75
Largest Losing Trade	(\$937.50)	(\$843.75)	(\$937.50)
Largest Winner as % of Gr	6.02%	12.39%	8.83%
Largest Loser as % of Gros	5.35%	8.94%	11.58%
Net Profit as % of Largest	1286.67%	585.19%	760.00%
Select Net Profit as % of L	1096.67%	374.07%	760.00%
Adjusted Net Profit as % c	625.34%	73.35%	284.37%
Max. Consecutive Winnin	5	4	7
Max. Consecutive Losing	3	3	2
Avg. Bars in Total Trades	14.79	14.87	14.7
Avg. Bars in Winning Trad	15.88	15.91	15.85
Avg. Bars in Losing Trades	13.28	13.63	12.8
Avg. Bars in Even Trades	14.5	14.5	0

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	115	62	53
Account Size Required	\$2,093.75	\$2,125.00	\$1,218.75
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	12.06%
Annual Rate of Return	11.55%
Buy & Hold Return	-3.59%
Return on Account	576.12%
Avg. Monthly Return	\$1,005.21
Std. Deviation of Monthly	\$1,425.08

Return Retracement Ratio	80.26
RINA Index	503.32
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 25 days, 3 hours, 15 Minutes
Percent of Time in the Market	6.20%
Time in the Market	22 days, 8 hours
Longest Flat Period	18 days, 20 hours

Max. Equity Run-up	\$15,718.75
Date of Max. Equity Run-up	12/7/2015 10:15
Max. Equity Run-up as % of Initial Capital	15.72%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$2,781.25)	(\$2,687.50)	(\$1,875.00)
Date	8/26/2015 9:45		
as % of Initial Capital	2.78%	2.69%	1.88%
Net Profit as % of Drawdown	433.71%	183.72%	380.00%
Select Net Profit as % of Drawdown	369.66%	117.44%	380.00%
Adjusted Net Profit as % of Drawdown	210.79%	23.03%	142.18%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$2,093.75)	(\$2,125.00)	(\$1,218.75)
Date	8/24/2015 12:15		
as % of Initial Capital	2.09%	2.13%	1.22%
Net Profit as % of Drawdown	576.12%	232.35%	584.62%
Select Net Profit as % of Drawdown	491.04%	148.53%	584.62%
Adjusted Net Profit as % of Drawdown	280.00%	29.12%	218.74%

Max. Trade Drawdown	(\$1,062.50)	(\$1,062.50)	(\$968.75)
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All Trades

Total Net Profit	\$12,062.50	Profit Factor	1.69
Gross Profit	\$29,593.75	Gross Loss	(\$17,531.25)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$10,281.25	Select Profit Factor	1.59
Select Gross Profit	\$27,812.50	Select Gross Loss	(\$17,531.25)
Adjusted Total Net Profit	\$5,862.57	Adjusted Profit Factor	1.29
Adjusted Gross Profit	\$25,951.01	Adjusted Gross Loss	(\$20,088.45)
Total Number of Trades	115	Percent Profitable	57.39%
Winning Trades	66	Losing Trades	47
Even Trades	2		
Avg. Trade Net Profit	\$104.89	Ratio Avg. Win:Avg. Loss	1.2
Avg. Winning Trade	\$448.39	Avg. Losing Trade	(\$373.01)
Largest Winning Trade	\$1,781.25	Largest Losing Trade	(\$937.50)
Largest Winner as % of Gr	6.02%	Largest Loser as % of Gr	5.35%
Net Profit as % of Largest	1286.67%		
Slct. Net Profit as % of Lar	1096.67%	Adj. Net Profit as % of Li	625.34%
Max. Consecutive Winnin	5	Max. Consecutive Losing	3
Avg. Bars in Winning Trad	15.88	Avg. Bars in Losing Trad	13.28
Avg. Bars in Total Trades	14.79		
Max. Shares/Contracts He	1	Account Size Required	\$2,093.75
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	12.06%	Annual Rate of Return	11.55%
Buy and Hold Return	-3.59%	Return on Account	576.12%
Avg. Monthly Return	\$1,005.21	Std. Deviation of Month	\$1,425.08
Return Retracement Ratic	80.26	RINA Index	503.32
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 25 days, 3 ho	Percent of Time in the M	6.20%
Time in the Market	22 days, 8 hours	Longest Flat Period	18 days, 20 hours
Max. Equity Run-up	\$15,718.75		
Date of Max. E. Run-up	12/7/2015 10:15	Max. E. Run-up as % of I	15.72%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$2,781.25)	Value	(\$2,093.75)
Date	8/26/2015 9:45	Date	8/24/2015 12:15
as % of Initial Capital	2.78%	as % of Initial Capital	2.09%
Net Profit as % of Drawdown	433.71%	Net Profit as % of Drawdown	576.12%
Slct. Net Profit as % of Drawdown	369.66%	Slct. Net Profit as % of Drawdown	491.04%
Adj. Net Profit as % of Drawdown	210.79%	Adj. Net Profit as % of Drawdown	280.00%
Max. Trade Drawdown	(\$1,062.50)		
Long Trades			
Total Net Profit	\$4,937.50	Profit Factor	1.52
Gross Profit	\$14,375.00	Gross Loss	(\$9,437.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$3,156.25	Select Profit Factor	1.33
Select Gross Profit	\$12,593.75	Select Gross Loss	(\$9,437.50)
Adjusted Total Net Profit	\$618.89	Adjusted Profit Factor	1.05
Adjusted Gross Profit	\$11,872.63	Adjusted Gross Loss	(\$11,253.75)
Total Number of Trades	62	Percent Profitable	53.23%
Winning Trades	33	Losing Trades	27
Even Trades	2		
Avg. Trade Net Profit	\$79.64	Ratio Avg. Win:Avg. Loss	1.25
Avg. Winning Trade	\$435.61	Avg. Losing Trade	(\$349.54)
Largest Winning Trade	\$1,781.25	Largest Losing Trade	(\$843.75)
Largest Winner as % of Gross Profit	12.39%	Largest Loser as % of Gross Profit	8.94%
Max. Consecutive Winning Trades	4	Max. Consecutive Losing Trades	3
Avg. Bars in Winning Trades	15.91	Avg. Bars in Losing Trades	13.63
Avg. Bars in Total Trades	14.87		
Max. Shares/Contracts Held	1	Account Size Required	\$2,125.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	585.19%		
Slct. Net Profit as % of Largest Trade	374.07%	Adj. Net Profit as % of Largest Trade	73.35%
Max. Drawdown (Intra-day)		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$2,687.50)	Value	(\$2,125.00)
as % of Initial Capital	2.69%	as % of Initial Capital	2.13%
Net Profit as % of Drawdown	183.72%	Net Profit as % of Drawdown	232.35%
Slct. Net Profit as % of Drawdown	117.44%	Slct. Net Profit as % of Drawdown	148.53%

Adj. Net Prof as % of Draw	23.03%	Adj. Net Profit as % of D	148.53%
Max. Trade Drawdown	(\$1,062.50)		
Short Trades			
Total Net Profit	\$7,125.00	Profit Factor	1.88
Gross Profit	\$15,218.75	Gross Loss	(\$8,093.75)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$7,125.00	Select Profit Factor	1.88
Select Gross Profit	\$15,218.75	Select Gross Loss	(\$8,093.75)
Adjusted Total Net Profit	\$2,665.94	Adjusted Profit Factor	1.27
Adjusted Gross Profit	\$12,569.51	Adjusted Gross Loss	(\$9,903.57)
Total Number of Trades	53	Percent Profitable	62.26%
Winning Trades	33	Losing Trades	20
Even Trades	0		
Avg. Trade Net Profit	\$134.43	Ratio Avg. Win:Avg. Los	1.14
Avg. Winning Trade	\$461.17	Avg. Losing Trade	(\$404.69)
Largest Winning Trade	\$1,343.75	Largest Losing Trade	(\$937.50)
Largest Winner as % of Gr	8.83%	Largest Loser as % of Gr	8.94%
Max. Consecutive Winnin	7	Max. Consecutive Losin	2
Avg. Bars in Winning Trad	15.85	Avg. Bars in Losing Trad	12.8
Avg. Bars in Total Trades	14.7		
Max. Shares/Contracts He	1	Account Size Required	\$1,218.75
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	760.00%		
Slct. Net Profit as % of Lar	760.00%	Adj. Net Profit as % of Li	284.37%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$1,875.00)	Value	(\$1,218.75)
as % of Initial Capital	1.88%	as % of Initial Capital	1.22%
Net Profit as % of Drawc	380.00%	Net Profit as % of Drawc	584.62%
Slct. Net Profit as % of Dr	380.00%	Slct. Net Profit as % of D	584.62%
Adj. Net Prof as % of Draw	142.18%	Adj. Net Prof as % of Dr	218.74%
Max. Trade Drawdown	(\$968.75)		