

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$19,995.00	\$7,425.00	\$12,570.00
Gross Profit	\$49,830.00	\$22,695.00	\$27,135.00
Gross Loss	(\$29,835.00)	(\$15,270.00)	(\$14,565.00)
Profit Factor	1.67	1.49	1.86
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$16,645.00	\$6,685.00	\$9,960.00
Select Gross Profit	\$45,485.00	\$20,960.00	\$24,525.00
Select Gross Loss	(\$28,840.00)	(\$14,275.00)	(\$14,565.00)
Select Profit Factor	1.58	1.47	1.68
Adjusted Total Net Profit	\$13,052.05	\$2,849.28	\$7,286.45
Adjusted Gross Profit	\$45,588.19	\$20,074.41	\$23,716.31
Adjusted Gross Loss	(\$32,536.13)	(\$17,225.12)	(\$16,429.86)
Adjusted Profit Factor	1.4	1.17	1.44
Total Number of Trades	264	138	126
Percent Profitable	52.27%	54.35%	50.00%
Winning Trades	138	75	63
Losing Trades	122	61	61
Even Trades	4	2	2
Avg. Trade Net Profit	\$75.74	\$53.80	\$99.76
Avg. Winning Trade	\$361.09	\$302.60	\$430.71
Avg. Losing Trade	(\$244.55)	(\$250.33)	(\$238.77)
Ratio Avg. Win:Avg. Loss	1.48	1.21	1.8
Largest Winning Trade	\$2,610.00	\$1,735.00	\$2,610.00
Largest Losing Trade	(\$995.00)	(\$995.00)	(\$810.00)
Largest Winner as % of Gr	5.24%	7.64%	9.62%
Largest Loser as % of Gros	3.34%	6.52%	5.56%
Net Profit as % of Largest	2009.55%	746.23%	1551.85%
Select Net Profit as % of L	1672.86%	671.86%	1229.63%
Adjusted Net Profit as % c	1311.76%	286.36%	899.56%
Max. Consecutive Winnin	8	5	6
Max. Consecutive Losing	8	5	9
Avg. Bars in Total Trades	15.32	15.22	15.42
Avg. Bars in Winning Trad	17.01	16.73	17.35
Avg. Bars in Losing Trades	13.37	13.43	13.31
Avg. Bars in Even Trades	16.25	13.5	19

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	264	138	126
Account Size Required	\$2,295.00	\$2,345.00	\$2,090.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	19.99%
Annual Rate of Return	18.49%
Buy & Hold Return	2.37%
Return on Account	871.24%
Avg. Monthly Return	\$1,666.25
Std. Deviation of Monthly	\$1,514.40

Return Retracement Ratio	120.01
RINA Index	534.36
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 25 days, 45 Minutes
Percent of Time in the Market	12.00%
Time in the Market	1 Month, 12 days, 5 hours
Longest Flat Period	5 days, 21 hours, 15 Minutes

Max. Equity Run-up	\$21,180.00
Date of Max. Equity Run-up	12/30/2015 12:45
Max. Equity Run-up as % of Initial Capital	21.18%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$2,630.00)	(\$2,795.00)	(\$2,710.00)
Date	3/6/2015 8:30		
as % of Initial Capital	2.63%	2.79%	2.71%
Net Profit as % of Drawdown	760.27%	265.65%	463.84%
Select Net Profit as % of Drawdown	632.89%	239.18%	367.53%
Adjusted Net Profit as % of Drawdown	496.28%	101.94%	268.87%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$2,295.00)	(\$2,345.00)	(\$2,090.00)
Date	3/6/2015 8:45		
as % of Initial Capital	2.29%	2.35%	2.09%
Net Profit as % of Drawdown	871.24%	316.63%	601.44%
Select Net Profit as % of Drawdown	725.27%	285.07%	476.56%
Adjusted Net Profit as % of Drawdown	568.72%	121.50%	348.63%

Max. Trade Drawdown	(\$1,065.00)	(\$1,065.00)	(\$910.00)
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All Trades

Total Net Profit	\$19,995.00	Profit Factor	1.67
Gross Profit	\$49,830.00	Gross Loss	(\$29,835.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$16,645.00	Select Profit Factor	1.58
Select Gross Profit	\$45,485.00	Select Gross Loss	(\$28,840.00)
Adjusted Total Net Profit	\$13,052.05	Adjusted Profit Factor	1.4
Adjusted Gross Profit	\$45,588.19	Adjusted Gross Loss	(\$32,536.13)
Total Number of Trades	264	Percent Profitable	52.27%
Winning Trades	138	Losing Trades	122
Even Trades	4		
Avg. Trade Net Profit	\$75.74	Ratio Avg. Win:Avg. Loss	1.48
Avg. Winning Trade	\$361.09	Avg. Losing Trade	(\$244.55)
Largest Winning Trade	\$2,610.00	Largest Losing Trade	(\$995.00)
Largest Winner as % of Gr	5.24%	Largest Loser as % of Gr	3.34%
Net Profit as % of Largest	2009.55%		
Slct. Net Profit as % of Lar	1672.86%	Adj. Net Profit as % of Li	1311.76%
Max. Consecutive Winnin	8	Max. Consecutive Losing	8
Avg. Bars in Winning Trad	17.01	Avg. Bars in Losing Trad	13.37
Avg. Bars in Total Trades	15.32		
Max. Shares/Contracts He	1	Account Size Required	\$2,295.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	19.99%	Annual Rate of Return	18.49%
Buy and Hold Return	2.37%	Return on Account	871.24%
Avg. Monthly Return	\$1,666.25	Std. Deviation of Month	\$1,514.40
Return Retracement Ratic	120.01	RINA Index	534.36
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 25 days, 45 M	Percent of Time in the M	12.00%
Time in the Market	1 Month, 12 days, 5 hours	Longest Flat Period	5 days, 21 hours, 15 Minu
Max. Equity Run-up	\$21,180.00		
Date of Max. E. Run-up	12/30/2015 12:45	Max. E. Run-up as % of I	21.18%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$2,630.00)	Value	(\$2,295.00)
Date	3/6/2015 8:30	Date	3/6/2015 8:45
as % of Initial Capital	2.63%	as % of Initial Capital	2.29%
Net Profit as % of Drawdown	760.27%	Net Profit as % of Drawdown	871.24%
Slct. Net Profit as % of Drawdown	632.89%	Slct. Net Profit as % of Drawdown	725.27%
Adj. Net Profit as % of Drawdown	496.28%	Adj. Net Profit as % of Drawdown	568.72%
Max. Trade Drawdown	(\$1,065.00)		
Long Trades			
Total Net Profit	\$7,425.00	Profit Factor	1.49
Gross Profit	\$22,695.00	Gross Loss	(\$15,270.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$6,685.00	Select Profit Factor	1.47
Select Gross Profit	\$20,960.00	Select Gross Loss	(\$14,275.00)
Adjusted Total Net Profit	\$2,849.28	Adjusted Profit Factor	1.17
Adjusted Gross Profit	\$20,074.41	Adjusted Gross Loss	(\$17,225.12)
Total Number of Trades	138	Percent Profitable	54.35%
Winning Trades	75	Losing Trades	61
Even Trades	2		
Avg. Trade Net Profit	\$53.80	Ratio Avg. Win:Avg. Loss	1.21
Avg. Winning Trade	\$302.60	Avg. Losing Trade	(\$250.33)
Largest Winning Trade	\$1,735.00	Largest Losing Trade	(\$995.00)
Largest Winner as % of Gross Profit	7.64%	Largest Loser as % of Gross Loss	6.52%
Max. Consecutive Winning Trades	5	Max. Consecutive Losing Trades	5
Avg. Bars in Winning Trades	16.73	Avg. Bars in Losing Trades	13.43
Avg. Bars in Total Trades	15.22		
Max. Shares/Contracts Held	1	Account Size Required	\$2,345.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	746.23%		
Slct. Net Profit as % of Largest Trade	671.86%	Adj. Net Profit as % of Largest Trade	286.36%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$2,795.00)	Value	(\$2,345.00)
as % of Initial Capital	2.79%	as % of Initial Capital	2.35%
Net Profit as % of Drawdown	265.65%	Net Profit as % of Drawdown	316.63%
Slct. Net Profit as % of Drawdown	239.18%	Slct. Net Profit as % of Drawdown	285.07%

Adj. Net Prof as % of Draw	101.94%	Adj. Net Profit as % of D	285.07%
Max. Trade Drawdown	(\$1,065.00)		
Short Trades			
Total Net Profit	\$12,570.00	Profit Factor	1.86
Gross Profit	\$27,135.00	Gross Loss	(\$14,565.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$9,960.00	Select Profit Factor	1.68
Select Gross Profit	\$24,525.00	Select Gross Loss	(\$14,565.00)
Adjusted Total Net Profit	\$7,286.45	Adjusted Profit Factor	1.44
Adjusted Gross Profit	\$23,716.31	Adjusted Gross Loss	(\$16,429.86)
Total Number of Trades	126	Percent Profitable	50.00%
Winning Trades	63	Losing Trades	61
Even Trades	2		
Avg. Trade Net Profit	\$99.76	Ratio Avg. Win:Avg. Loss	1.8
Avg. Winning Trade	\$430.71	Avg. Losing Trade	(\$238.77)
Largest Winning Trade	\$2,610.00	Largest Losing Trade	(\$810.00)
Largest Winner as % of Gr	9.62%	Largest Loser as % of Gr	6.52%
Max. Consecutive Winnin	6	Max. Consecutive Losin	9
Avg. Bars in Winning Trad	17.35	Avg. Bars in Losing Trad	13.31
Avg. Bars in Total Trades	15.42		
Max. Shares/Contracts He	1	Account Size Required	\$2,090.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1551.85%		
Slct. Net Profit as % of Lar	1229.63%	Adj. Net Profit as % of Li	899.56%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$2,710.00)	Value	(\$2,090.00)
as % of Initial Capital	2.71%	as % of Initial Capital	2.09%
Net Profit as % of Drawd	463.84%	Net Profit as % of Drawd	601.44%
Slct. Net Profit as % of Dr	367.53%	Slct. Net Profit as % of D	476.56%
Adj. Net Prof as % of Draw	268.87%	Adj. Net Prof as % of Dr	348.63%
Max. Trade Drawdown	(\$910.00)		

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