

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$9,920.00	\$4,490.00	\$5,430.00
Gross Profit	\$21,100.00	\$11,000.00	\$10,100.00
Gross Loss	(\$11,180.00)	(\$6,510.00)	(\$4,670.00)
Profit Factor	1.89	1.69	2.16
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$8,955.00	\$4,680.00	\$4,275.00
Select Gross Profit	\$19,040.00	\$10,095.00	\$8,945.00
Select Gross Loss	(\$10,085.00)	(\$5,415.00)	(\$4,670.00)
Select Profit Factor	1.89	1.86	1.92
Adjusted Total Net Profit	\$6,572.21	\$2,040.25	\$3,133.14
Adjusted Gross Profit	\$18,979.37	\$9,543.01	\$8,541.54
Adjusted Gross Loss	(\$12,407.16)	(\$7,502.77)	(\$5,408.39)
Adjusted Profit Factor	1.53	1.27	1.58
Total Number of Trades	184	101	83
Percent Profitable	53.80%	56.44%	50.60%
Winning Trades	99	57	42
Losing Trades	83	43	40
Even Trades	2	1	1
Avg. Trade Net Profit	\$53.91	\$44.46	\$65.42
Avg. Winning Trade	\$213.13	\$192.98	\$240.48
Avg. Losing Trade	(\$134.70)	(\$151.40)	(\$116.75)
Ratio Avg. Win:Avg. Loss	1.58	1.27	2.06
Largest Winning Trade	\$1,155.00	\$905.00	\$1,155.00
Largest Losing Trade	(\$1,095.00)	(\$1,095.00)	(\$375.00)
Largest Winner as % of Gr	5.47%	8.23%	11.44%
Largest Loser as % of Gros	9.79%	16.82%	8.03%
Net Profit as % of Largest	905.94%	410.05%	1448.00%
Select Net Profit as % of L	817.81%	427.40%	1140.00%
Adjusted Net Profit as % c	600.20%	186.32%	835.51%
Max. Consecutive Winnin	6	8	6
Max. Consecutive Losing	5	4	6
Avg. Bars in Total Trades	17.16	17.04	17.3
Avg. Bars in Winning Trad	18.24	18.32	18.14
Avg. Bars in Losing Trades	15.95	15.28	16.68
Avg. Bars in Even Trades	13.5	20	7

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	184	101	83
Account Size Required	\$1,365.00	\$1,320.00	\$625.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	9.92%
Annual Rate of Return	9.62%
Buy & Hold Return	25.87%
Return on Account	726.74%
Avg. Monthly Return	\$826.67
Std. Deviation of Monthly	\$943.09

Return Retracement Ratio	76.23
RINA Index	622.46
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	11 Months, 24 days, 45 Minutes
Percent of Time in the Market	8.63%
Time in the Market	30 days, 23 hours, 30 Min
Longest Flat Period	24 days, 20 hours, 45 Min

Max. Equity Run-up	\$10,400.00
Date of Max. Equity Run-up	12/14/2017 13:00
Max. Equity Run-up as % of Initial Capital	10.40%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$2,130.00)	(\$1,635.00)	(\$1,335.00)
Date	4/11/2017 10:15		
as % of Initial Capital	2.13%	1.64%	1.34%
Net Profit as % of Drawdown	465.73%	274.62%	406.74%
Select Net Profit as % of Drawdown	420.42%	286.24%	320.22%
Adjusted Net Profit as % of Drawdown	308.55%	124.79%	234.69%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$1,365.00)	(\$1,320.00)	(\$625.00)
Date	5/4/2017 13:15		
as % of Initial Capital	1.37%	1.32%	0.63%
Net Profit as % of Drawdown	726.74%	340.15%	868.80%
Select Net Profit as % of Drawdown	656.04%	354.55%	684.00%
Adjusted Net Profit as % of Drawdown	481.48%	154.56%	501.30%

Max. Trade Drawdown	(\$1,130.00)	(\$1,130.00)	(\$470.00)
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All Trades

Total Net Profit	\$9,920.00	Profit Factor	1.89
Gross Profit	\$21,100.00	Gross Loss	(\$11,180.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$8,955.00	Select Profit Factor	1.89
Select Gross Profit	\$19,040.00	Select Gross Loss	(\$10,085.00)
Adjusted Total Net Profit	\$6,572.21	Adjusted Profit Factor	1.53
Adjusted Gross Profit	\$18,979.37	Adjusted Gross Loss	(\$12,407.16)
Total Number of Trades	184	Percent Profitable	53.80%
Winning Trades	99	Losing Trades	83
Even Trades	2		
Avg. Trade Net Profit	\$53.91	Ratio Avg. Win:Avg. Loss	1.58
Avg. Winning Trade	\$213.13	Avg. Losing Trade	(\$134.70)
Largest Winning Trade	\$1,155.00	Largest Losing Trade	(\$1,095.00)
Largest Winner as % of Gr	5.47%	Largest Loser as % of Gr	9.79%
Net Profit as % of Largest	905.94%		
Slct. Net Profit as % of Lar	817.81%	Adj. Net Profit as % of Li	600.20%
Max. Consecutive Winnin	6	Max. Consecutive Losing	5
Avg. Bars in Winning Trad	18.24	Avg. Bars in Losing Trad	15.95
Avg. Bars in Total Trades	17.16		
Max. Shares/Contracts He	1	Account Size Required	\$1,365.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	9.92%	Annual Rate of Return	9.62%
Buy and Hold Return	25.87%	Return on Account	726.74%
Avg. Monthly Return	\$826.67	Std. Deviation of Month	\$943.09
Return Retracement Ratic	76.23	RINA Index	622.46
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	11 Months, 24 days, 45 M	Percent of Time in the M	8.63%
Time in the Market	30 days, 23 hours, 30 Min	Longest Flat Period	24 days, 20 hours, 45 Min
Max. Equity Run-up	\$10,400.00		
Date of Max. E. Run-up	12/14/2017 13:00	Max. E. Run-up as % of I	10.40%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$2,130.00)	Value	(\$1,365.00)
Date	4/11/2017 10:15	Date	5/4/2017 13:15
as % of Initial Capital	2.13%	as % of Initial Capital	1.37%
Net Profit as % of Drawdown	465.73%	Net Profit as % of Drawdown	726.74%
Slct. Net Profit as % of Drawdown	420.42%	Slct. Net Profit as % of Drawdown	656.04%
Adj. Net Profit as % of Drawdown	308.55%	Adj. Net Profit as % of Drawdown	481.48%
Max. Trade Drawdown	(\$1,130.00)		
Long Trades			
Total Net Profit	\$4,490.00	Profit Factor	1.69
Gross Profit	\$11,000.00	Gross Loss	(\$6,510.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$4,680.00	Select Profit Factor	1.86
Select Gross Profit	\$10,095.00	Select Gross Loss	(\$5,415.00)
Adjusted Total Net Profit	\$2,040.25	Adjusted Profit Factor	1.27
Adjusted Gross Profit	\$9,543.01	Adjusted Gross Loss	(\$7,502.77)
Total Number of Trades	101	Percent Profitable	56.44%
Winning Trades	57	Losing Trades	43
Even Trades	1		
Avg. Trade Net Profit	\$44.46	Ratio Avg. Win:Avg. Loss	1.27
Avg. Winning Trade	\$192.98	Avg. Losing Trade	(\$151.40)
Largest Winning Trade	\$905.00	Largest Losing Trade	(\$1,095.00)
Largest Winner as % of Gross Profit	8.23%	Largest Loser as % of Gross Loss	16.82%
Max. Consecutive Winning Trades	8	Max. Consecutive Losing Trades	4
Avg. Bars in Winning Trades	18.32	Avg. Bars in Losing Trades	15.28
Avg. Bars in Total Trades	17.04		
Max. Shares/Contracts Held	1	Account Size Required	\$1,320.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	410.05%		
Slct. Net Profit as % of Largest Trade	427.40%	Adj. Net Profit as % of Largest Trade	186.32%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$1,635.00)	Value	(\$1,320.00)
as % of Initial Capital	1.64%	as % of Initial Capital	1.32%
Net Profit as % of Drawdown	274.62%	Net Profit as % of Drawdown	340.15%
Slct. Net Profit as % of Drawdown	286.24%	Slct. Net Profit as % of Drawdown	354.55%

Adj. Net Prof as % of Draw	124.79%	Adj. Net Profit as % of D	354.55%
Max. Trade Drawdown	(\$1,130.00)		
Short Trades			
Total Net Profit	\$5,430.00	Profit Factor	2.16
Gross Profit	\$10,100.00	Gross Loss	(\$4,670.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$4,275.00	Select Profit Factor	1.92
Select Gross Profit	\$8,945.00	Select Gross Loss	(\$4,670.00)
Adjusted Total Net Profit	\$3,133.14	Adjusted Profit Factor	1.58
Adjusted Gross Profit	\$8,541.54	Adjusted Gross Loss	(\$5,408.39)
Total Number of Trades	83	Percent Profitable	50.60%
Winning Trades	42	Losing Trades	40
Even Trades	1		
Avg. Trade Net Profit	\$65.42	Ratio Avg. Win:Avg. Loss	2.06
Avg. Winning Trade	\$240.48	Avg. Losing Trade	(\$116.75)
Largest Winning Trade	\$1,155.00	Largest Losing Trade	(\$375.00)
Largest Winner as % of Gr	11.44%	Largest Loser as % of Gr	16.82%
Max. Consecutive Winnin	6	Max. Consecutive Losin	6
Avg. Bars in Winning Trad	18.14	Avg. Bars in Losing Trad	16.68
Avg. Bars in Total Trades	17.3		
Max. Shares/Contracts He	1	Account Size Required	\$625.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1448.00%		
Slct. Net Profit as % of Lar	1140.00%	Adj. Net Profit as % of Li	835.51%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$1,335.00)	Value	(\$625.00)
as % of Initial Capital	1.34%	as % of Initial Capital	0.63%
Net Profit as % of Drawd	406.74%	Net Profit as % of Drawd	868.80%
Slct. Net Profit as % of Dr	320.22%	Slct. Net Profit as % of D	684.00%
Adj. Net Prof as % of Draw	234.69%	Adj. Net Prof as % of Dr	501.30%
Max. Trade Drawdown	(\$470.00)		

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TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	184	99	83
Avg. Trade Net Profit	\$53.91	\$213.13	(\$134.70)
1 Std. Deviation of Avg. Tr	\$251.15	\$214.95	\$137.33
Avg. Trade + 1 Std. Deviat	\$305.06	\$428.09	\$2.63
Avg. Trade - 1 Std. Deviat	(\$197.23)	(\$1.82)	(\$272.03)
Coefficient of Variation	465.84%	100.86%	101.95%

Time Averages

	All Trades	Winners	Losers
Avg. Time in Trades	4 hours, 2 Minutes	4 hours, 18 Minutes	3 hours, 44 Minutes
Avg. Time Between Trade 1 day	20 hours, 52 Minut	3 days, 11 hours, 21 Minu	3 days, 21 hours, 25 Minu
Avg. Time Between Trade 75 days			

Outliers	Total	Positive	Negative
Number of Outliers	3	2	1
Outlier Profit/Loss	\$965.00	\$2,060.00	(\$1,095.00)

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$1,240.00	(\$1,130.00)
Max. Value Date	11/30/2017	4/5/2017
Avg. Value	\$220.76	(\$146.85)
1 Std. Deviation	\$225.98	\$138.92
Avg. + 1 Std. Deviation	\$446.74	(\$7.92)
Avg. - 1 Std. Deviation	(\$5.22)	(\$285.77)
Coefficient of Variation	102.36%	94.60%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	6.17%	54.39%	51.79%
1 Std. Deviation	51.45%	31.71%	29.14%
Avg. + 1 Std. Deviation	57.62%	86.10%	80.93%
Avg. - 1 Std. Deviation	-45.27%	22.68%	22.64%
Coefficient of Variation	833.31%	58.31%	56.28%

TradeStation Trade Series Analysis

	Winners	Losers		
Largest Profit/Loss	\$1,155.00	(\$1,095.00)		
Largest Profit/Loss as % of Gross	5.47%	9.79%		
Largest Consec. Profit/Loss	\$1,840.00	(\$1,095.00)		
Largest Consec. Profit/Loss as % of Gross	8.72%	9.79%		
Winning Series	Number of Series	Avg. Gain per Series	Avg. Loss Next Trade	
	1	29	\$167.59	(\$131.25)
	2	13	\$202.88	(\$110.77)
	3	7	\$262.14	(\$96.43)
	4	3	\$195.00	(\$413.33)
	5	1	\$368.00	(\$120.00)
	6	1	\$213.33	(\$90.00)

Losing Series	Number of Series	Avg. Loss per Series	Avg. Gain Next Trade
1	30	(\$145.33)	\$226.17
2	13	(\$125.77)	\$190.00
3	6	(\$138.89)	\$91.67
4	1	(\$125.00)	\$80.00
5	1	(\$110.00)	\$85.00

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TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	1/5/2017 9:00	Buy	\$19,626	\$0.00	1
	Sell	1/5/2017 13:15	Sell#2	\$19,707		\$405.00
2	Sell Short	1/30/2017 10:00	Short	\$19,725	\$0.00	1
	Buy to Cover	1/30/2017 13:15	Cover#2	\$19,777		(\$260.00)
3	Buy	2/3/2017 9:30	Buy	\$19,869	\$0.00	1
	Sell	2/3/2017 13:15	Sell#2	\$19,875		\$30.00
4	Buy	2/6/2017 9:15	Buy	\$19,869	\$0.00	1
	Sell	2/6/2017 13:15	Sell#2	\$19,867		(\$10.00)
5	Buy	2/9/2017 7:00	Buy	\$19,925	\$0.00	1
	Sell	2/9/2017 13:15	Sell#2	\$20,006		\$405.00
6	Buy	2/13/2017 9:30	Buy	\$20,232	\$0.00	1
	Sell	2/13/2017 13:15	Sell#2	\$20,252		\$100.00
7	Buy	2/14/2017 9:15	Buy	\$20,279	\$0.00	1
	Sell	2/14/2017 13:15	Sell#2	\$20,352		\$365.00
8	Buy	2/15/2017 8:45	Buy	\$20,461	\$0.00	1
	Sell	2/15/2017 13:15	Sell#2	\$20,472		\$55.00
9	Buy	2/17/2017 9:15	Buy	\$20,425	\$0.00	1
	Sell	2/17/2017 13:15	Sell#2	\$20,481		\$280.00
10	Buy	2/21/2017 10:00	Buy	\$20,581	\$0.00	1
	Sell	2/21/2017 13:15	Sell#2	\$20,596		\$75.00
11	Buy	2/24/2017 8:00	Buy	\$20,636	\$0.00	1
	Sell	2/24/2017 12:15	Sell#3	\$20,618		(\$90.00)
12	Buy	2/27/2017 9:45	Buy	\$20,681	\$0.00	1
	Sell	2/27/2017 13:15	Sell#2	\$20,708		\$135.00
13	Buy	3/1/2017 9:45	Buy	\$21,016	\$0.00	1
	Sell	3/1/2017 13:15	Sell#2	\$20,988		(\$140.00)
14	Sell Short	3/2/2017 9:45	Short	\$20,925	\$0.00	1
	Buy to Cover	3/2/2017 13:15	Cover#2	\$20,873		\$260.00
15	Sell Short	3/3/2017 8:45	Short	\$20,843	\$0.00	1
	Buy to Cover	3/3/2017 13:15	Cover#2	\$20,873		(\$150.00)
16	Buy	3/7/2017 8:45	Buy	\$20,801	\$0.00	1
	Sell	3/7/2017 13:15	Sell#2	\$20,800		(\$5.00)
17	Sell Short	3/8/2017 9:30	Short	\$20,786	\$0.00	1
	Buy to Cover	3/8/2017 13:15	Cover#2	\$20,743		\$215.00
18	Sell Short	3/10/2017 7:30	Short	\$20,812	\$0.00	1
	Buy to Cover	3/10/2017 13:15	Cover#2	\$20,792		\$100.00
19	Sell Short	3/13/2017 9:45	Short	\$20,748	\$0.00	1
	Buy to Cover	3/13/2017 13:15	Cover#2	\$20,772		(\$120.00)
20	Buy	3/14/2017 7:30	Buy	\$20,728	\$0.00	1
	Sell	3/14/2017 13:15	Sell#2	\$20,730		\$10.00
21	Buy	3/15/2017 9:45	Buy	\$20,779	\$0.00	1
	Sell	3/15/2017 13:15	Sell#2	\$20,831		\$260.00
22	Sell Short	3/16/2017 10:30	Short	\$20,819	\$0.00	1

Buy to Cover	3/16/2017 13:15 Cover#2	\$20,811		\$40.00
23 Sell Short	3/17/2017 10:15 Short	\$20,814	\$0.00	1
Buy to Cover	3/17/2017 11:30 Cover#3	\$20,854		(\$200.00)
24 Sell Short	3/20/2017 9:15 Short	\$20,823	\$0.00	1
Buy to Cover	3/20/2017 13:15 Cover#2	\$20,786		\$185.00
25 Sell Short	3/21/2017 7:30 Short	\$20,776	\$0.00	1
Buy to Cover	3/21/2017 13:15 Cover#2	\$20,545		\$1,155.00
26 Sell Short	3/22/2017 7:00 Short	\$20,509	\$0.00	1
Buy to Cover	3/22/2017 11:15 Cover#3	\$20,491		\$90.00
27 Buy	3/23/2017 7:30 Buy	\$20,539	\$0.00	1
Sell	3/23/2017 13:15 Sell#2	\$20,533		(\$30.00)
28 Sell Short	3/24/2017 8:45 Short	\$20,560	\$0.00	1
Buy to Cover	3/24/2017 13:15 Cover#2	\$20,482		\$390.00
29 Buy	3/27/2017 9:30 Buy	\$20,414	\$0.00	1
Sell	3/27/2017 13:15 Sell#2	\$20,426		\$60.00
30 Buy	3/28/2017 8:30 Buy	\$20,511	\$0.00	1
Sell	3/28/2017 13:15 Sell#2	\$20,576		\$325.00
31 Sell Short	3/29/2017 9:15 Short	\$20,521	\$0.00	1
Buy to Cover	3/29/2017 13:15 Cover#2	\$20,532		(\$55.00)
32 Buy	3/30/2017 7:00 Buy	\$20,530	\$0.00	1
Sell	3/30/2017 13:15 Sell#2	\$20,595		\$325.00
33 Sell Short	3/31/2017 8:00 Short	\$20,565	\$0.00	1
Buy to Cover	3/31/2017 13:15 Cover#2	\$20,529		\$180.00
34 Sell Short	4/3/2017 7:15 Short	\$20,535	\$0.00	1
Buy to Cover	4/3/2017 13:15 Cover#2	\$20,518		\$85.00
35 Buy	4/4/2017 8:15 Buy	\$20,519	\$0.00	1
Sell	4/4/2017 12:45 Sell#3	\$20,531		\$60.00
36 Buy	4/5/2017 7:30 Buy	\$20,732	\$0.00	1
Sell	4/5/2017 13:15 Sell#2	\$20,513		(\$1,095.00)
37 Sell Short	4/6/2017 8:15 Short	\$20,550	\$0.00	1
Buy to Cover	4/6/2017 13:00 Cover#3	\$20,538		\$60.00
38 Sell Short	4/11/2017 8:00 Short	\$20,433	\$0.00	1
Buy to Cover	4/11/2017 12:30 Cover#3	\$20,478		(\$225.00)
39 Sell Short	4/12/2017 10:30 Short	\$20,455	\$0.00	1
Buy to Cover	4/12/2017 13:15 Cover#2	\$20,457		(\$10.00)
40 Buy	4/17/2017 10:15 Buy	\$20,430	\$0.00	1
Sell	4/17/2017 13:15 Sell#2	\$20,504		\$370.00
41 Sell Short	4/19/2017 7:30 Short	\$20,389	\$0.00	1
Buy to Cover	4/19/2017 13:15 Cover#2	\$20,265		\$620.00
42 Buy	4/21/2017 7:00 Buy	\$20,465	\$0.00	1
Sell	4/21/2017 8:30 Short	\$20,425		(\$200.00)
43 Sell Short	4/21/2017 8:30 Short	\$20,425	\$0.00	1
Buy to Cover	4/21/2017 13:15 Cover#2	\$20,420		\$25.00
44 Buy	4/25/2017 9:45 Buy	\$20,878	\$0.00	1
Sell	4/25/2017 13:15 Sell#2	\$20,868		(\$50.00)
45 Buy	4/26/2017 9:00 Buy	\$20,918	\$0.00	1
Sell	4/26/2017 13:15 Sell#2	\$20,849		(\$345.00)

46	Sell Short	4/27/2017 9:45	Short	\$20,816	\$0.00	1
	Buy to Cover	4/27/2017 13:15	Cover#2	\$20,847		(\$155.00)
47	Sell Short	4/28/2017 9:15	Short	\$20,811	\$0.00	1
	Buy to Cover	4/28/2017 13:15	Cover#2	\$20,802		\$45.00
48	Sell Short	5/2/2017 9:00	Short	\$20,802	\$0.00	1
	Buy to Cover	5/2/2017 13:15	Cover#2	\$20,808		(\$30.00)
49	Sell Short	5/4/2017 9:45	Short	\$20,731	\$0.00	1
	Buy to Cover	5/4/2017 13:15	Cover#2	\$20,806		(\$375.00)
50	Buy	5/5/2017 7:15	Buy	\$20,787	\$0.00	1
	Sell	5/5/2017 13:15	Sell#2	\$20,864		\$385.00
51	Buy	5/8/2017 9:30	Buy	\$20,858	\$0.00	1
	Sell	5/8/2017 13:15	Sell#2	\$20,876		\$90.00
52	Sell Short	5/9/2017 7:30	Short	\$20,908	\$0.00	1
	Buy to Cover	5/9/2017 13:15	Cover#2	\$20,843		\$325.00
53	Sell Short	5/11/2017 10:00	Short	\$20,792	\$0.00	1
	Buy to Cover	5/11/2017 11:30	Cover#3	\$20,792		\$0.00
54	Buy	5/12/2017 7:45	Buy	\$20,772	\$0.00	1
	Sell	5/12/2017 12:30	Sell#3	\$20,775		\$15.00
55	Buy	5/15/2017 10:15	Buy	\$20,869	\$0.00	1
	Sell	5/15/2017 13:15	Sell#2	\$20,871		\$10.00
56	Sell Short	5/16/2017 8:00	Short	\$20,832	\$0.00	1
	Buy to Cover	5/16/2017 13:15	Cover#2	\$20,872		(\$200.00)
57	Sell Short	5/17/2017 10:15	Short	\$20,651	\$0.00	1
	Buy to Cover	5/17/2017 13:15	Cover#2	\$20,523		\$640.00
58	Buy	5/18/2017 10:45	Buy	\$20,527	\$0.00	1
	Sell	5/18/2017 13:15	Sell#2	\$20,574		\$235.00
59	Buy	5/19/2017 7:15	Buy	\$20,651	\$0.00	1
	Sell	5/19/2017 13:15	Sell#2	\$20,712		\$305.00
60	Buy	5/25/2017 7:00	Buy	\$20,978	\$0.00	1
	Sell	5/25/2017 11:45	Sell#3	\$20,997		\$95.00
61	Sell Short	5/26/2017 8:00	Short	\$20,990	\$0.00	1
	Buy to Cover	5/26/2017 12:30	Cover#3	\$20,994		(\$20.00)
62	Sell Short	5/31/2017 9:45	Short	\$20,919	\$0.00	1
	Buy to Cover	5/31/2017 13:15	Cover#2	\$20,928		(\$45.00)
63	Buy	6/1/2017 7:30	Buy	\$20,965	\$0.00	1
	Sell	6/1/2017 13:15	Sell#2	\$21,067		\$510.00
64	Buy	6/2/2017 9:30	Buy	\$21,139	\$0.00	1
	Sell	6/2/2017 13:15	Sell#2	\$21,122		(\$85.00)
65	Buy	6/7/2017 7:30	Buy	\$21,106	\$0.00	1
	Sell	6/7/2017 9:00	Short	\$21,068		(\$190.00)
66	Sell Short	6/7/2017 9:00	Short	\$21,068	\$0.00	1
	Buy to Cover	6/7/2017 13:15	Cover#2	\$21,099		(\$155.00)
67	Buy	6/8/2017 7:15	Buy	\$21,103	\$0.00	1
	Sell	6/8/2017 13:15	Sell#2	\$21,113		\$50.00
68	Buy	6/9/2017 9:00	Buy	\$21,209	\$0.00	1
	Sell	6/9/2017 13:15	Sell#2	\$21,188		(\$105.00)
69	Sell Short	6/12/2017 7:30	Short	\$21,146	\$0.00	1

Buy to Cover	6/12/2017 13:15 Cover#2	\$21,162		(\$80.00)
70 Buy	6/13/2017 8:30 Buy	\$21,223	\$0.00	1
Sell	6/13/2017 13:15 Sell#2	\$21,258		\$175.00
71 Sell Short	6/14/2017 10:00 Short	\$21,274	\$0.00	1
Buy to Cover	6/14/2017 13:15 Cover#2	\$21,302		(\$140.00)
72 Buy	6/15/2017 9:00 Buy	\$21,283	\$0.00	1
Sell	6/15/2017 13:15 Sell#2	\$21,291		\$40.00
73 Buy	6/19/2017 7:45 Buy	\$21,417	\$0.00	1
Sell	6/19/2017 13:15 Sell#2	\$21,449		\$160.00
74 Sell Short	6/21/2017 10:15 Short	\$21,336	\$0.00	1
Buy to Cover	6/21/2017 13:15 Cover#2	\$21,342		(\$30.00)
75 Buy	6/22/2017 11:00 Buy	\$21,364	\$0.00	1
Sell	6/22/2017 13:15 Sell#2	\$21,329		(\$175.00)
76 Sell Short	6/23/2017 9:00 Short	\$21,330	\$0.00	1
Buy to Cover	6/23/2017 10:30 Buy	\$21,322		\$40.00
77 Buy	6/23/2017 10:30 Buy	\$21,322	\$0.00	1
Sell	6/23/2017 13:15 Sell#2	\$21,325		\$15.00
78 Sell Short	6/26/2017 8:15 Short	\$21,339	\$0.00	1
Buy to Cover	6/26/2017 13:15 Cover#2	\$21,337		\$10.00
79 Sell Short	6/27/2017 7:15 Short	\$21,315	\$0.00	1
Buy to Cover	6/27/2017 13:15 Cover#2	\$21,245		\$350.00
80 Buy	6/28/2017 10:45 Buy	\$21,396	\$0.00	1
Sell	6/28/2017 13:15 Sell#2	\$21,371		(\$125.00)
81 Sell Short	6/29/2017 8:30 Short	\$21,311	\$0.00	1
Buy to Cover	6/29/2017 13:15 Cover#2	\$21,208		\$515.00
82 Buy	6/30/2017 9:30 Buy	\$21,281	\$0.00	1
Sell	6/30/2017 13:15 Sell#2	\$21,271		(\$50.00)
83 Sell Short	7/5/2017 10:00 Short	\$21,394	\$0.00	1
Buy to Cover	7/5/2017 11:30 Cover#3	\$21,390		\$20.00
84 Sell Short	7/6/2017 9:45 Short	\$21,307	\$0.00	1
Buy to Cover	7/6/2017 13:15 Cover#2	\$21,250		\$285.00
85 Sell Short	7/7/2017 8:45 Short	\$21,316	\$0.00	1
Buy to Cover	7/7/2017 10:00 Buy	\$21,337		(\$105.00)
86 Buy	7/7/2017 10:00 Buy	\$21,337	\$0.00	1
Sell	7/7/2017 13:15 Sell#2	\$21,340		\$15.00
87 Buy	7/10/2017 9:45 Buy	\$21,362	\$0.00	1
Sell	7/10/2017 13:15 Sell#2	\$21,338		(\$120.00)
88 Sell Short	7/11/2017 7:15 Short	\$21,329	\$0.00	1
Buy to Cover	7/11/2017 12:45 Cover#3	\$21,346		(\$85.00)
89 Buy	7/12/2017 9:45 Buy	\$21,443	\$0.00	1
Sell	7/12/2017 11:30 Sell#3	\$21,463		\$100.00
90 Buy	7/14/2017 7:45 Buy	\$21,491	\$0.00	1
Sell	7/14/2017 13:15 Sell#2	\$21,565		\$370.00
91 Buy	7/17/2017 9:00 Buy	\$21,560	\$0.00	1
Sell	7/17/2017 13:15 Sell#2	\$21,556		(\$20.00)
92 Sell Short	7/18/2017 7:15 Short	\$21,491	\$0.00	1
Buy to Cover	7/18/2017 11:45 Cover#3	\$21,482		\$45.00

93	Buy	7/19/2017 8:00	Buy	\$21,513	\$0.00	1
	Sell	7/19/2017 13:15	Sell#2	\$21,561		\$240.00
94	Buy	7/20/2017 7:15	Buy	\$21,558	\$0.00	1
	Sell	7/20/2017 8:45	Short	\$21,516		(\$210.00)
95	Sell Short	7/20/2017 8:45	Short	\$21,516	\$0.00	1
	Buy to Cover	7/20/2017 12:45	Cover#3	\$21,566		(\$250.00)
96	Sell Short	7/24/2017 10:15	Short	\$21,456	\$0.00	1
	Buy to Cover	7/24/2017 13:15	Cover#2	\$21,459		(\$15.00)
97	Sell Short	7/25/2017 9:45	Short	\$21,560	\$0.00	1
	Buy to Cover	7/25/2017 11:15	Cover#3	\$21,565		(\$25.00)
98	Sell Short	7/26/2017 9:00	Short	\$21,643	\$0.00	1
	Buy to Cover	7/26/2017 13:15	Cover#2	\$21,627		\$80.00
99	Buy	7/27/2017 10:00	Buy	\$21,677	\$0.00	1
	Sell	7/27/2017 11:15	Sell#3	\$21,641		(\$180.00)
100	Buy	7/28/2017 9:00	Buy	\$21,705	\$0.00	1
	Sell	7/28/2017 13:15	Sell#2	\$21,750		\$225.00
101	Buy	7/31/2017 8:30	Buy	\$21,815	\$0.00	1
	Sell	7/31/2017 13:15	Sell#2	\$21,815		\$0.00
102	Sell Short	8/1/2017 9:30	Short	\$21,902	\$0.00	1
	Buy to Cover	8/1/2017 13:15	Cover#2	\$21,882		\$100.00
103	Sell Short	8/2/2017 8:15	Short	\$21,892	\$0.00	1
	Buy to Cover	8/2/2017 13:15	Cover#2	\$21,931		(\$195.00)
104	Buy	8/3/2017 7:00	Buy	\$21,927	\$0.00	1
	Sell	8/3/2017 13:15	Sell#2	\$21,946		\$95.00
105	Sell Short	8/4/2017 7:45	Short	\$21,982	\$0.00	1
	Buy to Cover	8/4/2017 12:15	Cover#3	\$21,987		(\$25.00)
106	Buy	8/8/2017 8:00	Buy	\$22,059	\$0.00	1
	Sell	8/8/2017 12:45	Sell#3	\$22,024		(\$175.00)
107	Sell Short	8/9/2017 9:00	Short	\$21,959	\$0.00	1
	Buy to Cover	8/9/2017 13:15	Cover#2	\$21,989		(\$150.00)
108	Sell Short	8/11/2017 8:45	Short	\$21,817	\$0.00	1
	Buy to Cover	8/11/2017 13:15	Cover#2	\$21,810		\$35.00
109	Buy	8/14/2017 9:30	Buy	\$21,961	\$0.00	1
	Sell	8/14/2017 13:15	Sell#2	\$21,933		(\$140.00)
110	Sell Short	8/15/2017 7:15	Short	\$21,965	\$0.00	1
	Buy to Cover	8/15/2017 13:15	Cover#2	\$21,953		\$60.00
111	Buy	8/16/2017 8:00	Buy	\$22,031	\$0.00	1
	Sell	8/16/2017 12:45	Sell#3	\$21,988		(\$215.00)
112	Sell Short	8/17/2017 9:30	Short	\$21,849	\$0.00	1
	Buy to Cover	8/17/2017 13:15	Cover#2	\$21,711		\$690.00
113	Sell Short	8/18/2017 9:15	Short	\$21,700	\$0.00	1
	Buy to Cover	8/18/2017 13:15	Cover#2	\$21,634		\$330.00
114	Sell Short	8/24/2017 9:45	Short	\$21,757	\$0.00	1
	Buy to Cover	8/24/2017 13:15	Cover#2	\$21,741		\$80.00
115	Sell Short	8/28/2017 7:15	Short	\$21,760	\$0.00	1
	Buy to Cover	8/28/2017 13:15	Cover#2	\$21,767		(\$35.00)
116	Buy	8/29/2017 7:15	Buy	\$21,735	\$0.00	1

	Sell	8/29/2017 13:15 Sell#2	\$21,836		\$505.00
117	Sell Short	8/31/2017 11:00 Short	\$21,906	\$0.00	1
	Buy to Cover	8/31/2017 13:15 Cover#2	\$21,928		(\$110.00)
118	Buy	9/1/2017 8:30 Buy	\$21,990	\$0.00	1
	Sell	9/1/2017 13:15 Sell#2	\$21,960		(\$150.00)
119	Sell Short	9/5/2017 9:45 Short	\$21,731	\$0.00	1
	Buy to Cover	9/5/2017 13:15 Cover#2	\$21,728		\$15.00
120	Sell Short	9/7/2017 8:15 Short	\$21,799	\$0.00	1
	Buy to Cover	9/7/2017 13:15 Cover#2	\$21,767		\$160.00
121	Buy	9/8/2017 9:45 Buy	\$21,813	\$0.00	1
	Sell	9/8/2017 13:15 Sell#2	\$21,775		(\$190.00)
122	Buy	9/11/2017 9:00 Buy	\$22,008	\$0.00	1
	Sell	9/11/2017 13:15 Sell#2	\$22,031		\$115.00
123	Buy	9/14/2017 9:30 Buy	\$22,147	\$0.00	1
	Sell	9/14/2017 13:15 Sell#2	\$22,182		\$175.00
124	Buy	9/15/2017 8:45 Buy	\$22,213	\$0.00	1
	Sell	9/15/2017 13:15 Sell#2	\$22,238		\$125.00
125	Buy	9/18/2017 7:45 Buy	\$22,308	\$0.00	1
	Sell	9/18/2017 12:15 Sell#3	\$22,304		(\$20.00)
126	Buy	9/19/2017 10:00 Buy	\$22,347	\$0.00	1
	Sell	9/19/2017 13:15 Sell#2	\$22,348		\$5.00
127	Buy	9/21/2017 8:45 Buy	\$22,368	\$0.00	1
	Sell	9/21/2017 13:15 Sell#2	\$22,338		(\$150.00)
128	Sell Short	9/22/2017 9:00 Short	\$22,305	\$0.00	1
	Buy to Cover	9/22/2017 13:15 Cover#2	\$22,317		(\$60.00)
129	Buy	9/26/2017 9:30 Buy	\$22,268	\$0.00	1
	Sell	9/26/2017 11:00 Short	\$22,283		\$75.00
130	Sell Short	9/26/2017 11:00 Short	\$22,283	\$0.00	1
	Buy to Cover	9/26/2017 13:15 Cover#2	\$22,258		\$125.00
131	Sell Short	9/27/2017 7:15 Short	\$22,309	\$0.00	1
	Buy to Cover	9/27/2017 11:45 Cover#3	\$22,316		(\$35.00)
132	Buy	9/28/2017 8:00 Buy	\$22,317	\$0.00	1
	Sell	9/28/2017 13:15 Sell#2	\$22,339		\$110.00
133	Sell Short	9/29/2017 8:45 Short	\$22,322	\$0.00	1
	Buy to Cover	9/29/2017 13:15 Cover#2	\$22,356		(\$170.00)
134	Buy	10/2/2017 9:30 Buy	\$22,447	\$0.00	1
	Sell	10/2/2017 13:15 Sell#2	\$22,511		\$320.00
135	Buy	10/3/2017 9:00 Buy	\$22,587	\$0.00	1
	Sell	10/3/2017 13:15 Sell#2	\$22,599		\$60.00
136	Buy	10/6/2017 9:45 Buy	\$22,711	\$0.00	1
	Sell	10/6/2017 11:15 Sell#3	\$22,706		(\$25.00)
137	Sell Short	10/9/2017 10:00 Short	\$22,727	\$0.00	1
	Buy to Cover	10/9/2017 13:15 Cover#2	\$22,720		\$35.00
138	Buy	10/11/2017 9:00 Buy	\$22,802	\$0.00	1
	Sell	10/11/2017 13:15 Sell#2	\$22,830		\$140.00
139	Buy	10/12/2017 8:15 Buy	\$22,820	\$0.00	1
	Sell	10/12/2017 12:45 Sell#3	\$22,805		(\$75.00)

140	Sell Short	10/13/2017 9:00	Short	\$22,828	\$0.00	1
	Buy to Cover	10/13/2017 13:15	Cover#2	\$22,840		(\$60.00)
141	Buy	10/17/2017 8:45	Buy	\$22,948	\$0.00	1
	Sell	10/17/2017 13:15	Sell#2	\$22,951		\$15.00
142	Buy	10/18/2017 8:00	Buy	\$23,078	\$0.00	1
	Sell	10/18/2017 13:15	Sell#2	\$23,115		\$185.00
143	Buy	10/19/2017 7:15	Buy	\$23,030	\$0.00	1
	Sell	10/19/2017 13:15	Sell#2	\$23,125		\$475.00
144	Buy	10/23/2017 9:00	Buy	\$23,312	\$0.00	1
	Sell	10/23/2017 13:15	Sell#2	\$23,245		(\$335.00)
145	Buy	10/24/2017 10:30	Buy	\$23,441	\$0.00	1
	Sell	10/24/2017 13:15	Sell#2	\$23,406		(\$175.00)
146	Sell Short	10/25/2017 8:00	Short	\$23,324	\$0.00	1
	Buy to Cover	10/25/2017 13:15	Cover#2	\$23,296		\$140.00
147	Buy	10/26/2017 9:45	Buy	\$23,393	\$0.00	1
	Sell	10/26/2017 13:15	Sell#2	\$23,363		(\$150.00)
148	Sell Short	10/27/2017 7:30	Short	\$23,364	\$0.00	1
	Buy to Cover	10/27/2017 11:45	Cover#3	\$23,394		(\$150.00)
149	Buy	10/30/2017 7:30	Buy	\$23,358	\$0.00	1
	Sell	10/30/2017 12:00	Sell#3	\$23,323		(\$175.00)
150	Sell Short	10/31/2017 8:15	Short	\$23,323	\$0.00	1
	Buy to Cover	10/31/2017 13:15	Cover#2	\$23,335		(\$60.00)
151	Sell Short	11/6/2017 9:00	Short	\$23,493	\$0.00	1
	Buy to Cover	11/6/2017 13:15	Cover#2	\$23,496		(\$15.00)
152	Buy	11/8/2017 9:15	Buy	\$23,488	\$0.00	1
	Sell	11/8/2017 13:15	Sell#2	\$23,505		\$85.00
153	Buy	11/9/2017 8:30	Buy	\$23,428	\$0.00	1
	Sell	11/9/2017 12:15	Sell#3	\$23,392		(\$180.00)
154	Buy	11/10/2017 9:45	Buy	\$23,384	\$0.00	1
	Sell	11/10/2017 11:15	Sell#3	\$23,382		(\$10.00)
155	Buy	11/13/2017 9:30	Buy	\$23,417	\$0.00	1
	Sell	11/13/2017 13:15	Sell#2	\$23,416		(\$5.00)
156	Buy	11/15/2017 11:00	Buy	\$23,279	\$0.00	1
	Sell	11/15/2017 12:30	Sell#3	\$23,287		\$40.00
157	Buy	11/16/2017 10:15	Buy	\$23,449	\$0.00	1
	Sell	11/16/2017 13:15	Sell#2	\$23,443		(\$30.00)
158	Sell Short	11/17/2017 8:15	Short	\$23,369	\$0.00	1
	Buy to Cover	11/17/2017 13:15	Cover#2	\$23,340		\$145.00
159	Sell Short	11/20/2017 7:15	Short	\$23,399	\$0.00	1
	Buy to Cover	11/20/2017 8:30	Buy	\$23,433		(\$170.00)
160	Buy	11/20/2017 8:30	Buy	\$23,433	\$0.00	1
	Sell	11/20/2017 13:15	Sell#2	\$23,413		(\$100.00)
161	Buy	11/21/2017 10:15	Buy	\$23,590	\$0.00	1
	Sell	11/21/2017 13:15	Sell#2	\$23,569		(\$105.00)
162	Sell Short	11/22/2017 7:45	Short	\$23,553	\$0.00	1
	Buy to Cover	11/22/2017 13:15	Cover#2	\$23,512		\$205.00
163	Buy	11/27/2017 10:00	Buy	\$23,569	\$0.00	1

	Sell	11/27/2017 11:30 Sell#3	\$23,570		\$5.00
164	Buy	11/28/2017 9:15 Buy	\$23,694	\$0.00	1
	Sell	11/28/2017 13:15 Sell#2	\$23,828		\$670.00
165	Buy	11/29/2017 8:30 Buy	\$23,918	\$0.00	1
	Sell	11/29/2017 13:00 Sell#3	\$23,929		\$55.00
166	Buy	11/30/2017 7:30 Buy	\$24,093	\$0.00	1
	Sell	11/30/2017 13:15 Sell#2	\$24,274		\$905.00
167	Buy	12/4/2017 9:15 Buy	\$24,464	\$0.00	1
	Sell	12/4/2017 10:45 Short	\$24,440		(\$120.00)
168	Sell Short	12/4/2017 10:45 Short	\$24,440	\$0.00	1
	Buy to Cover	12/4/2017 13:15 Cover#2	\$24,303		\$685.00
169	Sell Short	12/5/2017 7:00 Short	\$24,325	\$0.00	1
	Buy to Cover	12/5/2017 13:15 Cover#2	\$24,192		\$665.00
170	Buy	12/7/2017 9:45 Buy	\$24,252	\$0.00	1
	Sell	12/7/2017 13:15 Sell#2	\$24,227		(\$125.00)
171	Sell Short	12/8/2017 7:30 Short	\$24,264	\$0.00	1
	Buy to Cover	12/8/2017 12:00 Cover#3	\$24,314		(\$250.00)
172	Buy	12/11/2017 8:15 Buy	\$24,349	\$0.00	1
	Sell	12/11/2017 13:15 Sell#2	\$24,407		\$290.00
173	Buy	12/12/2017 7:15 Buy	\$24,508	\$0.00	1
	Sell	12/12/2017 13:15 Sell#2	\$24,531		\$115.00
174	Buy	12/13/2017 10:00 Buy	\$24,637	\$0.00	1
	Sell	12/13/2017 13:15 Sell#2	\$24,616		(\$105.00)
175	Sell Short	12/14/2017 8:15 Short	\$24,630	\$0.00	1
	Buy to Cover	12/14/2017 13:15 Cover#2	\$24,542		\$440.00
176	Sell Short	12/15/2017 7:15 Short	\$24,626	\$0.00	1
	Buy to Cover	12/15/2017 11:30 Cover#3	\$24,680		(\$270.00)
177	Buy	12/18/2017 7:30 Buy	\$24,874	\$0.00	1
	Sell	12/18/2017 13:15 Sell#2	\$24,821		(\$265.00)
178	Sell Short	12/19/2017 10:00 Short	\$24,761	\$0.00	1
	Buy to Cover	12/19/2017 13:15 Cover#2	\$24,774		(\$65.00)
179	Sell Short	12/20/2017 9:45 Short	\$24,775	\$0.00	1
	Buy to Cover	12/20/2017 13:15 Cover#2	\$24,740		\$175.00
180	Buy	12/21/2017 10:30 Buy	\$24,848	\$0.00	1
	Sell	12/21/2017 13:15 Sell#2	\$24,795		(\$265.00)
181	Sell Short	12/22/2017 8:15 Short	\$24,761	\$0.00	1
	Buy to Cover	12/22/2017 13:15 Cover#2	\$24,773		(\$60.00)
182	Buy	12/26/2017 9:45 Buy	\$24,756	\$0.00	1
	Sell	12/26/2017 13:15 Sell#2	\$24,784		\$140.00
183	Sell Short	12/28/2017 7:30 Short	\$24,804	\$0.00	1
	Buy to Cover	12/28/2017 13:15 Cover#2	\$24,816		(\$60.00)
184	Sell Short	12/29/2017 10:15 Short	\$24,796	\$0.00	1
	Buy to Cover	12/29/2017 13:15 Cover#2	\$24,745		\$255.00

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$405.00	0.41%	\$445.00	93.68%	\$0.00	\$0.00	
\$405.00		(\$30.00)	91.58%	85.26%	\$0.00	\$0.00
(\$260.00)	-0.26%	\$75.00	18.75%		\$0.00	\$0.00
\$145.00		(\$325.00)	16.25%	-65.00%	\$0.00	\$0.00
\$30.00	0.03%	\$115.00	60.53%		\$0.00	\$0.00
\$175.00		(\$75.00)	55.26%	15.79%	\$0.00	\$0.00
(\$10.00)	-0.01%	\$20.00	10.81%		\$0.00	\$0.00
\$165.00		(\$165.00)	83.78%	-5.41%	\$0.00	\$0.00
\$405.00	0.41%	\$590.00	89.39%		\$0.00	\$0.00
\$570.00		(\$70.00)	71.97%	61.36%	\$0.00	\$0.00
\$100.00	0.10%	\$245.00	92.45%		\$0.00	\$0.00
\$670.00		(\$20.00)	45.28%	37.74%	\$0.00	\$0.00
\$365.00	0.36%	\$365.00	92.41%		\$0.00	\$0.00
\$1,035.00		(\$30.00)	100.00%	92.41%	\$0.00	\$0.00
\$55.00	0.05%	\$100.00	33.90%		\$0.00	\$0.00
\$1,090.00		(\$195.00)	84.75%	18.64%	\$0.00	\$0.00
\$280.00	0.27%	\$295.00	85.51%		\$0.00	\$0.00
\$1,370.00		(\$50.00)	95.65%	81.16%	\$0.00	\$0.00
\$75.00	0.07%	\$155.00	65.96%		\$0.00	\$0.00
\$1,445.00		(\$80.00)	65.96%	31.91%	\$0.00	\$0.00
(\$90.00)	-0.09%	\$70.00	35.90%		\$0.00	\$0.00
\$1,355.00		(\$125.00)	17.95%	-46.15%	\$0.00	\$0.00
\$135.00	0.13%	\$190.00	77.55%		\$0.00	\$0.00
\$1,490.00		(\$55.00)	77.55%	55.10%	\$0.00	\$0.00
(\$140.00)	-0.13%	\$140.00	43.08%		\$0.00	\$0.00
\$1,350.00		(\$185.00)	13.85%	-43.08%	\$0.00	\$0.00
\$260.00	0.25%	\$280.00	65.88%		\$0.00	\$0.00
\$1,610.00		(\$145.00)	95.29%	61.18%	\$0.00	\$0.00
(\$150.00)	-0.14%	\$30.00	10.91%		\$0.00	\$0.00
\$1,460.00		(\$245.00)	34.55%	-54.55%	\$0.00	\$0.00
(\$5.00)	0.00%	\$110.00	51.16%		\$0.00	\$0.00
\$1,455.00		(\$105.00)	46.51%	-2.33%	\$0.00	\$0.00
\$215.00	0.21%	\$320.00	69.57%		\$0.00	\$0.00
\$1,670.00		(\$140.00)	77.17%	46.74%	\$0.00	\$0.00
\$100.00	0.10%	\$480.00	89.72%		\$0.00	\$0.00
\$1,770.00		(\$55.00)	28.97%	18.69%	\$0.00	\$0.00
(\$120.00)	-0.12%	\$5.00	3.03%		\$0.00	\$0.00
\$1,650.00		(\$160.00)	24.24%	-72.73%	\$0.00	\$0.00
\$10.00	0.01%	\$135.00	33.75%		\$0.00	\$0.00
\$1,660.00		(\$265.00)	68.75%	2.50%	\$0.00	\$0.00
\$260.00	0.25%	\$410.00	80.39%		\$0.00	\$0.00
\$1,920.00		(\$100.00)	70.59%	50.98%	\$0.00	\$0.00
\$40.00	0.04%	\$225.00	83.33%		\$0.00	\$0.00

\$1,960.00		(\$45.00)	31.48%	14.81%	\$0.00	\$0.00
(\$200.00)	-0.19%	\$5.00	2.33%		\$0.00	\$0.00
\$1,760.00		(\$210.00)	4.65%	-93.02%	\$0.00	\$0.00
\$185.00	0.18%	\$315.00	94.03%		\$0.00	\$0.00
\$1,945.00		(\$20.00)	61.19%	55.22%	\$0.00	\$0.00
\$1,155.00	1.11%	\$1,215.00	98.78%		\$0.00	\$0.00
\$3,100.00		(\$15.00)	95.12%	93.90%	\$0.00	\$0.00
\$90.00	0.09%	\$270.00	59.34%		\$0.00	\$0.00
\$3,190.00		(\$185.00)	60.44%	19.78%	\$0.00	\$0.00
(\$30.00)	-0.03%	\$465.00	73.81%		\$0.00	\$0.00
\$3,160.00		(\$165.00)	21.43%	-4.76%	\$0.00	\$0.00
\$390.00	0.38%	\$770.00	93.33%		\$0.00	\$0.00
\$3,550.00		(\$55.00)	53.94%	47.27%	\$0.00	\$0.00
\$60.00	0.06%	\$205.00	62.12%		\$0.00	\$0.00
\$3,610.00		(\$125.00)	56.06%	18.18%	\$0.00	\$0.00
\$325.00	0.32%	\$485.00	82.91%		\$0.00	\$0.00
\$3,935.00		(\$100.00)	72.65%	55.56%	\$0.00	\$0.00
(\$55.00)	-0.05%	\$100.00	38.46%		\$0.00	\$0.00
\$3,880.00		(\$160.00)	40.38%	-21.15%	\$0.00	\$0.00
\$325.00	0.32%	\$470.00	94.00%		\$0.00	\$0.00
\$4,205.00		(\$30.00)	71.00%	65.00%	\$0.00	\$0.00
\$180.00	0.18%	\$195.00	61.90%		\$0.00	\$0.00
\$4,385.00		(\$120.00)	95.24%	57.14%	\$0.00	\$0.00
\$85.00	0.08%	\$770.00	94.48%		\$0.00	\$0.00
\$4,470.00		(\$45.00)	15.95%	10.43%	\$0.00	\$0.00
\$60.00	0.06%	\$255.00	92.73%		\$0.00	\$0.00
\$4,530.00		(\$20.00)	29.09%	21.82%	\$0.00	\$0.00
(\$1,095.00)	-1.06%	\$130.00	10.32%		\$0.00	\$0.00
\$3,435.00		(\$1,130.00)	2.78%	-86.90%	\$0.00	\$0.00
\$60.00	0.06%	\$165.00	32.04%		\$0.00	\$0.00
\$3,495.00		(\$350.00)	79.61%	11.65%	\$0.00	\$0.00
(\$225.00)	-0.22%	\$275.00	36.91%		\$0.00	\$0.00
\$3,270.00		(\$470.00)	32.89%	-30.20%	\$0.00	\$0.00
(\$10.00)	-0.01%	\$80.00	25.81%		\$0.00	\$0.00
\$3,260.00		(\$230.00)	70.97%	-3.23%	\$0.00	\$0.00
\$370.00	0.36%	\$405.00	97.59%		\$0.00	\$0.00
\$3,630.00		(\$10.00)	91.57%	89.16%	\$0.00	\$0.00
\$620.00	0.61%	\$740.00	100.00%		\$0.00	\$0.00
\$4,250.00		\$0.00	83.78%	83.78%	\$0.00	\$0.00
(\$200.00)	-0.20%	\$0.00	0.00%		\$0.00	\$0.00
\$4,050.00		(\$235.00)	14.89%	-85.11%	\$0.00	\$0.00
\$25.00	0.02%	\$260.00	55.32%		\$0.00	\$0.00
\$4,075.00		(\$210.00)	50.00%	5.32%	\$0.00	\$0.00
(\$50.00)	-0.05%	\$95.00	46.34%		\$0.00	\$0.00
\$4,025.00		(\$110.00)	29.27%	-24.39%	\$0.00	\$0.00
(\$345.00)	-0.33%	\$95.00	19.79%		\$0.00	\$0.00
\$3,680.00		(\$385.00)	8.33%	-71.88%	\$0.00	\$0.00

(\$155.00)	-0.15%	\$5.00	1.79%		\$0.00	\$0.00
\$3,525.00		(\$275.00)	42.86%	-55.36%	\$0.00	\$0.00
\$45.00	0.04%	\$110.00	55.00%		\$0.00	\$0.00
\$3,570.00		(\$90.00)	67.50%	22.50%	\$0.00	\$0.00
(\$30.00)	-0.03%	\$95.00	51.35%		\$0.00	\$0.00
\$3,540.00		(\$90.00)	32.43%	-16.22%	\$0.00	\$0.00
(\$375.00)	-0.36%	\$30.00	6.90%		\$0.00	\$0.00
\$3,165.00		(\$405.00)	6.90%	-86.21%	\$0.00	\$0.00
\$385.00	0.37%	\$395.00	76.70%		\$0.00	\$0.00
\$3,550.00		(\$120.00)	98.06%	74.76%	\$0.00	\$0.00
\$90.00	0.09%	\$145.00	85.29%		\$0.00	\$0.00
\$3,640.00		(\$25.00)	67.65%	52.94%	\$0.00	\$0.00
\$325.00	0.31%	\$515.00	95.37%		\$0.00	\$0.00
\$3,965.00		(\$25.00)	64.81%	60.19%	\$0.00	\$0.00
\$0.00	0.00%	\$115.00	63.89%		\$0.00	\$0.00
\$3,965.00		(\$65.00)	36.11%	0.00%	\$0.00	\$0.00
\$15.00	0.01%	\$180.00	75.00%		\$0.00	\$0.00
\$3,980.00		(\$60.00)	31.25%	6.25%	\$0.00	\$0.00
\$10.00	0.01%	\$115.00	63.89%		\$0.00	\$0.00
\$3,990.00		(\$65.00)	41.67%	5.56%	\$0.00	\$0.00
(\$200.00)	-0.19%	\$0.00	0.00%		\$0.00	\$0.00
\$3,790.00		(\$345.00)	42.03%	-57.97%	\$0.00	\$0.00
\$640.00	0.62%	\$690.00	99.28%		\$0.00	\$0.00
\$4,430.00		(\$5.00)	92.81%	92.09%	\$0.00	\$0.00
\$235.00	0.23%	\$715.00	95.97%		\$0.00	\$0.00
\$4,665.00		(\$30.00)	35.57%	31.54%	\$0.00	\$0.00
\$305.00	0.30%	\$580.00	92.06%		\$0.00	\$0.00
\$4,970.00		(\$50.00)	56.35%	48.41%	\$0.00	\$0.00
\$95.00	0.09%	\$235.00	72.31%		\$0.00	\$0.00
\$5,065.00		(\$90.00)	56.92%	29.23%	\$0.00	\$0.00
(\$20.00)	-0.02%	\$90.00	58.06%		\$0.00	\$0.00
\$5,045.00		(\$65.00)	29.03%	-12.90%	\$0.00	\$0.00
(\$45.00)	-0.04%	\$190.00	69.09%		\$0.00	\$0.00
\$5,000.00		(\$85.00)	14.55%	-16.36%	\$0.00	\$0.00
\$510.00	0.49%	\$520.00	82.54%		\$0.00	\$0.00
\$5,510.00		(\$110.00)	98.41%	80.95%	\$0.00	\$0.00
(\$85.00)	-0.08%	\$55.00	25.58%		\$0.00	\$0.00
\$5,425.00		(\$160.00)	34.88%	-39.53%	\$0.00	\$0.00
(\$190.00)	-0.18%	\$30.00	10.71%		\$0.00	\$0.00
\$5,235.00		(\$250.00)	21.43%	-67.86%	\$0.00	\$0.00
(\$155.00)	-0.15%	\$150.00	37.50%		\$0.00	\$0.00
\$5,080.00		(\$250.00)	23.75%	-38.75%	\$0.00	\$0.00
\$50.00	0.05%	\$475.00	71.97%		\$0.00	\$0.00
\$5,130.00		(\$185.00)	35.61%	7.58%	\$0.00	\$0.00
(\$105.00)	-0.10%	\$45.00	6.77%		\$0.00	\$0.00
\$5,025.00		(\$620.00)	77.44%	-15.79%	\$0.00	\$0.00
(\$80.00)	-0.08%	\$155.00	52.54%		\$0.00	\$0.00

\$4,945.00		(\$140.00)	20.34%	-27.12%	\$0.00	\$0.00
\$175.00	0.16%	\$200.00	85.11%		\$0.00	\$0.00
\$5,120.00		(\$35.00)	89.36%	74.47%	\$0.00	\$0.00
(\$140.00)	-0.13%	\$260.00	52.00%		\$0.00	\$0.00
\$4,980.00		(\$240.00)	20.00%	-28.00%	\$0.00	\$0.00
\$40.00	0.04%	\$85.00	38.64%		\$0.00	\$0.00
\$5,020.00		(\$135.00)	79.55%	18.18%	\$0.00	\$0.00
\$160.00	0.15%	\$195.00	70.91%		\$0.00	\$0.00
\$5,180.00		(\$80.00)	87.27%	58.18%	\$0.00	\$0.00
(\$30.00)	-0.03%	\$95.00	46.34%		\$0.00	\$0.00
\$5,150.00		(\$110.00)	39.02%	-14.63%	\$0.00	\$0.00
(\$175.00)	-0.16%	\$60.00	24.00%		\$0.00	\$0.00
\$4,975.00		(\$190.00)	6.00%	-70.00%	\$0.00	\$0.00
\$40.00	0.04%	\$60.00	37.50%		\$0.00	\$0.00
\$5,015.00		(\$100.00)	87.50%	25.00%	\$0.00	\$0.00
\$15.00	0.01%	\$85.00	29.82%		\$0.00	\$0.00
\$5,030.00		(\$200.00)	75.44%	5.26%	\$0.00	\$0.00
\$10.00	0.01%	\$175.00	47.30%		\$0.00	\$0.00
\$5,040.00		(\$195.00)	55.41%	2.70%	\$0.00	\$0.00
\$350.00	0.33%	\$370.00	59.68%		\$0.00	\$0.00
\$5,390.00		(\$250.00)	96.77%	56.45%	\$0.00	\$0.00
(\$125.00)	-0.12%	\$15.00	8.82%		\$0.00	\$0.00
\$5,265.00		(\$155.00)	17.65%	-73.53%	\$0.00	\$0.00
\$515.00	0.48%	\$985.00	98.01%		\$0.00	\$0.00
\$5,780.00		(\$20.00)	53.23%	51.24%	\$0.00	\$0.00
(\$50.00)	-0.05%	\$305.00	76.25%		\$0.00	\$0.00
\$5,730.00		(\$95.00)	11.25%	-12.50%	\$0.00	\$0.00
\$20.00	0.02%	\$90.00	56.25%		\$0.00	\$0.00
\$5,750.00		(\$70.00)	56.25%	12.50%	\$0.00	\$0.00
\$285.00	0.27%	\$370.00	66.67%		\$0.00	\$0.00
\$6,035.00		(\$185.00)	84.68%	51.35%	\$0.00	\$0.00
(\$105.00)	-0.10%	\$35.00	15.91%		\$0.00	\$0.00
\$5,930.00		(\$185.00)	36.36%	-47.73%	\$0.00	\$0.00
\$15.00	0.01%	\$70.00	51.85%		\$0.00	\$0.00
\$5,945.00		(\$65.00)	59.26%	11.11%	\$0.00	\$0.00
(\$120.00)	-0.11%	\$30.00	18.75%		\$0.00	\$0.00
\$5,825.00		(\$130.00)	6.25%	-75.00%	\$0.00	\$0.00
(\$85.00)	-0.08%	\$635.00	78.40%		\$0.00	\$0.00
\$5,740.00		(\$175.00)	11.11%	-10.49%	\$0.00	\$0.00
\$100.00	0.09%	\$145.00	78.38%		\$0.00	\$0.00
\$5,840.00		(\$40.00)	75.68%	54.05%	\$0.00	\$0.00
\$370.00	0.34%	\$565.00	80.14%		\$0.00	\$0.00
\$6,210.00		(\$140.00)	72.34%	52.48%	\$0.00	\$0.00
(\$20.00)	-0.02%	\$105.00	58.33%		\$0.00	\$0.00
\$6,190.00		(\$75.00)	30.56%	-11.11%	\$0.00	\$0.00
\$45.00	0.04%	\$495.00	88.39%		\$0.00	\$0.00
\$6,235.00		(\$65.00)	19.64%	8.04%	\$0.00	\$0.00

\$240.00	0.22%	\$250.00	98.04%		\$0.00	\$0.00
\$6,475.00		(\$5.00)	96.08%	94.12%	\$0.00	\$0.00
(\$210.00)	-0.19%	\$60.00	17.39%		\$0.00	\$0.00
\$6,265.00		(\$285.00)	21.74%	-60.87%	\$0.00	\$0.00
(\$250.00)	-0.23%	\$45.00	14.06%		\$0.00	\$0.00
\$6,015.00		(\$275.00)	7.81%	-78.13%	\$0.00	\$0.00
(\$15.00)	-0.01%	\$25.00	17.24%		\$0.00	\$0.00
\$6,000.00		(\$120.00)	72.41%	-10.34%	\$0.00	\$0.00
(\$25.00)	-0.02%	\$5.00	4.35%		\$0.00	\$0.00
\$5,975.00		(\$110.00)	73.91%	-21.74%	\$0.00	\$0.00
\$80.00	0.07%	\$210.00	91.30%		\$0.00	\$0.00
\$6,055.00		(\$20.00)	43.48%	34.78%	\$0.00	\$0.00
(\$180.00)	-0.17%	\$35.00	9.21%		\$0.00	\$0.00
\$5,875.00		(\$345.00)	43.42%	-47.37%	\$0.00	\$0.00
\$225.00	0.21%	\$275.00	100.00%		\$0.00	\$0.00
\$6,100.00		\$0.00	81.82%	81.82%	\$0.00	\$0.00
\$0.00	0.00%	\$150.00	90.91%		\$0.00	\$0.00
\$6,100.00		(\$15.00)	9.09%	0.00%	\$0.00	\$0.00
\$100.00	0.09%	\$135.00	72.97%		\$0.00	\$0.00
\$6,200.00		(\$50.00)	81.08%	54.05%	\$0.00	\$0.00
(\$195.00)	-0.18%	\$0.00	0.00%		\$0.00	\$0.00
\$6,005.00		(\$230.00)	15.22%	-84.78%	\$0.00	\$0.00
\$95.00	0.09%	\$180.00	73.47%		\$0.00	\$0.00
\$6,100.00		(\$65.00)	65.31%	38.78%	\$0.00	\$0.00
(\$25.00)	-0.02%	\$145.00	67.44%		\$0.00	\$0.00
\$6,075.00		(\$70.00)	20.93%	-11.63%	\$0.00	\$0.00
(\$175.00)	-0.16%	\$245.00	50.52%		\$0.00	\$0.00
\$5,900.00		(\$240.00)	13.40%	-36.08%	\$0.00	\$0.00
(\$150.00)	-0.14%	\$110.00	37.93%		\$0.00	\$0.00
\$5,750.00		(\$180.00)	10.34%	-51.72%	\$0.00	\$0.00
\$35.00	0.03%	\$130.00	41.94%		\$0.00	\$0.00
\$5,785.00		(\$180.00)	69.35%	11.29%	\$0.00	\$0.00
(\$140.00)	-0.13%	\$10.00	4.76%		\$0.00	\$0.00
\$5,645.00		(\$200.00)	28.57%	-66.67%	\$0.00	\$0.00
\$60.00	0.05%	\$235.00	85.45%		\$0.00	\$0.00
\$5,705.00		(\$40.00)	36.36%	21.82%	\$0.00	\$0.00
(\$215.00)	-0.20%	\$60.00	14.46%		\$0.00	\$0.00
\$5,490.00		(\$355.00)	33.73%	-51.81%	\$0.00	\$0.00
\$690.00	0.63%	\$700.00	99.29%		\$0.00	\$0.00
\$6,180.00		(\$5.00)	98.58%	97.87%	\$0.00	\$0.00
\$330.00	0.30%	\$355.00	59.17%		\$0.00	\$0.00
\$6,510.00		(\$245.00)	95.83%	55.00%	\$0.00	\$0.00
\$80.00	0.07%	\$125.00	41.67%		\$0.00	\$0.00
\$6,590.00		(\$175.00)	85.00%	26.67%	\$0.00	\$0.00
(\$35.00)	-0.03%	\$165.00	62.26%		\$0.00	\$0.00
\$6,555.00		(\$100.00)	24.53%	-13.21%	\$0.00	\$0.00
\$505.00	0.46%	\$580.00	80.56%		\$0.00	\$0.00

\$7,060.00		(\$140.00)	89.58%	70.14%	\$0.00	\$0.00
(\$110.00)	-0.10%	\$105.00	31.82%		\$0.00	\$0.00
\$6,950.00		(\$225.00)	34.85%	-33.33%	\$0.00	\$0.00
(\$150.00)	-0.14%	\$115.00	39.66%		\$0.00	\$0.00
\$6,800.00		(\$175.00)	8.62%	-51.72%	\$0.00	\$0.00
\$15.00	0.01%	\$260.00	73.24%		\$0.00	\$0.00
\$6,815.00		(\$95.00)	30.99%	4.23%	\$0.00	\$0.00
\$160.00	0.15%	\$375.00	91.46%		\$0.00	\$0.00
\$6,975.00		(\$35.00)	47.56%	39.02%	\$0.00	\$0.00
(\$190.00)	-0.17%	\$30.00	10.34%		\$0.00	\$0.00
\$6,785.00		(\$260.00)	24.14%	-65.52%	\$0.00	\$0.00
\$115.00	0.10%	\$175.00	89.74%		\$0.00	\$0.00
\$6,900.00		(\$20.00)	69.23%	58.97%	\$0.00	\$0.00
\$175.00	0.16%	\$215.00	100.00%		\$0.00	\$0.00
\$7,075.00		\$0.00	81.40%	81.40%	\$0.00	\$0.00
\$125.00	0.11%	\$165.00	82.50%		\$0.00	\$0.00
\$7,200.00		(\$35.00)	80.00%	62.50%	\$0.00	\$0.00
(\$20.00)	-0.02%	\$95.00	54.29%		\$0.00	\$0.00
\$7,180.00		(\$80.00)	34.29%	-11.43%	\$0.00	\$0.00
\$5.00	0.00%	\$45.00	45.00%		\$0.00	\$0.00
\$7,185.00		(\$55.00)	60.00%	5.00%	\$0.00	\$0.00
(\$150.00)	-0.13%	\$10.00	5.00%		\$0.00	\$0.00
\$7,035.00		(\$190.00)	20.00%	-75.00%	\$0.00	\$0.00
(\$60.00)	-0.05%	\$160.00	53.33%		\$0.00	\$0.00
\$6,975.00		(\$140.00)	26.67%	-20.00%	\$0.00	\$0.00
\$75.00	0.07%	\$100.00	66.67%		\$0.00	\$0.00
\$7,050.00		(\$50.00)	83.33%	50.00%	\$0.00	\$0.00
\$125.00	0.11%	\$175.00	79.55%		\$0.00	\$0.00
\$7,175.00		(\$45.00)	77.27%	56.82%	\$0.00	\$0.00
(\$35.00)	-0.03%	\$440.00	80.00%		\$0.00	\$0.00
\$7,140.00		(\$110.00)	13.64%	-6.36%	\$0.00	\$0.00
\$110.00	0.10%	\$205.00	87.23%		\$0.00	\$0.00
\$7,250.00		(\$30.00)	59.57%	46.81%	\$0.00	\$0.00
(\$170.00)	-0.15%	\$60.00	22.22%		\$0.00	\$0.00
\$7,080.00		(\$210.00)	14.81%	-62.96%	\$0.00	\$0.00
\$320.00	0.29%	\$325.00	98.48%		\$0.00	\$0.00
\$7,400.00		(\$5.00)	98.48%	96.97%	\$0.00	\$0.00
\$60.00	0.05%	\$80.00	61.54%		\$0.00	\$0.00
\$7,460.00		(\$50.00)	84.62%	46.15%	\$0.00	\$0.00
(\$25.00)	-0.02%	\$50.00	35.71%		\$0.00	\$0.00
\$7,435.00		(\$90.00)	46.43%	-17.86%	\$0.00	\$0.00
\$35.00	0.03%	\$130.00	74.29%		\$0.00	\$0.00
\$7,470.00		(\$45.00)	45.71%	20.00%	\$0.00	\$0.00
\$140.00	0.12%	\$150.00	81.08%		\$0.00	\$0.00
\$7,610.00		(\$35.00)	94.59%	75.68%	\$0.00	\$0.00
(\$75.00)	-0.07%	\$140.00	48.28%		\$0.00	\$0.00
\$7,535.00		(\$150.00)	25.86%	-25.86%	\$0.00	\$0.00

(\$60.00)	-0.05%	\$5.00	3.70%		\$0.00	\$0.00
\$7,475.00		(\$130.00)	51.85%	-44.44%	\$0.00	\$0.00
\$15.00	0.01%	\$40.00	21.62%		\$0.00	\$0.00
\$7,490.00		(\$145.00)	86.49%	8.11%	\$0.00	\$0.00
\$185.00	0.16%	\$270.00	93.10%		\$0.00	\$0.00
\$7,675.00		(\$20.00)	70.69%	63.79%	\$0.00	\$0.00
\$475.00	0.41%	\$485.00	85.84%		\$0.00	\$0.00
\$8,150.00		(\$80.00)	98.23%	84.07%	\$0.00	\$0.00
(\$335.00)	-0.29%	\$15.00	3.95%		\$0.00	\$0.00
\$7,815.00		(\$365.00)	7.89%	-88.16%	\$0.00	\$0.00
(\$175.00)	-0.15%	\$5.00	2.00%		\$0.00	\$0.00
\$7,640.00		(\$245.00)	28.00%	-70.00%	\$0.00	\$0.00
\$140.00	0.12%	\$540.00	87.80%		\$0.00	\$0.00
\$7,780.00		(\$75.00)	34.96%	22.76%	\$0.00	\$0.00
(\$150.00)	-0.13%	\$15.00	8.11%		\$0.00	\$0.00
\$7,630.00		(\$170.00)	10.81%	-81.08%	\$0.00	\$0.00
(\$150.00)	-0.13%	\$80.00	27.12%		\$0.00	\$0.00
\$7,480.00		(\$215.00)	22.03%	-50.85%	\$0.00	\$0.00
(\$175.00)	-0.15%	\$150.00	29.70%		\$0.00	\$0.00
\$7,305.00		(\$355.00)	35.64%	-34.65%	\$0.00	\$0.00
(\$60.00)	-0.05%	\$35.00	14.29%		\$0.00	\$0.00
\$7,245.00		(\$210.00)	61.22%	-24.49%	\$0.00	\$0.00
(\$15.00)	-0.01%	\$50.00	27.03%		\$0.00	\$0.00
\$7,230.00		(\$135.00)	64.86%	-8.11%	\$0.00	\$0.00
\$85.00	0.07%	\$160.00	78.05%		\$0.00	\$0.00
\$7,315.00		(\$45.00)	63.41%	41.46%	\$0.00	\$0.00
(\$180.00)	-0.15%	\$35.00	4.32%		\$0.00	\$0.00
\$7,135.00		(\$775.00)	73.46%	-22.22%	\$0.00	\$0.00
(\$10.00)	-0.01%	\$35.00	29.17%		\$0.00	\$0.00
\$7,125.00		(\$85.00)	62.50%	-8.33%	\$0.00	\$0.00
(\$5.00)	0.00%	\$70.00	48.28%		\$0.00	\$0.00
\$7,120.00		(\$75.00)	48.28%	-3.45%	\$0.00	\$0.00
\$40.00	0.03%	\$45.00	22.50%		\$0.00	\$0.00
\$7,160.00		(\$155.00)	97.50%	20.00%	\$0.00	\$0.00
(\$30.00)	-0.03%	\$140.00	63.64%		\$0.00	\$0.00
\$7,130.00		(\$80.00)	22.73%	-13.64%	\$0.00	\$0.00
\$145.00	0.12%	\$155.00	88.57%		\$0.00	\$0.00
\$7,275.00		(\$20.00)	94.29%	82.86%	\$0.00	\$0.00
(\$170.00)	-0.15%	\$20.00	8.89%		\$0.00	\$0.00
\$7,105.00		(\$205.00)	15.56%	-75.56%	\$0.00	\$0.00
(\$100.00)	-0.09%	\$25.00	11.90%		\$0.00	\$0.00
\$7,005.00		(\$185.00)	40.48%	-47.62%	\$0.00	\$0.00
(\$105.00)	-0.09%	\$35.00	17.50%		\$0.00	\$0.00
\$6,900.00		(\$165.00)	30.00%	-52.50%	\$0.00	\$0.00
\$205.00	0.17%	\$320.00	90.14%		\$0.00	\$0.00
\$7,105.00		(\$35.00)	67.61%	57.75%	\$0.00	\$0.00
\$5.00	0.00%	\$75.00	88.24%		\$0.00	\$0.00

\$7,110.00		(\$10.00)	17.65%	5.88%	\$0.00	\$0.00
\$670.00	0.57%	\$730.00	70.87%		\$0.00	\$0.00
\$7,780.00		(\$300.00)	94.17%	65.05%	\$0.00	\$0.00
\$55.00	0.05%	\$120.00	34.29%		\$0.00	\$0.00
\$7,835.00		(\$230.00)	81.43%	15.71%	\$0.00	\$0.00
\$905.00	0.75%	\$1,240.00	92.54%		\$0.00	\$0.00
\$8,740.00		(\$100.00)	75.00%	67.54%	\$0.00	\$0.00
(\$120.00)	-0.10%	\$55.00	18.03%		\$0.00	\$0.00
\$8,620.00		(\$250.00)	42.62%	-39.34%	\$0.00	\$0.00
\$685.00	0.56%	\$690.00	93.24%		\$0.00	\$0.00
\$9,305.00		(\$50.00)	99.32%	92.57%	\$0.00	\$0.00
\$665.00	0.55%	\$790.00	91.33%		\$0.00	\$0.00
\$9,970.00		(\$75.00)	85.55%	76.88%	\$0.00	\$0.00
(\$125.00)	-0.10%	\$110.00	22.92%		\$0.00	\$0.00
\$9,845.00		(\$370.00)	51.04%	-26.04%	\$0.00	\$0.00
(\$250.00)	-0.21%	\$90.00	18.37%		\$0.00	\$0.00
\$9,595.00		(\$400.00)	30.61%	-51.02%	\$0.00	\$0.00
\$290.00	0.24%	\$310.00	89.86%		\$0.00	\$0.00
\$9,885.00		(\$35.00)	94.20%	84.06%	\$0.00	\$0.00
\$115.00	0.09%	\$335.00	73.63%		\$0.00	\$0.00
\$10,000.00		(\$120.00)	51.65%	25.27%	\$0.00	\$0.00
(\$105.00)	-0.09%	\$190.00	55.07%		\$0.00	\$0.00
\$9,895.00		(\$155.00)	14.49%	-30.43%	\$0.00	\$0.00
\$440.00	0.36%	\$475.00	83.33%		\$0.00	\$0.00
\$10,335.00		(\$95.00)	93.86%	77.19%	\$0.00	\$0.00
(\$270.00)	-0.22%	\$0.00	0.00%		\$0.00	\$0.00
\$10,065.00		(\$345.00)	21.74%	-78.26%	\$0.00	\$0.00
(\$265.00)	-0.21%	\$35.00	7.69%		\$0.00	\$0.00
\$9,800.00		(\$420.00)	34.07%	-58.24%	\$0.00	\$0.00
(\$65.00)	-0.05%	\$20.00	7.27%		\$0.00	\$0.00
\$9,735.00		(\$255.00)	69.09%	-23.64%	\$0.00	\$0.00
\$175.00	0.14%	\$345.00	81.18%		\$0.00	\$0.00
\$9,910.00		(\$80.00)	60.00%	41.18%	\$0.00	\$0.00
(\$265.00)	-0.21%	\$30.00	8.45%		\$0.00	\$0.00
\$9,645.00		(\$325.00)	16.90%	-74.65%	\$0.00	\$0.00
(\$60.00)	-0.05%	\$160.00	66.67%		\$0.00	\$0.00
\$9,585.00		(\$80.00)	8.33%	-25.00%	\$0.00	\$0.00
\$140.00	0.11%	\$160.00	69.57%		\$0.00	\$0.00
\$9,725.00		(\$70.00)	91.30%	60.87%	\$0.00	\$0.00
(\$60.00)	-0.05%	\$100.00	51.28%		\$0.00	\$0.00
\$9,665.00		(\$95.00)	17.95%	-30.77%	\$0.00	\$0.00
\$255.00	0.21%	\$365.00	93.59%		\$0.00	\$0.00
\$9,920.00		(\$25.00)	71.79%	65.38%	\$0.00	\$0.00

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
Last 12 month	\$9,920.00		9.92%	1.89
1/1/2017	\$9,920.00		9.92%	1.89

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
1/1/2017 - Today	\$9,920.00		9.92%	1.89

# Trades	% Profitable	
	184	53.80%
	184	53.80%

# Trades	% Profitable	
	184	53.80%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	\$255.00	0.23%	100
12/28/2017	(\$60.00)	-0.05%	0
12/26/2017	\$140.00	0.13%	100
12/22/2017	(\$60.00)	-0.05%	0
12/21/2017	(\$265.00)	-0.24%	0
12/20/2017	\$175.00	0.16%	100
12/19/2017	(\$65.00)	-0.06%	0
12/18/2017	(\$265.00)	-0.24%	0
12/15/2017	(\$270.00)	-0.24%	0
12/14/2017	\$440.00	0.40%	100
12/13/2017	(\$105.00)	-0.10%	0
12/12/2017	\$115.00	0.10%	100
12/11/2017	\$290.00	0.26%	100
12/8/2017	(\$250.00)	-0.23%	0
12/7/2017	(\$125.00)	-0.11%	0
12/5/2017	\$665.00	0.61%	100
12/4/2017	\$565.00	0.52%	5.71
11/30/2017	\$905.00	0.84%	100
11/29/2017	\$55.00	0.05%	100
11/28/2017	\$670.00	0.63%	100
11/27/2017	\$5.00	0.00%	100
11/22/2017	\$205.00	0.19%	100
11/21/2017	(\$105.00)	-0.10%	0
11/20/2017	(\$270.00)	-0.25%	0
11/17/2017	\$145.00	0.14%	100
11/16/2017	(\$30.00)	-0.03%	0
11/15/2017	\$40.00	0.04%	100
11/13/2017	(\$5.00)	0.00%	0
11/10/2017	(\$10.00)	-0.01%	0
11/9/2017	(\$180.00)	-0.17%	0
11/8/2017	\$85.00	0.08%	100
11/6/2017	(\$15.00)	-0.01%	0
10/31/2017	(\$60.00)	-0.06%	0
10/30/2017	(\$175.00)	-0.16%	0
10/27/2017	(\$150.00)	-0.14%	0
10/26/2017	(\$150.00)	-0.14%	0
10/25/2017	\$140.00	0.13%	100
10/24/2017	(\$175.00)	-0.16%	0
10/23/2017	(\$335.00)	-0.31%	0
10/19/2017	\$475.00	0.44%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	\$255.00	0.23%	100
12/28/2017 - 12/29/2017	\$195.00	0.18%	4.25

12/27/2017 - 12/29/2017	\$195.00	0.18%	4.25
12/26/2017 - 12/29/2017	\$335.00	0.31%	6.58
12/25/2017 - 12/29/2017	\$335.00	0.31%	6.58
12/24/2017 - 12/29/2017	\$335.00	0.31%	6.58
12/23/2017 - 12/29/2017	\$335.00	0.31%	6.58
12/22/2017 - 12/29/2017	\$275.00	0.25%	3.29
12/21/2017 - 12/29/2017	\$10.00	0.01%	1.03
12/20/2017 - 12/29/2017	\$185.00	0.17%	1.48
12/19/2017 - 12/29/2017	\$120.00	0.11%	1.27
12/18/2017 - 12/29/2017	(\$145.00)	-0.13%	0.8
12/17/2017 - 12/29/2017	(\$145.00)	-0.13%	0.8
12/16/2017 - 12/29/2017	(\$145.00)	-0.13%	0.8
12/15/2017 - 12/29/2017	(\$415.00)	-0.38%	0.58
12/14/2017 - 12/29/2017	\$25.00	0.02%	1.03
12/13/2017 - 12/29/2017	(\$80.00)	-0.07%	0.93
12/12/2017 - 12/29/2017	\$35.00	0.03%	1.03
12/11/2017 - 12/29/2017	\$325.00	0.30%	1.3
12/10/2017 - 12/29/2017	\$325.00	0.30%	1.3
12/9/2017 - 12/29/2017	\$325.00	0.30%	1.3
12/8/2017 - 12/29/2017	\$75.00	0.07%	1.06
12/7/2017 - 12/29/2017	(\$50.00)	-0.05%	0.97
12/6/2017 - 12/29/2017	(\$50.00)	-0.05%	0.97
12/5/2017 - 12/29/2017	\$615.00	0.56%	1.42
12/4/2017 - 12/29/2017	\$1,180.00	1.09%	1.74
12/3/2017 - 12/29/2017	\$1,180.00	1.09%	1.74
12/2/2017 - 12/29/2017	\$1,180.00	1.09%	1.74
12/1/2017 - 12/29/2017	\$1,180.00	1.09%	1.74
11/30/2017 - 12/29/2017	\$2,085.00	1.93%	2.32
11/29/2017 - 12/29/2017	\$2,140.00	1.99%	2.35
11/28/2017 - 12/29/2017	\$2,810.00	2.62%	2.77
11/27/2017 - 12/29/2017	\$2,815.00	2.63%	2.78
11/26/2017 - 12/29/2017	\$2,815.00	2.63%	2.78
11/25/2017 - 12/29/2017	\$2,815.00	2.63%	2.78
11/24/2017 - 12/29/2017	\$2,815.00	2.63%	2.78
11/23/2017 - 12/29/2017	\$2,815.00	2.63%	2.78
11/22/2017 - 12/29/2017	\$3,020.00	2.83%	2.91
11/21/2017 - 12/29/2017	\$2,915.00	2.72%	2.72
11/20/2017 - 12/29/2017	\$2,645.00	2.47%	2.35

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

# Trades	% Profitable
1	100.00%
2	50.00%

2	50.00%
3	66.67%
3	66.67%
3	66.67%
3	66.67%
4	50.00%
5	40.00%
6	50.00%
7	42.86%
8	37.50%
8	37.50%
8	37.50%
9	33.33%
10	40.00%
11	36.36%
12	41.67%
13	46.15%
13	46.15%
13	46.15%
14	42.86%
15	40.00%
15	40.00%
16	43.75%
18	44.44%
18	44.44%
18	44.44%
18	44.44%
19	47.37%
20	50.00%
21	52.38%
22	54.55%
22	54.55%
22	54.55%
22	54.55%
22	54.55%
23	56.52%
24	54.17%
26	50.00%

TradeStation Periodical Returns: Monthly

Mark-To-Market
 Monthly Average
 Analysis:

Period	Avg. Net Profit	% Gain	%Profitable	
January	\$145.00		0.14%	50.00%
February	\$1,345.00		1.34%	80.00%
March	\$2,895.00		2.85%	66.67%
April	(\$815.00)		-0.78%	50.00%
May	\$1,430.00		1.38%	60.00%
June	\$730.00		0.70%	50.00%
July	\$370.00		0.35%	47.37%
August	\$850.00		0.80%	50.00%
September	\$130.00		0.12%	56.25%
October	\$165.00		0.15%	47.06%
November	\$1,495.00		1.39%	50.00%
December	\$1,180.00		1.09%	44.44%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/1/2017	\$1,180.00	1.09%		1.74
11/1/2017	\$1,495.00	1.39%		3.43
10/1/2017	\$165.00	0.15%		1.14
9/1/2017	\$130.00	0.12%		1.17
8/1/2017	\$850.00	0.80%		1.81
7/1/2017	\$370.00	0.35%		1.37
6/1/2017	\$730.00	0.70%		1.64
5/1/2017	\$1,430.00	1.38%		3.13
4/1/2017	(\$815.00)	-0.78%		0.61
3/1/2017	\$2,895.00	2.85%		5.14
2/1/2017	\$1,345.00	1.34%		14.45
1/1/2017	\$145.00	0.14%		1.56

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/1/2017 - Today	\$1,180.00	1.09%		1.74
11/1/2017 - 12/1/2017	\$2,675.00	2.49%		2.22
10/1/2017 - 12/1/2017	\$2,840.00	2.65%		1.83
9/1/2017 - 12/1/2017	\$2,970.00	2.78%		1.71
8/1/2017 - 12/1/2017	\$3,820.00	3.60%		1.73
7/1/2017 - 12/1/2017	\$4,190.00	3.96%		1.67
6/1/2017 - 12/1/2017	\$4,920.00	4.69%		1.67
5/1/2017 - 12/1/2017	\$6,350.00	6.13%		1.79
4/1/2017 - 12/1/2017	\$5,535.00	5.30%		1.55
3/1/2017 - 12/1/2017	\$8,430.00	8.31%		1.78
2/1/2017 - 12/1/2017	\$9,775.00	9.76%		1.9

1/1/2017 - 12/1/2017

\$9,920.00

9.92%

1.89

# Trades	%Profitable
18	44.44%
16	50.00%
17	47.06%
16	56.25%
16	50.00%
19	47.37%
20	50.00%
15	60.00%
14	50.00%
21	66.67%
10	80.00%
2	50.00%

# Trades	%Profitable
18	44.44%
34	47.06%
51	47.06%
67	49.25%
83	49.40%
102	49.02%
122	49.18%
137	50.36%
151	50.33%
172	52.33%
182	53.85%

184

53.80%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017	\$335.00	0.31%	6.58
12/17/2017	(\$480.00)	-0.44%	0.27
12/10/2017	\$470.00	0.43%	2.25
12/3/2017	\$855.00	0.79%	2.73
11/26/2017	\$1,635.00	1.53%	100
11/19/2017	(\$170.00)	-0.16%	0.55
11/12/2017	\$150.00	0.14%	5.29
11/5/2017	(\$120.00)	-0.11%	0.41
10/29/2017	(\$235.00)	-0.22%	0
10/22/2017	(\$670.00)	-0.62%	0.17
10/15/2017	\$675.00	0.63%	100
10/8/2017	\$40.00	0.04%	1.3
10/1/2017	\$355.00	0.33%	15.2
9/24/2017	\$105.00	0.10%	1.51
9/17/2017	(\$225.00)	-0.21%	0.02
9/10/2017	\$415.00	0.39%	100
9/3/2017	(\$15.00)	-0.01%	0.92
8/27/2017	\$210.00	0.20%	1.71
8/20/2017	\$80.00	0.08%	100
8/13/2017	\$725.00	0.69%	3.04
8/6/2017	(\$290.00)	-0.27%	0.11
7/30/2017	(\$25.00)	-0.02%	0.89
7/23/2017	\$85.00	0.08%	1.39
7/16/2017	(\$195.00)	-0.18%	0.59
7/9/2017	\$265.00	0.25%	2.29
7/2/2017	\$215.00	0.20%	3.05
6/25/2017	\$700.00	0.67%	5
6/18/2017	\$10.00	0.01%	1.05
6/11/2017	(\$5.00)	0.00%	0.98
6/4/2017	(\$400.00)	-0.38%	0.11
5/28/2017	\$380.00	0.36%	3.92
5/21/2017	\$75.00	0.07%	4.75
5/14/2017	\$990.00	0.95%	5.95
5/7/2017	\$430.00	0.42%	100
4/30/2017	(\$20.00)	-0.02%	0.95
4/23/2017	(\$505.00)	-0.49%	0.08
4/16/2017	\$815.00	0.79%	5.08
4/9/2017	(\$235.00)	-0.23%	0
4/2/2017	(\$890.00)	-0.85%	0.19
3/26/2017	\$835.00	0.81%	16.18

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017 - Today	\$335.00	0.31%	6.58
12/17/2017 - 12/24/2017	(\$145.00)	-0.13%	0.8

12/10/2017 - 12/24/2017	\$325.00	0.30%	1.3
12/3/2017 - 12/24/2017	\$1,180.00	1.09%	1.74
11/26/2017 - 12/24/2017	\$2,815.00	2.63%	2.78
11/19/2017 - 12/24/2017	\$2,645.00	2.47%	2.35
11/12/2017 - 12/24/2017	\$2,795.00	2.61%	2.4
11/5/2017 - 12/24/2017	\$2,675.00	2.49%	2.22
10/29/2017 - 12/24/2017	\$2,440.00	2.27%	2
10/22/2017 - 12/24/2017	\$1,770.00	1.64%	1.55
10/15/2017 - 12/24/2017	\$2,445.00	2.27%	1.75
10/8/2017 - 12/24/2017	\$2,485.00	2.31%	1.74
10/1/2017 - 12/24/2017	\$2,840.00	2.65%	1.83
9/24/2017 - 12/24/2017	\$2,945.00	2.75%	1.82
9/17/2017 - 12/24/2017	\$2,720.00	2.54%	1.71
9/10/2017 - 12/24/2017	\$3,135.00	2.94%	1.82
9/3/2017 - 12/24/2017	\$3,120.00	2.92%	1.77
8/27/2017 - 12/24/2017	\$3,330.00	3.12%	1.77
8/20/2017 - 12/24/2017	\$3,410.00	3.20%	1.79
8/13/2017 - 12/24/2017	\$4,135.00	3.91%	1.88
8/6/2017 - 12/24/2017	\$3,845.00	3.62%	1.77
7/30/2017 - 12/24/2017	\$3,820.00	3.60%	1.73
7/23/2017 - 12/24/2017	\$3,905.00	3.68%	1.72
7/16/2017 - 12/24/2017	\$3,710.00	3.49%	1.63
7/9/2017 - 12/24/2017	\$3,975.00	3.75%	1.65
7/2/2017 - 12/24/2017	\$4,190.00	3.96%	1.67
6/25/2017 - 12/24/2017	\$4,890.00	4.66%	1.76
6/18/2017 - 12/24/2017	\$4,900.00	4.67%	1.74
6/11/2017 - 12/24/2017	\$4,895.00	4.66%	1.72
6/4/2017 - 12/24/2017	\$4,495.00	4.26%	1.62
5/28/2017 - 12/24/2017	\$4,875.00	4.64%	1.66
5/21/2017 - 12/24/2017	\$4,950.00	4.72%	1.67
5/14/2017 - 12/24/2017	\$5,940.00	5.71%	1.78
5/7/2017 - 12/24/2017	\$6,370.00	6.15%	1.83
4/30/2017 - 12/24/2017	\$6,350.00	6.13%	1.79
4/23/2017 - 12/24/2017	\$5,845.00	5.62%	1.68
4/16/2017 - 12/24/2017	\$6,660.00	6.45%	1.76
4/9/2017 - 12/24/2017	\$6,425.00	6.21%	1.71
4/2/2017 - 12/24/2017	\$5,535.00	5.30%	1.55
3/26/2017 - 12/24/2017	\$6,370.00	6.15%	1.63

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

# Trades	% Profitable
3	66.67%
8	37.50%

13	46.15%
18	44.44%
22	54.55%
26	50.00%
30	50.00%
34	47.06%
36	44.44%
41	41.46%
44	45.45%
48	45.83%
51	47.06%
56	48.21%
60	46.67%
63	49.21%
66	50.00%
70	48.57%
71	49.30%
76	50.00%
79	49.37%
84	48.81%
89	48.31%
94	47.87%
98	47.96%
102	49.02%
107	49.53%
112	50.00%
116	50.00%
120	49.17%
123	48.78%
125	48.80%
130	50.00%
134	50.75%
137	50.36%
141	49.65%
145	50.34%
147	49.66%
151	50.33%
156	51.28%

TradeStationChart Settings

Symbol @YM.D
Description E-mini Dow Futures (\$5) 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	0.64
! MESA Intraday V3 - Buy1	-0.25
! MESA Intraday V3 - Sell1	0.2
! MESA Intraday V3 - DirSi	10000
! MESA Intraday V3 - Start	630
! MESA Intraday V3 - End1	1315
! MESA Intraday V3 - Swin	0.16

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