

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$200,710.00	(\$1,010.00)	\$201,720.00
Gross Profit	\$419,280.00	\$47,560.00	\$371,720.00
Gross Loss	(\$218,570.00)	(\$48,570.00)	(\$170,000.00)
Profit Factor	1.92	0.98	2.19
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	(\$3,470.00)	\$0.00	(\$3,470.00)
Select Total Net Profit	\$87,250.00	(\$1,010.00)	\$88,260.00
Select Gross Profit	\$305,820.00	\$47,560.00	\$258,260.00
Select Gross Loss	(\$218,570.00)	(\$48,570.00)	(\$170,000.00)
Select Profit Factor	1.4	0.98	1.52
Adjusted Total Net Profit	\$130,823.69	(\$15,809.91)	\$118,483.69
Adjusted Gross Profit	\$372,693.33	\$39,844.75	\$315,033.23
Adjusted Gross Loss	(\$241,869.64)	(\$55,654.66)	(\$196,549.54)
Adjusted Profit Factor	1.54	0.72	1.6
Total Number of Trades	169	85	84
Percent Profitable	47.93%	44.71%	51.19%
Winning Trades	81	38	43
Losing Trades	88	47	41
Even Trades	0	0	0
Avg. Trade Net Profit	\$1,187.63	(\$11.88)	\$2,401.43
Avg. Winning Trade	\$5,176.30	\$1,251.58	\$8,644.65
Avg. Losing Trade	(\$2,483.75)	(\$1,033.40)	(\$4,146.34)
Ratio Avg. Win:Avg. Loss	2.08	1.21	2.08
Largest Winning Trade	\$39,900.00	\$6,460.00	\$39,900.00
Largest Losing Trade	(\$9,040.00)	(\$4,390.00)	(\$9,040.00)
Largest Winner as % of Gr	9.52%	13.58%	10.73%
Largest Loser as % of Gro	4.14%	9.04%	5.32%
Net Profit as % of Largest	2220.24%	-23.01%	2231.42%
Select Net Profit as % of L	965.15%	-23.01%	976.33%
Adjusted Net Profit as % c	1447.16%	-360.13%	1310.66%
Max. Consecutive Winnin	6	4	6
Max. Consecutive Losing	6	5	5
Avg. Bars in Total Trades	12.73	2.11	23.49
Avg. Bars in Winning Trad	15.73	2	27.86
Avg. Bars in Losing Trades	9.98	2.19	18.9
Avg. Bars in Even Trades	0	0	0

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	170	85	85
Account Size Required	\$26,050.00	\$10,110.00	\$22,320.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	200.71%
Annual Rate of Return	11.24%
Buy & Hold Return	-70.53%
Return on Account	770.48%
Avg. Monthly Return	\$1,499.25
Std. Deviation of Monthly	\$5,056.63

Return Retracement Ratio	2.22
RINA Index	45.3
Sharpe Ratio	0.2
K-Ratio	0.23

Trading Period	9 Years, 9 Months, 16 days
Percent of Time in the Market	81.55%
Time in the Market	7 Years, 11 Months, 26 days
Longest Flat Period	101 days

Max. Equity Run-up	\$225,620.00
Date of Max. Equity Run-up	6/21/2017 14:00
Max. Equity Run-up as % of Initial Capital	225.62%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$31,710.00)	(\$20,810.00)	(\$28,370.00)
Date	5/2/2011 14:00		
as % of Initial Capital	31.71%	20.81%	28.37%
Net Profit as % of Drawdown	632.95%	-4.85%	711.03%
Select Net Profit as % of Drawdown	275.15%	-4.85%	311.10%
Adjusted Net Profit as % of Drawdown	412.56%	-75.97%	417.64%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$26,050.00)	(\$10,110.00)	(\$22,320.00)
Date	9/16/2013 14:00		
as % of Initial Capital	26.05%	10.11%	22.32%
Net Profit as % of Drawdown	770.48%	-9.99%	903.76%
Select Net Profit as % of Drawdown	334.93%	-9.99%	395.43%
Adjusted Net Profit as % of Drawdown	502.20%	-156.38%	530.84%

Max. Trade Drawdown	(\$11,470.00)	(\$5,670.00)	(\$11,470.00)
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All Trades

Total Net Profit	\$200,710.00	Profit Factor	1.92
Gross Profit	\$419,280.00	Gross Loss	(\$218,570.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$3,470.00)		
Select Total Net Profit	\$87,250.00	Select Profit Factor	1.4
Select Gross Profit	\$305,820.00	Select Gross Loss	(\$218,570.00)
Adjusted Total Net Profit	\$130,823.69	Adjusted Profit Factor	1.54
Adjusted Gross Profit	\$372,693.33	Adjusted Gross Loss	(\$241,869.64)
Total Number of Trades	169	Percent Profitable	47.93%
Winning Trades	81	Losing Trades	88
Even Trades	0		
Avg. Trade Net Profit	\$1,187.63	Ratio Avg. Win:Avg. Loss	2.08
Avg. Winning Trade	\$5,176.30	Avg. Losing Trade	(\$2,483.75)
Largest Winning Trade	\$39,900.00	Largest Losing Trade	(\$9,040.00)
Largest Winner as % of Gr	9.52%	Largest Loser as % of Gr	4.14%
Net Profit as % of Largest	2220.24%		
Slct. Net Profit as % of Lar	965.15%	Adj. Net Profit as % of Li	1447.16%
Max. Consecutive Winnin	6	Max. Consecutive Losing	6
Avg. Bars in Winning Trad	15.73	Avg. Bars in Losing Trad	9.98
Avg. Bars in Total Trades	12.73		
Max. Shares/Contracts He	1	Account Size Required	\$26,050.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	200.71%	Annual Rate of Return	11.24%
Buy and Hold Return	-70.53%	Return on Account	770.48%
Avg. Monthly Return	\$1,499.25	Std. Deviation of Month	\$5,056.63
Return Retracement Ratic	2.22	RINA Index	45.3
Sharpe Ratio	0.2	K-Ratio	0.23
Trading Period	9 Years, 9 Months, 16 day	Percent of Time in the M	81.55%
Time in the Market	7 Years, 11 Months, 26 da	Longest Flat Period	101 days
Max. Equity Run-up	\$225,620.00		
Date of Max. E. Run-up	6/21/2017 14:00	Max. E. Run-up as % of I	225.62%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$31,710.00)	Value	(\$26,050.00)
Date	5/2/2011 14:00	Date	9/16/2013 14:00
as % of Initial Capital	31.71%	as % of Initial Capital	26.05%
Net Profit as % of Drawdown	632.95%	Net Profit as % of Drawdown	770.48%
Slct. Net Profit as % of Drawdown	275.15%	Slct. Net Profit as % of Drawdown	334.93%
Adj. Net Profit as % of Drawdown	412.56%	Adj. Net Profit as % of Drawdown	502.20%
Max. Trade Drawdown	(\$11,470.00)		
Long Trades			
Total Net Profit	(\$1,010.00)	Profit Factor	0.98
Gross Profit	\$47,560.00	Gross Loss	(\$48,570.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	(\$1,010.00)	Select Profit Factor	0.98
Select Gross Profit	\$47,560.00	Select Gross Loss	(\$48,570.00)
Adjusted Total Net Profit	(\$15,809.91)	Adjusted Profit Factor	0.72
Adjusted Gross Profit	\$39,844.75	Adjusted Gross Loss	(\$55,654.66)
Total Number of Trades	85	Percent Profitable	44.71%
Winning Trades	38	Losing Trades	47
Even Trades	0		
Avg. Trade Net Profit	(\$11.88)	Ratio Avg. Win:Avg. Loss	1.21
Avg. Winning Trade	\$1,251.58	Avg. Losing Trade	(\$1,033.40)
Largest Winning Trade	\$6,460.00	Largest Losing Trade	(\$4,390.00)
Largest Winner as % of Gross Profit	13.58%	Largest Loser as % of Gross Loss	9.04%
Max. Consecutive Winning Trades	4	Max. Consecutive Losing Trades	5
Avg. Bars in Winning Trades	2	Avg. Bars in Losing Trades	2.19
Avg. Bars in Total Trades	2.11		
Max. Shares/Contracts Held	1	Account Size Required	\$10,110.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	-23.01%		
Slct. Net Profit as % of Largest Trade	-23.01%	Adj. Net Profit as % of Largest Trade	-360.13%
Max. Drawdown (Intra-day)		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$20,810.00)	Value	(\$10,110.00)
as % of Initial Capital	20.81%	as % of Initial Capital	10.11%
Net Profit as % of Drawdown	-4.85%	Net Profit as % of Drawdown	-9.99%
Slct. Net Profit as % of Drawdown	-4.85%	Slct. Net Profit as % of Drawdown	-9.99%

Adj. Net Prof as % of Draw	-75.97%	Adj. Net Profit as % of D	-9.99%
Max. Trade Drawdown	(\$5,670.00)		
Short Trades			
Total Net Profit	\$201,720.00	Profit Factor	2.19
Gross Profit	\$371,720.00	Gross Loss	(\$170,000.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$3,470.00)		
Select Total Net Profit	\$88,260.00	Select Profit Factor	1.52
Select Gross Profit	\$258,260.00	Select Gross Loss	(\$170,000.00)
Adjusted Total Net Profit	\$118,483.69	Adjusted Profit Factor	1.6
Adjusted Gross Profit	\$315,033.23	Adjusted Gross Loss	(\$196,549.54)
Total Number of Trades	84	Percent Profitable	51.19%
Winning Trades	43	Losing Trades	41
Even Trades	0		
Avg. Trade Net Profit	\$2,401.43	Ratio Avg. Win:Avg. Loss	2.08
Avg. Winning Trade	\$8,644.65	Avg. Losing Trade	(\$4,146.34)
Largest Winning Trade	\$39,900.00	Largest Losing Trade	(\$9,040.00)
Largest Winner as % of Gr	10.73%	Largest Loser as % of Gr	9.04%
Max. Consecutive Winnin	6	Max. Consecutive Losin	5
Avg. Bars in Winning Trad	27.86	Avg. Bars in Losing Trad	18.9
Avg. Bars in Total Trades	23.49		
Max. Shares/Contracts He	1	Account Size Required	\$22,320.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	2231.42%		
Slct. Net Profit as % of Lar	976.33%	Adj. Net Profit as % of Li	1310.66%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$28,370.00)	Value	(\$22,320.00)
as % of Initial Capital	28.37%	as % of Initial Capital	22.32%
Net Profit as % of Drawc	711.03%	Net Profit as % of Drawc	903.76%
Slct. Net Profit as % of Dr	311.10%	Slct. Net Profit as % of D	395.43%
Adj. Net Prof as % of Draw	417.64%	Adj. Net Prof as % of Dr	530.84%
Max. Trade Drawdown	(\$11,470.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	169	81	88
Avg. Trade Net Profit	\$1,187.63	\$5,176.30	(\$2,483.75)
1 Std. Deviation of Avg. Tr	\$6,923.62	\$7,897.75	\$2,600.96
Avg. Trade + 1 Std. Deviat	\$8,111.25	\$13,074.05	\$117.21
Avg. Trade - 1 Std. Deviat	(\$5,735.99)	(\$2,721.46)	(\$5,084.71)
Coefficient of Variation	582.98%	152.58%	104.72%

Time Averages

Avg. Time in Trades	17 days	21 days, 6 hours, 31 Minu	13 days, 1 hour, 38 Minut
Avg. Time Between Trade	23 days, 13 hours, 33 Min	19 days, 21 hours, 36 Min	26 days, 49 Minutes
Avg. Time Between Trade	51 days		

Outliers	Total	Positive	Negative
Number of Outliers	3	3	0
Outlier Profit/Loss	\$113,460.00	\$113,460.00	\$0.00

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$46,270.00	(\$11,470.00)
Max. Value Date	1/29/2015	7/11/2008
Avg. Value	\$4,042.31	(\$2,409.64)
1 Std. Deviation	\$6,855.08	\$2,407.36
Avg. + 1 Std. Deviation	\$10,897.39	(\$2.28)
Avg. - 1 Std. Deviation	(\$2,812.77)	(\$4,817.01)
Coefficient of Variation	169.58%	99.91%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	-1.25%	49.76%	49.00%
1 Std. Deviation	56.97%	32.07%	31.88%
Avg. + 1 Std. Deviation	55.72%	81.83%	80.88%
Avg. - 1 Std. Deviation	-58.22%	17.68%	17.11%
Coefficient of Variation	4572.29%	64.46%	65.08%

TradeStation Trade Series Analysis

	Winners	Losers	
Largest Profit/Loss	\$39,900.00	(\$9,040.00)	
Largest Profit/Loss as % of Gross	9.52%	4.14%	
Largest Consec. Profit/Loss	\$80,140.00	(\$18,990.00)	
Largest Consec. Profit/Loss as % of Gross	19.11%	8.69%	
Winning Series	Number of Series	Avg. Gain per Series	Avg. Loss Next Trade
	1	18	(\$1,777.78)
	2	10	(\$3,876.00)
	3	6	(\$2,933.33)
	4	2	(\$1,840.00)
	5	1	(\$7,270.00)
	6	2	(\$4,370.00)

Losing Series	Number of Series	Avg. Loss per Series	Avg. Gain Next Trade
1	17	(\$1,877.65)	\$9,250.00
2	10	(\$3,065.50)	\$1,897.00
3	6	(\$2,504.44)	\$4,550.00
4	4	(\$2,331.25)	\$3,830.00
5	1	(\$3,798.00)	\$13,760.00
6	2	(\$1,997.50)	\$16,570.00

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TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	7/9/2008	Buy	\$205.00	\$0.00	1
	Sell	7/10/2008	Short	\$204.80		(\$200.00)
2	Sell Short	7/10/2008	Short	\$204.80	\$0.00	1
	Buy to Cover	7/18/2008	Buy	\$198.56		\$6,240.00
3	Buy	7/18/2008	Buy	\$198.56	\$0.00	1
	Sell	7/21/2008	Short	\$197.91		(\$650.00)
4	Sell Short	7/21/2008	Short	\$197.91	\$0.00	1
	Buy to Cover	9/30/2008	Buy	\$164.13		\$33,780.00
5	Buy	9/30/2008	Buy	\$164.13	\$0.00	1
	Sell	10/1/2008	Short	\$170.59		\$6,460.00
6	Sell Short	10/1/2008	Short	\$170.59	\$0.00	1
	Buy to Cover	10/28/2008	Buy	\$130.69		\$39,900.00
7	Buy	10/28/2008	Buy	\$130.69	\$0.00	1
	Sell	11/11/2008	Short	\$130.59		(\$100.00)
8	Sell Short	11/11/2008	Short	\$130.59	\$0.00	1
	Buy to Cover	12/4/2008	Buy	\$115.08		\$15,510.00
9	Buy	12/4/2008	Buy	\$115.08	\$0.00	1
	Sell	12/5/2008	Short	\$111.86		(\$3,220.00)
10	Sell Short	12/5/2008	Short	\$111.86	\$0.00	1
	Buy to Cover	1/30/2009	Buy	\$97.26		\$14,600.00
11	Buy	1/30/2009	Buy	\$97.26	\$0.00	1
	Sell	2/2/2009	Short	\$97.36		\$100.00
12	Sell Short	2/2/2009	Short	\$97.36	\$0.00	1
	Buy to Cover	2/12/2009	Buy	\$91.53		\$5,830.00
13	Buy	2/12/2009	Buy	\$91.53	\$0.00	1
	Sell	2/13/2009	Short	\$89.97		(\$1,560.00)
14	Sell Short	2/13/2009	Short	\$89.97	\$0.00	1
	Buy to Cover	2/27/2009	Cover	\$97.34		(\$7,370.00)
15	Buy	6/8/2009	Buy	\$117.56	\$0.00	1
	Sell	6/9/2009	Short	\$117.93		\$370.00
16	Sell Short	6/9/2009	Short	\$117.93	\$0.00	1
	Buy to Cover	6/17/2009	Buy	\$119.50		(\$1,570.00)
17	Buy	6/17/2009	Buy	\$119.50	\$0.00	1
	Sell	6/18/2009	Short	\$120.06		\$560.00
18	Sell Short	6/18/2009	Short	\$120.06	\$0.00	1
	Buy to Cover	7/31/2009	Buy	\$114.31		\$5,750.00
19	Buy	7/31/2009	Buy	\$114.31	\$0.00	1
	Sell	8/3/2009	Short	\$116.92		\$2,610.00
20	Sell Short	8/3/2009	Short	\$116.92	\$0.00	1
	Buy to Cover	10/19/2009	Cover	\$124.09		(\$7,170.00)
21	Buy	10/23/2009	Buy	\$126.23	\$0.00	1
	Sell	10/26/2009	Short	\$124.62		(\$1,610.00)
22	Sell Short	10/26/2009	Short	\$124.62	\$0.00	1

Buy to Cover	1/12/2010 Buy	\$125.09		(\$470.00)
23 Buy	1/12/2010 Buy	\$125.09	\$0.00	1
Sell	1/13/2010 Short	\$123.08		(\$2,010.00)
24 Sell Short	1/13/2010 Short	\$123.08	\$0.00	1
Buy to Cover	2/9/2010 Buy	\$114.37		\$8,710.00
25 Buy	2/9/2010 Buy	\$114.37	\$0.00	1
Sell	2/10/2010 Short	\$116.48		\$2,110.00
26 Sell Short	2/10/2010 Short	\$116.48	\$0.00	1
Buy to Cover	3/8/2010 Cover	\$124.12		(\$7,640.00)
27 Buy	3/12/2010 Buy	\$124.53	\$0.00	1
Sell	3/15/2010 Short	\$123.46		(\$1,070.00)
28 Sell Short	3/15/2010 Short	\$123.46	\$0.00	1
Buy to Cover	3/24/2010 Buy	\$123.57		(\$110.00)
29 Buy	3/24/2010 Buy	\$123.57	\$0.00	1
Sell	3/25/2010 Short	\$122.24		(\$1,330.00)
30 Sell Short	3/25/2010 Short	\$122.24	\$0.00	1
Buy to Cover	4/12/2010 Buy	\$127.16		(\$4,920.00)
31 Buy	4/12/2010 Buy	\$127.16	\$0.00	1
Sell	4/13/2010 Short	\$126.35		(\$810.00)
32 Sell Short	4/13/2010 Short	\$126.35	\$0.00	1
Buy to Cover	6/9/2010 Buy	\$109.78		\$16,570.00
33 Buy	6/9/2010 Buy	\$109.78	\$0.00	1
Sell	6/10/2010 Short	\$111.14		\$1,360.00
34 Sell Short	6/10/2010 Short	\$111.14	\$0.00	1
Buy to Cover	6/22/2010 Buy	\$114.27		(\$3,130.00)
35 Buy	6/22/2010 Buy	\$114.27	\$0.00	1
Sell	6/23/2010 Short	\$113.71		(\$560.00)
36 Sell Short	6/23/2010 Short	\$113.71	\$0.00	1
Buy to Cover	7/20/2010 Buy	\$112.60		\$1,110.00
37 Buy	7/20/2010 Buy	\$112.60	\$0.00	1
Sell	7/21/2010 Short	\$113.67		\$1,070.00
38 Sell Short	7/21/2010 Short	\$113.67	\$0.00	1
Buy to Cover	7/29/2010 Buy	\$112.71		\$960.00
39 Buy	7/29/2010 Buy	\$112.71	\$0.00	1
Sell	7/30/2010 Short	\$114.07		\$1,360.00
40 Sell Short	7/30/2010 Short	\$114.07	\$0.00	1
Buy to Cover	8/10/2010 Buy	\$117.26		(\$3,190.00)
41 Buy	8/10/2010 Buy	\$117.26	\$0.00	1
Sell	8/11/2010 Short	\$116.04		(\$1,220.00)
42 Sell Short	8/11/2010 Short	\$116.04	\$0.00	1
Buy to Cover	12/27/2010 Cover	\$123.25		(\$7,210.00)
43 Buy	12/31/2010 Buy	\$121.85	\$0.00	1
Sell	1/3/2011 Short	\$123.49		\$1,640.00
44 Sell Short	1/3/2011 Short	\$123.49	\$0.00	1
Buy to Cover	2/8/2011 Buy	\$118.66		\$4,830.00
45 Buy	2/8/2011 Buy	\$118.66	\$0.00	1
Sell	2/9/2011 Short	\$118.60		(\$60.00)

46	Sell Short	2/9/2011	Short	\$118.60	\$0.00	1
	Buy to Cover	2/24/2011	Cover	\$126.71	(\$8,110.00)	
47	Buy	3/11/2011	Buy	\$130.38	\$0.00	1
	Sell	3/14/2011	Short	\$128.05	(\$2,330.00)	
48	Sell Short	3/14/2011	Short	\$128.05	\$0.00	1
	Buy to Cover	4/7/2011	Cover	\$135.63	(\$7,580.00)	
49	Buy	5/2/2011	Buy	\$140.29	\$0.00	1
	Sell	5/3/2011	Short	\$139.38	(\$910.00)	
50	Sell Short	5/3/2011	Short	\$139.38	\$0.00	1
	Buy to Cover	6/15/2011	Buy	\$125.62	\$13,760.00	
51	Buy	6/15/2011	Buy	\$125.62	\$0.00	1
	Sell	6/16/2011	Short	\$121.23	(\$4,390.00)	
52	Sell Short	6/16/2011	Short	\$121.23	\$0.00	1
	Buy to Cover	7/28/2011	Buy	\$122.50	(\$1,270.00)	
53	Buy	7/28/2011	Buy	\$122.50	\$0.00	1
	Sell	7/29/2011	Short	\$122.39	(\$110.00)	
54	Sell Short	7/29/2011	Short	\$122.39	\$0.00	1
	Buy to Cover	9/7/2011	Buy	\$111.60	\$10,790.00	
55	Buy	9/7/2011	Buy	\$111.60	\$0.00	1
	Sell	9/8/2011	Short	\$115.21	\$3,610.00	
56	Sell Short	9/8/2011	Short	\$115.21	\$0.00	1
	Buy to Cover	9/20/2011	Buy	\$110.89	\$4,320.00	
57	Buy	9/20/2011	Buy	\$110.89	\$0.00	1
	Sell	9/21/2011	Short	\$111.39	\$500.00	
58	Sell Short	9/21/2011	Short	\$111.39	\$0.00	1
	Buy to Cover	10/5/2011	Buy	\$103.13	\$8,260.00	
59	Buy	10/5/2011	Buy	\$103.13	\$0.00	1
	Sell	10/6/2011	Short	\$104.59	\$1,460.00	
60	Sell Short	10/6/2011	Short	\$104.59	\$0.00	1
	Buy to Cover	10/17/2011	Cover	\$112.36	(\$7,770.00)	
61	Buy	12/8/2011	Buy	\$125.52	\$0.00	1
	Sell	12/9/2011	Short	\$122.76	(\$2,760.00)	
62	Sell Short	12/9/2011	Short	\$122.76	\$0.00	1
	Buy to Cover	1/3/2012	Buy	\$124.16	(\$1,400.00)	
63	Buy	1/3/2012	Buy	\$124.16	\$0.00	1
	Sell	1/4/2012	Short	\$127.45	\$3,290.00	
64	Sell Short	1/4/2012	Short	\$127.45	\$0.00	1
	Buy to Cover	2/2/2012	Buy	\$121.40	\$6,050.00	
65	Buy	2/2/2012	Buy	\$121.40	\$0.00	1
	Sell	2/3/2012	Short	\$120.90	(\$500.00)	
66	Sell Short	2/3/2012	Short	\$120.90	\$0.00	1
	Buy to Cover	2/22/2012	Cover	\$129.94	(\$9,040.00)	
67	Buy	3/16/2012	Buy	\$129.37	\$0.00	1
	Sell	3/19/2012	Short	\$131.19	\$1,820.00	
68	Sell Short	3/19/2012	Short	\$131.19	\$0.00	1
	Buy to Cover	4/2/2012	Buy	\$126.68	\$4,510.00	
69	Buy	4/2/2012	Buy	\$126.68	\$0.00	1

	Sell	4/3/2012 Short	\$128.45		\$1,770.00
70	Sell Short	4/3/2012 Short	\$128.45	\$0.00	1
	Buy to Cover	6/4/2012 Buy	\$105.60		\$22,850.00
71	Buy	6/4/2012 Buy	\$105.60	\$0.00	1
	Sell	6/5/2012 Short	\$106.78		\$1,180.00
72	Sell Short	6/5/2012 Short	\$106.78	\$0.00	1
	Buy to Cover	6/25/2012 Buy	\$102.51		\$4,270.00
73	Buy	6/25/2012 Buy	\$102.51	\$0.00	1
	Sell	6/26/2012 Short	\$101.54		(\$970.00)
74	Sell Short	6/26/2012 Short	\$101.54	\$0.00	1
	Buy to Cover	7/5/2012 Cover	\$110.06		(\$8,520.00)
75	Buy	8/14/2012 Buy	\$114.72	\$0.00	1
	Sell	8/15/2012 Short	\$115.26		\$540.00
76	Sell Short	8/15/2012 Short	\$115.26	\$0.00	1
	Buy to Cover	9/20/2012 Buy	\$113.44		\$1,820.00
77	Buy	9/20/2012 Buy	\$113.44	\$0.00	1
	Sell	9/21/2012 Short	\$114.30		\$860.00
78	Sell Short	9/21/2012 Short	\$114.30	\$0.00	1
	Buy to Cover	11/27/2012 Buy	\$108.33		\$5,970.00
79	Buy	11/27/2012 Buy	\$108.33	\$0.00	1
	Sell	11/28/2012 Short	\$107.84		(\$490.00)
80	Sell Short	11/28/2012 Short	\$107.84	\$0.00	1
	Buy to Cover	12/7/2012 Buy	\$106.90		\$940.00
81	Buy	12/7/2012 Buy	\$106.90	\$0.00	1
	Sell	12/10/2012 Short	\$106.49		(\$410.00)
82	Sell Short	12/10/2012 Short	\$106.49	\$0.00	1
	Buy to Cover	1/3/2013 Cover	\$112.95		(\$6,460.00)
83	Buy	1/9/2013 Buy	\$113.19	\$0.00	1
	Sell	1/10/2013 Short	\$113.23		\$40.00
84	Sell Short	1/10/2013 Short	\$113.23	\$0.00	1
	Buy to Cover	2/6/2013 Buy	\$116.23		(\$3,000.00)
85	Buy	2/6/2013 Buy	\$116.23	\$0.00	1
	Sell	2/7/2013 Short	\$116.45		\$220.00
86	Sell Short	2/7/2013 Short	\$116.45	\$0.00	1
	Buy to Cover	4/3/2013 Buy	\$115.60		\$850.00
87	Buy	4/3/2013 Buy	\$115.60	\$0.00	1
	Sell	4/4/2013 Short	\$113.17		(\$2,430.00)
88	Sell Short	4/4/2013 Short	\$113.17	\$0.00	1
	Buy to Cover	4/17/2013 Buy	\$107.47		\$5,700.00
89	Buy	4/17/2013 Buy	\$107.47	\$0.00	1
	Sell	4/18/2013 Short	\$104.98		(\$2,490.00)
90	Sell Short	4/18/2013 Short	\$104.98	\$0.00	1
	Buy to Cover	4/26/2013 Cover	\$111.62		(\$6,640.00)
91	Buy	5/3/2013 Buy	\$112.37	\$0.00	1
	Sell	5/6/2013 Short	\$113.96		\$1,590.00
92	Sell Short	5/6/2013 Short	\$113.96	\$0.00	1
	Buy to Cover	5/13/2013 Buy	\$114.14		(\$180.00)

93 Buy	5/13/2013 Buy	\$114.14	\$0.00	1
Sell	5/14/2013 Short	\$113.31		(\$830.00)
94 Sell Short	5/14/2013 Short	\$113.31	\$0.00	1
Buy to Cover	5/24/2013 Buy	\$112.46		\$850.00
95 Buy	5/24/2013 Buy	\$112.46	\$0.00	1
Sell	5/28/2013 Short	\$111.98		(\$480.00)
96 Sell Short	5/28/2013 Short	\$111.98	\$0.00	1
Buy to Cover	6/24/2013 Buy	\$111.67		\$310.00
97 Buy	6/24/2013 Buy	\$111.67	\$0.00	1
Sell	6/25/2013 Short	\$112.84		\$1,170.00
98 Sell Short	6/25/2013 Short	\$112.84	\$0.00	1
Buy to Cover	7/8/2013 Cover	\$121.77		(\$8,930.00)
99 Buy	7/16/2013 Buy	\$124.26	\$0.00	1
Sell	7/17/2013 Short	\$123.60		(\$660.00)
100 Sell Short	7/17/2013 Short	\$123.60	\$0.00	1
Buy to Cover	9/13/2013 Buy	\$126.73		(\$3,130.00)
101 Buy	9/13/2013 Buy	\$126.73	\$0.00	1
Sell	9/16/2013 Short	\$125.59		(\$1,140.00)
102 Sell Short	9/16/2013 Short	\$125.59	\$0.00	1
Buy to Cover	10/11/2013 Buy	\$121.63		\$3,960.00
103 Buy	10/11/2013 Buy	\$121.63	\$0.00	1
Sell	10/14/2013 Short	\$120.06		(\$1,570.00)
104 Sell Short	10/14/2013 Short	\$120.06	\$0.00	1
Buy to Cover	11/29/2013 Buy	\$110.13		\$9,930.00
105 Buy	11/29/2013 Buy	\$110.13	\$0.00	1
Sell	12/2/2013 Short	\$110.55		\$420.00
106 Sell Short	12/2/2013 Short	\$110.55	\$0.00	1
Buy to Cover	12/30/2013 Cover	\$117.70		(\$7,150.00)
107 Buy	2/18/2014 Buy	\$117.73	\$0.00	1
Sell	2/19/2014 Short	\$120.31		\$2,580.00
108 Sell Short	2/19/2014 Short	\$120.31	\$0.00	1
Buy to Cover	3/7/2014 Buy	\$119.71		\$600.00
109 Buy	3/7/2014 Buy	\$119.71	\$0.00	1
Sell	3/10/2014 Short	\$120.49		\$780.00
110 Sell Short	3/10/2014 Short	\$120.49	\$0.00	1
Buy to Cover	4/4/2014 Buy	\$118.94		\$1,550.00
111 Buy	4/4/2014 Buy	\$118.94	\$0.00	1
Sell	4/7/2014 Short	\$119.47		\$530.00
112 Sell Short	4/7/2014 Short	\$119.47	\$0.00	1
Buy to Cover	6/16/2014 Cover	\$126.74		(\$7,270.00)
113 Buy	7/29/2014 Buy	\$123.13	\$0.00	1
Sell	7/30/2014 Short	\$122.56		(\$570.00)
114 Sell Short	7/30/2014 Short	\$122.56	\$0.00	1
Buy to Cover	9/23/2014 Buy	\$115.48		\$7,080.00
115 Buy	9/23/2014 Buy	\$115.48	\$0.00	1
Sell	9/24/2014 Short	\$116.50		\$1,020.00
116 Sell Short	9/24/2014 Short	\$116.50	\$0.00	1

	Buy to Cover	10/3/2014 Buy	\$116.16		\$340.00
117	Buy	10/3/2014 Buy	\$116.16	\$0.00	1
	Sell	10/6/2014 Short	\$114.55		(\$1,610.00)
118	Sell Short	10/6/2014 Short	\$114.55	\$0.00	1
	Buy to Cover	2/23/2015 Buy	\$74.77		\$39,780.00
119	Buy	2/23/2015 Buy	\$74.77	\$0.00	1
	Sell	2/24/2015 Short	\$73.44		(\$1,330.00)
120	Sell Short	2/24/2015 Short	\$73.44	\$0.00	1
	Buy to Cover	4/16/2015 Cover	\$77.95		(\$4,510.00)
121	Buy	6/29/2015 Buy	\$78.10	\$0.00	1
	Sell	6/30/2015 Short	\$77.53		(\$570.00)
122	Sell Short	6/30/2015 Short	\$77.53	\$0.00	1
	Buy to Cover	7/27/2015 Buy	\$66.94		\$10,590.00
123	Buy	7/27/2015 Buy	\$66.94	\$0.00	1
	Sell	7/28/2015 Short	\$65.96		(\$980.00)
124	Sell Short	7/28/2015 Short	\$65.96	\$0.00	1
	Buy to Cover	8/25/2015 Buy	\$56.58		\$9,380.00
125	Buy	8/25/2015 Buy	\$56.58	\$0.00	1
	Sell	8/26/2015 Short	\$58.09		\$1,510.00
126	Sell Short	8/26/2015 Short	\$58.09	\$0.00	1
	Buy to Cover	8/31/2015 Cover	\$63.40		(\$5,310.00)
127	Buy	9/8/2015 Buy	\$64.22	\$0.00	1
	Sell	9/9/2015 Short	\$64.19		(\$30.00)
128	Sell Short	9/9/2015 Short	\$64.19	\$0.00	1
	Buy to Cover	10/14/2015 Buy	\$64.79		(\$600.00)
129	Buy	10/14/2015 Buy	\$64.79	\$0.00	1
	Sell	10/15/2015 Short	\$64.38		(\$410.00)
130	Sell Short	10/15/2015 Short	\$64.38	\$0.00	1
	Buy to Cover	11/9/2015 Buy	\$62.07		\$2,310.00
131	Buy	11/9/2015 Buy	\$62.07	\$0.00	1
	Sell	11/10/2015 Short	\$61.65		(\$420.00)
132	Sell Short	11/10/2015 Short	\$61.65	\$0.00	1
	Buy to Cover	1/5/2016 Buy	\$52.17		\$9,480.00
133	Buy	1/5/2016 Buy	\$52.17	\$0.00	1
	Sell	1/6/2016 Short	\$51.45		(\$720.00)
134	Sell Short	1/6/2016 Short	\$51.45	\$0.00	1
	Buy to Cover	2/25/2016 Buy	\$44.33		\$7,120.00
135	Buy	2/25/2016 Buy	\$44.33	\$0.00	1
	Sell	2/26/2016 Short	\$45.18		\$850.00
136	Sell Short	2/26/2016 Short	\$45.18	\$0.00	1
	Buy to Cover	3/7/2016 Cover	\$48.34		(\$3,160.00)
137	Buy	3/28/2016 Buy	\$50.23	\$0.00	1
	Sell	3/29/2016 Short	\$50.00		(\$230.00)
138	Sell Short	3/29/2016 Short	\$50.00	\$0.00	1
	Buy to Cover	4/19/2016 Buy	\$50.77		(\$770.00)
139	Buy	4/19/2016 Buy	\$50.77	\$0.00	1
	Sell	4/20/2016 Short	\$51.62		\$850.00

140	Sell Short	4/20/2016	Short	\$51.62	\$0.00	1
	Buy to Cover	4/29/2016	Cover	\$55.23		(\$3,610.00)
141	Buy	5/5/2016	Buy	\$53.37	\$0.00	1
	Sell	5/6/2016	Short	\$53.85		\$480.00
142	Sell Short	5/6/2016	Short	\$53.85	\$0.00	1
	Buy to Cover	5/18/2016	Cover	\$57.84		(\$3,990.00)
143	Buy	5/23/2016	Buy	\$57.11	\$0.00	1
	Sell	5/24/2016	Short	\$56.73		(\$380.00)
144	Sell Short	5/24/2016	Short	\$56.73	\$0.00	1
	Buy to Cover	6/2/2016	Buy	\$57.55		(\$820.00)
145	Buy	6/2/2016	Buy	\$57.55	\$0.00	1
	Sell	6/3/2016	Short	\$57.69		\$140.00
146	Sell Short	6/3/2016	Short	\$57.69	\$0.00	1
	Buy to Cover	6/15/2016	Buy	\$56.55		\$1,140.00
147	Buy	6/15/2016	Buy	\$56.55	\$0.00	1
	Sell	6/16/2016	Short	\$56.10		(\$450.00)
148	Sell Short	6/16/2016	Short	\$56.10	\$0.00	1
	Buy to Cover	6/29/2016	Buy	\$56.18		(\$80.00)
149	Buy	6/29/2016	Buy	\$56.18	\$0.00	1
	Sell	6/30/2016	Short	\$57.67		\$1,490.00
150	Sell Short	6/30/2016	Short	\$57.67	\$0.00	1
	Buy to Cover	9/15/2016	Buy	\$50.39		\$7,280.00
151	Buy	9/15/2016	Buy	\$50.39	\$0.00	1
	Sell	9/16/2016	Short	\$50.40		\$10.00
152	Sell Short	9/16/2016	Short	\$50.40	\$0.00	1
	Buy to Cover	9/30/2016	Cover	\$53.84		(\$3,440.00)
153	Buy	10/12/2016	Buy	\$56.92	\$0.00	1
	Sell	10/13/2016	Short	\$56.08		(\$840.00)
154	Sell Short	10/13/2016	Short	\$56.08	\$0.00	1
	Buy to Cover	11/29/2016	Buy	\$52.00		\$4,080.00
155	Buy	11/29/2016	Buy	\$52.00	\$0.00	1
	Sell	11/30/2016	Short	\$50.36		(\$1,640.00)
156	Sell Short	11/30/2016	Short	\$50.36	\$0.00	1
	Buy to Cover	12/1/2016	Cover	\$54.19		(\$3,830.00)
157	Buy	12/19/2016	Buy	\$57.30	\$0.00	1
	Sell	12/20/2016	Short	\$57.19		(\$110.00)
158	Sell Short	12/20/2016	Short	\$57.19	\$0.00	1
	Buy to Cover	1/5/2017	Buy	\$57.44		(\$250.00)
159	Buy	1/5/2017	Buy	\$57.44	\$0.00	1
	Sell	1/6/2017	Short	\$57.78		\$340.00
160	Sell Short	1/6/2017	Short	\$57.78	\$0.00	1
	Buy to Cover	7/10/2017	Buy	\$45.72		\$12,060.00
161	Buy	7/10/2017	Buy	\$45.72	\$0.00	1
	Sell	7/11/2017	Short	\$45.95		\$230.00
162	Sell Short	7/11/2017	Short	\$45.95	\$0.00	1
	Buy to Cover	7/26/2017	Cover	\$49.67		(\$3,720.00)
163	Buy	8/4/2017	Buy	\$50.11	\$0.00	1

	Sell	8/7/2017 Short	\$50.75		\$640.00
164	Sell Short	8/7/2017 Short	\$50.75	\$0.00	1
	Buy to Cover	10/2/2017 Buy	\$52.10		(\$1,350.00)
165	Buy	10/2/2017 Buy	\$52.10	\$0.00	1
	Sell	10/3/2017 Short	\$51.05		(\$1,050.00)
166	Sell Short	10/3/2017 Short	\$51.05	\$0.00	1
	Buy to Cover	10/23/2017 Buy	\$52.30		(\$1,250.00)
167	Buy	10/23/2017 Buy	\$52.30	\$0.00	1
	Sell	10/24/2017 Short	\$52.12		(\$180.00)
168	Sell Short	10/24/2017 Short	\$52.12	\$0.00	1
	Buy to Cover	11/6/2017 Cover	\$56.20		(\$4,080.00)
169	Buy	11/13/2017 Buy	\$57.13	\$0.00	1
	Sell	11/14/2017 Short	\$56.95		(\$180.00)
170	Sell Short	11/14/2017 Short	\$56.95		1
	Buy to Cover Open	n/a	\$60.42		n/a

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
(\$200.00)	-0.10%	\$2,280.00	77.55%	\$0.00	\$0.00	
(\$200.00)		(\$660.00)	15.65%	-6.80%	\$0.00	\$0.00
\$6,240.00	3.05%	\$6,800.00	37.22%	\$0.00	\$0.00	
\$6,040.00		#####	96.93%	34.15%	\$0.00	\$0.00
(\$650.00)	-0.33%	\$2,480.00	65.09%	\$0.00	\$0.00	
\$5,390.00		(\$1,330.00)	17.85%	-17.06%	\$0.00	\$0.00
\$33,780.00	17.07%	\$39,010.00	91.98%	\$0.00	\$0.00	
\$39,170.00		(\$3,400.00)	87.67%	79.65%	\$0.00	\$0.00
\$6,460.00	3.94%	\$7,060.00	77.58%	\$0.00	\$0.00	
\$45,630.00		(\$2,040.00)	93.41%	70.99%	\$0.00	\$0.00
\$39,900.00	23.39%	\$40,840.00	97.66%	\$0.00	\$0.00	
\$85,530.00		(\$980.00)	97.75%	95.41%	\$0.00	\$0.00
(\$100.00)	-0.08%	\$9,530.00	75.22%	\$0.00	\$0.00	
\$85,430.00		(\$3,140.00)	23.99%	-0.79%	\$0.00	\$0.00
\$15,510.00	11.88%	\$16,250.00	99.15%	\$0.00	\$0.00	
#####		(\$140.00)	95.49%	94.63%	\$0.00	\$0.00
(\$3,220.00)	-2.80%	\$270.00	6.91%	\$0.00	\$0.00	
\$97,720.00		(\$3,640.00)	10.74%	-82.35%	\$0.00	\$0.00
\$14,600.00	13.05%	\$17,140.00	73.22%	\$0.00	\$0.00	
#####		(\$6,270.00)	89.15%	62.37%	\$0.00	\$0.00
\$100.00	0.10%	\$1,790.00	73.97%	\$0.00	\$0.00	
#####		(\$630.00)	30.17%	4.13%	\$0.00	\$0.00
\$5,830.00	5.99%	\$6,100.00	86.77%	\$0.00	\$0.00	
#####		(\$930.00)	96.16%	82.93%	\$0.00	\$0.00
(\$1,560.00)	-1.70%	\$330.00	12.22%	\$0.00	\$0.00	
#####		(\$2,370.00)	30.00%	-57.78%	\$0.00	\$0.00
(\$7,370.00)	-8.19%	\$550.00	6.37%	\$0.00	\$0.00	
#####		(\$8,080.00)	8.23%	-85.40%	\$0.00	\$0.00
\$370.00	0.31%	\$630.00	29.03%	\$0.00	\$0.00	
#####		(\$1,540.00)	88.02%	17.05%	\$0.00	\$0.00
(\$1,570.00)	-1.33%	\$260.00	5.42%	\$0.00	\$0.00	
#####		(\$4,540.00)	61.88%	-32.71%	\$0.00	\$0.00
\$560.00	0.47%	\$1,020.00	44.74%	\$0.00	\$0.00	
#####		(\$1,260.00)	79.82%	24.56%	\$0.00	\$0.00
\$5,750.00	4.79%	\$13,040.00	86.59%	\$0.00	\$0.00	
#####		(\$2,020.00)	51.59%	38.18%	\$0.00	\$0.00
\$2,610.00	2.28%	\$3,050.00	63.81%	\$0.00	\$0.00	
#####		(\$1,730.00)	90.79%	54.60%	\$0.00	\$0.00
(\$7,170.00)	-6.13%	\$6,410.00	46.79%	\$0.00	\$0.00	
#####		(\$7,290.00)	0.88%	-52.34%	\$0.00	\$0.00
(\$1,610.00)	-1.28%	\$520.00	23.32%	\$0.00	\$0.00	
#####		(\$1,710.00)	4.48%	-72.20%	\$0.00	\$0.00
(\$470.00)	-0.38%	\$11,580.00	83.13%	\$0.00	\$0.00	

#####		(\$2,350.00)	13.50%	-3.37%	\$0.00	\$0.00
(\$2,010.00)	-1.61%	\$270.00	11.11%		\$0.00	\$0.00
#####		(\$2,160.00)	6.17%	-82.72%	\$0.00	\$0.00
\$8,710.00	7.08%	\$10,890.00	94.70%		\$0.00	\$0.00
#####		(\$610.00)	81.04%	75.74%	\$0.00	\$0.00
\$2,110.00	1.84%	\$2,470.00	87.28%		\$0.00	\$0.00
#####		(\$360.00)	87.28%	74.56%	\$0.00	\$0.00
(\$7,640.00)	-6.56%	\$1,190.00	13.06%		\$0.00	\$0.00
#####		(\$7,920.00)	3.07%	-83.86%	\$0.00	\$0.00
(\$1,070.00)	-0.86%	\$960.00	37.07%		\$0.00	\$0.00
#####		(\$1,630.00)	21.62%	-41.31%	\$0.00	\$0.00
(\$110.00)	-0.09%	\$2,610.00	57.11%		\$0.00	\$0.00
#####		(\$1,960.00)	40.48%	-2.41%	\$0.00	\$0.00
(\$1,330.00)	-1.08%	\$60.00	3.41%		\$0.00	\$0.00
#####		(\$1,700.00)	21.02%	-75.57%	\$0.00	\$0.00
(\$4,920.00)	-4.02%	\$710.00	9.40%		\$0.00	\$0.00
#####		(\$6,840.00)	25.43%	-65.17%	\$0.00	\$0.00
(\$810.00)	-0.64%	\$540.00	33.13%		\$0.00	\$0.00
#####		(\$1,090.00)	17.18%	-49.69%	\$0.00	\$0.00
\$16,570.00	13.11%	\$21,930.00	91.53%		\$0.00	\$0.00
#####		(\$2,030.00)	77.63%	69.16%	\$0.00	\$0.00
\$1,360.00	1.24%	\$2,450.00	83.62%		\$0.00	\$0.00
#####		(\$480.00)	62.80%	46.42%	\$0.00	\$0.00
(\$3,130.00)	-2.82%	\$610.00	10.89%		\$0.00	\$0.00
#####		(\$4,990.00)	33.21%	-55.89%	\$0.00	\$0.00
(\$560.00)	-0.49%	\$820.00	52.23%		\$0.00	\$0.00
#####		(\$750.00)	12.10%	-35.67%	\$0.00	\$0.00
\$1,110.00	0.98%	\$6,430.00	77.56%		\$0.00	\$0.00
#####		(\$1,860.00)	35.83%	13.39%	\$0.00	\$0.00
\$1,070.00	0.95%	\$1,120.00	58.95%		\$0.00	\$0.00
#####		(\$780.00)	97.37%	56.32%	\$0.00	\$0.00
\$960.00	0.84%	\$1,950.00	51.45%		\$0.00	\$0.00
#####		(\$1,840.00)	73.88%	25.33%	\$0.00	\$0.00
\$1,360.00	1.21%	\$2,000.00	81.97%		\$0.00	\$0.00
#####		(\$440.00)	73.77%	55.74%	\$0.00	\$0.00
(\$3,190.00)	-2.80%	\$1,420.00	23.13%		\$0.00	\$0.00
#####		(\$4,720.00)	24.92%	-51.95%	\$0.00	\$0.00
(\$1,220.00)	-1.04%	\$180.00	7.44%		\$0.00	\$0.00
#####		(\$2,240.00)	42.15%	-50.41%	\$0.00	\$0.00
(\$7,210.00)	-6.21%	\$9,820.00	55.83%		\$0.00	\$0.00
#####		(\$7,770.00)	3.18%	-40.99%	\$0.00	\$0.00
\$1,640.00	1.35%	\$2,390.00	79.40%		\$0.00	\$0.00
#####		(\$620.00)	75.08%	54.49%	\$0.00	\$0.00
\$4,830.00	3.91%	\$7,130.00	84.88%		\$0.00	\$0.00
#####		(\$1,270.00)	72.62%	57.50%	\$0.00	\$0.00
(\$60.00)	-0.05%	\$700.00	31.39%		\$0.00	\$0.00
#####		(\$1,530.00)	65.92%	-2.69%	\$0.00	\$0.00

(\$8,110.00)	-6.84%	\$3,500.00	27.80%		\$0.00	\$0.00
#####		(\$9,090.00)	7.78%	-64.42%	\$0.00	\$0.00
(\$2,330.00)	-1.79%	\$360.00	9.02%		\$0.00	\$0.00
#####		(\$3,630.00)	32.58%	-58.40%	\$0.00	\$0.00
(\$7,580.00)	-5.92%	\$4,090.00	33.66%		\$0.00	\$0.00
\$96,230.00		(\$8,060.00)	3.95%	-62.39%	\$0.00	\$0.00
(\$910.00)	-0.65%	\$940.00	23.44%		\$0.00	\$0.00
\$95,320.00		(\$3,070.00)	53.87%	-22.69%	\$0.00	\$0.00
\$13,760.00	9.87%	\$18,350.00	98.71%		\$0.00	\$0.00
#####		(\$240.00)	75.31%	74.02%	\$0.00	\$0.00
(\$4,390.00)	-3.49%	\$270.00	4.55%		\$0.00	\$0.00
#####		(\$5,670.00)	21.55%	-73.91%	\$0.00	\$0.00
(\$1,270.00)	-1.05%	\$6,070.00	56.78%		\$0.00	\$0.00
#####		(\$4,620.00)	31.34%	-11.88%	\$0.00	\$0.00
(\$110.00)	-0.09%	\$740.00	49.33%		\$0.00	\$0.00
#####		(\$760.00)	43.33%	-7.33%	\$0.00	\$0.00
\$10,790.00	8.82%	\$21,450.00	93.71%		\$0.00	\$0.00
#####		(\$1,440.00)	53.43%	47.14%	\$0.00	\$0.00
\$3,610.00	3.23%	\$3,980.00	91.92%		\$0.00	\$0.00
#####		(\$350.00)	91.45%	83.37%	\$0.00	\$0.00
\$4,320.00	3.75%	\$5,430.00	92.98%		\$0.00	\$0.00
#####		(\$410.00)	80.99%	73.97%	\$0.00	\$0.00
\$500.00	0.45%	\$1,670.00	68.72%		\$0.00	\$0.00
#####		(\$760.00)	51.85%	20.58%	\$0.00	\$0.00
\$8,260.00	7.42%	\$11,560.00	88.65%		\$0.00	\$0.00
#####		(\$1,480.00)	74.69%	63.34%	\$0.00	\$0.00
\$1,460.00	1.42%	\$1,660.00	55.89%		\$0.00	\$0.00
#####		(\$1,310.00)	93.27%	49.16%	\$0.00	\$0.00
(\$7,770.00)	-7.43%	\$630.00	7.50%		\$0.00	\$0.00
#####		(\$7,770.00)	0.00%	-92.50%	\$0.00	\$0.00
(\$2,760.00)	-2.20%	\$890.00	22.14%		\$0.00	\$0.00
#####		(\$3,130.00)	9.20%	-68.66%	\$0.00	\$0.00
(\$1,400.00)	-1.14%	\$5,560.00	61.57%		\$0.00	\$0.00
#####		(\$3,470.00)	22.92%	-15.50%	\$0.00	\$0.00
\$3,290.00	2.65%	\$3,480.00	98.58%		\$0.00	\$0.00
#####		(\$50.00)	94.62%	93.20%	\$0.00	\$0.00
\$6,050.00	4.75%	\$6,050.00	88.97%		\$0.00	\$0.00
#####		(\$750.00)	100.00%	88.97%	\$0.00	\$0.00
(\$500.00)	-0.41%	\$880.00	34.51%		\$0.00	\$0.00
#####		(\$1,670.00)	45.88%	-19.61%	\$0.00	\$0.00
(\$9,040.00)	-7.48%	\$770.00	7.49%		\$0.00	\$0.00
#####		(\$9,510.00)	4.57%	-87.94%	\$0.00	\$0.00
\$1,820.00	1.41%	\$1,900.00	85.97%		\$0.00	\$0.00
#####		(\$310.00)	96.38%	82.35%	\$0.00	\$0.00
\$4,510.00	3.44%	\$5,650.00	86.00%		\$0.00	\$0.00
#####		(\$920.00)	82.65%	68.65%	\$0.00	\$0.00
\$1,770.00	1.40%	\$2,220.00	64.72%		\$0.00	\$0.00

#####		(\$1,210.00)	86.88%	51.60%	\$0.00	\$0.00
\$22,850.00	17.79%	\$23,520.00	96.16%		\$0.00	\$0.00
#####		(\$940.00)	97.26%	93.42%	\$0.00	\$0.00
\$1,180.00	1.12%	\$1,420.00	44.79%		\$0.00	\$0.00
#####		(\$1,750.00)	92.43%	37.22%	\$0.00	\$0.00
\$4,270.00	4.00%	\$6,910.00	70.51%		\$0.00	\$0.00
#####		(\$2,890.00)	73.06%	43.57%	\$0.00	\$0.00
(\$970.00)	-0.95%	\$480.00	18.11%		\$0.00	\$0.00
#####		(\$2,170.00)	45.28%	-36.60%	\$0.00	\$0.00
(\$8,520.00)	-8.39%	\$1,950.00	18.12%		\$0.00	\$0.00
#####		(\$8,810.00)	2.70%	-79.18%	\$0.00	\$0.00
\$540.00	0.47%	\$1,210.00	88.97%		\$0.00	\$0.00
#####		(\$150.00)	50.74%	39.71%	\$0.00	\$0.00
\$1,820.00	1.58%	\$2,340.00	25.43%		\$0.00	\$0.00
#####		(\$6,860.00)	94.35%	19.78%	\$0.00	\$0.00
\$860.00	0.76%	\$1,020.00	47.89%		\$0.00	\$0.00
#####		(\$1,110.00)	92.49%	40.38%	\$0.00	\$0.00
\$5,970.00	5.22%	\$9,310.00	91.10%		\$0.00	\$0.00
#####		(\$910.00)	67.32%	58.41%	\$0.00	\$0.00
(\$490.00)	-0.45%	\$430.00	30.28%		\$0.00	\$0.00
#####		(\$990.00)	35.21%	-34.51%	\$0.00	\$0.00
\$940.00	0.87%	\$1,970.00	39.64%		\$0.00	\$0.00
#####		(\$3,000.00)	79.28%	18.91%	\$0.00	\$0.00
(\$410.00)	-0.38%	\$530.00	46.09%		\$0.00	\$0.00
#####		(\$620.00)	18.26%	-35.65%	\$0.00	\$0.00
(\$6,460.00)	-6.07%	\$770.00	9.40%		\$0.00	\$0.00
#####		(\$7,420.00)	11.72%	-78.88%	\$0.00	\$0.00
\$40.00	0.04%	\$500.00	51.55%		\$0.00	\$0.00
#####		(\$470.00)	52.58%	4.12%	\$0.00	\$0.00
(\$3,000.00)	-2.65%	\$540.00	10.51%		\$0.00	\$0.00
#####		(\$4,600.00)	31.13%	-58.37%	\$0.00	\$0.00
\$220.00	0.19%	\$350.00	17.95%		\$0.00	\$0.00
#####		(\$1,600.00)	93.33%	11.28%	\$0.00	\$0.00
\$850.00	0.73%	\$8,080.00	86.60%		\$0.00	\$0.00
#####		(\$1,250.00)	22.51%	9.11%	\$0.00	\$0.00
(\$2,430.00)	-2.10%	\$30.00	1.08%		\$0.00	\$0.00
#####		(\$2,750.00)	11.51%	-87.41%	\$0.00	\$0.00
\$5,700.00	5.04%	\$8,440.00	96.13%		\$0.00	\$0.00
#####		(\$340.00)	68.79%	64.92%	\$0.00	\$0.00
(\$2,490.00)	-2.32%	\$290.00	9.57%		\$0.00	\$0.00
#####		(\$2,740.00)	8.25%	-82.18%	\$0.00	\$0.00
(\$6,640.00)	-6.33%	\$700.00	8.78%		\$0.00	\$0.00
#####		(\$7,270.00)	7.90%	-83.31%	\$0.00	\$0.00
\$1,590.00	1.41%	\$2,050.00	82.66%		\$0.00	\$0.00
#####		(\$430.00)	81.45%	64.11%	\$0.00	\$0.00
(\$180.00)	-0.16%	\$2,210.00	58.16%		\$0.00	\$0.00
#####		(\$1,590.00)	37.11%	-4.74%	\$0.00	\$0.00

(\$830.00)	-0.73%	\$50.00	3.73%		\$0.00	\$0.00
#####		(\$1,290.00)	34.33%	-61.94%	\$0.00	\$0.00
\$850.00	0.75%	\$3,010.00	58.56%		\$0.00	\$0.00
#####		(\$2,130.00)	57.98%	16.54%	\$0.00	\$0.00
(\$480.00)	-0.43%	\$20.00	1.48%		\$0.00	\$0.00
#####		(\$1,330.00)	62.96%	-35.56%	\$0.00	\$0.00
\$310.00	0.28%	\$2,630.00	34.24%		\$0.00	\$0.00
#####		(\$5,050.00)	69.79%	4.04%	\$0.00	\$0.00
\$1,170.00	1.05%	\$1,740.00	59.59%		\$0.00	\$0.00
#####		(\$1,180.00)	80.48%	40.07%	\$0.00	\$0.00
(\$8,930.00)	-7.91%	\$1,340.00	13.05%		\$0.00	\$0.00
#####		(\$8,930.00)	0.00%	-86.95%	\$0.00	\$0.00
(\$660.00)	-0.53%	\$740.00	48.68%		\$0.00	\$0.00
#####		(\$780.00)	7.89%	-43.42%	\$0.00	\$0.00
(\$3,130.00)	-2.53%	\$3,430.00	33.76%		\$0.00	\$0.00
#####		(\$6,730.00)	35.43%	-30.81%	\$0.00	\$0.00
(\$1,140.00)	-0.90%	\$100.00	6.62%		\$0.00	\$0.00
#####		(\$1,410.00)	17.88%	-75.50%	\$0.00	\$0.00
\$3,960.00	3.15%	\$5,850.00	82.39%		\$0.00	\$0.00
#####		(\$1,250.00)	73.38%	55.77%	\$0.00	\$0.00
(\$1,570.00)	-1.29%	\$10.00	0.43%		\$0.00	\$0.00
#####		(\$2,340.00)	32.77%	-66.81%	\$0.00	\$0.00
\$9,930.00	8.27%	\$10,450.00	86.72%		\$0.00	\$0.00
#####		(\$1,600.00)	95.68%	82.41%	\$0.00	\$0.00
\$420.00	0.38%	\$1,610.00	87.50%		\$0.00	\$0.00
#####		(\$230.00)	35.33%	22.83%	\$0.00	\$0.00
(\$7,150.00)	-6.47%	\$150.00	1.90%		\$0.00	\$0.00
#####		(\$7,750.00)	7.59%	-90.51%	\$0.00	\$0.00
\$2,580.00	2.19%	\$2,930.00	97.02%		\$0.00	\$0.00
#####		(\$90.00)	88.41%	85.43%	\$0.00	\$0.00
\$600.00	0.50%	\$2,440.00	47.94%		\$0.00	\$0.00
#####		(\$2,650.00)	63.85%	11.79%	\$0.00	\$0.00
\$780.00	0.65%	\$940.00	70.15%		\$0.00	\$0.00
#####		(\$400.00)	88.06%	58.21%	\$0.00	\$0.00
\$1,550.00	1.29%	\$5,380.00	94.55%		\$0.00	\$0.00
#####		(\$310.00)	32.69%	27.24%	\$0.00	\$0.00
\$530.00	0.45%	\$1,250.00	92.59%		\$0.00	\$0.00
#####		(\$100.00)	46.67%	39.26%	\$0.00	\$0.00
(\$7,270.00)	-6.09%	\$1,240.00	13.32%		\$0.00	\$0.00
#####		(\$8,070.00)	8.59%	-78.09%	\$0.00	\$0.00
(\$570.00)	-0.46%	\$230.00	15.75%		\$0.00	\$0.00
#####		(\$1,230.00)	45.21%	-39.04%	\$0.00	\$0.00
\$7,080.00	5.78%	\$8,570.00	93.05%		\$0.00	\$0.00
#####		(\$640.00)	83.82%	76.87%	\$0.00	\$0.00
\$1,020.00	0.88%	\$1,390.00	92.05%		\$0.00	\$0.00
#####		(\$120.00)	75.50%	67.55%	\$0.00	\$0.00
\$340.00	0.29%	\$3,540.00	52.68%		\$0.00	\$0.00

#####		(\$3,180.00)	52.38%	5.06%	\$0.00	\$0.00
(\$1,610.00)	-1.39%	\$410.00	16.87%		\$0.00	\$0.00
#####		(\$2,020.00)	16.87%	-66.26%	\$0.00	\$0.00
\$39,780.00	34.73%	\$46,270.00	97.95%		\$0.00	\$0.00
#####		(\$970.00)	86.26%	84.21%	\$0.00	\$0.00
(\$1,330.00)	-1.78%	\$240.00	10.34%		\$0.00	\$0.00
#####		(\$2,080.00)	32.33%	-57.33%	\$0.00	\$0.00
(\$4,510.00)	-6.14%	\$7,390.00	58.33%		\$0.00	\$0.00
#####		(\$5,280.00)	6.08%	-35.60%	\$0.00	\$0.00
(\$570.00)	-0.73%	\$430.00	34.96%		\$0.00	\$0.00
#####		(\$800.00)	18.70%	-46.34%	\$0.00	\$0.00
\$10,590.00	13.66%	\$10,870.00	88.45%		\$0.00	\$0.00
#####		(\$1,420.00)	97.72%	86.17%	\$0.00	\$0.00
(\$980.00)	-1.46%	\$200.00	15.50%		\$0.00	\$0.00
#####		(\$1,090.00)	8.53%	-75.97%	\$0.00	\$0.00
\$9,380.00	14.22%	\$9,810.00	79.69%		\$0.00	\$0.00
#####		(\$2,500.00)	96.51%	76.20%	\$0.00	\$0.00
\$1,510.00	2.67%	\$1,710.00	98.84%		\$0.00	\$0.00
#####		(\$20.00)	88.44%	87.28%	\$0.00	\$0.00
(\$5,310.00)	-9.14%	\$1,170.00	15.85%		\$0.00	\$0.00
#####		(\$6,210.00)	12.20%	-71.95%	\$0.00	\$0.00
(\$30.00)	-0.05%	\$590.00	25.99%		\$0.00	\$0.00
#####		(\$1,680.00)	72.69%	-1.32%	\$0.00	\$0.00
(\$600.00)	-0.93%	\$2,430.00	33.47%		\$0.00	\$0.00
#####		(\$4,830.00)	58.26%	-8.26%	\$0.00	\$0.00
(\$410.00)	-0.63%	\$270.00	26.47%		\$0.00	\$0.00
#####		(\$750.00)	33.33%	-40.20%	\$0.00	\$0.00
\$2,310.00	3.59%	\$4,250.00	73.53%		\$0.00	\$0.00
#####		(\$1,530.00)	66.44%	39.97%	\$0.00	\$0.00
(\$420.00)	-0.68%	\$600.00	40.54%		\$0.00	\$0.00
#####		(\$880.00)	31.08%	-28.38%	\$0.00	\$0.00
\$9,480.00	15.38%	\$11,030.00	94.35%		\$0.00	\$0.00
#####		(\$660.00)	86.74%	81.09%	\$0.00	\$0.00
(\$720.00)	-1.38%	\$200.00	14.71%		\$0.00	\$0.00
#####		(\$1,160.00)	32.35%	-52.94%	\$0.00	\$0.00
\$7,120.00	13.84%	\$11,100.00	98.14%		\$0.00	\$0.00
#####		(\$210.00)	64.81%	62.95%	\$0.00	\$0.00
\$850.00	1.92%	\$1,300.00	53.72%		\$0.00	\$0.00
#####		(\$1,120.00)	81.40%	35.12%	\$0.00	\$0.00
(\$3,160.00)	-6.99%	\$720.00	17.91%		\$0.00	\$0.00
#####		(\$3,300.00)	3.48%	-78.61%	\$0.00	\$0.00
(\$230.00)	-0.46%	\$590.00	46.09%		\$0.00	\$0.00
#####		(\$690.00)	35.94%	-17.97%	\$0.00	\$0.00
(\$770.00)	-1.54%	\$4,080.00	56.82%		\$0.00	\$0.00
#####		(\$3,100.00)	32.45%	-10.72%	\$0.00	\$0.00
\$850.00	1.67%	\$1,440.00	72.00%		\$0.00	\$0.00
#####		(\$560.00)	70.50%	42.50%	\$0.00	\$0.00

(\$3,610.00)	-6.99%	\$990.00	20.45%		\$0.00	\$0.00
#####		(\$3,850.00)	4.96%	-74.59%	\$0.00	\$0.00
\$480.00	0.90%	\$2,030.00	96.21%		\$0.00	\$0.00
#####		(\$80.00)	26.54%	22.75%	\$0.00	\$0.00
(\$3,990.00)	-7.41%	\$1,490.00	26.00%		\$0.00	\$0.00
#####		(\$4,240.00)	4.36%	-69.63%	\$0.00	\$0.00
(\$380.00)	-0.67%	\$40.00	3.64%		\$0.00	\$0.00
#####		(\$1,060.00)	61.82%	-34.55%	\$0.00	\$0.00
(\$820.00)	-1.45%	\$440.00	17.12%		\$0.00	\$0.00
#####		(\$2,130.00)	50.97%	-31.91%	\$0.00	\$0.00
\$140.00	0.24%	\$570.00	38.00%		\$0.00	\$0.00
#####		(\$930.00)	71.33%	9.33%	\$0.00	\$0.00
\$1,140.00	1.98%	\$1,200.00	31.33%		\$0.00	\$0.00
#####		(\$2,630.00)	98.43%	29.77%	\$0.00	\$0.00
(\$450.00)	-0.80%	\$820.00	56.94%		\$0.00	\$0.00
#####		(\$620.00)	11.81%	-31.25%	\$0.00	\$0.00
(\$80.00)	-0.14%	\$2,150.00	45.65%		\$0.00	\$0.00
#####		(\$2,560.00)	52.65%	-1.70%	\$0.00	\$0.00
\$1,490.00	2.65%	\$1,940.00	96.04%		\$0.00	\$0.00
#####		(\$80.00)	77.72%	73.76%	\$0.00	\$0.00
\$7,280.00	12.62%	\$11,060.00	99.37%		\$0.00	\$0.00
#####		(\$70.00)	66.04%	65.41%	\$0.00	\$0.00
\$10.00	0.02%	\$640.00	59.26%		\$0.00	\$0.00
#####		(\$440.00)	41.67%	0.93%	\$0.00	\$0.00
(\$3,440.00)	-6.83%	\$1,260.00	23.95%		\$0.00	\$0.00
#####		(\$4,000.00)	10.65%	-65.40%	\$0.00	\$0.00
(\$840.00)	-1.48%	\$330.00	25.78%		\$0.00	\$0.00
#####		(\$950.00)	8.59%	-65.63%	\$0.00	\$0.00
\$4,080.00	7.28%	\$8,230.00	82.14%		\$0.00	\$0.00
#####		(\$1,790.00)	58.58%	40.72%	\$0.00	\$0.00
(\$1,640.00)	-3.15%	\$100.00	4.63%		\$0.00	\$0.00
#####		(\$2,060.00)	19.44%	-75.93%	\$0.00	\$0.00
(\$3,830.00)	-7.61%	\$20.00	0.43%		\$0.00	\$0.00
#####		(\$4,660.00)	17.74%	-81.84%	\$0.00	\$0.00
(\$110.00)	-0.19%	\$340.00	33.33%		\$0.00	\$0.00
#####		(\$680.00)	55.88%	-10.78%	\$0.00	\$0.00
(\$250.00)	-0.44%	\$1,060.00	33.54%		\$0.00	\$0.00
#####		(\$2,100.00)	58.54%	-7.91%	\$0.00	\$0.00
\$340.00	0.59%	\$730.00	54.89%		\$0.00	\$0.00
#####		(\$600.00)	70.68%	25.56%	\$0.00	\$0.00
\$12,060.00	20.87%	\$14,360.00	96.05%		\$0.00	\$0.00
#####		(\$590.00)	84.62%	80.67%	\$0.00	\$0.00
\$230.00	0.50%	\$490.00	41.18%		\$0.00	\$0.00
#####		(\$700.00)	78.15%	19.33%	\$0.00	\$0.00
(\$3,720.00)	-8.10%	\$750.00	16.23%		\$0.00	\$0.00
#####		(\$3,870.00)	3.25%	-80.52%	\$0.00	\$0.00
\$640.00	1.28%	\$690.00	60.53%		\$0.00	\$0.00

#####		(\$450.00)	95.61%	56.14%	\$0.00	\$0.00
(\$1,350.00)	-2.66%	\$4,160.00	61.81%		\$0.00	\$0.00
#####		(\$2,570.00)	18.13%	-20.06%	\$0.00	\$0.00
(\$1,050.00)	-2.02%	\$70.00	4.27%		\$0.00	\$0.00
#####		(\$1,570.00)	31.71%	-64.02%	\$0.00	\$0.00
(\$1,250.00)	-2.45%	\$1,490.00	45.57%		\$0.00	\$0.00
#####		(\$1,780.00)	16.21%	-38.23%	\$0.00	\$0.00
(\$180.00)	-0.34%	\$230.00	37.10%		\$0.00	\$0.00
#####		(\$390.00)	33.87%	-29.03%	\$0.00	\$0.00
(\$4,080.00)	-7.83%	\$340.00	7.69%		\$0.00	\$0.00
#####		(\$4,080.00)	0.00%	-92.31%	\$0.00	\$0.00
(\$180.00)	-0.32%	\$250.00	29.41%		\$0.00	\$0.00
#####		(\$600.00)	49.41%	-21.18%	\$0.00	\$0.00
n/a	n/a	\$1,910.00	n/a		\$0.00	\$0.00
n/a		(\$3,560.00)	n/a	n/a	n/a	n/a

TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
Last 12 month	(\$1,340.00)	-0.45%	0.91
1/1/2017	(\$1,680.00)	-0.56%	0.89
1/1/2016	(\$1,070.00)	-0.36%	0.96
1/1/2015	\$22,650.00	8.17%	2.6
1/1/2014	\$41,130.00	17.41%	5.35
1/1/2013	(\$14,680.00)	-5.85%	0.63
1/1/2012	\$29,700.00	13.43%	2.13
1/1/2011	\$11,640.00	5.55%	1.32
1/1/2010	(\$950.00)	-0.45%	0.97
1/1/2009	\$9,050.00	4.49%	1.47
1/1/2008	\$101,450.00	101.45%	25.33

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2017 - Today	(\$1,680.00)	-0.56%	0.89
1/1/2016 - 1/1/2017	(\$2,750.00)	-0.92%	0.93
1/1/2015 - 1/1/2017	\$19,900.00	7.18%	1.37
1/1/2014 - 1/1/2017	\$61,030.00	25.84%	1.97
1/1/2013 - 1/1/2017	\$46,350.00	18.47%	1.45
1/1/2012 - 1/1/2017	\$76,050.00	34.38%	1.59
1/1/2011 - 1/1/2017	\$87,690.00	41.85%	1.53
1/1/2010 - 1/1/2017	\$86,740.00	41.21%	1.43
1/1/2009 - 1/1/2017	\$95,790.00	47.55%	1.44
1/1/2008 - 1/1/2017	\$197,240.00	197.24%	1.89
1/1/2007 - 1/1/2017	\$197,240.00	197.24%	1.89

# Trades	% Profitable
13	38.46%
13	38.46%
27	40.74%
15	40.00%
12	75.00%
25	44.00%
21	61.90%
20	40.00%
22	40.91%
13	61.54%
10	60.00%

# Trades	% Profitable
13	38.46%
39	38.46%
53	37.74%
64	43.75%
89	43.82%
109	47.71%
128	46.88%
149	46.31%
161	47.20%
170	47.65%
170	47.65%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	(\$580.00)	-0.19%	0
12/28/2017	(\$200.00)	-0.07%	0
12/27/2017	\$330.00	0.11%	100
12/26/2017	(\$1,500.00)	-0.50%	0
12/25/2017	\$0.00	0.00%	0
12/24/2017	\$0.00	0.00%	0
12/23/2017	\$0.00	0.00%	0
12/22/2017	(\$110.00)	-0.04%	0
12/21/2017	(\$270.00)	-0.09%	0
12/20/2017	(\$530.00)	-0.18%	0
12/19/2017	(\$340.00)	-0.11%	0
12/18/2017	\$110.00	0.04%	100
12/17/2017	\$0.00	0.00%	0
12/16/2017	\$0.00	0.00%	0
12/15/2017	(\$250.00)	-0.08%	0
12/14/2017	(\$440.00)	-0.15%	0
12/13/2017	\$540.00	0.18%	100
12/12/2017	\$850.00	0.28%	100
12/11/2017	(\$630.00)	-0.21%	0
12/10/2017	\$0.00	0.00%	0
12/9/2017	\$0.00	0.00%	0
12/8/2017	(\$670.00)	-0.22%	0
12/7/2017	(\$730.00)	-0.24%	0
12/6/2017	\$1,660.00	0.55%	100
12/5/2017	(\$150.00)	-0.05%	0
12/4/2017	\$890.00	0.30%	100
12/3/2017	\$0.00	0.00%	0
12/2/2017	\$0.00	0.00%	0
12/1/2017	(\$960.00)	-0.32%	0
11/30/2017	(\$100.00)	-0.03%	0
11/29/2017	\$690.00	0.23%	100
11/28/2017	\$120.00	0.04%	100
11/27/2017	\$840.00	0.28%	100
11/26/2017	\$0.00	0.00%	0
11/25/2017	\$0.00	0.00%	0
11/24/2017	(\$930.00)	-0.31%	0
11/23/2017	\$0.00	0.00%	0
11/22/2017	(\$1,190.00)	-0.40%	0
11/21/2017	(\$410.00)	-0.14%	0
11/20/2017	\$290.00	0.10%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	(\$580.00)	-0.19%	0
12/28/2017 - 12/29/2017	(\$780.00)	-0.26%	0

12/27/2017 - 12/29/2017	(\$450.00)	-0.15%	0
12/26/2017 - 12/29/2017	(\$1,950.00)	-0.65%	0
12/25/2017 - 12/29/2017	(\$1,950.00)	-0.65%	0
12/24/2017 - 12/29/2017	(\$1,950.00)	-0.65%	0
12/23/2017 - 12/29/2017	(\$1,950.00)	-0.65%	0
12/22/2017 - 12/29/2017	(\$2,060.00)	-0.69%	0
12/21/2017 - 12/29/2017	(\$2,330.00)	-0.78%	0
12/20/2017 - 12/29/2017	(\$2,860.00)	-0.95%	0
12/19/2017 - 12/29/2017	(\$3,200.00)	-1.07%	0
12/18/2017 - 12/29/2017	(\$3,090.00)	-1.03%	0
12/17/2017 - 12/29/2017	(\$3,090.00)	-1.03%	0
12/16/2017 - 12/29/2017	(\$3,090.00)	-1.03%	0
12/15/2017 - 12/29/2017	(\$3,340.00)	-1.11%	0
12/14/2017 - 12/29/2017	(\$3,780.00)	-1.26%	0
12/13/2017 - 12/29/2017	(\$3,240.00)	-1.08%	0
12/12/2017 - 12/29/2017	(\$2,390.00)	-0.80%	0
12/11/2017 - 12/29/2017	(\$3,020.00)	-1.01%	0
12/10/2017 - 12/29/2017	(\$3,020.00)	-1.01%	0
12/9/2017 - 12/29/2017	(\$3,020.00)	-1.01%	0
12/8/2017 - 12/29/2017	(\$3,690.00)	-1.23%	0
12/7/2017 - 12/29/2017	(\$4,420.00)	-1.47%	0
12/6/2017 - 12/29/2017	(\$2,760.00)	-0.92%	0
12/5/2017 - 12/29/2017	(\$2,910.00)	-0.97%	0
12/4/2017 - 12/29/2017	(\$2,020.00)	-0.67%	0
12/3/2017 - 12/29/2017	(\$2,020.00)	-0.67%	0
12/2/2017 - 12/29/2017	(\$2,020.00)	-0.67%	0
12/1/2017 - 12/29/2017	(\$2,980.00)	-0.99%	0
11/30/2017 - 12/29/2017	(\$3,080.00)	-1.03%	0
11/29/2017 - 12/29/2017	(\$2,390.00)	-0.80%	0
11/28/2017 - 12/29/2017	(\$2,270.00)	-0.76%	0
11/27/2017 - 12/29/2017	(\$1,430.00)	-0.48%	0
11/26/2017 - 12/29/2017	(\$1,430.00)	-0.48%	0
11/25/2017 - 12/29/2017	(\$1,430.00)	-0.48%	0
11/24/2017 - 12/29/2017	(\$2,360.00)	-0.79%	0
11/23/2017 - 12/29/2017	(\$2,360.00)	-0.79%	0
11/22/2017 - 12/29/2017	(\$3,550.00)	-1.18%	0
11/21/2017 - 12/29/2017	(\$3,960.00)	-1.31%	0
11/20/2017 - 12/29/2017	(\$3,670.00)	-1.22%	0

# Trades	% Profitable
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	0.00%
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	100.00%
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	100.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	100.00%
1	100.00%
1	100.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	100.00%

# Trades	% Profitable
1	0.00%
1	0.00%

TradeStation Periodical Returns: Monthly

Mark-To-Market

Monthly Average

Analysis:

Period	Avg. Net Profit	% Gain	%Profitable
January	\$3,345.00	3.35%	65.00%
February	(\$937.78)	-0.38%	44.00%
March	(\$780.00)	-0.32%	44.44%
April	(\$2,135.00)	-0.85%	45.00%
May	\$5,704.29	2.29%	50.00%
June	\$144.44	0.06%	58.06%
July	\$2,799.00	1.12%	51.85%
August	\$2,302.00	0.97%	58.82%
September	\$4,079.00	1.70%	70.83%
October	\$4,994.00	2.05%	44.44%
November	\$1,610.00	0.65%	42.11%
December	\$478.00	0.19%	36.84%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017	(\$2,980.00)	-0.99%	0
11/1/2017	(\$2,260.00)	-0.75%	0
10/1/2017	(\$4,940.00)	-1.61%	0.01
9/1/2017	(\$3,890.00)	-1.25%	0
8/1/2017	\$3,150.00	1.02%	100
7/1/2017	(\$1,800.00)	-0.58%	0.52
6/1/2017	\$2,500.00	0.81%	100
5/1/2017	\$1,350.00	0.44%	100
4/1/2017	\$1,730.00	0.57%	100
3/1/2017	\$3,900.00	1.30%	100
2/1/2017	(\$810.00)	-0.27%	0
1/1/2017	\$2,370.00	0.79%	100
12/1/2016	(\$320.00)	-0.11%	0.54
11/1/2016	(\$5,330.00)	-1.75%	0.09
10/1/2016	\$2,730.00	0.90%	4.25
9/1/2016	(\$2,430.00)	-0.80%	0.29
8/1/2016	(\$2,370.00)	-0.77%	0
7/1/2016	\$7,430.00	2.48%	100
6/1/2016	\$3,660.00	1.24%	7.91
5/1/2016	(\$4,910.00)	-1.63%	0.09
4/1/2016	(\$4,510.00)	-1.48%	0.16
3/1/2016	(\$1,700.00)	-0.55%	0.37
2/1/2016	\$3,730.00	1.23%	6.25
1/1/2016	\$2,950.00	0.98%	5.1
12/1/2015	\$5,840.00	1.99%	100

11/1/2015	\$5,150.00	1.78%	13.26
10/1/2015	(\$1,770.00)	-0.61%	0.12
9/1/2015	\$970.00	0.33%	33.33
8/1/2015	\$5,680.00	2.00%	2.07
7/1/2015	\$10,710.00	3.92%	10.92
6/1/2015	(\$1,770.00)	-0.64%	0
4/1/2015	(\$8,320.00)	-2.93%	0
3/1/2015	\$4,150.00	1.49%	100
2/1/2015	(\$3,500.00)	-1.24%	0
1/1/2015	\$5,510.00	1.99%	100
12/1/2014	\$13,210.00	5.00%	100
11/1/2014	\$14,410.00	5.77%	100
10/1/2014	\$6,650.00	2.74%	4.63
9/1/2014	\$5,620.00	2.37%	100
8/1/2014	\$180.00	0.08%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017 - Today	(\$2,980.00)	-0.99%	0
11/1/2017 - 12/1/2017	(\$5,240.00)	-1.73%	0
10/1/2017 - 12/1/2017	(\$10,180.00)	-3.31%	0
9/1/2017 - 12/1/2017	(\$14,070.00)	-4.52%	0
8/1/2017 - 12/1/2017	(\$10,920.00)	-3.54%	0.06
7/1/2017 - 12/1/2017	(\$12,720.00)	-4.10%	0.17
6/1/2017 - 12/1/2017	(\$10,220.00)	-3.32%	0.33
5/1/2017 - 12/1/2017	(\$8,870.00)	-2.90%	0.42
4/1/2017 - 12/1/2017	(\$7,140.00)	-2.35%	0.53
3/1/2017 - 12/1/2017	(\$3,240.00)	-1.08%	0.79
2/1/2017 - 12/1/2017	(\$4,050.00)	-1.34%	0.73
1/1/2017 - 12/1/2017	(\$1,680.00)	-0.56%	0.89
12/1/2016 - 12/1/2017	(\$2,000.00)	-0.67%	0.87
11/1/2016 - 12/1/2017	(\$7,330.00)	-2.41%	0.65
10/1/2016 - 12/1/2017	(\$4,600.00)	-1.52%	0.79
9/1/2016 - 12/1/2017	(\$7,030.00)	-2.31%	0.72
8/1/2016 - 12/1/2017	(\$9,400.00)	-3.07%	0.65
7/1/2016 - 12/1/2017	(\$1,970.00)	-0.66%	0.92
6/1/2016 - 12/1/2017	\$1,690.00	0.57%	1.07
5/1/2016 - 12/1/2017	(\$3,220.00)	-1.07%	0.9
4/1/2016 - 12/1/2017	(\$7,730.00)	-2.53%	0.79
3/1/2016 - 12/1/2017	(\$9,430.00)	-3.07%	0.75
2/1/2016 - 12/1/2017	(\$5,700.00)	-1.88%	0.85
1/1/2016 - 12/1/2017	(\$2,750.00)	-0.92%	0.93
12/1/2015 - 12/1/2017	\$3,090.00	1.05%	1.08
11/1/2015 - 12/1/2017	\$8,240.00	2.85%	1.21
10/1/2015 - 12/1/2017	\$6,470.00	2.23%	1.15
9/1/2015 - 12/1/2017	\$7,440.00	2.57%	1.18
8/1/2015 - 12/1/2017	\$13,120.00	4.62%	1.28
7/1/2015 - 12/1/2017	\$23,830.00	8.72%	1.5

6/1/2015 - 12/1/2017	\$22,060.00	8.02%	1.46
5/1/2015 - 12/1/2017	\$22,060.00	8.02%	1.46
4/1/2015 - 12/1/2017	\$13,740.00	4.85%	1.24
3/1/2015 - 12/1/2017	\$17,890.00	6.40%	1.34
2/1/2015 - 12/1/2017	\$14,390.00	5.09%	1.26
1/1/2015 - 12/1/2017	\$19,900.00	7.18%	1.37
12/1/2014 - 12/1/2017	\$33,110.00	12.54%	1.62
11/1/2014 - 12/1/2017	\$47,520.00	19.03%	1.88
10/1/2014 - 12/1/2017	\$54,170.00	22.29%	1.97
9/1/2014 - 12/1/2017	\$59,790.00	25.18%	2.08

# Trades	%Profitable
1	0.00%
3	0.00%
5	20.00%
1	0.00%
2	100.00%
3	66.67%
1	100.00%
1	100.00%
1	100.00%
1	100.00%
1	0.00%
3	100.00%
3	33.33%
3	33.33%
2	50.00%
3	66.67%
1	0.00%
1	100.00%
7	71.43%
4	25.00%
3	33.33%
3	33.33%
3	66.67%
3	66.67%
1	100.00%

3	66.67%
3	33.33%
2	50.00%
3	66.67%
3	33.33%
2	0.00%
1	0.00%
1	100.00%
3	0.00%
1	100.00%
1	100.00%
1	100.00%
3	33.33%
3	100.00%
1	100.00%

# Trades	%Profitable
1	0.00%
3	0.00%
7	14.29%
7	0.00%
8	12.50%
11	27.27%
11	27.27%
11	27.27%
11	27.27%
11	27.27%
11	27.27%
13	38.46%
15	33.33%
17	29.41%
18	27.78%
21	33.33%
21	28.57%
21	33.33%
27	40.74%
30	36.67%
33	36.36%
35	34.29%
37	37.84%
39	38.46%
39	38.46%
41	39.02%
43	37.21%
44	36.36%
47	38.30%
49	38.78%

50	38.00%
50	38.00%
51	37.25%
51	37.25%
53	35.85%
53	37.74%
53	37.74%
53	37.74%
55	36.36%
57	40.35%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017	(\$1,950.00)	-0.65%	0
12/17/2017	(\$1,140.00)	-0.38%	0
12/10/2017	\$70.00	0.02%	100
12/3/2017	\$1,000.00	0.33%	100
11/26/2017	\$590.00	0.20%	100
11/19/2017	(\$2,240.00)	-0.74%	0
11/12/2017	\$20.00	0.01%	1.11
11/5/2017	(\$330.00)	-0.11%	0
10/29/2017	(\$1,740.00)	-0.57%	0
10/22/2017	(\$2,420.00)	-0.79%	0
10/15/2017	(\$160.00)	-0.05%	0
10/8/2017	(\$2,160.00)	-0.70%	0
10/1/2017	\$280.00	0.09%	1.27
9/24/2017	(\$1,010.00)	-0.33%	0
9/17/2017	(\$220.00)	-0.07%	0
9/10/2017	(\$2,410.00)	-0.77%	0
9/3/2017	(\$190.00)	-0.06%	0
8/27/2017	\$580.00	0.19%	100
8/20/2017	\$790.00	0.25%	100
8/13/2017	\$310.00	0.10%	100
8/6/2017	\$780.00	0.25%	100
7/30/2017	\$630.00	0.20%	100
7/23/2017	(\$2,740.00)	-0.88%	0
7/16/2017	\$980.00	0.32%	100
7/9/2017	(\$1,850.00)	-0.59%	0.11
7/2/2017	\$1,810.00	0.58%	100
6/25/2017	(\$3,030.00)	-0.97%	0
6/18/2017	\$1,960.00	0.63%	100
6/11/2017	\$1,080.00	0.35%	100
6/4/2017	\$1,830.00	0.59%	100
5/28/2017	\$2,140.00	0.70%	100
5/21/2017	\$870.00	0.29%	100
5/14/2017	(\$2,490.00)	-0.81%	0
5/7/2017	(\$1,620.00)	-0.52%	0
4/30/2017	\$3,110.00	1.02%	100
4/23/2017	\$290.00	0.09%	100
4/16/2017	\$4,020.00	1.33%	100
4/9/2017	(\$940.00)	-0.31%	0
4/2/2017	(\$1,640.00)	-0.54%	0
3/26/2017	(\$2,630.00)	-0.86%	0

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017 - Today	(\$1,950.00)	-0.65%	0
12/17/2017 - 12/24/2017	(\$3,090.00)	-1.03%	0

12/10/2017 - 12/24/2017	(\$3,020.00)	-1.01%	0
12/3/2017 - 12/24/2017	(\$2,020.00)	-0.67%	0
11/26/2017 - 12/24/2017	(\$1,430.00)	-0.48%	0
11/19/2017 - 12/24/2017	(\$3,670.00)	-1.22%	0
11/12/2017 - 12/24/2017	(\$3,650.00)	-1.21%	0
11/5/2017 - 12/24/2017	(\$3,980.00)	-1.32%	0
10/29/2017 - 12/24/2017	(\$5,720.00)	-1.89%	0
10/22/2017 - 12/24/2017	(\$8,140.00)	-2.67%	0
10/15/2017 - 12/24/2017	(\$8,300.00)	-2.72%	0
10/8/2017 - 12/24/2017	(\$10,460.00)	-3.40%	0
10/1/2017 - 12/24/2017	(\$10,180.00)	-3.31%	0
9/24/2017 - 12/24/2017	(\$11,190.00)	-3.63%	0
9/17/2017 - 12/24/2017	(\$11,410.00)	-3.70%	0
9/10/2017 - 12/24/2017	(\$13,820.00)	-4.44%	0
9/3/2017 - 12/24/2017	(\$14,010.00)	-4.50%	0
8/27/2017 - 12/24/2017	(\$13,430.00)	-4.32%	0
8/20/2017 - 12/24/2017	(\$12,640.00)	-4.08%	0
8/13/2017 - 12/24/2017	(\$12,330.00)	-3.98%	0
8/6/2017 - 12/24/2017	(\$11,550.00)	-3.74%	0
7/30/2017 - 12/24/2017	(\$10,920.00)	-3.54%	0.06
7/23/2017 - 12/24/2017	(\$13,660.00)	-4.39%	0.04
7/16/2017 - 12/24/2017	(\$12,680.00)	-4.09%	0.05
7/9/2017 - 12/24/2017	(\$14,530.00)	-4.66%	0.06
7/2/2017 - 12/24/2017	(\$12,720.00)	-4.10%	0.17
6/25/2017 - 12/24/2017	(\$15,750.00)	-5.03%	0.05
6/18/2017 - 12/24/2017	(\$13,790.00)	-4.43%	0.1
6/11/2017 - 12/24/2017	(\$12,710.00)	-4.10%	0.17
6/4/2017 - 12/24/2017	(\$10,880.00)	-3.53%	0.29
5/28/2017 - 12/24/2017	(\$8,740.00)	-2.86%	0.43
5/21/2017 - 12/24/2017	(\$7,870.00)	-2.58%	0.48
5/14/2017 - 12/24/2017	(\$10,360.00)	-3.37%	0.32
5/7/2017 - 12/24/2017	(\$11,980.00)	-3.87%	0.22
4/30/2017 - 12/24/2017	(\$8,870.00)	-2.90%	0.42
4/23/2017 - 12/24/2017	(\$8,580.00)	-2.81%	0.44
4/16/2017 - 12/24/2017	(\$4,560.00)	-1.51%	0.7
4/9/2017 - 12/24/2017	(\$5,500.00)	-1.82%	0.64
4/2/2017 - 12/24/2017	(\$7,140.00)	-2.35%	0.53
3/26/2017 - 12/24/2017	(\$9,770.00)	-3.18%	0.36

# Trades	% Profitable
1	0.00%
1	0.00%
1	100.00%
1	100.00%
1	100.00%
1	0.00%
2	50.00%
1	0.00%
1	0.00%
3	0.00%
1	0.00%
1	0.00%
3	66.67%
1	0.00%
1	0.00%
1	0.00%
1	0.00%
1	100.00%
1	100.00%
1	100.00%
2	100.00%
1	100.00%
1	0.00%
1	100.00%
3	33.33%
1	100.00%
1	0.00%
1	100.00%
1	100.00%
1	100.00%
1	100.00%
1	100.00%
1	100.00%
1	0.00%
1	0.00%
1	100.00%
1	100.00%
1	100.00%
1	0.00%
1	0.00%
1	0.00%

# Trades	% Profitable
1	0.00%
1	0.00%

TradeStationChart Settings

Symbol @CL
Description Crude Oil Continuous Contract [Feb18]
Interval Daily
Start Date/Time 12/31/2007 14:00
End Date/Time 12/29/2017 14:00

TradeStation Strategies Applied

! MESA Phasor V2(On)

TradeStation Strategy Inputs

Description	Value
! MESA Phasor V2 - Lengtl	4
! MESA Phasor V2 - Lower	-155
! MESA Phasor V2 - Upper	160
! MESA Phasor V2 - PctStc	6

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