

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$121,775.00	\$98,125.00	\$23,650.00
Gross Profit	\$204,087.50	\$162,462.50	\$41,625.00
Gross Loss	(\$82,312.50)	(\$64,337.50)	(\$17,975.00)
Profit Factor	2.48	2.53	2.32
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$2,412.50	\$2,412.50	\$0.00
Select Total Net Profit	\$127,062.50	\$103,412.50	\$23,650.00
Select Gross Profit	\$194,437.50	\$152,812.50	\$41,625.00
Select Gross Loss	(\$67,375.00)	(\$49,400.00)	(\$17,975.00)
Select Profit Factor	2.89	3.09	2.32
Adjusted Total Net Profit	\$90,886.76	\$64,062.69	\$14,307.17
Adjusted Gross Profit	\$183,037.48	\$140,146.56	\$35,124.27
Adjusted Gross Loss	(\$92,150.73)	(\$76,083.87)	(\$20,817.10)
Adjusted Profit Factor	1.99	1.84	1.69
Total Number of Trades	166	83	83
Percent Profitable	56.63%	63.86%	49.40%
Winning Trades	94	53	41
Losing Trades	70	30	40
Even Trades	2	0	2
Avg. Trade Net Profit	\$733.58	\$1,182.23	\$284.94
Avg. Winning Trade	\$2,171.14	\$3,065.33	\$1,015.24
Avg. Losing Trade	(\$1,175.89)	(\$2,144.58)	(\$449.38)
Ratio Avg. Win:Avg. Loss	1.85	1.43	2.26
Largest Winning Trade	\$9,650.00	\$9,650.00	\$5,087.50
Largest Losing Trade	(\$7,675.00)	(\$7,675.00)	(\$1,287.50)
Largest Winner as % of Gr	4.73%	5.94%	12.22%
Largest Loser as % of Gros	9.32%	11.93%	7.16%
Net Profit as % of Largest	1586.64%	1278.50%	1836.89%
Select Net Profit as % of L	1655.54%	1347.39%	1836.89%
Adjusted Net Profit as % c	1184.19%	834.69%	1111.24%
Max. Consecutive Winnin	7	9	5
Max. Consecutive Losing	4	3	4
Avg. Bars in Total Trades	15.11	27.9	2.31
Avg. Bars in Winning Trad	19.82	33.43	2.22
Avg. Bars in Losing Trades	9.16	18.13	2.43
Avg. Bars in Even Trades	2	0	2

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	167	84	83
Account Size Required	\$10,287.50	\$17,612.50	\$2,637.50
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	121.78%
Annual Rate of Return	8.13%
Buy & Hold Return	145.34%
Return on Account	1183.72%
Avg. Monthly Return	\$1,255.00
Std. Deviation of Monthly	\$2,909.60

Return Retracement Ratio	4.55
RINA Index	87.04
Sharpe Ratio	0.28
K-Ratio	0.5

Trading Period	9 Years, 9 Months, 16 days
Percent of Time in the Market	95.39%
Time in the Market	9 Years, 4 Months, 3 days
Longest Flat Period	36 days

Max. Equity Run-up	\$127,125.00
Date of Max. Equity Run-up	12/29/2017 14:00
Max. Equity Run-up as % of Initial Capital	127.13%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$12,725.00)	(\$20,575.00)	(\$3,387.50)
Date	8/24/2015 14:00		
as % of Initial Capital	12.73%	20.58%	3.39%
Net Profit as % of Drawdown	956.97%	476.91%	698.15%
Select Net Profit as % of Drawdown	998.53%	502.61%	698.15%
Adjusted Net Profit as % of Drawdown	714.24%	311.36%	422.35%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$10,287.50)	(\$17,612.50)	(\$2,637.50)
Date	8/25/2015 14:00		
as % of Initial Capital	10.29%	17.61%	2.64%
Net Profit as % of Drawdown	1183.72%	557.13%	896.68%
Select Net Profit as % of Drawdown	1235.12%	587.15%	896.68%
Adjusted Net Profit as % of Drawdown	883.47%	363.73%	542.45%

Max. Trade Drawdown	(\$9,762.50)	(\$9,762.50)	(\$1,975.00)
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All Trades

Total Net Profit	\$121,775.00	Profit Factor	2.48
Gross Profit	\$204,087.50	Gross Loss	(\$82,312.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$2,412.50		
Select Total Net Profit	\$127,062.50	Select Profit Factor	2.89
Select Gross Profit	\$194,437.50	Select Gross Loss	(\$67,375.00)
Adjusted Total Net Profit	\$90,886.76	Adjusted Profit Factor	1.99
Adjusted Gross Profit	\$183,037.48	Adjusted Gross Loss	(\$92,150.73)
Total Number of Trades	166	Percent Profitable	56.63%
Winning Trades	94	Losing Trades	70
Even Trades	2		
Avg. Trade Net Profit	\$733.58	Ratio Avg. Win:Avg. Loss	1.85
Avg. Winning Trade	\$2,171.14	Avg. Losing Trade	(\$1,175.89)
Largest Winning Trade	\$9,650.00	Largest Losing Trade	(\$7,675.00)
Largest Winner as % of Gr	4.73%	Largest Loser as % of Gr	9.32%
Net Profit as % of Largest	1586.64%		
Slct. Net Profit as % of Lar	1655.54%	Adj. Net Profit as % of Li	1184.19%
Max. Consecutive Winnin	7	Max. Consecutive Losing	4
Avg. Bars in Winning Trad	19.82	Avg. Bars in Losing Trad	9.16
Avg. Bars in Total Trades	15.11		
Max. Shares/Contracts He	1	Account Size Required	\$10,287.50
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	121.78%	Annual Rate of Return	8.13%
Buy and Hold Return	145.34%	Return on Account	1183.72%
Avg. Monthly Return	\$1,255.00	Std. Deviation of Month	\$2,909.60
Return Retracement Ratic	4.55	RINA Index	87.04
Sharpe Ratio	0.28	K-Ratio	0.5
Trading Period	9 Years, 9 Months, 16 day	Percent of Time in the M	95.39%
Time in the Market	9 Years, 4 Months, 3 days	Longest Flat Period	36 days
Max. Equity Run-up	\$127,125.00		
Date of Max. E. Run-up	12/29/2017 14:00	Max. E. Run-up as % of I	127.13%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$12,725.00)	Value	(\$10,287.50)
Date	8/24/2015 14:00	Date	8/25/2015 14:00
as % of Initial Capital	12.73%	as % of Initial Capital	10.29%
Net Profit as % of Drawdown	956.97%	Net Profit as % of Drawdown	1183.72%
Slct. Net Profit as % of Drawdown	998.53%	Slct. Net Profit as % of Drawdown	1235.12%
Adj. Net Profit as % of Drawdown	714.24%	Adj. Net Profit as % of Drawdown	883.47%
Max. Trade Drawdown	(\$9,762.50)		
Long Trades			
Total Net Profit	\$98,125.00	Profit Factor	2.53
Gross Profit	\$162,462.50	Gross Loss	(\$64,337.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$2,412.50		
Select Total Net Profit	\$103,412.50	Select Profit Factor	3.09
Select Gross Profit	\$152,812.50	Select Gross Loss	(\$49,400.00)
Adjusted Total Net Profit	\$64,062.69	Adjusted Profit Factor	1.84
Adjusted Gross Profit	\$140,146.56	Adjusted Gross Loss	(\$76,083.87)
Total Number of Trades	83	Percent Profitable	63.86%
Winning Trades	53	Losing Trades	30
Even Trades	0		
Avg. Trade Net Profit	\$1,182.23	Ratio Avg. Win:Avg. Loss	1.43
Avg. Winning Trade	\$3,065.33	Avg. Losing Trade	(\$2,144.58)
Largest Winning Trade	\$9,650.00	Largest Losing Trade	(\$7,675.00)
Largest Winner as % of Gross Profit	5.94%	Largest Loser as % of Gross Profit	11.93%
Max. Consecutive Winning Trades	9	Max. Consecutive Losing Trades	3
Avg. Bars in Winning Trades	33.43	Avg. Bars in Losing Trades	18.13
Avg. Bars in Total Trades	27.9		
Max. Shares/Contracts Held	1	Account Size Required	\$17,612.50
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	1278.50%		
Slct. Net Profit as % of Largest Trade	1347.39%	Adj. Net Profit as % of Largest Trade	834.69%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$20,575.00)	Value	(\$17,612.50)
as % of Initial Capital	20.58%	as % of Initial Capital	17.61%
Net Profit as % of Drawdown	476.91%	Net Profit as % of Drawdown	557.13%
Slct. Net Profit as % of Drawdown	502.61%	Slct. Net Profit as % of Drawdown	587.15%

Adj. Net Prof as % of Draw	311.36%	Adj. Net Profit as % of D	587.15%
Max. Trade Drawdown	(\$9,762.50)		
Short Trades			
Total Net Profit	\$23,650.00	Profit Factor	2.32
Gross Profit	\$41,625.00	Gross Loss	(\$17,975.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$23,650.00	Select Profit Factor	2.32
Select Gross Profit	\$41,625.00	Select Gross Loss	(\$17,975.00)
Adjusted Total Net Profit	\$14,307.17	Adjusted Profit Factor	1.69
Adjusted Gross Profit	\$35,124.27	Adjusted Gross Loss	(\$20,817.10)
Total Number of Trades	83	Percent Profitable	49.40%
Winning Trades	41	Losing Trades	40
Even Trades	2		
Avg. Trade Net Profit	\$284.94	Ratio Avg. Win:Avg. Loss	2.26
Avg. Winning Trade	\$1,015.24	Avg. Losing Trade	(\$449.38)
Largest Winning Trade	\$5,087.50	Largest Losing Trade	(\$1,287.50)
Largest Winner as % of Gr	12.22%	Largest Loser as % of Gr	11.93%
Max. Consecutive Winnin	5	Max. Consecutive Losin	4
Avg. Bars in Winning Trad	2.22	Avg. Bars in Losing Trad	2.43
Avg. Bars in Total Trades	2.31		
Max. Shares/Contracts He	1	Account Size Required	\$2,637.50
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	1836.89%		
Slct. Net Profit as % of Lar	1836.89%	Adj. Net Profit as % of Li	1111.24%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$3,387.50)	Value	(\$2,637.50)
as % of Initial Capital	3.39%	as % of Initial Capital	2.64%
Net Profit as % of Drawd	698.15%	Net Profit as % of Drawd	896.68%
Slct. Net Profit as % of Dr	698.15%	Slct. Net Profit as % of D	896.68%
Adj. Net Prof as % of Draw	422.35%	Adj. Net Prof as % of Dr	542.45%
Max. Trade Drawdown	(\$1,975.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	166	94	70
Avg. Trade Net Profit	\$733.58	\$2,171.14	(\$1,175.89)
1 Std. Deviation of Avg. Tr	\$2,446.33	\$2,023.81	\$1,503.49
Avg. Trade + 1 Std. Deviat	\$3,179.91	\$4,194.96	\$327.60
Avg. Trade - 1 Std. Deviat	(\$1,712.74)	\$147.33	(\$2,679.38)
Coefficient of Variation	333.48%	93.21%	127.86%

Time Averages

Avg. Time in Trades	20 days, 9 hours, 15 Minu	27 days, 6 hours, 53 Minu	11 days, 15 hours, 25 Min
Avg. Time Between Trade	16 days, 2 hours, 24 Minu	10 days, 12 hours, 54 Min	38 days, 7 hours, 18 Minu
Avg. Time Between Trade	736 days, 18 hours		

Outliers	Total	Positive	Negative
Number of Outliers	3	1	2
Outlier Profit/Loss	(\$5,287.50)	\$9,650.00	(\$14,937.50)

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$10,025.00	(\$9,762.50)
Max. Value Date	4/20/2016	8/24/2015
Avg. Value	\$1,820.18	(\$1,378.01)
1 Std. Deviation	\$2,007.48	\$1,597.67
Avg. + 1 Std. Deviation	\$3,827.66	\$219.66
Avg. - 1 Std. Deviation	(\$187.30)	(\$2,975.69)
Coefficient of Variation	110.29%	115.94%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	13.03%	54.05%	58.97%
1 Std. Deviation	55.34%	30.91%	32.38%
Avg. + 1 Std. Deviation	68.37%	84.96%	91.36%
Avg. - 1 Std. Deviation	-42.32%	23.15%	26.59%
Coefficient of Variation	424.81%	57.18%	54.91%

TradeStation Trade Series Analysis

	Winners	Losers	
Largest Profit/Loss	\$9,650.00	(\$7,675.00)	
Largest Profit/Loss as % of Gross	4.73%	9.32%	
Largest Consec. Profit/Loss	\$21,550.00	(\$7,675.00)	
Largest Consec. Profit/Loss as % of Gross	10.56%	9.32%	
Winning Series	Number of Series	Avg. Gain per Series	Avg. Loss Next Trade
	1	19	(\$1,402.63)
	2	13	(\$793.75)
	3	9	(\$618.06)
	4	1	(\$150.00)
	5	1	(\$12.50)
	6	1	(\$262.50)

Losing Series	7	1	\$1,464.29	(\$412.50)
	Number of Series	Avg. Loss per Series	Avg. Gain Next Trade	
	1	25	(\$1,450.00)	\$2,140.00
	2	11	(\$1,222.16)	\$1,838.64
	3	5	(\$771.67)	\$2,567.50
	4	2	(\$950.00)	\$4,737.50

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TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	3/17/2008	Buy	\$1,090.75	\$0.00	1
	Sell	3/27/2008	Short	\$1,136.25		\$2,275.00
2	Sell Short	3/27/2008	Short	\$1,136.25	\$0.00	1
	Buy to Cover	3/31/2008	Buy	\$1,120.25		\$800.00
3	Buy	3/31/2008	Buy	\$1,120.25	\$0.00	1
	Sell	5/22/2008	Short	\$1,194.25		\$3,700.00
4	Sell Short	5/22/2008	Short	\$1,194.25	\$0.00	1
	Buy to Cover	5/23/2008	Buy	\$1,195.00		(\$37.50)
5	Buy	5/23/2008	Buy	\$1,195.00	\$0.00	1
	Sell	6/23/2008	Short	\$1,119.75		(\$3,762.50)
6	Sell Short	6/23/2008	Short	\$1,119.75	\$0.00	1
	Buy to Cover	6/24/2008	Buy	\$1,116.75		\$150.00
7	Buy	6/24/2008	Buy	\$1,116.75	\$0.00	1
	Sell	7/10/2008	Short	\$1,048.00		(\$3,437.50)
8	Sell Short	7/10/2008	Short	\$1,048.00	\$0.00	1
	Buy to Cover	7/14/2008	Buy	\$1,039.00		\$450.00
9	Buy	7/14/2008	Buy	\$1,039.00	\$0.00	1
	Sell	9/4/2008	Short	\$1,074.50		\$1,775.00
10	Sell Short	9/4/2008	Short	\$1,074.50	\$0.00	1
	Buy to Cover	9/5/2008	Buy	\$1,035.50		\$1,950.00
11	Buy	9/5/2008	Buy	\$1,035.50	\$0.00	1
	Sell	9/18/2008	Sell	\$964.75		(\$3,537.50)
12	Sell Short	9/29/2008	Short	\$1,017.75	\$0.00	1
	Buy to Cover	9/30/2008	Buy	\$916.00		\$5,087.50
13	Buy	9/30/2008	Buy	\$916.00	\$0.00	1
	Sell	10/7/2008	Sell	\$851.75		(\$3,212.50)
14	Sell Short	10/21/2008	Short	\$790.50	\$0.00	1
	Buy to Cover	10/23/2008	Buy	\$702.25		\$4,412.50
15	Buy	10/23/2008	Buy	\$702.25	\$0.00	1
	Sell	10/28/2008	Sell	\$634.25		(\$3,400.00)
16	Sell Short	12/3/2008	Short	\$646.25	\$0.00	1
	Buy to Cover	12/4/2008	Buy	\$666.75		(\$1,025.00)
17	Buy	12/4/2008	Buy	\$666.75	\$0.00	1
	Sell	1/7/2009	Short	\$728.50		\$3,087.50
18	Sell Short	1/7/2009	Short	\$728.50	\$0.00	1
	Buy to Cover	1/8/2009	Buy	\$703.25		\$1,262.50
19	Buy	1/8/2009	Buy	\$703.25	\$0.00	1
	Sell	1/15/2009	Sell	\$637.75		(\$3,275.00)
20	Sell Short	1/30/2009	Short	\$641.25	\$0.00	1
	Buy to Cover	2/2/2009	Buy	\$622.00		\$962.50
21	Buy	2/2/2009	Buy	\$622.00	\$0.00	1
	Sell	2/18/2009	Sell	\$585.00		(\$1,850.00)
22	Sell Short	3/16/2009	Short	\$552.25	\$0.00	1

Buy to Cover	3/17/2009 Buy	\$555.00		(\$137.50)
23 Buy	3/17/2009 Buy	\$555.00	\$0.00	1
Sell	5/6/2009 Short	\$704.50		\$7,475.00
24 Sell Short	5/6/2009 Short	\$704.50	\$0.00	1
Buy to Cover	5/7/2009 Buy	\$718.25		(\$687.50)
25 Buy	5/7/2009 Buy	\$718.25	\$0.00	1
Sell	6/1/2009 Short	\$719.50		\$62.50
26 Sell Short	6/1/2009 Short	\$719.50	\$0.00	1
Buy to Cover	6/8/2009 Buy	\$741.00		(\$1,075.00)
27 Buy	6/8/2009 Buy	\$741.00	\$0.00	1
Sell	6/23/2009 Sell	\$694.25		(\$2,337.50)
28 Sell Short	7/2/2009 Short	\$724.75	\$0.00	1
Buy to Cover	7/6/2009 Buy	\$697.50		\$1,362.50
29 Buy	7/6/2009 Buy	\$697.50	\$0.00	1
Sell	7/21/2009 Short	\$753.25		\$2,787.50
30 Sell Short	7/21/2009 Short	\$753.25	\$0.00	1
Buy to Cover	7/22/2009 Buy	\$757.25		(\$200.00)
31 Buy	7/22/2009 Buy	\$757.25	\$0.00	1
Sell	8/28/2009 Short	\$834.75		\$3,875.00
32 Sell Short	8/28/2009 Short	\$834.75	\$0.00	1
Buy to Cover	8/31/2009 Buy	\$832.00		\$137.50
33 Buy	8/31/2009 Buy	\$832.00	\$0.00	1
Sell	9/16/2009 Short	\$855.75		\$1,187.50
34 Sell Short	9/16/2009 Short	\$855.75	\$0.00	1
Buy to Cover	9/17/2009 Buy	\$873.25		(\$875.00)
35 Buy	9/17/2009 Buy	\$873.25	\$0.00	1
Sell	10/14/2009 Short	\$882.75		\$475.00
36 Sell Short	10/14/2009 Short	\$882.75	\$0.00	1
Buy to Cover	10/16/2009 Buy	\$900.25		(\$875.00)
37 Buy	10/16/2009 Buy	\$900.25	\$0.00	1
Sell	11/2/2009 Sell	\$841.25		(\$2,950.00)
38 Sell Short	11/11/2009 Short	\$901.75	\$0.00	1
Buy to Cover	11/13/2009 Buy	\$897.50		\$212.50
39 Buy	11/13/2009 Buy	\$897.50	\$0.00	1
Sell	12/21/2009 Short	\$912.25		\$737.50
40 Sell Short	12/21/2009 Short	\$912.25	\$0.00	1
Buy to Cover	12/22/2009 Buy	\$922.25		(\$500.00)
41 Buy	12/22/2009 Buy	\$922.25	\$0.00	1
Sell	5/19/2010 Short	\$937.25		\$750.00
42 Sell Short	5/19/2010 Short	\$937.25	\$0.00	1
Buy to Cover	5/20/2010 Buy	\$929.25		\$400.00
43 Buy	5/20/2010 Buy	\$929.25	\$0.00	1
Sell	6/4/2010 Short	\$923.25		(\$300.00)
44 Sell Short	6/4/2010 Short	\$923.25	\$0.00	1
Buy to Cover	6/7/2010 Buy	\$885.25		\$1,900.00
45 Buy	6/7/2010 Buy	\$885.25	\$0.00	1
Sell	7/14/2010 Short	\$918.50		\$1,662.50

46	Sell Short	7/14/2010	Short	\$918.50	\$0.00	1
	Buy to Cover	7/16/2010	Buy	\$914.00		\$225.00
47	Buy	7/16/2010	Buy	\$914.00	\$0.00	1
	Sell	11/10/2010	Short	\$1,038.75		\$6,237.50
48	Sell Short	11/10/2010	Short	\$1,038.75	\$0.00	1
	Buy to Cover	11/11/2010	Buy	\$1,041.75		(\$150.00)
49	Buy	11/11/2010	Buy	\$1,041.75	\$0.00	1
	Sell	2/7/2011	Short	\$1,140.50		\$4,937.50
50	Sell Short	2/7/2011	Short	\$1,140.50	\$0.00	1
	Buy to Cover	2/11/2011	Buy	\$1,151.50		(\$550.00)
51	Buy	2/11/2011	Buy	\$1,151.50	\$0.00	1
	Sell	3/28/2011	Short	\$1,147.50		(\$200.00)
52	Sell Short	3/28/2011	Short	\$1,147.50	\$0.00	1
	Buy to Cover	3/30/2011	Buy	\$1,154.50		(\$350.00)
53	Buy	3/30/2011	Buy	\$1,154.50	\$0.00	1
	Sell	4/28/2011	Short	\$1,189.75		\$1,762.50
54	Sell Short	4/28/2011	Short	\$1,189.75	\$0.00	1
	Buy to Cover	4/29/2011	Buy	\$1,193.25		(\$175.00)
55	Buy	4/29/2011	Buy	\$1,193.25	\$0.00	1
	Sell	6/6/2011	Short	\$1,137.00		(\$2,812.50)
56	Sell Short	6/6/2011	Short	\$1,137.00	\$0.00	1
	Buy to Cover	6/7/2011	Buy	\$1,123.50		\$675.00
57	Buy	6/7/2011	Buy	\$1,123.50	\$0.00	1
	Sell	6/20/2011	Short	\$1,108.75		(\$737.50)
58	Sell Short	6/20/2011	Short	\$1,108.75	\$0.00	1
	Buy to Cover	6/21/2011	Buy	\$1,117.00		(\$412.50)
59	Buy	6/21/2011	Buy	\$1,117.00	\$0.00	1
	Sell	8/5/2011	Sell	\$1,043.00		(\$3,700.00)
60	Sell Short	8/19/2011	Short	\$987.50	\$0.00	1
	Buy to Cover	8/22/2011	Buy	\$965.75		\$1,087.50
61	Buy	8/22/2011	Buy	\$965.75	\$0.00	1
	Sell	12/6/2011	Short	\$1,102.75		\$6,850.00
62	Sell Short	12/6/2011	Short	\$1,102.75	\$0.00	1
	Buy to Cover	12/8/2011	Buy	\$1,113.00		(\$512.50)
63	Buy	12/8/2011	Buy	\$1,113.00	\$0.00	1
	Sell	12/29/2011	Short	\$1,099.25		(\$687.50)
64	Sell Short	12/29/2011	Short	\$1,099.25	\$0.00	1
	Buy to Cover	12/30/2011	Buy	\$1,112.00		(\$637.50)
65	Buy	12/30/2011	Buy	\$1,112.00	\$0.00	1
	Sell	2/10/2012	Short	\$1,203.25		\$4,562.50
66	Sell Short	2/10/2012	Short	\$1,203.25	\$0.00	1
	Buy to Cover	2/13/2012	Buy	\$1,202.50		\$37.50
67	Buy	2/13/2012	Buy	\$1,202.50	\$0.00	1
	Sell	3/19/2012	Short	\$1,258.25		\$2,787.50
68	Sell Short	3/19/2012	Short	\$1,258.25	\$0.00	1
	Buy to Cover	3/21/2012	Buy	\$1,261.00		(\$137.50)
69	Buy	3/21/2012	Buy	\$1,261.00	\$0.00	1

Sell	4/23/2012	Short	\$1,233.25		(\$1,387.50)
70 Sell Short	4/23/2012	Short	\$1,233.25	\$0.00	1
Buy to Cover	4/24/2012	Buy	\$1,224.00		\$462.50
71 Buy	4/24/2012	Buy	\$1,224.00	\$0.00	1
Sell	5/30/2012	Short	\$1,194.50		(\$1,475.00)
72 Sell Short	5/30/2012	Short	\$1,194.50	\$0.00	1
Buy to Cover	6/1/2012	Buy	\$1,167.25		\$1,362.50
73 Buy	6/1/2012	Buy	\$1,167.25	\$0.00	1
Sell	9/12/2012	Short	\$1,298.00		\$6,537.50
74 Sell Short	9/12/2012	Short	\$1,298.00	\$0.00	1
Buy to Cover	9/13/2012	Buy	\$1,306.00		(\$400.00)
75 Buy	9/13/2012	Buy	\$1,306.00	\$0.00	1
Sell	10/10/2012	Short	\$1,311.50		\$275.00
76 Sell Short	10/10/2012	Short	\$1,311.50	\$0.00	1
Buy to Cover	10/11/2012	Buy	\$1,300.25		\$562.50
77 Buy	10/11/2012	Buy	\$1,300.25	\$0.00	1
Sell	11/6/2012	Short	\$1,285.50		(\$737.50)
78 Sell Short	11/6/2012	Short	\$1,285.50	\$0.00	1
Buy to Cover	11/7/2012	Buy	\$1,299.50		(\$700.00)
79 Buy	11/7/2012	Buy	\$1,299.50	\$0.00	1
Sell	11/27/2012	Short	\$1,278.50		(\$1,050.00)
80 Sell Short	11/27/2012	Short	\$1,278.50	\$0.00	1
Buy to Cover	11/29/2012	Buy	\$1,281.25		(\$137.50)
81 Buy	11/29/2012	Buy	\$1,281.25	\$0.00	1
Sell	3/8/2013	Short	\$1,423.50		\$7,112.50
82 Sell Short	3/8/2013	Short	\$1,423.50	\$0.00	1
Buy to Cover	3/11/2013	Buy	\$1,428.50		(\$250.00)
83 Buy	3/11/2013	Buy	\$1,428.50	\$0.00	1
Sell	4/3/2013	Short	\$1,451.50		\$1,150.00
84 Sell Short	4/3/2013	Short	\$1,451.50	\$0.00	1
Buy to Cover	4/4/2013	Buy	\$1,434.00		\$875.00
85 Buy	4/4/2013	Buy	\$1,434.00	\$0.00	1
Sell	4/17/2013	Short	\$1,454.75		\$1,037.50
86 Sell Short	4/17/2013	Short	\$1,454.75	\$0.00	1
Buy to Cover	4/18/2013	Buy	\$1,430.00		\$1,237.50
87 Buy	4/18/2013	Buy	\$1,430.00	\$0.00	1
Sell	5/1/2013	Short	\$1,479.25		\$2,462.50
88 Sell Short	5/1/2013	Short	\$1,479.25	\$0.00	1
Buy to Cover	5/2/2013	Buy	\$1,464.75		\$725.00
89 Buy	5/2/2013	Buy	\$1,464.75	\$0.00	1
Sell	7/8/2013	Short	\$1,520.00		\$2,762.50
90 Sell Short	7/8/2013	Short	\$1,520.00	\$0.00	1
Buy to Cover	7/9/2013	Buy	\$1,528.25		(\$412.50)
91 Buy	7/9/2013	Buy	\$1,528.25	\$0.00	1
Sell	10/18/2013	Short	\$1,625.50		\$4,862.50
92 Sell Short	10/18/2013	Short	\$1,625.50	\$0.00	1
Buy to Cover	10/22/2013	Buy	\$1,635.75		(\$512.50)

93 Buy	10/22/2013 Buy	\$1,635.75	\$0.00	1
Sell	11/20/2013 Short	\$1,683.50		\$2,387.50
94 Sell Short	11/20/2013 Short	\$1,683.50	\$0.00	1
Buy to Cover	11/21/2013 Buy	\$1,677.50		\$300.00
95 Buy	11/21/2013 Buy	\$1,677.50	\$0.00	1
Sell	12/26/2013 Short	\$1,734.25		\$2,837.50
96 Sell Short	12/26/2013 Short	\$1,734.25	\$0.00	1
Buy to Cover	12/30/2013 Buy	\$1,740.25		(\$300.00)
97 Buy	12/30/2013 Buy	\$1,740.25	\$0.00	1
Sell	1/23/2014 Short	\$1,743.25		\$150.00
98 Sell Short	1/23/2014 Short	\$1,743.25	\$0.00	1
Buy to Cover	1/24/2014 Buy	\$1,728.25		\$750.00
99 Buy	1/24/2014 Buy	\$1,728.25	\$0.00	1
Sell	2/11/2014 Short	\$1,699.50		(\$1,437.50)
100 Sell Short	2/11/2014 Short	\$1,699.50	\$0.00	1
Buy to Cover	2/13/2014 Buy	\$1,721.00		(\$1,075.00)
101 Buy	2/13/2014 Buy	\$1,721.00	\$0.00	1
Sell	3/27/2014 Short	\$1,756.25		\$1,762.50
102 Sell Short	3/27/2014 Short	\$1,756.25	\$0.00	1
Buy to Cover	3/28/2014 Buy	\$1,754.75		\$75.00
103 Buy	3/28/2014 Buy	\$1,754.75	\$0.00	1
Sell	4/24/2014 Short	\$1,790.25		\$1,775.00
104 Sell Short	4/24/2014 Short	\$1,790.25	\$0.00	1
Buy to Cover	4/28/2014 Buy	\$1,773.00		\$862.50
105 Buy	4/28/2014 Buy	\$1,773.00	\$0.00	1
Sell	6/2/2014 Short	\$1,832.50		\$2,975.00
106 Sell Short	6/2/2014 Short	\$1,832.50	\$0.00	1
Buy to Cover	6/3/2014 Buy	\$1,832.75		(\$12.50)
107 Buy	6/3/2014 Buy	\$1,832.75	\$0.00	1
Sell	7/25/2014 Short	\$1,897.25		\$3,225.00
108 Sell Short	7/25/2014 Short	\$1,897.25	\$0.00	1
Buy to Cover	7/28/2014 Buy	\$1,889.25		\$400.00
109 Buy	7/28/2014 Buy	\$1,889.25	\$0.00	1
Sell	8/15/2014 Short	\$1,872.75		(\$825.00)
110 Sell Short	8/15/2014 Short	\$1,872.75	\$0.00	1
Buy to Cover	8/18/2014 Buy	\$1,874.25		(\$75.00)
111 Buy	8/18/2014 Buy	\$1,874.25	\$0.00	1
Sell	10/27/2014 Short	\$1,886.75		\$625.00
112 Sell Short	10/27/2014 Short	\$1,886.75	\$0.00	1
Buy to Cover	10/28/2014 Buy	\$1,884.25		\$125.00
113 Buy	10/28/2014 Buy	\$1,884.25	\$0.00	1
Sell	12/26/2014 Short	\$2,015.00		\$6,537.50
114 Sell Short	12/26/2014 Short	\$2,015.00	\$0.00	1
Buy to Cover	12/29/2014 Buy	\$2,019.50		(\$225.00)
115 Buy	12/29/2014 Buy	\$2,019.50	\$0.00	1
Sell	2/11/2015 Short	\$1,996.25		(\$1,162.50)
116 Sell Short	2/11/2015 Short	\$1,996.25	\$0.00	1

	Buy to Cover	2/12/2015 Buy	\$2,005.00		(\$437.50)
117	Buy	2/12/2015 Buy	\$2,005.00	\$0.00	1
	Sell	3/23/2015 Short	\$2,038.75		\$1,687.50
118	Sell Short	3/23/2015 Short	\$2,038.75	\$0.00	1
	Buy to Cover	3/25/2015 Buy	\$2,026.25		\$625.00
119	Buy	3/25/2015 Buy	\$2,026.25	\$0.00	1
	Sell	4/9/2015 Short	\$2,018.75		(\$375.00)
120	Sell Short	4/9/2015 Short	\$2,018.75	\$0.00	1
	Buy to Cover	4/10/2015 Buy	\$2,027.00		(\$412.50)
121	Buy	4/10/2015 Buy	\$2,027.00	\$0.00	1
	Sell	5/18/2015 Short	\$2,060.25		\$1,662.50
122	Sell Short	5/18/2015 Short	\$2,060.25	\$0.00	1
	Buy to Cover	5/20/2015 Buy	\$2,065.25		(\$250.00)
123	Buy	5/20/2015 Buy	\$2,065.25	\$0.00	1
	Sell	6/18/2015 Short	\$2,037.75		(\$1,375.00)
124	Sell Short	6/18/2015 Short	\$2,037.75	\$0.00	1
	Buy to Cover	6/19/2015 Buy	\$2,063.50		(\$1,287.50)
125	Buy	6/19/2015 Buy	\$2,063.50	\$0.00	1
	Sell	8/20/2015 Short	\$2,022.25		(\$2,062.50)
126	Sell Short	8/20/2015 Short	\$2,022.25	\$0.00	1
	Buy to Cover	8/21/2015 Buy	\$1,975.00		\$2,362.50
127	Buy	8/21/2015 Buy	\$1,975.00	\$0.00	1
	Sell	8/25/2015 Sell	\$1,821.50		(\$7,675.00)
128	Sell Short	9/4/2015 Short	\$1,896.00	\$0.00	1
	Buy to Cover	9/8/2015 Buy	\$1,865.50		\$1,525.00
129	Buy	9/8/2015 Buy	\$1,865.50	\$0.00	1
	Sell	10/9/2015 Short	\$1,962.00		\$4,825.00
130	Sell Short	10/9/2015 Short	\$1,962.00	\$0.00	1
	Buy to Cover	10/12/2015 Buy	\$1,963.25		(\$62.50)
131	Buy	10/12/2015 Buy	\$1,963.25	\$0.00	1
	Sell	11/27/2015 Short	\$2,047.50		\$4,212.50
132	Sell Short	11/27/2015 Short	\$2,047.50	\$0.00	1
	Buy to Cover	11/30/2015 Buy	\$2,047.50		\$0.00
133	Buy	11/30/2015 Buy	\$2,047.50	\$0.00	1
	Sell	1/8/2016 Sell	\$1,902.25		(\$7,262.50)
134	Sell Short	1/25/2016 Short	\$1,865.25	\$0.00	1
	Buy to Cover	1/26/2016 Buy	\$1,837.50		\$1,387.50
135	Buy	1/26/2016 Buy	\$1,837.50	\$0.00	1
	Sell	2/23/2016 Short	\$1,899.75		\$3,112.50
136	Sell Short	2/23/2016 Short	\$1,899.75	\$0.00	1
	Buy to Cover	2/24/2016 Buy	\$1,879.75		\$1,000.00
137	Buy	2/24/2016 Buy	\$1,879.75	\$0.00	1
	Sell	4/21/2016 Short	\$2,072.75		\$9,650.00
138	Sell Short	4/21/2016 Short	\$2,072.75	\$0.00	1
	Buy to Cover	4/22/2016 Buy	\$2,054.75		\$900.00
139	Buy	4/22/2016 Buy	\$2,054.75	\$0.00	1
	Sell	8/15/2016 Short	\$2,164.75		\$5,500.00

140	Sell Short	8/15/2016	Short	\$2,164.75	\$0.00	1
	Buy to Cover	8/16/2016	Buy	\$2,170.00		(\$262.50)
141	Buy	8/16/2016	Buy	\$2,170.00	\$0.00	1
	Sell	9/9/2016	Short	\$2,160.75		(\$462.50)
142	Sell Short	9/9/2016	Short	\$2,160.75	\$0.00	1
	Buy to Cover	9/12/2016	Buy	\$2,105.75		\$2,750.00
143	Buy	9/12/2016	Buy	\$2,105.75	\$0.00	1
	Sell	9/26/2016	Short	\$2,146.75		\$2,050.00
144	Sell Short	9/26/2016	Short	\$2,146.75	\$0.00	1
	Buy to Cover	9/27/2016	Buy	\$2,129.75		\$850.00
145	Buy	9/27/2016	Buy	\$2,129.75	\$0.00	1
	Sell	10/26/2016	Short	\$2,125.75		(\$200.00)
146	Sell Short	10/26/2016	Short	\$2,125.75	\$0.00	1
	Buy to Cover	10/28/2016	Buy	\$2,117.75		\$400.00
147	Buy	10/28/2016	Buy	\$2,117.75	\$0.00	1
	Sell	11/15/2016	Short	\$2,151.50		\$1,687.50
148	Sell Short	11/15/2016	Short	\$2,151.50	\$0.00	1
	Buy to Cover	11/16/2016	Buy	\$2,169.50		(\$900.00)
149	Buy	11/16/2016	Buy	\$2,169.50	\$0.00	1
	Sell	1/12/2017	Short	\$2,266.25		\$4,837.50
150	Sell Short	1/12/2017	Short	\$2,266.25	\$0.00	1
	Buy to Cover	1/13/2017	Buy	\$2,260.25		\$300.00
151	Buy	1/13/2017	Buy	\$2,260.25	\$0.00	1
	Sell	3/22/2017	Short	\$2,339.25		\$3,950.00
152	Sell Short	3/22/2017	Short	\$2,339.25	\$0.00	1
	Buy to Cover	3/23/2017	Buy	\$2,341.00		(\$87.50)
153	Buy	3/23/2017	Buy	\$2,341.00	\$0.00	1
	Sell	4/5/2017	Short	\$2,357.50		\$825.00
154	Sell Short	4/5/2017	Short	\$2,357.50	\$0.00	1
	Buy to Cover	4/6/2017	Buy	\$2,344.50		\$650.00
155	Buy	4/6/2017	Buy	\$2,344.50	\$0.00	1
	Sell	5/31/2017	Short	\$2,409.25		\$3,237.50
156	Sell Short	5/31/2017	Short	\$2,409.25	\$0.00	1
	Buy to Cover	6/1/2017	Buy	\$2,412.50		(\$162.50)
157	Buy	6/1/2017	Buy	\$2,412.50	\$0.00	1
	Sell	7/17/2017	Short	\$2,458.00		\$2,275.00
158	Sell Short	7/17/2017	Short	\$2,458.00	\$0.00	1
	Buy to Cover	7/18/2017	Buy	\$2,460.50		(\$125.00)
159	Buy	7/18/2017	Buy	\$2,460.50	\$0.00	1
	Sell	8/30/2017	Short	\$2,447.50		(\$650.00)
160	Sell Short	8/30/2017	Short	\$2,447.50	\$0.00	1
	Buy to Cover	9/1/2017	Buy	\$2,471.25		(\$1,187.50)
161	Buy	9/1/2017	Buy	\$2,471.25	\$0.00	1
	Sell	10/9/2017	Short	\$2,546.00		\$3,737.50
162	Sell Short	10/9/2017	Short	\$2,546.00	\$0.00	1
	Buy to Cover	10/10/2017	Buy	\$2,546.00		\$0.00
163	Buy	10/10/2017	Buy	\$2,546.00	\$0.00	1

	Sell		11/8/2017 Short	\$2,586.75		\$2,037.50
164	Sell Short		11/8/2017 Short	\$2,586.75	\$0.00	1
	Buy to Cover		11/9/2017 Buy	\$2,594.00		(\$362.50)
165	Buy		11/9/2017 Buy	\$2,594.00	\$0.00	1
	Sell		11/29/2017 Short	\$2,628.25		\$1,712.50
166	Sell Short		11/29/2017 Short	\$2,628.25	\$0.00	1
	Buy to Cover		11/30/2017 Buy	\$2,627.75		\$25.00
167	Buy		11/30/2017 Buy	\$2,627.75		1
	Sell	Open	n/a	\$2,676.00		n/a

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$2,275.00	4.17%	\$3,600.00	66.36%	\$0.00	\$0.00	
\$2,275.00		(\$1,825.00)	75.58%	41.94%	\$0.00	\$0.00
\$800.00	1.41%	\$1,062.50	62.04%	\$0.00	\$0.00	
\$3,075.00		(\$650.00)	84.67%	46.72%	\$0.00	\$0.00
\$3,700.00	6.61%	\$6,100.00	92.78%	\$0.00	\$0.00	
\$6,775.00		(\$475.00)	63.50%	56.27%	\$0.00	\$0.00
(\$37.50)	-0.06%	\$137.50	28.95%	\$0.00	\$0.00	
\$6,737.50		(\$337.50)	63.16%	-7.89%	\$0.00	\$0.00
(\$3,762.50)	-6.30%	\$862.50	17.60%	\$0.00	\$0.00	
\$2,975.00		(\$4,037.50)	5.61%	-76.79%	\$0.00	\$0.00
\$150.00	0.27%	\$225.00	39.13%	\$0.00	\$0.00	
\$3,125.00		(\$350.00)	86.96%	26.09%	\$0.00	\$0.00
(\$3,437.50)	-6.16%	\$837.50	17.09%	\$0.00	\$0.00	
(\$312.50)		(\$4,062.50)	12.76%	-70.15%	\$0.00	\$0.00
\$450.00	0.86%	\$1,175.00	64.83%	\$0.00	\$0.00	
\$137.50		(\$637.50)	60.00%	24.83%	\$0.00	\$0.00
\$1,775.00	3.42%	\$3,675.00	65.19%	\$0.00	\$0.00	
\$1,912.50		(\$1,962.50)	66.30%	31.49%	\$0.00	\$0.00
\$1,950.00	3.63%	\$2,025.00	96.43%	\$0.00	\$0.00	
\$3,862.50		(\$75.00)	96.43%	92.86%	\$0.00	\$0.00
(\$3,537.50)	-6.83%	\$2,275.00	36.04%	\$0.00	\$0.00	
\$325.00		(\$4,037.50)	7.92%	-56.04%	\$0.00	\$0.00
\$5,087.50	10.00%	\$5,325.00	98.84%	\$0.00	\$0.00	
\$5,412.50		(\$62.50)	95.59%	94.43%	\$0.00	\$0.00
(\$3,212.50)	-7.01%	\$2,875.00	34.48%	\$0.00	\$0.00	
\$2,200.00		(\$5,462.50)	26.99%	-38.53%	\$0.00	\$0.00
\$4,412.50	11.16%	\$6,012.50	100.00%	\$0.00	\$0.00	
\$6,612.50		\$0.00	73.39%	73.39%	\$0.00	\$0.00
(\$3,400.00)	-9.68%	\$937.50	19.08%	\$0.00	\$0.00	
\$3,212.50		(\$3,975.00)	11.70%	-69.21%	\$0.00	\$0.00
(\$1,025.00)	-3.17%	\$1,125.00	47.12%	\$0.00	\$0.00	
\$2,187.50		(\$1,262.50)	9.95%	-42.93%	\$0.00	\$0.00
\$3,087.50	9.26%	\$3,712.50	58.81%	\$0.00	\$0.00	
\$5,275.00		(\$2,600.00)	90.10%	48.91%	\$0.00	\$0.00
\$1,262.50	3.47%	\$1,575.00	95.45%	\$0.00	\$0.00	
\$6,537.50		(\$75.00)	81.06%	76.52%	\$0.00	\$0.00
(\$3,275.00)	-9.31%	\$487.50	11.85%	\$0.00	\$0.00	
\$3,262.50		(\$3,625.00)	8.51%	-79.64%	\$0.00	\$0.00
\$962.50	3.00%	\$1,275.00	80.95%	\$0.00	\$0.00	
\$4,225.00		(\$300.00)	80.16%	61.11%	\$0.00	\$0.00
(\$1,850.00)	-5.95%	\$2,462.50	56.29%	\$0.00	\$0.00	
\$2,375.00		(\$1,912.50)	1.43%	-42.29%	\$0.00	\$0.00
(\$137.50)	-0.50%	\$225.00	17.82%	\$0.00	\$0.00	

\$2,237.50		(\$1,037.50)	71.29%	-10.89%	\$0.00	\$0.00
\$7,475.00	26.94%	\$7,575.00	95.28%		\$0.00	\$0.00
\$9,712.50		(\$375.00)	98.74%	94.03%	\$0.00	\$0.00
(\$687.50)	-1.95%	\$600.00	44.44%		\$0.00	\$0.00
\$9,025.00		(\$750.00)	4.63%	-50.93%	\$0.00	\$0.00
\$62.50	0.17%	\$637.50	23.50%		\$0.00	\$0.00
\$9,087.50		(\$2,075.00)	78.80%	2.30%	\$0.00	\$0.00
(\$1,075.00)	-2.99%	\$75.00	3.66%		\$0.00	\$0.00
\$8,012.50		(\$1,975.00)	43.90%	-52.44%	\$0.00	\$0.00
(\$2,337.50)	-6.31%	\$862.50	26.54%		\$0.00	\$0.00
\$5,675.00		(\$2,387.50)	1.54%	-71.92%	\$0.00	\$0.00
\$1,362.50	3.76%	\$1,362.50	98.20%		\$0.00	\$0.00
\$7,037.50		(\$25.00)	100.00%	98.20%	\$0.00	\$0.00
\$2,787.50	7.99%	\$2,862.50	68.15%		\$0.00	\$0.00
\$9,825.00		(\$1,337.50)	98.21%	66.37%	\$0.00	\$0.00
(\$200.00)	-0.53%	\$412.50	49.25%		\$0.00	\$0.00
\$9,625.00		(\$425.00)	26.87%	-23.88%	\$0.00	\$0.00
\$3,875.00	10.23%	\$4,312.50	91.27%		\$0.00	\$0.00
\$13,500.00		(\$412.50)	90.74%	82.01%	\$0.00	\$0.00
\$137.50	0.33%	\$362.50	43.28%		\$0.00	\$0.00
\$13,637.50		(\$475.00)	73.13%	16.42%	\$0.00	\$0.00
\$1,187.50	2.85%	\$1,500.00	45.80%		\$0.00	\$0.00
\$14,825.00		(\$1,775.00)	90.46%	36.26%	\$0.00	\$0.00
(\$875.00)	-2.04%	\$62.50	6.41%		\$0.00	\$0.00
\$13,950.00		(\$912.50)	3.85%	-89.74%	\$0.00	\$0.00
\$475.00	1.09%	\$675.00	20.85%		\$0.00	\$0.00
\$14,425.00		(\$2,562.50)	93.82%	14.67%	\$0.00	\$0.00
(\$875.00)	-1.98%	\$0.00	0.00%		\$0.00	\$0.00
\$13,550.00		(\$1,025.00)	14.63%	-85.37%	\$0.00	\$0.00
(\$2,950.00)	-6.55%	\$437.50	12.59%		\$0.00	\$0.00
\$10,600.00		(\$3,037.50)	2.52%	-84.89%	\$0.00	\$0.00
\$212.50	0.47%	\$462.50	44.58%		\$0.00	\$0.00
\$10,812.50		(\$575.00)	75.90%	20.48%	\$0.00	\$0.00
\$737.50	1.64%	\$1,575.00	60.58%		\$0.00	\$0.00
\$11,550.00		(\$1,025.00)	67.79%	28.37%	\$0.00	\$0.00
(\$500.00)	-1.10%	\$62.50	7.46%		\$0.00	\$0.00
\$11,050.00		(\$775.00)	32.84%	-59.70%	\$0.00	\$0.00
\$750.00	1.63%	\$5,687.50	62.93%		\$0.00	\$0.00
\$11,800.00		(\$3,350.00)	45.37%	8.30%	\$0.00	\$0.00
\$400.00	0.85%	\$962.50	80.21%		\$0.00	\$0.00
\$12,200.00		(\$237.50)	53.13%	33.33%	\$0.00	\$0.00
(\$300.00)	-0.65%	\$325.00	8.15%		\$0.00	\$0.00
\$11,900.00		(\$3,662.50)	84.33%	-7.52%	\$0.00	\$0.00
\$1,900.00	4.12%	\$2,237.50	92.27%		\$0.00	\$0.00
\$13,800.00		(\$187.50)	86.08%	78.35%	\$0.00	\$0.00
\$1,662.50	3.76%	\$3,387.50	53.45%		\$0.00	\$0.00
\$15,462.50		(\$2,950.00)	72.78%	26.23%	\$0.00	\$0.00

\$225.00	0.49%	\$937.50	81.52%		\$0.00	\$0.00
\$15,687.50		(\$212.50)	38.04%	19.57%	\$0.00	\$0.00
\$6,237.50	13.65%	\$6,950.00	72.21%		\$0.00	\$0.00
\$21,925.00		(\$2,675.00)	92.60%	64.81%	\$0.00	\$0.00
(\$150.00)	-0.29%	\$437.50	57.38%		\$0.00	\$0.00
\$21,775.00		(\$325.00)	22.95%	-19.67%	\$0.00	\$0.00
\$4,937.50	9.48%	\$5,000.00	70.18%		\$0.00	\$0.00
\$26,712.50		(\$2,125.00)	99.12%	69.30%	\$0.00	\$0.00
(\$550.00)	-0.96%	\$62.50	7.69%		\$0.00	\$0.00
\$26,162.50		(\$750.00)	24.62%	-67.69%	\$0.00	\$0.00
(\$200.00)	-0.35%	\$1,237.50	25.58%		\$0.00	\$0.00
\$25,962.50		(\$3,600.00)	70.28%	-4.13%	\$0.00	\$0.00
(\$350.00)	-0.61%	\$450.00	51.43%		\$0.00	\$0.00
\$25,612.50		(\$425.00)	8.57%	-40.00%	\$0.00	\$0.00
\$1,762.50	3.05%	\$1,900.00	59.38%		\$0.00	\$0.00
\$27,375.00		(\$1,300.00)	95.70%	55.08%	\$0.00	\$0.00
(\$175.00)	-0.29%	\$237.50	40.43%		\$0.00	\$0.00
\$27,200.00		(\$350.00)	29.79%	-29.79%	\$0.00	\$0.00
(\$2,812.50)	-4.71%	\$925.00	23.42%		\$0.00	\$0.00
\$24,387.50		(\$3,025.00)	5.38%	-71.20%	\$0.00	\$0.00
\$675.00	1.19%	\$775.00	98.41%		\$0.00	\$0.00
\$25,062.50		(\$12.50)	87.30%	85.71%	\$0.00	\$0.00
(\$737.50)	-1.31%	\$512.50	27.15%		\$0.00	\$0.00
\$24,325.00		(\$1,375.00)	33.77%	-39.07%	\$0.00	\$0.00
(\$412.50)	-0.74%	\$437.50	46.05%		\$0.00	\$0.00
\$23,912.50		(\$512.50)	10.53%	-43.42%	\$0.00	\$0.00
(\$3,700.00)	-6.62%	\$4,062.50	50.39%		\$0.00	\$0.00
\$20,212.50		(\$4,000.00)	3.72%	-45.89%	\$0.00	\$0.00
\$1,087.50	2.20%	\$1,312.50	73.43%		\$0.00	\$0.00
\$21,300.00		(\$475.00)	87.41%	60.84%	\$0.00	\$0.00
\$6,850.00	14.19%	\$8,650.00	78.19%		\$0.00	\$0.00
\$28,150.00		(\$2,412.50)	83.73%	61.92%	\$0.00	\$0.00
(\$512.50)	-0.93%	\$462.50	38.54%		\$0.00	\$0.00
\$27,637.50		(\$737.50)	18.75%	-42.71%	\$0.00	\$0.00
(\$687.50)	-1.24%	\$412.50	11.70%		\$0.00	\$0.00
\$26,950.00		(\$3,112.50)	68.79%	-19.50%	\$0.00	\$0.00
(\$637.50)	-1.16%	\$12.50	1.69%		\$0.00	\$0.00
\$26,312.50		(\$725.00)	11.86%	-86.44%	\$0.00	\$0.00
\$4,562.50	8.21%	\$4,800.00	94.12%		\$0.00	\$0.00
\$30,875.00		(\$300.00)	95.34%	89.46%	\$0.00	\$0.00
\$37.50	0.06%	\$712.50	98.28%		\$0.00	\$0.00
\$30,912.50		(\$12.50)	6.90%	5.17%	\$0.00	\$0.00
\$2,787.50	4.64%	\$2,950.00	81.94%		\$0.00	\$0.00
\$33,700.00		(\$650.00)	95.49%	77.43%	\$0.00	\$0.00
(\$137.50)	-0.22%	\$275.00	33.85%		\$0.00	\$0.00
\$33,562.50		(\$537.50)	49.23%	-16.92%	\$0.00	\$0.00
(\$1,387.50)	-2.20%	\$987.50	29.37%		\$0.00	\$0.00

\$32,175.00		(\$2,375.00)	29.37%	-41.26%	\$0.00	\$0.00
\$462.50	0.75%	\$912.50	87.95%		\$0.00	\$0.00
\$32,637.50		(\$125.00)	56.63%	44.58%	\$0.00	\$0.00
(\$1,475.00)	-2.41%	\$2,437.50	39.16%		\$0.00	\$0.00
\$31,162.50		(\$3,787.50)	37.15%	-23.69%	\$0.00	\$0.00
\$1,362.50	2.28%	\$1,812.50	97.97%		\$0.00	\$0.00
\$32,525.00		(\$37.50)	75.68%	73.65%	\$0.00	\$0.00
\$6,537.50	11.20%	\$6,950.00	75.85%		\$0.00	\$0.00
\$39,062.50		(\$2,212.50)	95.50%	71.35%	\$0.00	\$0.00
(\$400.00)	-0.62%	\$100.00	17.02%		\$0.00	\$0.00
\$38,662.50		(\$487.50)	14.89%	-68.09%	\$0.00	\$0.00
\$275.00	0.42%	\$1,825.00	82.95%		\$0.00	\$0.00
\$38,937.50		(\$375.00)	29.55%	12.50%	\$0.00	\$0.00
\$562.50	0.86%	\$600.00	94.12%		\$0.00	\$0.00
\$39,500.00		(\$37.50)	94.12%	88.24%	\$0.00	\$0.00
(\$737.50)	-1.13%	\$1,700.00	50.94%		\$0.00	\$0.00
\$38,762.50		(\$1,637.50)	26.97%	-22.10%	\$0.00	\$0.00
(\$700.00)	-1.09%	\$62.50	6.41%		\$0.00	\$0.00
\$38,062.50		(\$912.50)	21.79%	-71.79%	\$0.00	\$0.00
(\$1,050.00)	-1.62%	\$337.50	7.38%		\$0.00	\$0.00
\$37,012.50		(\$4,237.50)	69.67%	-22.95%	\$0.00	\$0.00
(\$137.50)	-0.22%	\$1,050.00	81.55%		\$0.00	\$0.00
\$36,875.00		(\$237.50)	7.77%	-10.68%	\$0.00	\$0.00
\$7,112.50	11.10%	\$7,237.50	88.80%		\$0.00	\$0.00
\$43,987.50		(\$912.50)	98.47%	87.27%	\$0.00	\$0.00
(\$250.00)	-0.35%	\$137.50	22.00%		\$0.00	\$0.00
\$43,737.50		(\$487.50)	38.00%	-40.00%	\$0.00	\$0.00
\$1,150.00	1.61%	\$1,250.00	64.94%		\$0.00	\$0.00
\$44,887.50		(\$675.00)	94.81%	59.74%	\$0.00	\$0.00
\$875.00	1.21%	\$1,100.00	92.63%		\$0.00	\$0.00
\$45,762.50		(\$87.50)	81.05%	73.68%	\$0.00	\$0.00
\$1,037.50	1.45%	\$2,225.00	74.48%		\$0.00	\$0.00
\$46,800.00		(\$762.50)	60.25%	34.73%	\$0.00	\$0.00
\$1,237.50	1.70%	\$1,562.50	99.21%		\$0.00	\$0.00
\$48,037.50		(\$12.50)	79.37%	78.57%	\$0.00	\$0.00
\$2,462.50	3.44%	\$2,487.50	78.35%		\$0.00	\$0.00
\$50,500.00		(\$687.50)	99.21%	77.56%	\$0.00	\$0.00
\$725.00	0.98%	\$887.50	91.03%		\$0.00	\$0.00
\$51,225.00		(\$87.50)	83.33%	74.36%	\$0.00	\$0.00
\$2,762.50	3.77%	\$5,325.00	84.19%		\$0.00	\$0.00
\$53,987.50		(\$1,000.00)	59.49%	43.68%	\$0.00	\$0.00
(\$412.50)	-0.54%	\$125.00	18.52%		\$0.00	\$0.00
\$53,575.00		(\$550.00)	20.37%	-61.11%	\$0.00	\$0.00
\$4,862.50	6.36%	\$4,925.00	89.14%		\$0.00	\$0.00
\$58,437.50		(\$600.00)	98.87%	88.01%	\$0.00	\$0.00
(\$512.50)	-0.63%	\$25.00	3.23%		\$0.00	\$0.00
\$57,925.00		(\$750.00)	30.65%	-66.13%	\$0.00	\$0.00

\$2,387.50	2.92%	\$3,100.00	95.02%		\$0.00	\$0.00
\$60,312.50		(\$162.50)	78.16%	73.18%	\$0.00	\$0.00
\$300.00	0.36%	\$550.00	55.70%		\$0.00	\$0.00
\$60,612.50		(\$437.50)	74.68%	30.38%	\$0.00	\$0.00
\$2,837.50	3.38%	\$2,837.50	74.67%		\$0.00	\$0.00
\$63,450.00		(\$962.50)	100.00%	74.67%	\$0.00	\$0.00
(\$300.00)	-0.35%	\$12.50	2.44%		\$0.00	\$0.00
\$63,150.00		(\$500.00)	39.02%	-58.54%	\$0.00	\$0.00
\$150.00	0.17%	\$525.00	28.38%		\$0.00	\$0.00
\$63,300.00		(\$1,325.00)	79.73%	8.11%	\$0.00	\$0.00
\$750.00	0.86%	\$1,262.50	83.47%		\$0.00	\$0.00
\$64,050.00		(\$250.00)	66.12%	49.59%	\$0.00	\$0.00
(\$1,437.50)	-1.66%	\$200.00	4.17%		\$0.00	\$0.00
\$62,612.50		(\$4,600.00)	65.89%	-29.95%	\$0.00	\$0.00
(\$1,075.00)	-1.27%	\$50.00	3.45%		\$0.00	\$0.00
\$61,537.50		(\$1,400.00)	22.41%	-74.14%	\$0.00	\$0.00
\$1,762.50	2.05%	\$3,537.50	82.99%		\$0.00	\$0.00
\$63,300.00		(\$725.00)	58.36%	41.35%	\$0.00	\$0.00
\$75.00	0.09%	\$550.00	75.86%		\$0.00	\$0.00
\$63,375.00		(\$175.00)	34.48%	10.34%	\$0.00	\$0.00
\$1,775.00	2.02%	\$2,450.00	54.90%		\$0.00	\$0.00
\$65,150.00		(\$2,012.50)	84.87%	39.78%	\$0.00	\$0.00
\$862.50	0.96%	\$1,300.00	88.14%		\$0.00	\$0.00
\$66,012.50		(\$175.00)	70.34%	58.47%	\$0.00	\$0.00
\$2,975.00	3.36%	\$3,025.00	77.32%		\$0.00	\$0.00
\$68,987.50		(\$887.50)	98.72%	76.04%	\$0.00	\$0.00
(\$12.50)	-0.01%	\$375.00	71.43%		\$0.00	\$0.00
\$68,975.00		(\$150.00)	26.19%	-2.38%	\$0.00	\$0.00
\$3,225.00	3.52%	\$3,575.00	92.86%		\$0.00	\$0.00
\$72,200.00		(\$275.00)	90.91%	83.77%	\$0.00	\$0.00
\$400.00	0.42%	\$537.50	84.31%		\$0.00	\$0.00
\$72,600.00		(\$100.00)	78.43%	62.75%	\$0.00	\$0.00
(\$825.00)	-0.87%	\$437.50	9.80%		\$0.00	\$0.00
\$71,775.00		(\$4,025.00)	71.71%	-18.49%	\$0.00	\$0.00
(\$75.00)	-0.08%	\$850.00	71.58%		\$0.00	\$0.00
\$71,700.00		(\$337.50)	22.11%	-6.32%	\$0.00	\$0.00
\$625.00	0.67%	\$3,337.50	33.13%		\$0.00	\$0.00
\$72,325.00		(\$6,737.50)	73.08%	6.20%	\$0.00	\$0.00
\$125.00	0.13%	\$787.50	74.12%		\$0.00	\$0.00
\$72,450.00		(\$275.00)	37.65%	11.76%	\$0.00	\$0.00
\$6,537.50	6.94%	\$6,687.50	99.26%		\$0.00	\$0.00
\$78,987.50		(\$50.00)	97.77%	97.03%	\$0.00	\$0.00
(\$225.00)	-0.22%	\$150.00	29.27%		\$0.00	\$0.00
\$78,762.50		(\$362.50)	26.83%	-43.90%	\$0.00	\$0.00
(\$1,162.50)	-1.15%	\$137.50	2.32%		\$0.00	\$0.00
\$77,600.00		(\$5,787.50)	78.06%	-19.62%	\$0.00	\$0.00
(\$437.50)	-0.44%	\$475.00	36.19%		\$0.00	\$0.00

\$77,162.50		(\$837.50)	30.48%	-33.33%	\$0.00	\$0.00
\$1,687.50	1.68%	\$2,312.50	58.18%		\$0.00	\$0.00
\$78,850.00		(\$1,662.50)	84.28%	42.45%	\$0.00	\$0.00
\$625.00	0.61%	\$737.50	61.46%		\$0.00	\$0.00
\$79,475.00		(\$462.50)	90.63%	52.08%	\$0.00	\$0.00
(\$375.00)	-0.37%	\$200.00	7.14%		\$0.00	\$0.00
\$79,100.00		(\$2,600.00)	79.46%	-13.39%	\$0.00	\$0.00
(\$412.50)	-0.41%	\$550.00	54.32%		\$0.00	\$0.00
\$78,687.50		(\$462.50)	4.94%	-40.74%	\$0.00	\$0.00
\$1,662.50	1.64%	\$1,837.50	55.89%		\$0.00	\$0.00
\$80,350.00		(\$1,450.00)	94.68%	50.57%	\$0.00	\$0.00
(\$250.00)	-0.24%	\$350.00	32.18%		\$0.00	\$0.00
\$80,100.00		(\$737.50)	44.83%	-22.99%	\$0.00	\$0.00
(\$1,375.00)	-1.33%	\$400.00	12.60%		\$0.00	\$0.00
\$78,725.00		(\$2,775.00)	44.09%	-43.31%	\$0.00	\$0.00
(\$1,287.50)	-1.26%	\$350.00	18.79%		\$0.00	\$0.00
\$77,437.50		(\$1,512.50)	12.08%	-69.13%	\$0.00	\$0.00
(\$2,062.50)	-2.00%	\$575.00	12.50%		\$0.00	\$0.00
\$75,375.00		(\$4,025.00)	42.66%	-44.84%	\$0.00	\$0.00
\$2,362.50	2.34%	\$2,450.00	92.02%		\$0.00	\$0.00
\$77,737.50		(\$212.50)	96.71%	88.73%	\$0.00	\$0.00
(\$7,675.00)	-7.77%	\$137.50	1.39%		\$0.00	\$0.00
\$70,062.50		(\$9,762.50)	21.09%	-77.53%	\$0.00	\$0.00
\$1,525.00	1.61%	\$1,975.00	95.18%		\$0.00	\$0.00
\$71,587.50		(\$100.00)	78.31%	73.49%	\$0.00	\$0.00
\$4,825.00	5.17%	\$5,212.50	69.15%		\$0.00	\$0.00
\$76,412.50		(\$2,325.00)	94.86%	64.01%	\$0.00	\$0.00
(\$62.50)	-0.06%	\$262.50	34.43%		\$0.00	\$0.00
\$76,350.00		(\$500.00)	57.38%	-8.20%	\$0.00	\$0.00
\$4,212.50	4.29%	\$5,250.00	82.19%		\$0.00	\$0.00
\$80,562.50		(\$1,137.50)	83.76%	65.95%	\$0.00	\$0.00
\$0.00	0.00%	\$400.00	47.76%		\$0.00	\$0.00
\$80,562.50		(\$437.50)	52.24%	0.00%	\$0.00	\$0.00
(\$7,262.50)	-7.09%	\$775.00	9.19%		\$0.00	\$0.00
\$73,300.00		(\$7,662.50)	4.74%	-86.07%	\$0.00	\$0.00
\$1,387.50	1.49%	\$1,600.00	87.07%		\$0.00	\$0.00
\$74,687.50		(\$237.50)	88.44%	75.51%	\$0.00	\$0.00
\$3,112.50	3.39%	\$3,600.00	50.97%		\$0.00	\$0.00
\$77,800.00		(\$3,462.50)	93.10%	44.07%	\$0.00	\$0.00
\$1,000.00	1.05%	\$1,012.50	83.51%		\$0.00	\$0.00
\$78,800.00		(\$200.00)	98.97%	82.47%	\$0.00	\$0.00
\$9,650.00	10.27%	\$10,025.00	88.04%		\$0.00	\$0.00
\$88,450.00		(\$1,362.50)	96.71%	84.74%	\$0.00	\$0.00
\$900.00	0.87%	\$950.00	75.25%		\$0.00	\$0.00
\$89,350.00		(\$312.50)	96.04%	71.29%	\$0.00	\$0.00
\$5,500.00	5.35%	\$5,725.00	56.20%		\$0.00	\$0.00
\$94,850.00		(\$4,462.50)	97.79%	53.99%	\$0.00	\$0.00

(\$262.50)	-0.24%	\$12.50	2.44%		\$0.00	\$0.00
\$94,587.50		(\$500.00)	46.34%	-51.22%	\$0.00	\$0.00
(\$462.50)	-0.43%	\$275.00	14.97%		\$0.00	\$0.00
\$94,125.00		(\$1,562.50)	59.86%	-25.17%	\$0.00	\$0.00
\$2,750.00	2.55%	\$2,850.00	97.44%		\$0.00	\$0.00
\$96,875.00		(\$75.00)	96.58%	94.02%	\$0.00	\$0.00
\$2,050.00	1.95%	\$2,875.00	79.31%		\$0.00	\$0.00
\$98,925.00		(\$750.00)	77.24%	56.55%	\$0.00	\$0.00
\$850.00	0.79%	\$975.00	85.71%		\$0.00	\$0.00
\$99,775.00		(\$162.50)	89.01%	74.73%	\$0.00	\$0.00
(\$200.00)	-0.19%	\$1,450.00	47.93%		\$0.00	\$0.00
\$99,575.00		(\$1,575.00)	45.45%	-6.61%	\$0.00	\$0.00
\$400.00	0.38%	\$637.50	60.00%		\$0.00	\$0.00
\$99,975.00		(\$425.00)	77.65%	37.65%	\$0.00	\$0.00
\$1,687.50	1.59%	\$2,662.50	35.03%		\$0.00	\$0.00
#####		(\$4,937.50)	87.17%	22.20%	\$0.00	\$0.00
(\$900.00)	-0.84%	\$125.00	11.76%		\$0.00	\$0.00
#####		(\$937.50)	3.53%	-84.71%	\$0.00	\$0.00
\$4,837.50	4.46%	\$5,162.50	90.97%		\$0.00	\$0.00
#####		(\$512.50)	94.27%	85.24%	\$0.00	\$0.00
\$300.00	0.26%	\$1,100.00	100.00%		\$0.00	\$0.00
#####		\$0.00	27.27%	27.27%	\$0.00	\$0.00
\$3,950.00	3.50%	\$6,825.00	91.46%		\$0.00	\$0.00
#####		(\$637.50)	61.47%	52.93%	\$0.00	\$0.00
(\$87.50)	-0.07%	\$412.50	50.00%		\$0.00	\$0.00
#####		(\$412.50)	39.39%	-10.61%	\$0.00	\$0.00
\$825.00	0.70%	\$1,225.00	50.00%		\$0.00	\$0.00
#####		(\$1,225.00)	83.67%	33.67%	\$0.00	\$0.00
\$650.00	0.55%	\$750.00	48.00%		\$0.00	\$0.00
#####		(\$812.50)	93.60%	41.60%	\$0.00	\$0.00
\$3,237.50	2.76%	\$3,600.00	75.79%		\$0.00	\$0.00
#####		(\$1,150.00)	92.37%	68.16%	\$0.00	\$0.00
(\$162.50)	-0.13%	\$387.50	55.36%		\$0.00	\$0.00
#####		(\$312.50)	21.43%	-23.21%	\$0.00	\$0.00
\$2,275.00	1.89%	\$2,487.50	84.32%		\$0.00	\$0.00
#####		(\$462.50)	92.80%	77.12%	\$0.00	\$0.00
(\$125.00)	-0.10%	\$150.00	46.15%		\$0.00	\$0.00
#####		(\$175.00)	15.38%	-38.46%	\$0.00	\$0.00
(\$650.00)	-0.53%	\$1,450.00	39.86%		\$0.00	\$0.00
#####		(\$2,187.50)	42.27%	-17.87%	\$0.00	\$0.00
(\$1,187.50)	-0.97%	\$187.50	11.90%		\$0.00	\$0.00
#####		(\$1,387.50)	12.70%	-75.40%	\$0.00	\$0.00
\$3,737.50	3.02%	\$4,112.50	76.87%		\$0.00	\$0.00
#####		(\$1,237.50)	92.99%	69.86%	\$0.00	\$0.00
\$0.00	0.00%	\$200.00	35.56%		\$0.00	\$0.00
#####		(\$362.50)	64.44%	0.00%	\$0.00	\$0.00
\$2,037.50	1.60%	\$2,512.50	96.63%		\$0.00	\$0.00

#####		(\$87.50)	81.73%	78.37%	\$0.00	\$0.00
(\$362.50)	-0.28%	\$212.50	33.33%		\$0.00	\$0.00
#####		(\$425.00)	9.80%	-56.86%	\$0.00	\$0.00
\$1,712.50	1.32%	\$1,787.50	50.00%		\$0.00	\$0.00
#####		(\$1,787.50)	97.90%	47.90%	\$0.00	\$0.00
\$25.00	0.02%	\$287.50	39.66%		\$0.00	\$0.00
#####		(\$437.50)	63.79%	3.45%	\$0.00	\$0.00
n/a	n/a	\$3,525.00	n/a		\$0.00	\$0.00
n/a		(\$1,000.00)	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	\$19,850.00	9.71%	8.71
1/1/2017	\$20,300.00	9.96%	8.88
1/1/2016	\$25,637.50	14.38%	4.78
1/1/2015	\$1,162.50	0.66%	1.07
1/1/2014	\$13,687.50	8.38%	3.52
1/1/2013	\$25,550.00	18.53%	18.32
1/1/2012	\$11,750.00	9.32%	2.95
1/1/2011	\$2,100.00	1.69%	1.19
1/1/2010	\$12,800.00	11.51%	29.44
1/1/2009	\$7,437.50	7.17%	1.5
1/1/2008	\$3,762.50	3.76%	1.2

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2017 - Today	\$20,300.00	9.96%	8.88
1/1/2016 - 1/1/2017	\$45,937.50	25.77%	5.91
1/1/2015 - 1/1/2017	\$47,100.00	26.60%	2.84
1/1/2014 - 1/1/2017	\$60,787.50	37.20%	2.99
1/1/2013 - 1/1/2017	\$86,337.50	62.63%	3.71
1/1/2012 - 1/1/2017	\$98,087.50	77.79%	3.59
1/1/2011 - 1/1/2017	\$100,187.50	80.80%	3.06
1/1/2010 - 1/1/2017	\$112,987.50	101.61%	3.3
1/1/2009 - 1/1/2017	\$120,425.00	116.06%	2.88
1/1/2008 - 1/1/2017	\$124,187.50	124.19%	2.51
1/1/2007 - 1/1/2017	\$124,187.50	124.19%	2.51

# Trades	% Profitable
19	63.16%
19	63.16%
17	70.59%
19	42.11%
19	57.89%
17	76.47%
17	52.94%
17	29.41%
9	77.78%
25	56.00%
17	58.82%

# Trades	% Profitable
19	63.16%
35	65.71%
53	58.49%
71	57.75%
87	62.07%
103	60.19%
119	56.30%
127	57.48%
151	56.95%
167	56.89%
167	56.89%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	(\$487.50)	-0.22%	0
12/28/2017	\$12.50	0.01%	100
12/27/2017	(\$75.00)	-0.03%	0
12/26/2017	\$50.00	0.02%	100
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	(\$87.50)	-0.04%	0
12/21/2017	\$312.50	0.14%	100
12/20/2017	(\$125.00)	-0.06%	0
12/19/2017	(\$525.00)	-0.23%	0
12/18/2017	\$625.00	0.28%	100
12/17/2017	\$0.00	0.00%	0
12/16/2017	\$0.00	0.00%	0
12/15/2017	\$1,300.00	0.58%	100
12/14/2017	(\$650.00)	-0.29%	0
12/13/2017	\$62.50	0.03%	100
12/12/2017	\$162.50	0.07%	100
12/11/2017	\$525.00	0.24%	100
12/10/2017	\$0.00	0.00%	0
12/9/2017	\$0.00	0.00%	0
12/8/2017	\$587.50	0.26%	100
12/7/2017	\$512.50	0.23%	100
12/6/2017	\$50.00	0.02%	100
12/5/2017	(\$500.00)	-0.22%	0
12/4/2017	(\$287.50)	-0.13%	0
12/3/2017	\$0.00	0.00%	0
12/2/2017	\$0.00	0.00%	0
12/1/2017	(\$200.00)	-0.09%	0
11/30/2017	\$1,150.00	0.52%	100
11/29/2017	\$0.00	0.00%	1
11/28/2017	\$1,212.50	0.55%	100
11/27/2017	\$37.50	0.02%	100
11/26/2017	\$0.00	0.00%	0
11/25/2017	\$0.00	0.00%	0
11/24/2017	\$325.00	0.15%	100
11/23/2017	\$0.00	0.00%	0
11/22/2017	(\$87.50)	-0.04%	0
11/21/2017	\$712.50	0.32%	100
11/20/2017	\$287.50	0.13%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	(\$487.50)	-0.22%	0
12/28/2017 - 12/29/2017	(\$475.00)	-0.21%	0

12/27/2017 - 12/29/2017	(\$550.00)	-0.24%	0
12/26/2017 - 12/29/2017	(\$500.00)	-0.22%	0
12/25/2017 - 12/29/2017	(\$500.00)	-0.22%	0
12/24/2017 - 12/29/2017	(\$500.00)	-0.22%	0
12/23/2017 - 12/29/2017	(\$500.00)	-0.22%	0
12/22/2017 - 12/29/2017	(\$587.50)	-0.26%	0
12/21/2017 - 12/29/2017	(\$275.00)	-0.12%	0
12/20/2017 - 12/29/2017	(\$400.00)	-0.18%	0
12/19/2017 - 12/29/2017	(\$925.00)	-0.41%	0
12/18/2017 - 12/29/2017	(\$300.00)	-0.13%	0
12/17/2017 - 12/29/2017	(\$300.00)	-0.13%	0
12/16/2017 - 12/29/2017	(\$300.00)	-0.13%	0
12/15/2017 - 12/29/2017	\$1,000.00	0.45%	100
12/14/2017 - 12/29/2017	\$350.00	0.16%	100
12/13/2017 - 12/29/2017	\$412.50	0.18%	100
12/12/2017 - 12/29/2017	\$575.00	0.26%	100
12/11/2017 - 12/29/2017	\$1,100.00	0.49%	100
12/10/2017 - 12/29/2017	\$1,100.00	0.49%	100
12/9/2017 - 12/29/2017	\$1,100.00	0.49%	100
12/8/2017 - 12/29/2017	\$1,687.50	0.76%	100
12/7/2017 - 12/29/2017	\$2,200.00	0.99%	100
12/6/2017 - 12/29/2017	\$2,250.00	1.01%	100
12/5/2017 - 12/29/2017	\$1,750.00	0.79%	100
12/4/2017 - 12/29/2017	\$1,462.50	0.66%	100
12/3/2017 - 12/29/2017	\$1,462.50	0.66%	100
12/2/2017 - 12/29/2017	\$1,462.50	0.66%	100
12/1/2017 - 12/29/2017	\$1,262.50	0.57%	100
11/30/2017 - 12/29/2017	\$2,412.50	1.09%	100
11/29/2017 - 12/29/2017	\$2,412.50	1.09%	97.5
11/28/2017 - 12/29/2017	\$3,625.00	1.64%	100
11/27/2017 - 12/29/2017	\$3,662.50	1.66%	100
11/26/2017 - 12/29/2017	\$3,662.50	1.66%	100
11/25/2017 - 12/29/2017	\$3,662.50	1.66%	100
11/24/2017 - 12/29/2017	\$3,987.50	1.81%	100
11/23/2017 - 12/29/2017	\$3,987.50	1.81%	100
11/22/2017 - 12/29/2017	\$3,900.00	1.77%	100
11/21/2017 - 12/29/2017	\$4,612.50	2.10%	100
11/20/2017 - 12/29/2017	\$4,900.00	2.23%	100

# Trades	% Profitable
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	100.00%
1	0.00%
1	0.00%
1	100.00%
1	0.00%
1	0.00%
1	100.00%
1	0.00%
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%
1	0.00%
1	0.00%
2	50.00%
2	50.00%
1	100.00%
1	100.00%
1	0.00%
1	0.00%
1	100.00%
1	0.00%
1	0.00%
1	100.00%
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	\$375.00	0.38%	66.67%
February	\$1,980.56	1.34%	75.00%
March	\$1,877.50	1.25%	64.00%
April	\$2,252.50	1.54%	76.92%
May	\$473.75	0.32%	59.09%
June	(\$943.75)	-0.63%	38.46%
July	\$2,022.50	1.36%	73.91%
August	(\$480.00)	-0.32%	47.62%
September	\$1,930.00	1.29%	66.67%
October	\$1,567.50	1.03%	57.69%
November	\$1,137.50	0.74%	59.26%
December	\$575.00	0.36%	52.38%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017	\$1,262.50	0.57%	100
11/1/2017	\$3,087.50	1.40%	9.52
10/1/2017	\$2,837.50	1.31%	100
9/1/2017	\$2,362.50	1.10%	190
8/1/2017	(\$2,250.00)	-1.04%	0
7/1/2017	\$2,100.00	0.98%	17.8
6/1/2017	\$337.50	0.16%	3.45
5/1/2017	\$1,475.00	0.69%	60
4/1/2017	\$2,362.50	1.12%	95.5
3/1/2017	(\$200.00)	-0.09%	0.81
2/1/2017	\$4,412.50	2.14%	100
1/1/2017	\$2,512.50	1.23%	100
12/1/2016	\$2,137.50	1.06%	100
11/1/2016	\$2,137.50	1.07%	3.38
10/1/2016	(\$1,225.00)	-0.61%	0.25
9/1/2016	\$7,075.00	3.65%	100
8/1/2016	(\$462.50)	-0.24%	0.57
7/1/2016	\$3,900.00	2.05%	100
6/1/2016	\$212.50	0.11%	100
5/1/2016	\$1,800.00	0.96%	100
4/1/2016	\$2,175.00	1.17%	3.1
3/1/2016	\$6,562.50	3.65%	100
2/1/2016	\$1,975.00	1.11%	100
1/1/2016	(\$650.00)	-0.36%	0.87
12/1/2015	(\$1,825.00)	-1.01%	0

11/1/2015	\$300.00	0.17%	1.62
10/1/2015	\$8,125.00	4.73%	131
9/1/2015	\$1,587.50	0.93%	100
8/1/2015	(\$6,562.50)	-3.72%	0.26
7/1/2015	\$2,200.00	1.26%	100
6/1/2015	(\$4,762.50)	-2.66%	0
5/1/2015	\$850.00	0.48%	1.73
4/1/2015	\$87.50	0.05%	1.11
3/1/2015	(\$475.00)	-0.27%	0.61
2/1/2015	\$4,837.50	2.78%	12.06
1/1/2015	(\$3,200.00)	-1.81%	0
12/1/2014	(\$787.50)	-0.44%	0.59
11/1/2014	\$2,737.50	1.56%	100
10/1/2014	\$2,550.00	1.48%	10.71
9/1/2014	(\$1,400.00)	-0.80%	0

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017 - Today	\$1,262.50	0.57%	100
11/1/2017 - 12/1/2017	\$4,350.00	1.98%	13
10/1/2017 - 12/1/2017	\$7,187.50	3.31%	20.83
9/1/2017 - 12/1/2017	\$9,550.00	4.45%	26.47
8/1/2017 - 12/1/2017	\$7,300.00	3.37%	3.78
7/1/2017 - 12/1/2017	\$9,400.00	4.38%	5.04
6/1/2017 - 12/1/2017	\$9,737.50	4.54%	4.95
5/1/2017 - 12/1/2017	\$11,212.50	5.26%	5.51
4/1/2017 - 12/1/2017	\$13,575.00	6.45%	6.4
3/1/2017 - 12/1/2017	\$13,375.00	6.34%	4.78
2/1/2017 - 12/1/2017	\$17,787.50	8.62%	7.91
1/1/2017 - 12/1/2017	\$20,300.00	9.96%	8.88
12/1/2016 - 12/1/2017	\$22,437.50	11.12%	9.71
11/1/2016 - 12/1/2017	\$24,575.00	12.31%	8.07
10/1/2016 - 12/1/2017	\$23,350.00	11.63%	5.93
9/1/2016 - 12/1/2017	\$30,425.00	15.70%	9.28
8/1/2016 - 12/1/2017	\$29,962.50	15.43%	7.81
7/1/2016 - 12/1/2017	\$33,862.50	17.79%	8.7
6/1/2016 - 12/1/2017	\$34,075.00	17.92%	8.74
5/1/2016 - 12/1/2017	\$35,875.00	19.05%	9.15
4/1/2016 - 12/1/2017	\$38,050.00	20.44%	9.65
3/1/2016 - 12/1/2017	\$44,612.50	24.84%	11.14
2/1/2016 - 12/1/2017	\$46,587.50	26.23%	11.59
1/1/2016 - 12/1/2017	\$45,937.50	25.77%	5.91
12/1/2015 - 12/1/2017	\$44,112.50	24.50%	4.95
11/1/2015 - 12/1/2017	\$44,412.50	24.70%	4.81
10/1/2015 - 12/1/2017	\$52,537.50	30.61%	5.48
9/1/2015 - 12/1/2017	\$54,125.00	31.83%	5.62
8/1/2015 - 12/1/2017	\$47,562.50	26.93%	3.3
7/1/2015 - 12/1/2017	\$49,762.50	28.53%	3.57

6/1/2015 - 12/1/2017	\$45,000.00	25.11%	2.94
5/1/2015 - 12/1/2017	\$45,850.00	25.71%	2.88
4/1/2015 - 12/1/2017	\$45,937.50	25.77%	2.85
3/1/2015 - 12/1/2017	\$45,462.50	25.44%	2.81
2/1/2015 - 12/1/2017	\$50,300.00	28.93%	2.96
1/1/2015 - 12/1/2017	\$47,100.00	26.60%	2.84
12/1/2014 - 12/1/2017	\$46,312.50	26.04%	2.72
11/1/2014 - 12/1/2017	\$49,050.00	28.01%	2.82
10/1/2014 - 12/1/2017	\$51,600.00	29.90%	2.89
9/1/2014 - 12/1/2017	\$50,200.00	28.85%	2.75

# Trades	%Profitable
1	100.00%
5	80.00%
3	66.67%
2	50.00%
2	0.00%
3	66.67%
2	50.00%
2	50.00%
3	66.67%
3	33.33%
1	100.00%
3	100.00%
1	100.00%
3	66.67%
3	33.33%
5	100.00%
3	33.33%
1	100.00%
1	100.00%
1	100.00%
3	66.67%
1	100.00%
3	100.00%
3	66.67%
1	0.00%

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

# Trades	%Profitable
1	100.00%
5	80.00%
7	71.43%
8	62.50%
9	55.56%
11	54.55%
12	50.00%
13	53.85%
15	53.33%
17	52.94%
17	58.82%
19	63.16%
19	63.16%
21	61.90%
23	60.87%
27	66.67%
29	62.07%
29	62.07%
29	62.07%
29	62.07%
31	64.52%
31	64.52%
33	66.67%
35	65.71%
35	65.71%
37	64.86%
39	64.10%
40	65.00%
43	62.79%
43	65.12%

45	60.00%
47	59.57%
49	59.18%
51	58.82%
53	58.49%
53	58.49%
55	56.36%
55	56.36%
57	56.14%
57	56.14%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017	(\$500.00)	-0.22%	0
12/17/2017	\$200.00	0.09%	100
12/10/2017	\$1,400.00	0.63%	100
12/3/2017	\$362.50	0.16%	100
11/26/2017	\$2,200.00	1.00%	100
11/19/2017	\$1,237.50	0.56%	100
11/12/2017	(\$162.50)	-0.07%	0
11/5/2017	(\$887.50)	-0.40%	0.07
10/29/2017	\$212.50	0.10%	100
10/22/2017	\$225.00	0.10%	100
10/15/2017	\$1,062.50	0.49%	100
10/8/2017	\$387.50	0.18%	5.43
10/1/2017	\$1,450.00	0.67%	100
9/24/2017	\$825.00	0.38%	100
9/17/2017	\$112.50	0.05%	100
9/10/2017	\$1,812.50	0.85%	100
9/3/2017	(\$575.00)	-0.27%	0
8/27/2017	(\$787.50)	-0.37%	0.34
8/20/2017	\$787.50	0.37%	100
8/13/2017	(\$662.50)	-0.31%	0
8/6/2017	(\$1,600.00)	-0.74%	0
7/30/2017	\$87.50	0.04%	100
7/23/2017	\$37.50	0.02%	100
7/16/2017	\$425.00	0.20%	4.4
7/9/2017	\$1,675.00	0.78%	100
7/2/2017	\$75.00	0.03%	100
6/25/2017	(\$700.00)	-0.32%	0
6/18/2017	\$200.00	0.09%	100
6/11/2017	\$137.50	0.06%	100
6/4/2017	(\$362.50)	-0.17%	0
5/28/2017	\$875.00	0.41%	3.69
5/21/2017	\$1,612.50	0.76%	100
5/14/2017	(\$362.50)	-0.17%	0
5/7/2017	(\$450.00)	-0.21%	0
4/30/2017	\$862.50	0.40%	100
4/23/2017	\$1,650.00	0.78%	100
4/16/2017	\$1,000.00	0.48%	100
4/9/2017	(\$1,237.50)	-0.58%	0
4/2/2017	\$950.00	0.45%	39
3/26/2017	\$725.00	0.35%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/24/2017 - Today	(\$500.00)	-0.22%	0
12/17/2017 - 12/24/2017	(\$300.00)	-0.13%	0

12/10/2017 - 12/24/2017	\$1,100.00	0.49%	100
12/3/2017 - 12/24/2017	\$1,462.50	0.66%	100
11/26/2017 - 12/24/2017	\$3,662.50	1.66%	100
11/19/2017 - 12/24/2017	\$4,900.00	2.23%	100
11/12/2017 - 12/24/2017	\$4,737.50	2.16%	100
11/5/2017 - 12/24/2017	\$3,850.00	1.75%	11.62
10/29/2017 - 12/24/2017	\$4,062.50	1.85%	12.21
10/22/2017 - 12/24/2017	\$4,287.50	1.95%	12.83
10/15/2017 - 12/24/2017	\$5,350.00	2.44%	15.76
10/8/2017 - 12/24/2017	\$5,737.50	2.63%	13.75
10/1/2017 - 12/24/2017	\$7,187.50	3.31%	20.83
9/24/2017 - 12/24/2017	\$8,012.50	3.71%	23.1
9/17/2017 - 12/24/2017	\$8,125.00	3.76%	23.41
9/10/2017 - 12/24/2017	\$9,937.50	4.64%	28.41
9/3/2017 - 12/24/2017	\$9,362.50	4.36%	26.83
8/27/2017 - 12/24/2017	\$8,575.00	3.98%	6.53
8/20/2017 - 12/24/2017	\$9,362.50	4.36%	7.04
8/13/2017 - 12/24/2017	\$8,700.00	4.04%	6.61
8/6/2017 - 12/24/2017	\$7,100.00	3.27%	3.51
7/30/2017 - 12/24/2017	\$7,187.50	3.31%	3.63
7/23/2017 - 12/24/2017	\$7,225.00	3.33%	3.68
7/16/2017 - 12/24/2017	\$7,650.00	3.53%	4.29
7/9/2017 - 12/24/2017	\$9,325.00	4.34%	5.01
7/2/2017 - 12/24/2017	\$9,400.00	4.38%	5.04
6/25/2017 - 12/24/2017	\$8,700.00	4.04%	4.74
6/18/2017 - 12/24/2017	\$8,900.00	4.13%	4.83
6/11/2017 - 12/24/2017	\$9,037.50	4.20%	4.89
6/4/2017 - 12/24/2017	\$8,675.00	4.03%	4.73
5/28/2017 - 12/24/2017	\$9,550.00	4.45%	4.6
5/21/2017 - 12/24/2017	\$11,162.50	5.24%	5.49
5/14/2017 - 12/24/2017	\$10,800.00	5.06%	5.34
5/7/2017 - 12/24/2017	\$10,350.00	4.84%	5.16
4/30/2017 - 12/24/2017	\$11,212.50	5.26%	5.51
4/23/2017 - 12/24/2017	\$12,862.50	6.09%	6.17
4/16/2017 - 12/24/2017	\$13,862.50	6.59%	6.57
4/9/2017 - 12/24/2017	\$12,625.00	5.97%	6.08
4/2/2017 - 12/24/2017	\$13,575.00	6.45%	6.4
3/26/2017 - 12/24/2017	\$14,300.00	6.81%	6.75

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

# Trades	% Profitable
1	0.00%
1	0.00%

1	100.00%
1	100.00%
3	100.00%
3	100.00%
3	100.00%
5	80.00%
5	80.00%
5	80.00%
5	80.00%
7	57.14%
7	71.43%
7	71.43%
7	71.43%
7	71.43%
7	71.43%
9	66.67%
9	66.67%
9	66.67%
9	55.56%
9	55.56%
9	55.56%
11	54.55%
11	54.55%
11	54.55%
11	54.55%
11	54.55%
11	54.55%
11	54.55%
13	46.15%
13	53.85%
13	53.85%
13	53.85%
13	53.85%
13	53.85%
13	53.85%
13	53.85%
15	53.33%
15	60.00%

TradeStationChart Settings

Symbol @ES
Description E-mini S&P 500 Continuous Contract [Mar18]
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	10
! MESA Phasor V2 - Lower	-30
! MESA Phasor V2 - Upper	5
! 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