

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$85,370.00	\$51,860.00	\$33,510.00
Gross Profit	\$285,260.00	\$198,340.00	\$86,920.00
Gross Loss	(\$199,890.00)	(\$146,480.00)	(\$53,410.00)
Profit Factor	1.43	1.35	1.63
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$4,390.00	\$4,390.00	\$0.00
Select Total Net Profit	\$79,030.00	\$45,520.00	\$33,510.00
Select Gross Profit	\$258,390.00	\$171,470.00	\$86,920.00
Select Gross Loss	(\$179,360.00)	(\$125,950.00)	(\$53,410.00)
Select Profit Factor	1.44	1.36	1.63
Adjusted Total Net Profit	\$22,370.12	(\$11,714.28)	\$7,865.81
Adjusted Gross Profit	\$248,736.20	\$161,509.19	\$71,554.57
Adjusted Gross Loss	(\$226,366.08)	(\$173,223.47)	(\$63,688.76)
Adjusted Profit Factor	1.1	0.93	1.12
Total Number of Trades	118	59	59
Percent Profitable	51.69%	49.15%	54.24%
Winning Trades	61	29	32
Losing Trades	57	30	27
Even Trades	0	0	0
Avg. Trade Net Profit	\$723.47	\$878.98	\$567.97
Avg. Winning Trade	\$4,676.39	\$6,839.31	\$2,716.25
Avg. Losing Trade	(\$3,506.84)	(\$4,882.67)	(\$1,978.15)
Ratio Avg. Win:Avg. Loss	1.33	1.4	1.37
Largest Winning Trade	\$26,870.00	\$26,870.00	\$7,520.00
Largest Losing Trade	(\$20,530.00)	(\$20,530.00)	(\$4,500.00)
Largest Winner as % of Gr	9.42%	13.55%	8.65%
Largest Loser as % of Gros	10.27%	14.02%	8.43%
Net Profit as % of Largest	415.83%	252.61%	744.67%
Select Net Profit as % of L	384.95%	221.72%	744.67%
Adjusted Net Profit as % c	108.96%	-57.06%	174.80%
Max. Consecutive Winnin	5	6	6
Max. Consecutive Losing	5	4	5
Avg. Bars in Total Trades	19.12	30.83	7.41
Avg. Bars in Winning Trad	22.26	38.14	7.88
Avg. Bars in Losing Trades	15.75	23.77	6.85
Avg. Bars in Even Trades	0	0	0

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	119	60	59
Account Size Required	\$35,510.00	\$43,910.00	\$18,670.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00

Return on Initial Capital	85.37%
Annual Rate of Return	6.30%
Buy & Hold Return	23.98%
Return on Account	240.41%
Avg. Monthly Return	\$1,282.00
Std. Deviation of Monthly	\$5,173.81

Return Retracement Ratio	0.56
RINA Index	21.02
Sharpe Ratio	0.12
K-Ratio	0.11

Trading Period	9 Years, 9 Months, 16 days
Percent of Time in the Market	86.39%
Time in the Market	8 Years, 5 Months, 16 days
Longest Flat Period	237 days

Max. Equity Run-up	\$103,760.00
Date of Max. Equity Run-up	9/6/2011 14:00
Max. Equity Run-up as % of Initial Capital	103.76%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$59,780.00)	(\$68,940.00)	(\$22,990.00)
Date	4/15/2013 14:00		
as % of Initial Capital	59.78%	68.94%	22.99%
Net Profit as % of Drawdown	142.81%	75.22%	145.76%
Select Net Profit as % of Drawdown	132.20%	66.03%	145.76%
Adjusted Net Profit as % of Drawdown	37.42%	-16.99%	34.21%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$35,510.00)	(\$43,910.00)	(\$18,670.00)
Date	4/16/2013 14:00		
as % of Initial Capital	35.51%	43.91%	18.67%
Net Profit as % of Drawdown	240.41%	118.11%	179.49%
Select Net Profit as % of Drawdown	222.56%	103.67%	179.49%
Adjusted Net Profit as % of Drawdown	63.00%	-26.68%	42.13%

Max. Trade Drawdown	(\$22,520.00)	(\$22,520.00)	(\$11,040.00)
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All Trades

Total Net Profit	\$85,370.00	Profit Factor	1.43
Gross Profit	\$285,260.00	Gross Loss	(\$199,890.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$4,390.00		
Select Total Net Profit	\$79,030.00	Select Profit Factor	1.44
Select Gross Profit	\$258,390.00	Select Gross Loss	(\$179,360.00)
Adjusted Total Net Profit	\$22,370.12	Adjusted Profit Factor	1.1
Adjusted Gross Profit	\$248,736.20	Adjusted Gross Loss	(\$226,366.08)
Total Number of Trades	118	Percent Profitable	51.69%
Winning Trades	61	Losing Trades	57
Even Trades	0		
Avg. Trade Net Profit	\$723.47	Ratio Avg. Win:Avg. Loss	1.33
Avg. Winning Trade	\$4,676.39	Avg. Losing Trade	(\$3,506.84)
Largest Winning Trade	\$26,870.00	Largest Losing Trade	(\$20,530.00)
Largest Winner as % of Gr	9.42%	Largest Loser as % of Gr	10.27%
Net Profit as % of Largest	415.83%		
Slct. Net Profit as % of Lar	384.95%	Adj. Net Profit as % of Li	108.96%
Max. Consecutive Winnin	5	Max. Consecutive Losing	5
Avg. Bars in Winning Trad	22.26	Avg. Bars in Losing Trad	15.75
Avg. Bars in Total Trades	19.12		
Max. Shares/Contracts He	1	Account Size Required	\$35,510.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	85.37%	Annual Rate of Return	6.30%
Buy and Hold Return	23.98%	Return on Account	240.41%
Avg. Monthly Return	\$1,282.00	Std. Deviation of Month	\$5,173.81
Return Retracement Ratic	0.56	RINA Index	21.02
Sharpe Ratio	0.12	K-Ratio	0.11
Trading Period	9 Years, 9 Months, 16 day	Percent of Time in the M	86.39%
Time in the Market	8 Years, 5 Months, 16 day	Longest Flat Period	237 days
Max. Equity Run-up	\$103,760.00		
Date of Max. E. Run-up	9/6/2011 14:00	Max. E. Run-up as % of I	103.76%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$59,780.00)	Value	(\$35,510.00)
Date	4/15/2013 14:00	Date	4/16/2013 14:00
as % of Initial Capital	59.78%	as % of Initial Capital	35.51%
Net Profit as % of Drawdown	142.81%	Net Profit as % of Drawdown	240.41%
Slct. Net Profit as % of Drawdown	132.20%	Slct. Net Profit as % of Drawdown	222.56%
Adj. Net Profit as % of Drawdown	37.42%	Adj. Net Profit as % of Drawdown	63.00%
Max. Trade Drawdown	(\$22,520.00)		
Long Trades			
Total Net Profit	\$51,860.00	Profit Factor	1.35
Gross Profit	\$198,340.00	Gross Loss	(\$146,480.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$4,390.00		
Select Total Net Profit	\$45,520.00	Select Profit Factor	1.36
Select Gross Profit	\$171,470.00	Select Gross Loss	(\$125,950.00)
Adjusted Total Net Profit	(\$11,714.28)	Adjusted Profit Factor	0.93
Adjusted Gross Profit	\$161,509.19	Adjusted Gross Loss	(\$173,223.47)
Total Number of Trades	59	Percent Profitable	49.15%
Winning Trades	29	Losing Trades	30
Even Trades	0		
Avg. Trade Net Profit	\$878.98	Ratio Avg. Win:Avg. Loss	1.4
Avg. Winning Trade	\$6,839.31	Avg. Losing Trade	(\$4,882.67)
Largest Winning Trade	\$26,870.00	Largest Losing Trade	(\$20,530.00)
Largest Winner as % of Gross Profit	13.55%	Largest Loser as % of Gross Loss	14.02%
Max. Consecutive Winning Trades	6	Max. Consecutive Losing Trades	4
Avg. Bars in Winning Trades	38.14	Avg. Bars in Losing Trades	23.77
Avg. Bars in Total Trades	30.83		
Max. Shares/Contracts Held	1	Account Size Required	\$43,910.00
Total Commission	\$0.00	Total Slippage	\$0.00
Net Profit as % of Largest Trade	252.61%		
Slct. Net Profit as % of Largest Trade	221.72%	Adj. Net Profit as % of Largest Trade	-57.06%
Max. Drawdown (Intra-day)	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$68,940.00)	Value	(\$43,910.00)
as % of Initial Capital	68.94%	as % of Initial Capital	43.91%
Net Profit as % of Drawdown	75.22%	Net Profit as % of Drawdown	118.11%
Slct. Net Profit as % of Drawdown	66.03%	Slct. Net Profit as % of Drawdown	103.67%

Adj. Net Prof as % of Draw	-16.99%	Adj. Net Profit as % of D	103.67%
Max. Trade Drawdown	(\$22,520.00)		
Short Trades			
Total Net Profit	\$33,510.00	Profit Factor	1.63
Gross Profit	\$86,920.00	Gross Loss	(\$53,410.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$33,510.00	Select Profit Factor	1.63
Select Gross Profit	\$86,920.00	Select Gross Loss	(\$53,410.00)
Adjusted Total Net Profit	\$7,865.81	Adjusted Profit Factor	1.12
Adjusted Gross Profit	\$71,554.57	Adjusted Gross Loss	(\$63,688.76)
Total Number of Trades	59	Percent Profitable	54.24%
Winning Trades	32	Losing Trades	27
Even Trades	0		
Avg. Trade Net Profit	\$567.97	Ratio Avg. Win:Avg. Loss	1.37
Avg. Winning Trade	\$2,716.25	Avg. Losing Trade	(\$1,978.15)
Largest Winning Trade	\$7,520.00	Largest Losing Trade	(\$4,500.00)
Largest Winner as % of Gr	8.65%	Largest Loser as % of Gr	14.02%
Max. Consecutive Winnin	6	Max. Consecutive Losin	5
Avg. Bars in Winning Trad	7.88	Avg. Bars in Losing Trad	6.85
Avg. Bars in Total Trades	7.41		
Max. Shares/Contracts He	1	Account Size Required	\$18,670.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	744.67%		
Slct. Net Profit as % of Lar	744.67%	Adj. Net Profit as % of Li	174.80%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$22,990.00)	Value	(\$18,670.00)
as % of Initial Capital	22.99%	as % of Initial Capital	18.67%
Net Profit as % of Drawdc	145.76%	Net Profit as % of Drawc	179.49%
Slct. Net Profit as % of Dr	145.76%	Slct. Net Profit as % of D	179.49%
Adj. Net Prof as % of Draw	34.21%	Adj. Net Prof as % of Dra	42.13%
Max. Trade Drawdown	(\$11,040.00)		

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	118	61	57
Avg. Trade Net Profit	\$723.47	\$4,676.39	(\$3,506.84)
1 Std. Deviation of Avg. Tr	\$5,777.93	\$4,556.11	\$3,503.29
Avg. Trade + 1 Std. Deviat	\$6,501.41	\$9,232.51	(\$3.55)
Avg. Trade - 1 Std. Deviat	(\$5,054.46)	\$120.28	(\$7,010.13)
Coefficient of Variation	798.64%	97.43%	99.90%

Time Averages

Avg. Time in Trades	26 days, 2 hours, 38 Minu	30 days, 18 hours, 29 Min	21 days, 2 hours, 56 Minu
Avg. Time Between Trade	68 days, 13 hours, 42 Min	26 days, 16 hours	41 days, 20 hours, 8 Minu
Avg. Time Between Trade	249 days		

Outliers	Total	Positive	Negative
Number of Outliers	2	1	1
Outlier Profit/Loss	\$6,340.00	\$26,870.00	(\$20,530.00)

Run-up/Drawdown	Run-up	Drawdown
Max. Value	\$27,060.00	(\$22,520.00)
Max. Value Date	12/2/2009	4/15/2013
Avg. Value	\$4,761.36	(\$3,288.05)
1 Std. Deviation	\$5,230.09	\$3,378.03
Avg. + 1 Std. Deviation	\$9,991.45	\$89.98
Avg. - 1 Std. Deviation	(\$468.74)	(\$6,666.09)
Coefficient of Variation	109.84%	102.74%

Efficiency Analysis	Total	Entry	Exit
Avg. Efficiency	1.59%	54.35%	47.24%
1 Std. Deviation	53.72%	31.70%	29.06%
Avg. + 1 Std. Deviation	55.31%	86.05%	76.29%
Avg. - 1 Std. Deviation	-52.13%	22.66%	18.18%
Coefficient of Variation	3378.98%	58.32%	61.51%

TradeStation Trade Series Analysis

	Winners	Losers		
Largest Profit/Loss	\$26,870.00	(\$20,530.00)		
Largest Profit/Loss as % of Gross	9.42%	10.27%		
Largest Consec. Profit/Loss	\$32,870.00	(\$20,530.00)		
Largest Consec. Profit/Loss as % of Gross	11.52%	10.27%		
Winning Series	Number of Series	Avg. Gain per Series	Avg. Loss Next Trade	
	1	15	\$5,136.67	(\$4,400.71)
	2	11	\$4,647.73	(\$2,899.09)
	3	3	\$5,406.67	(\$2,693.33)
	5	3	\$3,820.00	(\$3,736.67)
Losing Series	Number of Series	Avg. Loss per Series	Avg. Gain Next Trade	
	1	18	(\$4,485.56)	\$4,388.33

2	7	(\$3,274.29)	\$4,598.57
3	4	(\$2,682.50)	\$3,622.50
4	2	(\$2,917.50)	\$1,840.00
5	1	(\$3,556.00)	\$14,910.00

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TradeStation Trades List

#	Type	Date/Time	Signal	Price	Roll Over Pip	Shares/Ctrts/
1	Buy	3/20/2008	Buy	\$1,056.10	\$0.00	1
	Sell	4/30/2008	Sell	\$979.50		(\$7,660.00)
2	Sell Short	5/30/2008	Short	\$984.50	\$0.00	1
	Buy to Cover	6/12/2008	Buy	\$986.30		(\$180.00)
3	Buy	6/12/2008	Buy	\$986.30	\$0.00	1
	Sell	7/23/2008	Short	\$1,048.70		\$6,240.00
4	Sell Short	7/23/2008	Short	\$1,048.70	\$0.00	1
	Buy to Cover	8/1/2008	Buy	\$1,016.30		\$3,240.00
5	Buy	8/1/2008	Buy	\$1,016.30	\$0.00	1
	Sell	8/11/2008	Short	\$956.80		(\$5,950.00)
6	Sell Short	8/11/2008	Short	\$956.80	\$0.00	1
	Buy to Cover	8/20/2008	Buy	\$912.80		\$4,400.00
7	Buy	8/20/2008	Buy	\$912.80	\$0.00	1
	Sell	9/8/2008	Short	\$909.00		(\$380.00)
8	Sell Short	9/8/2008	Short	\$909.00	\$0.00	1
	Buy to Cover	9/19/2008	Buy	\$949.40		(\$4,040.00)
9	Buy	9/19/2008	Buy	\$949.40	\$0.00	1
	Sell	9/30/2008	Short	\$1,004.40		\$5,500.00
10	Sell Short	9/30/2008	Short	\$1,004.40	\$0.00	1
	Buy to Cover	10/13/2008	Buy	\$949.20		\$5,520.00
11	Buy	10/13/2008	Buy	\$949.20	\$0.00	1
	Sell	10/20/2008	Sell	\$878.00		(\$7,120.00)
12	Sell Short	11/18/2008	Short	\$830.30	\$0.00	1
	Buy to Cover	11/21/2008	Buy	\$839.20		(\$890.00)
13	Buy	11/21/2008	Buy	\$839.20	\$0.00	1
	Sell	1/8/2009	Short	\$934.40		\$9,520.00
14	Sell Short	1/8/2009	Short	\$934.40	\$0.00	1
	Buy to Cover	1/22/2009	Buy	\$945.20		(\$1,080.00)
15	Buy	1/22/2009	Buy	\$945.20	\$0.00	1
	Sell	7/6/2009	Short	\$1,018.00		\$7,280.00
16	Sell Short	7/6/2009	Short	\$1,018.00	\$0.00	1
	Buy to Cover	7/17/2009	Buy	\$1,023.80		(\$580.00)
17	Buy	7/17/2009	Buy	\$1,023.80	\$0.00	1
	Sell	7/30/2009	Short	\$1,015.20		(\$860.00)
18	Sell Short	7/30/2009	Short	\$1,015.20	\$0.00	1
	Buy to Cover	8/6/2009	Buy	\$1,048.60		(\$3,340.00)
19	Buy	8/6/2009	Buy	\$1,048.60	\$0.00	1
	Sell	8/13/2009	Short	\$1,033.60		(\$1,500.00)
20	Sell Short	8/13/2009	Short	\$1,033.60	\$0.00	1
	Buy to Cover	8/26/2009	Buy	\$1,029.80		\$380.00
21	Buy	8/26/2009	Buy	\$1,029.80	\$0.00	1
	Sell	12/3/2009	Short	\$1,298.50		\$26,870.00
22	Sell Short	12/3/2009	Short	\$1,298.50	\$0.00	1

Buy to Cover	12/7/2009 Buy	\$1,242.30		\$5,620.00
23 Buy	12/7/2009 Buy	\$1,242.30	\$0.00	1
Sell	12/10/2009 Short	\$1,212.10		(\$3,020.00)
24 Sell Short	12/10/2009 Short	\$1,212.10	\$0.00	1
Buy to Cover	12/18/2009 Buy	\$1,181.00		\$3,110.00
25 Buy	12/18/2009 Buy	\$1,181.00	\$0.00	1
Sell	2/26/2010 Short	\$1,188.80		\$780.00
26 Sell Short	2/26/2010 Short	\$1,188.80	\$0.00	1
Buy to Cover	3/4/2010 Buy	\$1,220.60		(\$3,180.00)
27 Buy	3/4/2010 Buy	\$1,220.60	\$0.00	1
Sell	3/26/2010 Short	\$1,172.40		(\$4,820.00)
28 Sell Short	3/26/2010 Short	\$1,172.40	\$0.00	1
Buy to Cover	4/1/2010 Buy	\$1,194.10		(\$2,170.00)
29 Buy	4/1/2010 Buy	\$1,194.10	\$0.00	1
Sell	5/20/2010 Short	\$1,270.60		\$7,650.00
30 Sell Short	5/20/2010 Short	\$1,270.60	\$0.00	1
Buy to Cover	6/1/2010 Buy	\$1,294.50		(\$2,390.00)
31 Buy	6/1/2010 Buy	\$1,294.50	\$0.00	1
Sell	6/16/2010 Short	\$1,313.20		\$1,870.00
32 Sell Short	6/16/2010 Short	\$1,313.20	\$0.00	1
Buy to Cover	6/22/2010 Buy	\$1,310.40		\$280.00
33 Buy	6/22/2010 Buy	\$1,310.40	\$0.00	1
Sell	10/22/2010 Short	\$1,400.60		\$9,020.00
34 Sell Short	10/22/2010 Short	\$1,400.60	\$0.00	1
Buy to Cover	11/1/2010 Buy	\$1,432.40		(\$3,180.00)
35 Buy	11/1/2010 Buy	\$1,432.40	\$0.00	1
Sell	12/14/2010 Short	\$1,468.50		\$3,610.00
36 Sell Short	12/14/2010 Short	\$1,468.50	\$0.00	1
Buy to Cover	12/17/2010 Buy	\$1,443.70		\$2,480.00
37 Buy	12/17/2010 Buy	\$1,443.70	\$0.00	1
Sell	12/22/2010 Short	\$1,459.60		\$1,590.00
38 Sell Short	12/22/2010 Short	\$1,459.60	\$0.00	1
Buy to Cover	12/28/2010 Buy	\$1,457.50		\$210.00
39 Buy	12/28/2010 Buy	\$1,457.50	\$0.00	1
Sell	4/18/2011 Short	\$1,559.20		\$10,170.00
40 Sell Short	4/18/2011 Short	\$1,559.20	\$0.00	1
Buy to Cover	4/21/2011 Buy	\$1,573.20		(\$1,400.00)
41 Buy	4/21/2011 Buy	\$1,573.20	\$0.00	1
Sell	5/20/2011 Short	\$1,564.70		(\$850.00)
42 Sell Short	5/20/2011 Short	\$1,564.70	\$0.00	1
Buy to Cover	5/25/2011 Buy	\$1,597.40		(\$3,270.00)
43 Buy	5/25/2011 Buy	\$1,597.40	\$0.00	1
Sell	6/8/2011 Short	\$1,615.20		\$1,780.00
44 Sell Short	6/8/2011 Short	\$1,615.20	\$0.00	1
Buy to Cover	6/22/2011 Buy	\$1,618.10		(\$290.00)
45 Buy	6/22/2011 Buy	\$1,618.10	\$0.00	1
Sell	8/3/2011 Short	\$1,729.90		\$11,180.00

46	Sell Short	8/3/2011	Short	\$1,729.90	\$0.00	1
	Buy to Cover	8/8/2011	Buy	\$1,749.10	(\$1,920.00)	
47	Buy	8/8/2011	Buy	\$1,749.10	\$0.00	1
	Sell	12/16/2011	Sell	\$1,635.20	#####	
48	Sell Short	1/4/2012	Short	\$1,666.80	\$0.00	1
	Buy to Cover	1/9/2012	Buy	\$1,679.60	(\$1,280.00)	
49	Buy	1/9/2012	Buy	\$1,679.60	\$0.00	1
	Sell	4/11/2012	Short	\$1,716.50	\$3,690.00	
50	Sell Short	4/11/2012	Short	\$1,716.50	\$0.00	1
	Buy to Cover	4/16/2012	Buy	\$1,714.50	\$200.00	
51	Buy	4/16/2012	Buy	\$1,714.50	\$0.00	1
	Sell	5/8/2012	Short	\$1,694.70	(\$1,980.00)	
52	Sell Short	5/8/2012	Short	\$1,694.70	\$0.00	1
	Buy to Cover	5/23/2012	Buy	\$1,623.20	\$7,150.00	
53	Buy	5/23/2012	Buy	\$1,623.20	\$0.00	1
	Sell	6/13/2012	Short	\$1,664.60	\$4,140.00	
54	Sell Short	6/13/2012	Short	\$1,664.60	\$0.00	1
	Buy to Cover	6/19/2012	Buy	\$1,680.80	(\$1,620.00)	
55	Buy	6/19/2012	Buy	\$1,680.80	\$0.00	1
	Sell	6/25/2012	Short	\$1,626.10	(\$5,470.00)	
56	Sell Short	6/25/2012	Short	\$1,626.10	\$0.00	1
	Buy to Cover	7/6/2012	Buy	\$1,658.70	(\$3,260.00)	
57	Buy	7/6/2012	Buy	\$1,658.70	\$0.00	1
	Sell	7/24/2012	Short	\$1,629.40	(\$2,930.00)	
58	Sell Short	7/24/2012	Short	\$1,629.40	\$0.00	1
	Buy to Cover	7/31/2012	Buy	\$1,674.40	(\$4,500.00)	
59	Buy	7/31/2012	Buy	\$1,674.40	\$0.00	1
	Sell	9/24/2012	Short	\$1,823.50	\$14,910.00	
60	Sell Short	9/24/2012	Short	\$1,823.50	\$0.00	1
	Buy to Cover	10/4/2012	Buy	\$1,828.80	(\$530.00)	
61	Buy	10/4/2012	Buy	\$1,828.80	\$0.00	1
	Sell	12/4/2012	Short	\$1,764.00	(\$6,480.00)	
62	Sell Short	12/4/2012	Short	\$1,764.00	\$0.00	1
	Buy to Cover	12/13/2012	Buy	\$1,759.10	\$490.00	
63	Buy	12/13/2012	Buy	\$1,759.10	\$0.00	1
	Sell	12/20/2012	Short	\$1,714.20	(\$4,490.00)	
64	Sell Short	12/20/2012	Short	\$1,714.20	\$0.00	1
	Buy to Cover	12/31/2012	Buy	\$1,702.20	\$1,200.00	
65	Buy	12/31/2012	Buy	\$1,702.20	\$0.00	1
	Sell	3/28/2013	Short	\$1,647.80	(\$5,440.00)	
66	Sell Short	3/28/2013	Short	\$1,647.80	\$0.00	1
	Buy to Cover	4/12/2013	Buy	\$1,602.50	\$4,530.00	
67	Buy	4/12/2013	Buy	\$1,602.50	\$0.00	1
	Sell	4/16/2013	Sell	\$1,397.20	#####	
68	Sell Short	6/24/2013	Short	\$1,337.70	\$0.00	1
	Buy to Cover	7/8/2013	Buy	\$1,262.50	\$7,520.00	
69	Buy	7/8/2013	Buy	\$1,262.50	\$0.00	1

	Sell	10/4/2013	Short	\$1,358.40		\$9,590.00
70	Sell Short	10/4/2013	Short	\$1,358.40	\$0.00	1
	Buy to Cover	10/9/2013	Buy	\$1,360.60		(\$220.00)
71	Buy	10/9/2013	Buy	\$1,360.60	\$0.00	1
	Sell	10/16/2013	Short	\$1,322.40		(\$3,820.00)
72	Sell Short	10/16/2013	Short	\$1,322.40	\$0.00	1
	Buy to Cover	10/22/2013	Buy	\$1,356.50		(\$3,410.00)
73	Buy	10/22/2013	Buy	\$1,356.50	\$0.00	1
	Sell	12/3/2013	Sell	\$1,260.40		(\$9,610.00)
74	Sell Short	12/18/2013	Short	\$1,271.30	\$0.00	1
	Buy to Cover	12/31/2013	Buy	\$1,238.30		\$3,300.00
75	Buy	12/31/2013	Buy	\$1,238.30	\$0.00	1
	Sell	1/22/2014	Short	\$1,281.40		\$4,310.00
76	Sell Short	1/22/2014	Short	\$1,281.40	\$0.00	1
	Buy to Cover	1/29/2014	Buy	\$1,297.00		(\$1,560.00)
77	Buy	1/29/2014	Buy	\$1,297.00	\$0.00	1
	Sell	3/13/2014	Short	\$1,408.90		\$11,190.00
78	Sell Short	3/13/2014	Short	\$1,408.90	\$0.00	1
	Buy to Cover	3/18/2014	Buy	\$1,408.30		\$60.00
79	Buy	3/18/2014	Buy	\$1,408.30	\$0.00	1
	Sell	3/24/2014	Short	\$1,376.20		(\$3,210.00)
80	Sell Short	3/24/2014	Short	\$1,376.20	\$0.00	1
	Buy to Cover	4/3/2014	Buy	\$1,331.60		\$4,460.00
81	Buy	4/3/2014	Buy	\$1,331.60	\$0.00	1
	Sell	10/1/2014	Sell	\$1,247.90		(\$8,370.00)
82	Sell Short	5/26/2015	Short	\$1,240.90	\$0.00	1
	Buy to Cover	6/4/2015	Buy	\$1,220.60		\$2,030.00
83	Buy	6/4/2015	Buy	\$1,220.60	\$0.00	1
	Sell	6/29/2015	Short	\$1,217.30		(\$330.00)
84	Sell Short	6/29/2015	Short	\$1,217.30	\$0.00	1
	Buy to Cover	7/6/2015	Buy	\$1,200.00		\$1,730.00
85	Buy	7/6/2015	Buy	\$1,200.00	\$0.00	1
	Sell	7/21/2015	Short	\$1,132.80		(\$6,720.00)
86	Sell Short	7/21/2015	Short	\$1,132.80	\$0.00	1
	Buy to Cover	7/30/2015	Buy	\$1,130.90		\$190.00
87	Buy	7/30/2015	Buy	\$1,130.90	\$0.00	1
	Sell	8/31/2015	Short	\$1,167.00		\$3,610.00
88	Sell Short	8/31/2015	Short	\$1,167.00	\$0.00	1
	Buy to Cover	9/4/2015	Buy	\$1,158.80		\$820.00
89	Buy	9/4/2015	Buy	\$1,158.80	\$0.00	1
	Sell	9/10/2015	Short	\$1,140.00		(\$1,880.00)
90	Sell Short	9/10/2015	Short	\$1,140.00	\$0.00	1
	Buy to Cover	9/18/2015	Buy	\$1,164.30		(\$2,430.00)
91	Buy	9/18/2015	Buy	\$1,164.30	\$0.00	1
	Sell	10/23/2015	Short	\$1,200.20		\$3,590.00
92	Sell Short	10/23/2015	Short	\$1,200.20	\$0.00	1
	Buy to Cover	11/2/2015	Buy	\$1,175.60		\$2,460.00

93	Buy	11/2/2015	Buy	\$1,175.60	\$0.00	1
	Sell	11/4/2015	Short	\$1,151.70	(\$2,390.00)	
94	Sell Short	11/4/2015	Short	\$1,151.70	\$0.00	1
	Buy to Cover	11/16/2015	Buy	\$1,122.20	\$2,950.00	
95	Buy	11/16/2015	Buy	\$1,122.20	\$0.00	1
	Sell	2/22/2016	Short	\$1,261.10	\$13,890.00	
96	Sell Short	2/22/2016	Short	\$1,261.10	\$0.00	1
	Buy to Cover	3/9/2016	Buy	\$1,296.40	(\$3,530.00)	
97	Buy	3/9/2016	Buy	\$1,296.40	\$0.00	1
	Sell	3/30/2016	Short	\$1,275.30	(\$2,110.00)	
98	Sell Short	3/30/2016	Short	\$1,275.30	\$0.00	1
	Buy to Cover	4/4/2016	Buy	\$1,255.30	\$2,000.00	
99	Buy	4/4/2016	Buy	\$1,255.30	\$0.00	1
	Sell	4/20/2016	Short	\$1,283.60	\$2,830.00	
100	Sell Short	4/20/2016	Short	\$1,283.60	\$0.00	1
	Buy to Cover	4/25/2016	Buy	\$1,266.80	\$1,680.00	
101	Buy	4/25/2016	Buy	\$1,266.80	\$0.00	1
	Sell	7/14/2016	Short	\$1,374.50	\$10,770.00	
102	Sell Short	7/14/2016	Short	\$1,374.50	\$0.00	1
	Buy to Cover	7/27/2016	Buy	\$1,350.00	\$2,450.00	
103	Buy	7/27/2016	Buy	\$1,350.00	\$0.00	1
	Sell	11/11/2016	Short	\$1,281.20	(\$6,880.00)	
104	Sell Short	11/11/2016	Short	\$1,281.20	\$0.00	1
	Buy to Cover	11/22/2016	Buy	\$1,236.00	\$4,520.00	
105	Buy	11/22/2016	Buy	\$1,236.00	\$0.00	1
	Sell	12/16/2016	Sell	\$1,150.40	(\$8,560.00)	
106	Sell Short	3/7/2017	Short	\$1,242.90	\$0.00	1
	Buy to Cover	3/17/2017	Buy	\$1,243.40	(\$50.00)	
107	Buy	3/17/2017	Buy	\$1,243.40	\$0.00	1
	Sell	4/25/2017	Short	\$1,291.90	\$4,850.00	
108	Sell Short	4/25/2017	Short	\$1,291.90	\$0.00	1
	Buy to Cover	5/16/2017	Buy	\$1,244.80	\$4,710.00	
109	Buy	5/16/2017	Buy	\$1,244.80	\$0.00	1
	Sell	6/14/2017	Short	\$1,279.10	\$3,430.00	
110	Sell Short	6/14/2017	Short	\$1,279.10	\$0.00	1
	Buy to Cover	6/28/2017	Buy	\$1,258.00	\$2,110.00	
111	Buy	6/28/2017	Buy	\$1,258.00	\$0.00	1
	Sell	8/28/2017	Short	\$1,302.10	\$4,410.00	
112	Sell Short	8/28/2017	Short	\$1,302.10	\$0.00	1
	Buy to Cover	9/1/2017	Buy	\$1,331.40	(\$2,930.00)	
113	Buy	9/1/2017	Buy	\$1,331.40	\$0.00	1
	Sell	9/14/2017	Short	\$1,332.10	\$70.00	
114	Sell Short	9/14/2017	Short	\$1,332.10	\$0.00	1
	Buy to Cover	9/29/2017	Buy	\$1,294.60	\$3,750.00	
115	Buy	9/29/2017	Buy	\$1,294.60	\$0.00	1
	Sell	11/17/2017	Short	\$1,283.30	(\$1,130.00)	
116	Sell Short	11/17/2017	Short	\$1,283.30	\$0.00	1

	Buy to Cover		11/22/2017 Buy	\$1,285.10			(\$180.00)
117	Buy		11/22/2017 Buy	\$1,285.10	\$0.00		1
	Sell		12/5/2017 Short	\$1,279.10			(\$600.00)
118	Sell Short		12/5/2017 Short	\$1,279.10	\$0.00		1
	Buy to Cover		12/19/2017 Buy	\$1,265.40			\$1,370.00
119	Buy		12/19/2017 Buy	\$1,265.40			1
	Sell	Open	n/a	\$1,309.30		n/a	

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
(\$7,660.00)	-7.25%	\$1,230.00	13.55%	\$0.00	\$0.00	
(\$7,660.00)		(\$7,850.00)	2.09%	-84.36%	\$0.00	\$0.00
(\$180.00)	-0.18%	\$1,500.00	32.75%	\$0.00	\$0.00	
(\$7,840.00)		(\$3,080.00)	63.32%	-3.93%	\$0.00	\$0.00
\$6,240.00	6.33%	\$10,610.00	81.62%	\$0.00	\$0.00	
(\$1,600.00)		(\$2,390.00)	66.38%	48.00%	\$0.00	\$0.00
\$3,240.00	3.09%	\$5,260.00	93.93%	\$0.00	\$0.00	
\$1,640.00		(\$340.00)	63.93%	57.86%	\$0.00	\$0.00
(\$5,950.00)	-5.85%	\$310.00	4.53%	\$0.00	\$0.00	
(\$4,310.00)		(\$6,540.00)	8.61%	-86.86%	\$0.00	\$0.00
\$4,400.00	4.60%	\$8,570.00	90.21%	\$0.00	\$0.00	
\$90.00		(\$930.00)	56.11%	46.32%	\$0.00	\$0.00
(\$380.00)	-0.42%	\$3,030.00	54.11%	\$0.00	\$0.00	
(\$290.00)		(\$2,570.00)	39.11%	-6.79%	\$0.00	\$0.00
(\$4,040.00)	-4.44%	\$7,580.00	40.71%	\$0.00	\$0.00	
(\$4,330.00)		#####	37.59%	-21.70%	\$0.00	\$0.00
\$5,500.00	5.79%	\$7,600.00	73.43%	\$0.00	\$0.00	
\$1,170.00		(\$2,750.00)	79.71%	53.14%	\$0.00	\$0.00
\$5,520.00	5.50%	\$8,850.00	77.77%	\$0.00	\$0.00	
\$6,690.00		(\$2,530.00)	70.74%	48.51%	\$0.00	\$0.00
(\$7,120.00)	-7.50%	\$1,920.00	18.68%	\$0.00	\$0.00	
(\$430.00)		(\$8,360.00)	12.06%	-69.26%	\$0.00	\$0.00
(\$890.00)	-1.07%	\$660.00	19.13%	\$0.00	\$0.00	
(\$1,320.00)		(\$2,790.00)	55.07%	-25.80%	\$0.00	\$0.00
\$9,520.00	11.34%	\$14,400.00	95.49%	\$0.00	\$0.00	
\$8,200.00		(\$680.00)	67.64%	63.13%	\$0.00	\$0.00
(\$1,080.00)	-1.16%	\$4,170.00	61.50%	\$0.00	\$0.00	
\$7,120.00		(\$2,610.00)	22.57%	-15.93%	\$0.00	\$0.00
\$7,280.00	7.70%	\$15,240.00	93.55%	\$0.00	\$0.00	
\$14,400.00		(\$1,050.00)	51.14%	44.69%	\$0.00	\$0.00
(\$580.00)	-0.57%	\$2,720.00	72.53%	\$0.00	\$0.00	
\$13,820.00		(\$1,030.00)	12.00%	-15.47%	\$0.00	\$0.00
(\$860.00)	-0.84%	\$2,220.00	63.79%	\$0.00	\$0.00	
\$12,960.00		(\$1,260.00)	11.49%	-24.71%	\$0.00	\$0.00
(\$3,340.00)	-3.29%	\$80.00	1.91%	\$0.00	\$0.00	
\$9,620.00		(\$4,110.00)	18.38%	-79.71%	\$0.00	\$0.00
(\$1,500.00)	-1.43%	\$930.00	28.88%	\$0.00	\$0.00	
\$8,120.00		(\$2,290.00)	24.53%	-46.58%	\$0.00	\$0.00
\$380.00	0.37%	\$1,870.00	58.81%	\$0.00	\$0.00	
\$8,500.00		(\$1,310.00)	53.14%	11.95%	\$0.00	\$0.00
\$26,870.00	26.09%	\$27,060.00	98.19%	\$0.00	\$0.00	
\$35,370.00		(\$500.00)	99.31%	97.50%	\$0.00	\$0.00
\$5,620.00	4.33%	\$6,910.00	86.27%	\$0.00	\$0.00	

\$40,990.00		(\$1,100.00)	83.90%	70.16%	\$0.00	\$0.00
(\$3,020.00)	-2.43%	\$990.00	18.61%		\$0.00	\$0.00
\$37,970.00		(\$4,330.00)	24.62%	-56.77%	\$0.00	\$0.00
\$3,110.00	2.57%	\$3,440.00	72.88%		\$0.00	\$0.00
\$41,080.00		(\$1,280.00)	93.01%	65.89%	\$0.00	\$0.00
\$780.00	0.66%	\$6,400.00	53.47%		\$0.00	\$0.00
\$41,860.00		(\$5,570.00)	53.05%	6.52%	\$0.00	\$0.00
(\$3,180.00)	-2.67%	\$340.00	8.25%		\$0.00	\$0.00
\$38,680.00		(\$3,780.00)	14.56%	-77.18%	\$0.00	\$0.00
(\$4,820.00)	-3.95%	\$250.00	4.35%		\$0.00	\$0.00
\$33,860.00		(\$5,500.00)	11.83%	-83.83%	\$0.00	\$0.00
(\$2,170.00)	-1.85%	\$310.00	10.26%		\$0.00	\$0.00
\$31,690.00		(\$2,710.00)	17.88%	-71.85%	\$0.00	\$0.00
\$7,650.00	6.41%	\$13,520.00	98.40%		\$0.00	\$0.00
\$39,340.00		(\$220.00)	57.28%	55.68%	\$0.00	\$0.00
(\$2,390.00)	-1.88%	\$2,500.00	47.62%		\$0.00	\$0.00
\$36,950.00		(\$2,750.00)	6.86%	-45.52%	\$0.00	\$0.00
\$1,870.00	1.44%	\$3,710.00	71.21%		\$0.00	\$0.00
\$38,820.00		(\$1,500.00)	64.68%	35.89%	\$0.00	\$0.00
\$280.00	0.21%	\$780.00	20.42%		\$0.00	\$0.00
\$39,100.00		(\$3,040.00)	86.91%	7.33%	\$0.00	\$0.00
\$9,020.00	6.88%	\$15,250.00	66.25%		\$0.00	\$0.00
\$48,120.00		(\$7,770.00)	72.94%	39.18%	\$0.00	\$0.00
(\$3,180.00)	-2.27%	\$1,020.00	23.08%		\$0.00	\$0.00
\$44,940.00		(\$3,400.00)	4.98%	-71.95%	\$0.00	\$0.00
\$3,610.00	2.52%	\$7,340.00	69.57%		\$0.00	\$0.00
\$48,550.00		(\$3,210.00)	64.64%	34.22%	\$0.00	\$0.00
\$2,480.00	1.69%	\$3,360.00	71.04%		\$0.00	\$0.00
\$51,030.00		(\$1,370.00)	81.40%	52.43%	\$0.00	\$0.00
\$1,590.00	1.10%	\$2,260.00	81.88%		\$0.00	\$0.00
\$52,620.00		(\$500.00)	75.72%	57.61%	\$0.00	\$0.00
\$210.00	0.14%	\$1,370.00	71.73%		\$0.00	\$0.00
\$52,830.00		(\$540.00)	39.27%	10.99%	\$0.00	\$0.00
\$10,170.00	6.98%	\$10,280.00	57.33%		\$0.00	\$0.00
\$63,000.00		(\$7,650.00)	99.39%	56.72%	\$0.00	\$0.00
(\$1,400.00)	-0.90%	\$1,020.00	35.54%		\$0.00	\$0.00
\$61,600.00		(\$1,850.00)	15.68%	-48.78%	\$0.00	\$0.00
(\$850.00)	-0.54%	\$7,540.00	65.62%		\$0.00	\$0.00
\$60,750.00		(\$3,950.00)	26.98%	-7.40%	\$0.00	\$0.00
(\$3,270.00)	-2.09%	\$710.00	16.67%		\$0.00	\$0.00
\$57,480.00		(\$3,550.00)	6.57%	-76.76%	\$0.00	\$0.00
\$1,780.00	1.11%	\$2,780.00	70.56%		\$0.00	\$0.00
\$59,260.00		(\$1,160.00)	74.62%	45.18%	\$0.00	\$0.00
(\$290.00)	-0.18%	\$3,360.00	85.28%		\$0.00	\$0.00
\$58,970.00		(\$580.00)	7.36%	-7.36%	\$0.00	\$0.00
\$11,180.00	6.91%	\$11,380.00	62.05%		\$0.00	\$0.00
\$70,150.00		(\$6,960.00)	98.91%	60.96%	\$0.00	\$0.00

(\$1,920.00)	-1.11%	\$2,030.00	47.54%		\$0.00	\$0.00
\$68,230.00		(\$2,240.00)	7.49%	-44.96%	\$0.00	\$0.00
#####	-6.51%	\$24,200.00	62.26%		\$0.00	\$0.00
\$56,840.00		#####	8.44%	-29.30%	\$0.00	\$0.00
(\$1,280.00)	-0.77%	\$1,110.00	28.83%		\$0.00	\$0.00
\$55,560.00		(\$2,740.00)	37.92%	-33.25%	\$0.00	\$0.00
\$3,690.00	2.20%	\$17,160.00	93.46%		\$0.00	\$0.00
\$59,250.00		(\$1,200.00)	26.63%	20.10%	\$0.00	\$0.00
\$200.00	0.12%	\$1,100.00	34.81%		\$0.00	\$0.00
\$59,450.00		(\$2,060.00)	71.52%	6.33%	\$0.00	\$0.00
(\$1,980.00)	-1.15%	\$1,360.00	27.93%		\$0.00	\$0.00
\$57,470.00		(\$3,510.00)	31.42%	-40.66%	\$0.00	\$0.00
\$7,150.00	4.22%	\$11,220.00	99.47%		\$0.00	\$0.00
\$64,620.00		(\$60.00)	63.92%	63.39%	\$0.00	\$0.00
\$4,140.00	2.55%	\$7,270.00	66.27%		\$0.00	\$0.00
\$68,760.00		(\$3,700.00)	71.47%	37.74%	\$0.00	\$0.00
(\$1,620.00)	-0.97%	\$420.00	14.74%		\$0.00	\$0.00
\$67,140.00		(\$2,430.00)	28.42%	-56.84%	\$0.00	\$0.00
(\$5,470.00)	-3.25%	\$700.00	9.25%		\$0.00	\$0.00
\$61,670.00		(\$6,870.00)	18.49%	-72.26%	\$0.00	\$0.00
(\$3,260.00)	-2.00%	\$2,500.00	32.01%		\$0.00	\$0.00
\$58,410.00		(\$5,310.00)	26.25%	-41.74%	\$0.00	\$0.00
(\$2,930.00)	-1.77%	\$540.00	9.61%		\$0.00	\$0.00
\$55,480.00		(\$5,080.00)	38.26%	-52.14%	\$0.00	\$0.00
(\$4,500.00)	-2.76%	\$810.00	13.32%		\$0.00	\$0.00
\$50,980.00		(\$5,270.00)	12.66%	-74.01%	\$0.00	\$0.00
\$14,910.00	8.90%	\$16,440.00	80.71%		\$0.00	\$0.00
\$65,890.00		(\$3,930.00)	92.49%	73.20%	\$0.00	\$0.00
(\$530.00)	-0.29%	\$3,640.00	64.88%		\$0.00	\$0.00
\$65,360.00		(\$1,970.00)	25.67%	-9.45%	\$0.00	\$0.00
(\$6,480.00)	-3.54%	\$1,810.00	14.41%		\$0.00	\$0.00
\$58,880.00		#####	34.00%	-51.59%	\$0.00	\$0.00
\$490.00	0.28%	\$3,360.00	82.15%		\$0.00	\$0.00
\$59,370.00		(\$730.00)	29.83%	11.98%	\$0.00	\$0.00
(\$4,490.00)	-2.55%	\$0.00	0.00%		\$0.00	\$0.00
\$54,880.00		(\$5,080.00)	11.61%	-88.39%	\$0.00	\$0.00
\$1,200.00	0.70%	\$3,190.00	86.68%		\$0.00	\$0.00
\$56,080.00		(\$490.00)	45.92%	32.61%	\$0.00	\$0.00
(\$5,440.00)	-3.20%	\$4,190.00	28.78%		\$0.00	\$0.00
\$50,640.00		#####	33.86%	-37.36%	\$0.00	\$0.00
\$4,530.00	2.75%	\$6,620.00	96.08%		\$0.00	\$0.00
\$55,170.00		(\$270.00)	69.67%	65.75%	\$0.00	\$0.00
#####	-12.81%	\$390.00	1.70%		\$0.00	\$0.00
\$34,640.00		#####	8.69%	-89.61%	\$0.00	\$0.00
\$7,520.00	5.62%	\$11,690.00	96.37%		\$0.00	\$0.00
\$42,160.00		(\$440.00)	65.62%	62.00%	\$0.00	\$0.00
\$9,590.00	7.60%	\$21,250.00	96.94%		\$0.00	\$0.00

\$51,750.00		(\$670.00)	46.81%	43.75%	\$0.00	\$0.00
(\$220.00)	-0.16%	\$1,230.00	47.86%		\$0.00	\$0.00
\$51,530.00		(\$1,340.00)	43.58%	-8.56%	\$0.00	\$0.00
(\$3,820.00)	-2.81%	\$370.00	5.12%		\$0.00	\$0.00
\$47,710.00		(\$6,860.00)	42.05%	-52.84%	\$0.00	\$0.00
(\$3,410.00)	-2.58%	\$1,280.00	21.23%		\$0.00	\$0.00
\$44,300.00		(\$4,750.00)	22.22%	-56.55%	\$0.00	\$0.00
(\$9,610.00)	-7.08%	\$4,630.00	31.98%		\$0.00	\$0.00
\$34,690.00		(\$9,850.00)	1.66%	-66.37%	\$0.00	\$0.00
\$3,300.00	2.60%	\$4,440.00	76.55%		\$0.00	\$0.00
\$37,990.00		(\$1,360.00)	80.34%	56.90%	\$0.00	\$0.00
\$4,310.00	3.48%	\$6,460.00	80.15%		\$0.00	\$0.00
\$42,300.00		(\$1,600.00)	73.33%	53.47%	\$0.00	\$0.00
(\$1,560.00)	-1.22%	\$970.00	19.80%		\$0.00	\$0.00
\$40,740.00		(\$3,930.00)	48.37%	-31.84%	\$0.00	\$0.00
\$11,190.00	8.63%	\$11,550.00	86.32%		\$0.00	\$0.00
\$51,930.00		(\$1,830.00)	97.31%	83.63%	\$0.00	\$0.00
\$60.00	0.04%	\$580.00	18.89%		\$0.00	\$0.00
\$51,990.00		(\$2,490.00)	83.06%	1.95%	\$0.00	\$0.00
(\$3,210.00)	-2.28%	\$80.00	1.70%		\$0.00	\$0.00
\$48,780.00		(\$4,630.00)	30.15%	-68.15%	\$0.00	\$0.00
\$4,460.00	3.24%	\$5,760.00	98.80%		\$0.00	\$0.00
\$53,240.00		(\$70.00)	77.70%	76.50%	\$0.00	\$0.00
(\$8,370.00)	-6.29%	\$5,620.00	38.76%		\$0.00	\$0.00
\$44,870.00		(\$8,880.00)	3.52%	-57.72%	\$0.00	\$0.00
\$2,030.00	1.64%	\$2,700.00	90.00%		\$0.00	\$0.00
\$46,900.00		(\$300.00)	77.67%	67.67%	\$0.00	\$0.00
(\$330.00)	-0.27%	\$1,990.00	45.64%		\$0.00	\$0.00
\$46,570.00		(\$2,370.00)	46.79%	-7.57%	\$0.00	\$0.00
\$1,730.00	1.42%	\$2,670.00	83.96%		\$0.00	\$0.00
\$48,300.00		(\$510.00)	70.44%	54.40%	\$0.00	\$0.00
(\$6,720.00)	-5.60%	\$920.00	9.75%		\$0.00	\$0.00
\$41,580.00		(\$8,520.00)	19.07%	-71.19%	\$0.00	\$0.00
\$190.00	0.17%	\$2,570.00	70.41%		\$0.00	\$0.00
\$41,770.00		(\$1,080.00)	34.79%	5.21%	\$0.00	\$0.00
\$3,610.00	3.19%	\$7,320.00	80.79%		\$0.00	\$0.00
\$45,380.00		(\$1,740.00)	59.05%	39.85%	\$0.00	\$0.00
\$820.00	0.70%	\$1,170.00	44.49%		\$0.00	\$0.00
\$46,200.00		(\$1,460.00)	86.69%	31.18%	\$0.00	\$0.00
(\$1,880.00)	-1.62%	\$860.00	26.06%		\$0.00	\$0.00
\$44,320.00		(\$2,440.00)	16.97%	-56.97%	\$0.00	\$0.00
(\$2,430.00)	-2.13%	\$800.00	20.89%		\$0.00	\$0.00
\$41,890.00		(\$3,030.00)	15.67%	-63.45%	\$0.00	\$0.00
\$3,590.00	3.08%	\$6,170.00	70.19%		\$0.00	\$0.00
\$45,480.00		(\$2,620.00)	70.65%	40.84%	\$0.00	\$0.00
\$2,460.00	2.05%	\$2,750.00	61.52%		\$0.00	\$0.00
\$47,940.00		(\$1,720.00)	93.51%	55.03%	\$0.00	\$0.00

(\$2,390.00)	-2.03%	\$140.00	4.81%		\$0.00	\$0.00
\$45,550.00		(\$2,770.00)	13.06%	-82.13%	\$0.00	\$0.00
\$2,950.00	2.56%	\$4,440.00	90.06%		\$0.00	\$0.00
\$48,500.00		(\$490.00)	69.78%	59.84%	\$0.00	\$0.00
\$13,890.00	12.38%	\$17,590.00	80.65%		\$0.00	\$0.00
\$62,390.00		(\$4,220.00)	83.04%	63.69%	\$0.00	\$0.00
(\$3,530.00)	-2.80%	\$2,440.00	31.20%		\$0.00	\$0.00
\$58,860.00		(\$5,380.00)	23.66%	-45.14%	\$0.00	\$0.00
(\$2,110.00)	-1.63%	\$2,560.00	31.30%		\$0.00	\$0.00
\$56,750.00		(\$5,620.00)	42.91%	-25.79%	\$0.00	\$0.00
\$2,000.00	1.57%	\$3,270.00	89.59%		\$0.00	\$0.00
\$58,750.00		(\$380.00)	65.21%	54.79%	\$0.00	\$0.00
\$2,830.00	2.25%	\$4,170.00	85.10%		\$0.00	\$0.00
\$61,580.00		(\$730.00)	72.65%	57.76%	\$0.00	\$0.00
\$1,680.00	1.31%	\$2,280.00	51.94%		\$0.00	\$0.00
\$63,260.00		(\$2,110.00)	86.33%	38.27%	\$0.00	\$0.00
\$10,770.00	8.50%	\$14,070.00	79.94%		\$0.00	\$0.00
\$74,030.00		(\$3,530.00)	81.25%	61.19%	\$0.00	\$0.00
\$2,450.00	1.78%	\$3,380.00	90.62%		\$0.00	\$0.00
\$76,480.00		(\$350.00)	75.07%	65.68%	\$0.00	\$0.00
(\$6,880.00)	-5.10%	\$4,670.00	35.65%		\$0.00	\$0.00
\$69,600.00		(\$8,430.00)	11.83%	-52.52%	\$0.00	\$0.00
\$4,520.00	3.53%	\$5,740.00	90.11%		\$0.00	\$0.00
\$74,120.00		(\$630.00)	80.85%	70.96%	\$0.00	\$0.00
(\$8,560.00)	-6.93%	\$740.00	7.46%		\$0.00	\$0.00
\$65,560.00		(\$9,180.00)	6.25%	-86.29%	\$0.00	\$0.00
(\$50.00)	-0.04%	\$3,120.00	78.99%		\$0.00	\$0.00
\$65,510.00		(\$830.00)	19.75%	-1.27%	\$0.00	\$0.00
\$4,850.00	3.90%	\$6,800.00	96.87%		\$0.00	\$0.00
\$70,360.00		(\$220.00)	72.22%	69.09%	\$0.00	\$0.00
\$4,710.00	3.65%	\$6,360.00	96.95%		\$0.00	\$0.00
\$75,070.00		(\$200.00)	74.85%	71.80%	\$0.00	\$0.00
\$3,430.00	2.76%	\$6,470.00	98.78%		\$0.00	\$0.00
\$78,500.00		(\$80.00)	53.59%	52.37%	\$0.00	\$0.00
\$2,110.00	1.65%	\$3,190.00	66.88%		\$0.00	\$0.00
\$80,610.00		(\$1,580.00)	77.36%	44.23%	\$0.00	\$0.00
\$4,410.00	3.51%	\$5,340.00	55.22%		\$0.00	\$0.00
\$85,020.00		(\$4,330.00)	90.38%	45.60%	\$0.00	\$0.00
(\$2,930.00)	-2.25%	\$60.00	1.72%		\$0.00	\$0.00
\$82,090.00		(\$3,430.00)	14.33%	-83.95%	\$0.00	\$0.00
\$70.00	0.05%	\$3,550.00	86.59%		\$0.00	\$0.00
\$82,160.00		(\$550.00)	15.12%	1.71%	\$0.00	\$0.00
\$3,750.00	2.82%	\$4,720.00	81.66%		\$0.00	\$0.00
\$85,910.00		(\$1,060.00)	83.22%	64.88%	\$0.00	\$0.00
(\$1,130.00)	-0.87%	\$1,830.00	40.13%		\$0.00	\$0.00
\$84,780.00		(\$2,730.00)	35.09%	-24.78%	\$0.00	\$0.00
(\$180.00)	-0.14%	\$470.00	20.09%		\$0.00	\$0.00

\$84,600.00		(\$1,870.00)	72.22%	-7.69%	\$0.00	\$0.00
(\$600.00)	-0.47%	\$1,840.00	60.53%		\$0.00	\$0.00
\$84,000.00		(\$1,200.00)	19.74%	-19.74%	\$0.00	\$0.00
\$1,370.00	1.07%	\$4,080.00	98.31%		\$0.00	\$0.00
\$85,370.00		(\$70.00)	34.70%	33.01%	\$0.00	\$0.00
n/a	n/a	\$4,440.00	n/a		\$0.00	\$0.00
n/a		(\$310.00)	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	\$24,200.00	14.62%	5.95
1/1/2017	\$24,200.00	14.62%	5.95
1/1/2016	\$19,800.00	13.58%	1.94
1/1/2015	\$890.00	0.61%	1.05
1/1/2014	\$6,390.00	4.61%	1.49
1/1/2013	(\$19,590.00)	-12.39%	0.56
1/1/2012	\$1,230.00	0.78%	1.04
1/1/2011	\$290.00	0.19%	1.02
1/1/2010	\$15,750.00	11.19%	2
1/1/2009	\$28,490.00	25.37%	2.93
1/1/2008	\$12,310.00	12.31%	1.47

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
1/1/2017 - Today	\$24,200.00	14.62%	5.95
1/1/2016 - 1/1/2017	\$44,000.00	30.19%	2.69
1/1/2015 - 1/1/2017	\$44,890.00	30.99%	2.13
1/1/2014 - 1/1/2017	\$51,280.00	37.03%	1.97
1/1/2013 - 1/1/2017	\$31,690.00	20.05%	1.32
1/1/2012 - 1/1/2017	\$32,920.00	20.99%	1.26
1/1/2011 - 1/1/2017	\$33,210.00	21.21%	1.23
1/1/2010 - 1/1/2017	\$48,960.00	34.77%	1.3
1/1/2009 - 1/1/2017	\$77,450.00	68.96%	1.44
1/1/2008 - 1/1/2017	\$89,760.00	89.76%	1.45
1/1/2007 - 1/1/2017	\$89,760.00	89.76%	1.45

# Trades	% Profitable
14	64.29%
14	64.29%
11	63.64%
14	57.14%
7	57.14%
11	45.45%
18	44.44%
9	33.33%
15	66.67%
13	38.46%
13	46.15%

# Trades	% Profitable
14	64.29%
25	64.00%
38	63.16%
45	62.22%
55	58.18%
72	54.17%
81	51.85%
95	53.68%
107	52.34%
119	52.10%
119	52.10%

TradeStation Periodical Returns: Daily

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017	\$1,210.00	0.64%	100
12/28/2017	\$580.00	0.31%	100
12/27/2017	\$390.00	0.21%	100
12/26/2017	\$870.00	0.47%	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	\$820.00	0.44%	100
12/21/2017	\$100.00	0.05%	100
12/20/2017	\$540.00	0.29%	100
12/19/2017	(\$110.00)	-0.06%	0.08
12/18/2017	(\$800.00)	-0.43%	0
12/17/2017	\$0.00	0.00%	0
12/16/2017	\$0.00	0.00%	0
12/15/2017	(\$40.00)	-0.02%	0
12/14/2017	(\$850.00)	-0.45%	0
12/13/2017	(\$690.00)	-0.37%	0
12/12/2017	\$520.00	0.28%	100
12/11/2017	\$150.00	0.08%	100
12/10/2017	\$0.00	0.00%	0
12/9/2017	\$0.00	0.00%	0
12/8/2017	\$470.00	0.25%	100
12/7/2017	\$1,300.00	0.70%	100
12/6/2017	(\$120.00)	-0.06%	0
12/5/2017	\$1,560.00	0.85%	100
12/4/2017	(\$460.00)	-0.25%	0
12/3/2017	\$0.00	0.00%	0
12/2/2017	\$0.00	0.00%	0
12/1/2017	\$560.00	0.30%	100
11/30/2017	(\$950.00)	-0.51%	0
11/29/2017	(\$1,300.00)	-0.70%	0
11/28/2017	\$30.00	0.02%	100
11/27/2017	\$710.00	0.38%	100
11/26/2017	\$0.00	0.00%	0
11/25/2017	\$0.00	0.00%	0
11/24/2017	(\$490.00)	-0.26%	0
11/23/2017	\$0.00	0.00%	0
11/22/2017	\$1,270.00	0.69%	100
11/21/2017	(\$640.00)	-0.35%	0
11/20/2017	\$2,120.00	1.16%	100

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/29/2017 - 12/29/2017	\$1,210.00	0.64%	100
12/28/2017 - 12/29/2017	\$1,790.00	0.95%	100

12/27/2017 - 12/29/2017	\$2,180.00	1.16%	100
12/26/2017 - 12/29/2017	\$3,050.00	1.63%	100
12/25/2017 - 12/29/2017	\$3,050.00	1.63%	100
12/24/2017 - 12/29/2017	\$3,050.00	1.63%	100
12/23/2017 - 12/29/2017	\$3,050.00	1.63%	100
12/22/2017 - 12/29/2017	\$3,870.00	2.08%	100
12/21/2017 - 12/29/2017	\$3,970.00	2.14%	100
12/20/2017 - 12/29/2017	\$4,510.00	2.43%	100
12/19/2017 - 12/29/2017	\$4,400.00	2.37%	100
12/18/2017 - 12/29/2017	\$3,600.00	1.93%	5.56
12/17/2017 - 12/29/2017	\$3,600.00	1.93%	5.56
12/16/2017 - 12/29/2017	\$3,600.00	1.93%	5.56
12/15/2017 - 12/29/2017	\$3,560.00	1.91%	5.29
12/14/2017 - 12/29/2017	\$2,710.00	1.45%	2.61
12/13/2017 - 12/29/2017	\$2,020.00	1.08%	1.85
12/12/2017 - 12/29/2017	\$2,540.00	1.36%	2.37
12/11/2017 - 12/29/2017	\$2,690.00	1.44%	2.58
12/10/2017 - 12/29/2017	\$2,690.00	1.44%	2.58
12/9/2017 - 12/29/2017	\$2,690.00	1.44%	2.58
12/8/2017 - 12/29/2017	\$3,160.00	1.69%	3.57
12/7/2017 - 12/29/2017	\$4,460.00	2.41%	100
12/6/2017 - 12/29/2017	\$4,340.00	2.34%	87.8
12/5/2017 - 12/29/2017	\$5,900.00	3.21%	100
12/4/2017 - 12/29/2017	\$5,440.00	2.95%	18
12/3/2017 - 12/29/2017	\$5,440.00	2.95%	18
12/2/2017 - 12/29/2017	\$5,440.00	2.95%	18
12/1/2017 - 12/29/2017	\$6,000.00	3.27%	100
11/30/2017 - 12/29/2017	\$5,050.00	2.73%	8.11
11/29/2017 - 12/29/2017	\$3,750.00	2.02%	2.87
11/28/2017 - 12/29/2017	\$3,780.00	2.03%	2.91
11/27/2017 - 12/29/2017	\$4,490.00	2.42%	4.54
11/26/2017 - 12/29/2017	\$4,490.00	2.42%	4.54
11/25/2017 - 12/29/2017	\$4,490.00	2.42%	4.54
11/24/2017 - 12/29/2017	\$4,000.00	2.15%	3.27
11/23/2017 - 12/29/2017	\$4,000.00	2.15%	3.27
11/22/2017 - 12/29/2017	\$5,270.00	2.86%	9.78
11/21/2017 - 12/29/2017	\$4,630.00	2.50%	5.1
11/20/2017 - 12/29/2017	\$6,750.00	3.69%	12.25

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

# Trades	% Profitable
1	100.00%
1	100.00%

TradeStation Periodical Returns: Monthly

Mark-To-Market
 Monthly Average
 Analysis:

Period	Avg. Net Profit	% Gain	%Profitable
January	\$1,058.57	1.06%	33.33%
February	\$2,441.43	1.68%	55.56%
March	(\$752.22)	-0.51%	44.44%
April	\$521.11	0.36%	65.00%
May	(\$102.22)	-0.07%	46.67%
June	\$2,084.00	1.44%	56.52%
July	\$867.00	0.59%	52.17%
August	\$3,675.00	2.50%	65.00%
September	(\$1,421.00)	-0.94%	50.00%
October	(\$560.00)	-0.38%	38.89%
November	\$1,513.33	1.02%	44.44%
December	\$910.00	0.60%	72.00%

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017	\$6,000.00	3.27%	100
11/1/2017	(\$190.00)	-0.10%	0.81
10/1/2017	(\$1,430.00)	-0.77%	0
9/1/2017	\$2,820.00	1.54%	3.82
8/1/2017	(\$40.00)	-0.02%	0.98
7/1/2017	\$2,490.00	1.38%	100
6/1/2017	\$910.00	0.51%	1.76
5/1/2017	\$7,880.00	4.60%	100
4/1/2017	\$3,630.00	2.16%	100
3/1/2017	\$2,130.00	1.29%	43.6
12/1/2016	(\$4,340.00)	-2.55%	0
11/1/2016	(\$1,140.00)	-0.67%	0.8
10/1/2016	(\$4,400.00)	-2.51%	0
9/1/2016	\$570.00	0.33%	100
8/1/2016	(\$4,610.00)	-2.57%	0
7/1/2016	\$7,840.00	4.57%	100
6/1/2016	\$10,310.00	6.39%	100
5/1/2016	(\$7,530.00)	-4.46%	0
4/1/2016	\$11,370.00	7.22%	100
3/1/2016	(\$4,150.00)	-2.57%	0.15
2/1/2016	\$10,300.00	6.81%	14.73
1/1/2016	\$5,580.00	3.83%	100
12/1/2015	(\$510.00)	-0.35%	0
11/1/2015	(\$1,660.00)	-1.12%	0.64
10/1/2015	\$7,520.00	5.36%	100

9/1/2015	(\$4,990.00)	-3.43%	0.14
8/1/2015	\$3,780.00	2.67%	100
7/1/2015	(\$6,020.00)	-4.08%	0.12
6/1/2015	\$1,140.00	0.78%	4.45
5/1/2015	\$1,630.00	1.13%	100
10/1/2014	(\$220.00)	-0.15%	0
9/1/2014	(\$7,580.00)	-4.96%	0
8/1/2014	\$460.00	0.30%	100
7/1/2014	(\$4,170.00)	-2.67%	0
6/1/2014	\$7,600.00	5.11%	100
5/1/2014	(\$5,010.00)	-3.26%	0
4/1/2014	(\$110.00)	-0.07%	0.83
3/1/2014	\$6,580.00	4.47%	3.05
2/1/2014	\$8,180.00	5.88%	100
1/1/2014	\$660.00	0.48%	1.21

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor
12/1/2017 - Today	\$6,000.00	3.27%	100
11/1/2017 - 12/1/2017	\$5,810.00	3.16%	8.45
10/1/2017 - 12/1/2017	\$4,380.00	2.36%	4.17
9/1/2017 - 12/1/2017	\$7,200.00	3.94%	4.03
8/1/2017 - 12/1/2017	\$7,160.00	3.92%	2.48
7/1/2017 - 12/1/2017	\$9,650.00	5.36%	2.99
6/1/2017 - 12/1/2017	\$10,560.00	5.89%	2.91
5/1/2017 - 12/1/2017	\$18,440.00	10.76%	4.81
4/1/2017 - 12/1/2017	\$22,070.00	13.16%	5.56
3/1/2017 - 12/1/2017	\$24,200.00	14.62%	5.95
2/1/2017 - 12/1/2017	\$24,200.00	14.62%	5.95
1/1/2017 - 12/1/2017	\$24,200.00	14.62%	5.95
12/1/2016 - 12/1/2017	\$19,860.00	11.69%	3.15
11/1/2016 - 12/1/2017	\$18,720.00	10.94%	2.26
10/1/2016 - 12/1/2017	\$14,320.00	8.16%	1.74
9/1/2016 - 12/1/2017	\$14,890.00	8.51%	1.8
8/1/2016 - 12/1/2017	\$10,280.00	5.73%	1.44
7/1/2016 - 12/1/2017	\$18,120.00	10.56%	1.89
6/1/2016 - 12/1/2017	\$28,430.00	17.62%	2.4
5/1/2016 - 12/1/2017	\$20,900.00	12.38%	2.03
4/1/2016 - 12/1/2017	\$32,270.00	20.49%	2.59
3/1/2016 - 12/1/2017	\$28,120.00	17.40%	2.11
2/1/2016 - 12/1/2017	\$38,420.00	25.39%	2.48
1/1/2016 - 12/1/2017	\$44,000.00	30.19%	2.69
12/1/2015 - 12/1/2017	\$43,490.00	29.73%	2.67
11/1/2015 - 12/1/2017	\$41,830.00	28.28%	2.47
10/1/2015 - 12/1/2017	\$49,350.00	35.15%	2.74
9/1/2015 - 12/1/2017	\$44,360.00	30.51%	2.36
8/1/2015 - 12/1/2017	\$48,140.00	33.99%	2.47
7/1/2015 - 12/1/2017	\$42,120.00	28.53%	2.07

6/1/2015 - 12/1/2017	\$43,260.00	29.53%	2.09
5/1/2015 - 12/1/2017	\$44,890.00	30.99%	2.13
4/1/2015 - 12/1/2017	\$44,890.00	30.99%	2.13
3/1/2015 - 12/1/2017	\$44,890.00	30.99%	2.13
2/1/2015 - 12/1/2017	\$44,890.00	30.99%	2.13
1/1/2015 - 12/1/2017	\$44,890.00	30.99%	2.13
12/1/2014 - 12/1/2017	\$44,890.00	30.99%	2.13
11/1/2014 - 12/1/2017	\$44,890.00	30.99%	2.13
10/1/2014 - 12/1/2017	\$44,670.00	30.79%	2.12
9/1/2014 - 12/1/2017	\$37,090.00	24.29%	1.78

# Trades	%Profitable
3	100.00%
3	33.33%
1	0.00%
4	50.00%
2	50.00%
1	100.00%
3	33.33%
2	100.00%
2	100.00%
2	50.00%
1	0.00%
3	33.33%
1	0.00%
1	100.00%
1	0.00%
3	100.00%
1	100.00%
1	0.00%
4	100.00%
3	33.33%
2	50.00%
1	100.00%
1	0.00%
4	50.00%
2	100.00%

4	25.00%
2	100.00%
4	50.00%
3	66.67%
1	100.00%
1	0.00%
1	0.00%
1	100.00%
1	0.00%
1	100.00%
1	0.00%
2	50.00%
4	75.00%
1	100.00%
3	33.33%

# Trades	%Profitable
3	100.00%
5	60.00%
5	40.00%
8	50.00%
9	55.56%
9	55.56%
11	54.55%
12	66.67%
13	69.23%
14	64.29%
14	64.29%
14	64.29%
15	60.00%
17	58.82%
17	58.82%
17	58.82%
17	58.82%
19	63.16%
19	63.16%
19	63.16%
22	68.18%
24	62.50%
25	64.00%
25	64.00%
25	64.00%
28	64.29%
29	65.52%
32	62.50%
33	63.64%
36	63.89%

38	63.16%
38	63.16%
38	63.16%
38	63.16%
38	63.16%
38	63.16%
38	63.16%
38	63.16%
39	61.54%
39	61.54%

TradeStation Periodical Returns: Weekly

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/24/2017	\$3,050.00	1.63%	100	
12/17/2017	\$550.00	0.30%	1.7	
12/10/2017	(\$910.00)	-0.49%	0	
12/3/2017	\$2,750.00	1.49%	9.59	
11/26/2017	(\$950.00)	-0.51%	0	
11/19/2017	\$2,260.00	1.23%	100	
11/12/2017	(\$1,310.00)	-0.71%	0.26	
11/5/2017	\$500.00	0.27%	100	
10/29/2017	(\$260.00)	-0.14%	0	
10/22/2017	(\$870.00)	-0.47%	0	
10/15/2017	(\$2,410.00)	-1.29%	0	
10/8/2017	\$2,970.00	1.61%	100	
10/1/2017	(\$990.00)	-0.53%	0	
9/24/2017	\$210.00	0.11%	1.4	
9/17/2017	\$2,770.00	1.52%	100	
9/10/2017	(\$2,120.00)	-1.15%	0.1	
9/3/2017	\$2,080.00	1.14%	100	
8/27/2017	(\$2,610.00)	-1.41%	0.12	
8/20/2017	\$630.00	0.34%	100	
8/13/2017	(\$240.00)	-0.13%	0	
8/6/2017	\$2,940.00	1.62%	100	
7/30/2017	(\$1,070.00)	-0.59%	0	
7/23/2017	\$1,420.00	0.78%	100	
7/16/2017	\$2,740.00	1.53%	100	
7/9/2017	\$1,780.00	1.01%	100	
7/2/2017	(\$3,260.00)	-1.81%	0	
6/25/2017	\$410.00	0.23%	1.82	
6/18/2017	\$10.00	0.01%	100	
6/11/2017	\$890.00	0.50%	3.97	
6/4/2017	(\$880.00)	-0.49%	0	
5/28/2017	\$880.00	0.49%	100	
5/21/2017	\$1,450.00	0.82%	100	
5/14/2017	\$1,970.00	1.12%	7.35	
5/7/2017	(\$80.00)	-0.05%	0	
4/30/2017	\$4,140.00	2.42%	100	
4/23/2017	(\$160.00)	-0.09%	0.86	
4/16/2017	\$60.00	0.04%	100	
4/9/2017	\$3,120.00	1.85%	100	
4/2/2017	\$610.00	0.36%	100	
3/26/2017	(\$50.00)	-0.03%	0	

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
12/24/2017 - Today	\$3,050.00	1.63%	100	
12/17/2017 - 12/24/2017	\$3,600.00	1.93%	5.56	

12/10/2017 - 12/24/2017	\$2,690.00	1.44%	2.58
12/3/2017 - 12/24/2017	\$5,440.00	2.95%	18
11/26/2017 - 12/24/2017	\$4,490.00	2.42%	4.54
11/19/2017 - 12/24/2017	\$6,750.00	3.69%	12.25
11/12/2017 - 12/24/2017	\$5,440.00	2.95%	7.97
11/5/2017 - 12/24/2017	\$5,940.00	3.23%	8.62
10/29/2017 - 12/24/2017	\$5,680.00	3.09%	8.28
10/22/2017 - 12/24/2017	\$4,810.00	2.60%	6.06
10/15/2017 - 12/24/2017	\$2,400.00	1.28%	1.71
10/8/2017 - 12/24/2017	\$5,370.00	2.91%	7.88
10/1/2017 - 12/24/2017	\$4,380.00	2.36%	4.17
9/24/2017 - 12/24/2017	\$4,590.00	2.48%	3.4
9/17/2017 - 12/24/2017	\$7,360.00	4.04%	4.85
9/10/2017 - 12/24/2017	\$5,240.00	2.84%	2.23
9/3/2017 - 12/24/2017	\$7,320.00	4.01%	4.34
8/27/2017 - 12/24/2017	\$4,710.00	2.55%	1.97
8/20/2017 - 12/24/2017	\$5,340.00	2.90%	2.1
8/13/2017 - 12/24/2017	\$5,100.00	2.76%	2.05
8/6/2017 - 12/24/2017	\$8,040.00	4.42%	2.66
7/30/2017 - 12/24/2017	\$6,970.00	3.81%	2.44
7/23/2017 - 12/24/2017	\$8,390.00	4.63%	2.73
7/16/2017 - 12/24/2017	\$11,130.00	6.23%	3.3
7/9/2017 - 12/24/2017	\$12,910.00	7.30%	3.67
7/2/2017 - 12/24/2017	\$9,650.00	5.36%	2.99
6/25/2017 - 12/24/2017	\$10,060.00	5.60%	3.08
6/18/2017 - 12/24/2017	\$10,070.00	5.60%	3.08
6/11/2017 - 12/24/2017	\$10,960.00	6.13%	3.13
6/4/2017 - 12/24/2017	\$10,080.00	5.61%	2.67
5/28/2017 - 12/24/2017	\$10,960.00	6.13%	3.13
5/21/2017 - 12/24/2017	\$12,410.00	7.00%	3.56
5/14/2017 - 12/24/2017	\$14,380.00	8.20%	3.79
5/7/2017 - 12/24/2017	\$14,300.00	8.15%	3.73
4/30/2017 - 12/24/2017	\$18,440.00	10.76%	4.81
4/23/2017 - 12/24/2017	\$18,280.00	10.66%	4.07
4/16/2017 - 12/24/2017	\$18,340.00	10.70%	4.11
4/9/2017 - 12/24/2017	\$21,460.00	12.75%	5.43
4/2/2017 - 12/24/2017	\$22,070.00	13.16%	5.56
3/26/2017 - 12/24/2017	\$22,020.00	13.13%	5.55

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

# Trades	% Profitable
1	100.00%
2	50.00%

2	50.00%
3	66.67%
3	66.67%
4	75.00%
5	60.00%
5	60.00%
5	60.00%
5	40.00%
5	40.00%
5	60.00%
5	40.00%
6	50.00%
6	50.00%
7	42.86%
7	42.86%
9	44.44%
9	55.56%
9	55.56%
9	55.56%
9	55.56%
9	55.56%
9	55.56%
9	55.56%
9	55.56%
10	60.00%
10	60.00%
11	54.55%
11	54.55%
11	54.55%
11	63.64%
12	58.33%
12	58.33%
12	66.67%
13	61.54%
13	61.54%
13	69.23%
13	69.23%
13	69.23%

TradeStationChart Settings

Symbol @GC
Description Gold 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	4.5
! MESA Phasor V2 - Lower	-150
! MESA Phasor V2 - Upper	30
! 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