

TradeStation Performance Summary

1/1/2017 – 12/31/2018

All Trades

<u>Total Net Profit</u>	\$47,605.70
<u>Gross Profit</u>	\$99,445.20
<u>Gross Loss</u>	(\$51,839.50)
<u>Profit Factor</u>	1.92
<u>Roll Over Credit</u>	\$0.00
<u>Open Position P/L</u>	\$0.00
<u>Select Total Net Profit</u>	\$47,605.70
<u>Select Gross Profit</u>	\$99,445.20
<u>Select Gross Loss</u>	(\$51,839.50)
<u>Select Profit Factor</u>	1.92
<u>Adjusted Total Net Profit</u>	\$36,494.72
<u>Adjusted Gross Profit</u>	\$93,168.27
<u>Adjusted Gross Loss</u>	(\$56,673.56)
<u>Adjusted Profit Factor</u>	1.64
<u>Total Number of Trades</u>	366
<u>Percent Profitable</u>	68.58%
<u>Winning Trades</u>	251
<u>Losing Trades</u>	115
<u>Even Trades</u>	0
<u>Avg. Trade Net Profit</u>	\$130.07
<u>Avg. Winning Trade</u>	\$396.20
<u>Avg. Losing Trade</u>	(\$450.78)
<u>Ratio Avg. Win:Avg. Loss</u>	0.88
<u>Largest Winning Trade</u>	\$495.20
<u>Largest Losing Trade</u>	(\$1,229.80)
<u>Largest Winner as % of Gross Profit</u>	0.50%
<u>Largest Loser as % of Gross Loss</u>	2.37%
<u>Net Profit as % of Largest Loss</u>	3,871.01%
<u>Select Net Profit as % of Largest Loss</u>	3,871.01%
<u>Adjusted Net Profit as % of Largest Loss</u>	2,967.53%
<u>Max. Consecutive Winning Trades</u>	23
<u>Max. Consecutive Losing Trades</u>	5
<u>Avg. Bars in Total Trades</u>	922.90
<u>Avg. Bars in Winning Trades</u>	838.24
<u>Avg. Bars in Losing Trades</u>	1,107.68
<u>Avg. Bars in Even Trades</u>	0.00

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<u>Max. Shares/Contracts Held</u>	1
<u>Total Shares/Contracts Held</u>	366
<u>Account Size Required</u>	\$7,362.40
<u>Total Slippage</u>	\$0.00
<u>Total Commission</u>	\$1,756.80
<u>Return on Initial Capital</u>	952.11%
<u>Annual Rate of Return</u>	117.34%
<u>Buy & Hold Return</u>	11.29%
<u>Return on Account</u>	646.61%
<u>Avg. Monthly Return</u>	\$1,983.57
<u>Std. Deviation of Monthly Return</u>	\$2,464.21
<u>Return Retracement Ratio</u>	92.50
<u>RINA Index</u>	348.03
<u>Sharpe Ratio</u>	n/a
<u>K-Ratio</u>	n/a
<u>Trading Period</u>	2 Years
<u>Percent of Time in the Market</u>	35.57%
<u>Time in the Market</u>	8 Months, 16 days, 12 hours, 56 Minutes
<u>Longest Flat Period</u>	14 days, 1 hour, 46 Minutes
<u>Max. Equity Run-up</u>	\$47,633.10
<u>Date of Max. Equity Run-up</u>	12/30/2018 18:01
<u>Max. Equity Run-up as % of Initial Capital</u>	952.66%
Max. Drawdown (Intra-day Peak to Valley)	
<u>Value</u>	(\$7,424.90)
<u>Date</u>	10/28/2018 18:05
<u>as % of Initial Capital</u>	148.50%
<u>Net Profit as % of Drawdown</u>	641.16%
<u>Select Net Profit as % of Drawdown</u>	641.16%
<u>Adjusted Net Profit as % of Drawdown</u>	491.52%
Max. Drawdown (Trade Close to Trade Close)	
<u>Value</u>	(\$7,362.40)
<u>Date</u>	10/26/18 05:21
<u>as % of Initial Capital</u>	147.25%
<u>Net Profit as % of Drawdown</u>	646.61%
<u>Select Net Profit as % of Drawdown</u>	646.61%
<u>Adjusted Net Profit as % of Drawdown</u>	495.69%
<u>Max. Trade Drawdown</u>	(\$1,225.00)

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	<u>All Trades</u>	<u>Winners</u>	<u>Losers</u>
<u>Total Number of Trades</u>	366	251	115
<u>Avg. Trade Net Profit</u>	\$130.07	\$396.20	(\$450.78)
<u>1 Std. Deviation of Avg. Trade</u>	\$487.88	\$164.30	\$454.56
<u>Avg. Trade + 1 Std. Deviation</u>	\$617.95	\$560.49	\$3.78
<u>Avg. Trade - 1 Std. Deviation</u>	(\$357.81)	\$231.90	(\$905.33)
<u>Coefficient of Variation</u>	375.09%	41.47%	100.84%

Time Averages

<u>Avg. Time in Trades</u>	17 hours, 5 Minutes	15 hours, 33 Minutes	20 hours, 25 Minutes
<u>Avg. Time Between Trades</u>	1 day, 6 hours, 40 Minutes	2 days, 6 hours, 10 Minutes	4 days, 22 hours, 14 Minutes
<u>Avg. Time Between Trade Profit Peaks</u>	n/a		

Outliers

	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	0	0	0
<u>Outlier Profit/Loss</u>	\$0.00	\$0.00	\$0.00

Run-up/Drawdown

	<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>	\$500.00	(\$1,225.00)
<u>Max. Value Date</u>	1/3/2017	5/17/2017
<u>Avg. Value</u>	\$358.03	(\$396.89)
<u>1 Std. Deviation</u>	\$168.52	\$364.63
<u>Avg. + 1 Std. Deviation</u>	\$526.55	(\$32.26)
<u>Avg. - 1 Std. Deviation</u>	\$189.50	(\$761.53)
<u>Coefficient of Variation</u>	47.07%	91.87%

Efficiency Analysis

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	28.78%	54.36%	74.43%
<u>1 Std. Deviation</u>	56.64%	30.05%	33.05%
<u>Avg. + 1 Std. Deviation</u>	85.42%	84.40%	107.47%
<u>Avg. - 1 Std. Deviation</u>	-27.85%	24.31%	41.38%
<u>Coefficient of Variation</u>	196.77%	55.28%	44.40%

TradeStation Trade Series Analysis

	<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>	\$495.20	(\$1,229.80)
<u>Largest Profit/Loss as % of Gross</u>	0.50%	2.37%
<u>Largest Consec. Profit/Loss</u>	\$11,389.60	(\$3,689.40)
<u>Largest Consec. Profit/Loss as % of Gross</u>	11.45%	7.12%

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TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

<u>Period</u>	<u>Net Profit</u>	<u># Trades</u>	<u>% Profitable</u>
Last 12 month	\$25,059.10	183	73.22%
1/1/2018	\$25,059.10	183	73.22%
1/1/2017	\$22,546.60	183	63.93%

TradeStation Periodical Returns: Monthly

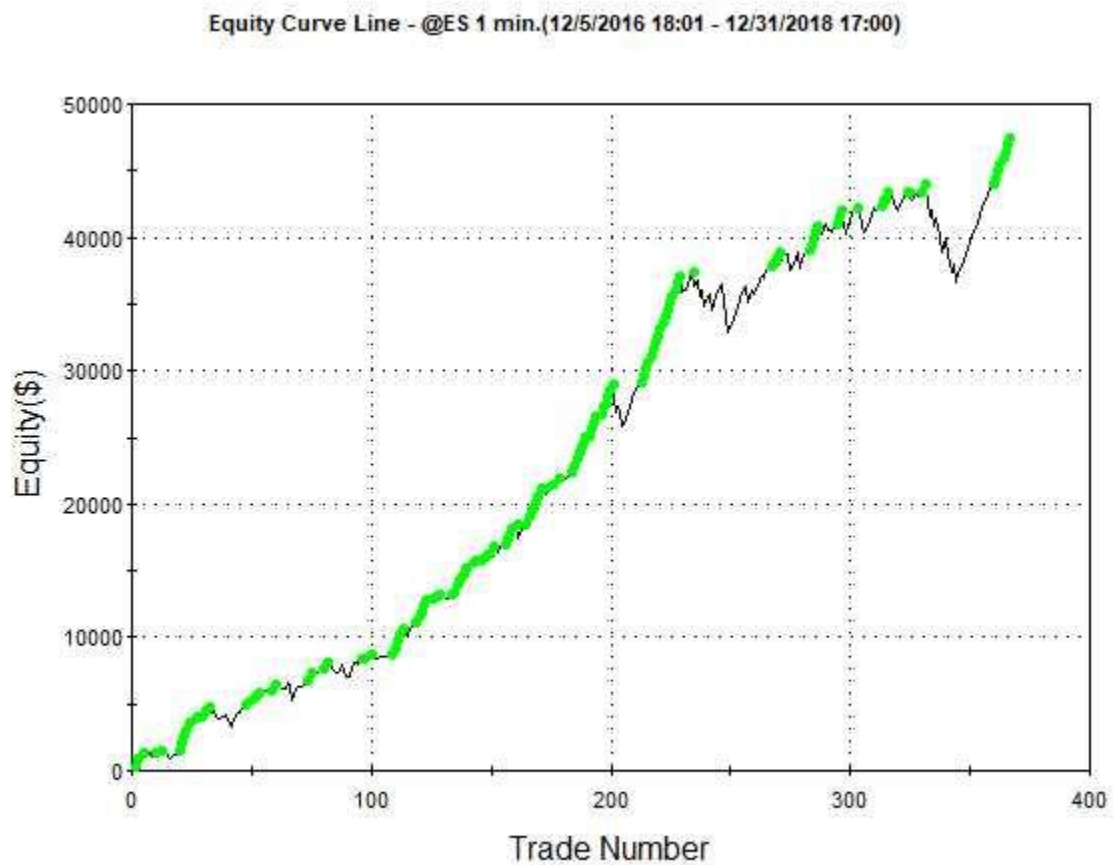
Mark-To-Market Period Analysis:

<u>Period</u>	<u>Net Profit</u>	<u># Trades</u>	<u>% Profitable</u>
12/1/2018	\$5,942.40	12	100.00%
11/1/2018	\$2,971.20	6	100.00%
10/1/2018	(\$4,916.20)	19	52.63%
9/1/2018	\$367.40	12	50.00%
8/1/2018	\$2,451.10	18	72.22%
7/1/2018	\$1,580.90	17	64.71%
6/1/2018	\$1,730.90	17	64.71%
5/1/2018	\$3,137.60	13	76.92%
4/1/2018	(\$3,161.40)	18	61.11%
3/1/2018	\$4,660.20	14	85.71%
2/1/2018	\$5,118.40	18	83.33%
1/1/2018	\$5,176.60	21	85.71%
12/1/2017	\$3,811.20	19	73.68%
11/1/2017	\$1,506.80	10	80.00%
10/1/2017	\$3,189.10	21	80.95%
9/1/2017	\$2,285.70	16	62.50%
8/1/2017	\$3,075.60	16	68.75%
7/1/2017	\$1,170.80	17	52.94%
6/1/2017	\$1,092.90	15	40.00%
5/1/2017	\$638.60	19	57.89%
4/1/2017	\$701.50	8	62.50%
3/1/2017	\$525.60	16	56.25%
2/1/2017	\$3,663.10	16	87.50%
1/1/2017	\$885.70	16	43.75%

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Performance Graphs - Equity Curve Line



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Performance Graphs - Monthly Net Profit

