

TradeStation TradeManager Performance
ReportEXIT_ON_LOW_SX, @ES, 1440 min., 9/11/1997 5:00:00 PM - 7/19/2019
5:00:00 PM**TradeStation Performance Summary**

| | All Trades | Long Trades | Short Trades |
|--|-------------------|--------------------|---------------------|
| Total Net Profit | \$250,402.50 | \$179,757.50 | \$70,645.00 |
| Gross Profit | \$283,435.00 | \$197,670.00 | \$85,765.00 |
| Gross Loss | (\$33,032.50) | (\$17,912.50) | (\$15,120.00) |
| Profit Factor | 8.58 | 11.04 | 5.67 |
| Roll Over Credit | \$0.00 | \$0.00 | \$0.00 |
| Open Position P/L | \$0.00 | \$0.00 | \$0.00 |
| Select Total Net Profit | \$236,805.00 | \$170,812.50 | \$65,992.50 |
| Select Gross Profit | \$269,837.50 | \$188,725.00 | \$81,112.50 |
| Select Gross Loss | (\$33,032.50) | (\$17,912.50) | (\$15,120.00) |
| Select Profit Factor | 8.17 | 10.54 | 5.36 |
| Adjusted Total Net Profit | \$231,213.49 | \$164,424.74 | \$59,091.17 |
| Adjusted Gross Profit | \$269,064.28 | \$185,919.74 | \$77,434.77 |
| Adjusted Gross Loss | (\$37,850.79) | (\$21,495.00) | (\$18,343.59) |
| Adjusted Profit Factor | 7.11 | 8.65 | 4.22 |
| Total Number of Trades | 436 | 308 | 128 |
| Percent Profitable | 89.22% | 91.88% | 82.81% |
| Winning Trades | 389 | 283 | 106 |
| Losing Trades | 47 | 25 | 22 |
| Even Trades | 0 | 0 | 0 |
| Avg. Trade Net Profit | \$574.32 | \$583.63 | \$551.91 |
| Avg. Winning Trade | \$728.62 | \$698.48 | \$809.10 |
| Avg. Losing Trade | (\$702.82) | (\$716.50) | (\$687.27) |
| Ratio Avg. Win:Avg. Loss | 1.04 | 0.97 | 1.18 |
| Largest Winning Trade | \$4,652.50 | \$3,240.00 | \$4,652.50 |
| Largest Losing Trade | (\$3,285.00) | (\$3,285.00) | (\$3,285.00) |
| Largest Winner as % of Gross Profit | 1.64% | 1.64% | 5.42% |
| Largest Loser as % of Gross Loss | 9.94% | 18.34% | 21.73% |
| Net Profit as % of Largest Loss | 7,622.60% | 5,472.07% | 2,150.53% |
| Select Net Profit as % of Largest Loss | 7,208.68% | 5,199.77% | 2,008.90% |
| Adjusted Net Profit as % of Largest Loss | 7,038.46% | 5,005.32% | 1,798.82% |
| Max. Consecutive Winning Trades | 50 | 46 | 16 |
| Max. Consecutive Losing Trades | 2 | 2 | 2 |
| Avg. Bars in Total Trades | 3.27 | 3.16 | 3.54 |
| Avg. Bars in Winning Trades | 2.94 | 2.94 | 2.93 |
| Avg. Bars in Losing Trades | 5.98 | 5.56 | 6.45 |
| Avg. Bars in Even Trades | 0.00 | 0.00 | 0.00 |
| Max. Shares/Contracts Held | 1 | 1 | 1 |
| Total Shares/Contracts Held | 436 | 308 | 128 |
| Account Size Required | \$4,482.50 | \$3,285.00 | \$3,285.00 |
| Total Slippage | \$0.00 | \$0.00 | \$0.00 |
| Total Commission | \$15,260.00 | \$10,780.00 | \$4,480.00 |
| Return on Initial Capital | 1,001.61% | | |
| Annual Rate of Return | 13.08% | | |
| Buy & Hold Return | 160.38% | | |
| Return on Account | 5,586.22% | | |
| Avg. Monthly Return | \$1,506.94 | | |
| Std. Deviation of Monthly Return | \$1,521.04 | | |
| Return Retracement Ratio | 22.81 | | |
| RINA Index | 1,890.41 | | |

| | |
|--|----------------------------|
| Sharpe Ratio | 0.51 |
| K-Ratio | n/a |
| Trading Period | 18 Years, 4 Months, 2 days |
| Percent of Time in the Market | 20.66% |
| Time in the Market | 3 Years, 9 Months, 14 days |
| Longest Flat Period | 117 days |
| Max. Equity Run-up | \$250,662.50 |
| Date of Max. Equity Run-up | 7/9/2019 17:00 |
| Max. Equity Run-up as % of Initial Capital | 1,002.65% |

Max. Drawdown (Intra-day Peak to Valley)

| | | | |
|--------------------------------------|------------------|--------------|--------------|
| Value | (\$6,470.00) | (\$5,375.00) | (\$4,172.50) |
| Date | 12/10/2018 17:00 | | |
| as % of Initial Capital | 25.88% | 21.50% | 16.69% |
| Net Profit as % of Drawdown | 3,870.21% | 3,344.33% | 1,693.11% |
| Select Net Profit as % of Drawdown | 3,660.05% | 3,177.91% | 1,581.61% |
| Adjusted Net Profit as % of Drawdown | 3,573.62% | 3,059.06% | 1,416.21% |

Max. Drawdown (Trade Close to Trade Close)

| | | | |
|--------------------------------------|----------------|--------------|--------------|
| Value | (\$4,482.50) | (\$3,285.00) | (\$3,285.00) |
| Date | 10/09/01 17:00 | | |
| as % of Initial Capital | 17.93% | 13.14% | 13.14% |
| Net Profit as % of Drawdown | 5,586.22% | 5,472.07% | 2,150.53% |
| Select Net Profit as % of Drawdown | 5,282.88% | 5,199.77% | 2,008.90% |
| Adjusted Net Profit as % of Drawdown | 5,158.14% | 5,005.32% | 1,798.82% |
| Max. Trade Drawdown | (\$3,250.00) | (\$3,250.00) | (\$3,250.00) |

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TradeStation Strategy Performance
ReportEXIT_ON_LOW_SX, @ES, 1440 min., 9/11/1997 5:00:00 PM - 7/19/2019
5:00:00 PM**TradeStation Periodical Returns: Annual****Mark-To-Market Period Analysis:**

| Period | Net Profit | % Gain | Profit Factor | # Trades | % Profitable |
|---------------|-------------|--------|---------------|----------|--------------|
| Last 12 month | \$25,307.50 | 10.12% | 8.24 | 28 | 92.86% |
| 1/1/2019 | \$9,380.00 | 3.53% | 45.67 | 12 | 91.67% |
| 1/1/2018 | \$32,700.00 | 14.01% | 9.01 | 33 | 93.94% |
| 1/1/2017 | \$6,810.00 | 3.01% | 7.29 | 20 | 75.00% |
| 1/1/2016 | \$19,030.00 | 9.17% | 31.09 | 25 | 92.00% |
| 1/1/2015 | \$26,207.50 | 14.46% | 100.00 | 33 | 100.00% |
| 1/1/2014 | \$6,962.50 | 3.99% | 4.20 | 20 | 80.00% |
| 1/1/2013 | \$11,475.00 | 7.05% | 11.18 | 28 | 85.71% |
| 1/1/2012 | \$3,242.50 | 2.03% | 2.29 | 15 | 73.33% |
| 1/1/2011 | \$10,955.00 | 7.37% | 3.46 | 27 | 85.19% |
| 1/1/2010 | \$14,135.00 | 10.51% | 8.36 | 24 | 91.67% |
| 1/1/2009 | \$8,115.00 | 6.42% | 100.00 | 11 | 100.00% |
| 1/1/2008 | \$38,452.50 | 43.73% | 1,099.64 | 36 | 97.22% |
| 1/1/2007 | \$15,922.50 | 22.11% | 5.73 | 34 | 91.18% |
| 1/1/2006 | \$6,325.00 | 9.63% | 24.21 | 18 | 94.44% |
| 1/1/2005 | \$955.00 | 1.48% | 1.21 | 20 | 70.00% |
| 1/1/2004 | \$3,945.00 | 6.49% | 2.83 | 23 | 73.91% |
| 1/1/2003 | \$10,977.50 | 22.04% | 10.17 | 19 | 94.74% |
| 1/1/2002 | \$18,300.00 | 58.07% | 60.03 | 26 | 96.15% |
| 1/1/2001 | \$6,512.50 | 26.05% | 2.41 | 18 | 83.33% |

Mark-To-Market Rolling Period Analysis:

| Period | Net Profit | % Gain | Profit Factor | # Trades | % Profitable |
|---------------------|--------------|---------|---------------|----------|--------------|
| 1/1/2019 - Today | \$9,380.00 | 3.53% | 45.67 | 12 | 91.67% |
| 1/1/2018 - 1/1/2019 | \$42,080.00 | 18.04% | 10.80 | 45 | 93.33% |
| 1/1/2017 - 1/1/2019 | \$48,890.00 | 21.58% | 12.03 | 64 | 89.06% |
| 1/1/2016 - 1/1/2019 | \$67,920.00 | 32.74% | 14.41 | 88 | 89.77% |
| 1/1/2015 - 1/1/2019 | \$94,127.50 | 51.93% | 19.58 | 121 | 92.56% |
| 1/1/2014 - 1/1/2019 | \$101,090.00 | 57.99% | 14.96 | 141 | 90.78% |
| 1/1/2013 - 1/1/2019 | \$112,565.00 | 69.13% | 14.45 | 169 | 89.94% |
| 1/1/2012 - 1/1/2019 | \$115,807.50 | 72.56% | 11.64 | 183 | 88.52% |
| 1/1/2011 - 1/1/2019 | \$126,762.50 | 85.28% | 9.26 | 210 | 88.10% |
| 1/1/2010 - 1/1/2019 | \$140,897.50 | 104.75% | 9.16 | 234 | 88.46% |
| 1/1/2009 - 1/1/2019 | \$149,012.50 | 117.90% | 9.63 | 245 | 88.98% |
| 1/1/2008 - 1/1/2019 | \$187,465.00 | 213.18% | 11.84 | 281 | 90.04% |
| 1/1/2007 - 1/1/2019 | \$203,387.50 | 282.42% | 10.84 | 315 | 90.16% |
| 1/1/2006 - 1/1/2019 | \$209,712.50 | 319.25% | 11.02 | 333 | 90.39% |
| 1/1/2005 - 1/1/2019 | \$210,667.50 | 325.43% | 9.47 | 352 | 89.49% |
| 1/1/2004 - 1/1/2019 | \$214,612.50 | 353.04% | 8.94 | 375 | 88.53% |
| 1/1/2003 - 1/1/2019 | \$225,590.00 | 452.88% | 8.99 | 394 | 88.83% |

| | | | | | |
|---------------------|--------------|-----------|------|-----|--------|
| 1/1/2002 - 1/1/2019 | \$243,890.00 | 773.95% | 9.54 | 419 | 89.26% |
| 1/1/2001 - 1/1/2019 | \$250,402.50 | 1,001.61% | 8.58 | 436 | 89.22% |
| 1/1/2000 - 1/1/2019 | \$250,402.50 | 1,001.61% | 8.58 | 436 | 89.22% |
| 1/1/1999 - 1/1/2019 | \$250,402.50 | 1,001.61% | 8.58 | 436 | 89.22% |
| 1/1/1998 - 1/1/2019 | \$250,402.50 | 1,001.61% | 8.58 | 436 | 89.22% |
| 1/1/1997 - 1/1/2019 | \$250,402.50 | 1,001.61% | 8.58 | 436 | 89.22% |

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*HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS. NO REPRESENTATION IS BEING MADE AN ALGORITHMIC TRADING SYSTEM WILL GENERATE INCOME OR GUARANTEE A PROFIT. THERE IS SUBSTANTIAL RISK OF LOSS IN FUTURES TRADING AND IT IS NOT SUITABLE FOR EVERYONE.