

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	224 540,50 €	158 711,50 €	65 829,00 €
Gross Profit	279 913,00 €	190 289,50 €	89 623,50 €
Gross Loss	-55 372,50 €	-31 578,00 €	-23 794,50 €
Profit Factor	5,06	6,03	3,77
Roll Over Credit	0,00 €	0,00 €	0,00 €
Open Position P/L	0,00 €	0,00 €	0,00 €
Select Total Net Profit	221 990,00 €	162 205,00 €	59 785,00 €
Select Gross Profit	273 869,00 €	190 289,50 €	83 579,50 €
Select Gross Loss	-51 879,00 €	-28 084,50 €	-23 794,50 €
Select Profit Factor	5,28	6,78	3,51
Adjusted Total Net Profit	202 433,81 €	140 790,63 €	52 559,03 €
Adjusted Gross Profit	264 116,60 €	177 631,63 €	80 069,60 €
Adjusted Gross Loss	-61 682,78 €	-36 841,00 €	-27 510,58 €
Adjusted Profit Factor	4,28	4,82	2,91
Total Number of Trades	391	262	129
Percent Profitable	80,31%	86,26%	68,22%
Winning Trades	314	226	88
Losing Trades	77	36	41
Even Trades	0	0	0
Avg. Trade Net Profit	574,27 €	605,77 €	510,30 €
Avg. Winning Trade	891,44 €	841,99 €	1 018,45 €
Avg. Losing Trade	-719,12 €	-877,17 €	-580,35 €
Ratio Avg. Win:Avg. Loss	1,24	0,96	1,75
Largest Winning Trade	3 022,00 €	2 380,00 €	3 022,00 €
Largest Losing Trade	-3 493,50 €	-3 493,50 €	-2 528,00 €
Largest Winner as % of Gr	1,08%	1,25%	3,37%
Largest Loser as % of Gros	6,31%	11,06%	10,62%
Net Profit as % of Largest	6427,38%	4543,05%	2604,00%
Select Net Profit as % of L	6354,37%	4643,05%	2364,91%
Adjusted Net Profit as % o	5794,58%	4030,07%	2079,08%
Max. Consecutive Winning	41	41	24
Max. Consecutive Losing T	8	7	7
Avg. Bars in Total Trades	5,22	5,53	4,6
Avg. Bars in Winning Trad	4,6	4,91	3,81
Avg. Bars in Losing Trades	7,75	9,42	6,29
Avg. Bars in Even Trades	0	0	0
Max. Shares/Contracts He	3	3	3

Total Shares/Contracts Held	391	262	129
Account Size Required	6 316,00 €	6 222,00 €	6 104,50 €
Total Slippage	0,00 €	0,00 €	0,00 €
Total Commission	15 640,00 €	10 480,00 €	5 160,00 €

Return on Initial Capital	224,54%
Annual Rate of Return	10,49%
Buy & Hold Return	97,37%
Return on Account	3555,11%
Avg. Monthly Return	2 464,67 €
Std. Deviation of Monthly	2 692,38 €

Return Retracement Ratio	0,23
RINA Index	1086,89
Sharpe Ratio	0,54
K-Ratio	n/a

Trading Period	11 Yrs, 2 Mths, 19 Dys
Percent of Time in the Market	22,65%
Time in the Market	2 Yrs, 6 Mths, 14 Dys
Longest Flat Period	106 Dys

Max. Equity Run-up	226 881,50 €
Date of Max. Equity Run-up	20/04/2017 22:15
Max. Equity Run-up as % of Initial Capital	226,88%

#### Max. Drawdown (Intra-day Peak to Valley)

Value	-15 726,00 €	-15 726,00 €	-11 624,50 €
Date	06/05/2010 22:15		
as % of Initial Capital	15,73%	15,73%	11,62%
Net Profit as % of Drawdown	1427,83%	1009,23%	566,30%
Select Net Profit as % of Drawdown	1411,61%	1031,44%	514,30%
Adjusted Net Profit as % of Drawdown	1287,26%	895,27%	452,14%

#### Max. Drawdown (Trade Close to Trade Close)

Value	-6 316,00 €	-6 222,00 €	-6 104,50 €
Date	24/05/2012 22:15		
as % of Initial Capital	6,32%	6,22%	6,10%
Net Profit as % of Drawdown	3555,11%	2550,81%	1078,37%
Select Net Profit as % of Drawdown	3514,72%	2606,96%	979,36%
Adjusted Net Profit as % of Drawdown	3205,10%	2262,79%	860,99%

Max. Trade Drawdown	-5 186,00 €	-5 186,00 €	-3 517,50 €
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All Trades

Total Net Profit	224 540,50 €	Profit Factor	5,06
Gross Profit	279 913,00 €	Gross Loss	-55 372,50 €
Roll Over Credit	0,00 €		
Open Position Profit/Loss	0,00 €		
Select Total Net Profit	221 990,00 €	Select Profit Factor	5,28
Select Gross Profit	273 869,00 €	Select Gross Loss	-51 879,00 €
Adjusted Total Net Profit	202 433,81 €	Adjusted Profit Factor	4,28
Adjusted Gross Profit	264 116,60 €	Adjusted Gross Loss	-61 682,78 €
Total Number of Trades	391	Percent Profitable	80,31%
Winning Trades	314	Losing Trades	77
Even Trades	0		
Avg. Trade Net Profit	574,27 €	Ratio Avg. Win:Avg. Loss	1,24
Avg. Winning Trade	891,44 €	Avg. Losing Trade	-719,12 €
Largest Winning Trade	3 022,00 €	Largest Losing Trade	-3 493,50 €
Largest Winner as % of Gr	1,08%	Largest Loser as % of Gr	6,31%
Net Profit as % of Largest	6427,38%		
Slct. Net Profit as % of Lar	6354,37%	Adj. Net Profit as % of L	5794,58%
Max. Consecutive Winning	41	Max. Consecutive Losing	8
Avg. Bars in Winning Trad	4,6	Avg. Bars in Losing Trad	7,75
Avg. Bars in Total Trades	5,22		
Max. Shares/Contracts He	3	Account Size Required	6 316,00 €
Total Commission	15 640,00 €	Total Slippage	0,00 €
Return on Initial Capital	224,54%	Annual Rate of Return	10,49%
Buy and Hold Return	97,37%	Return on Account	3555,11%
Avg. Monthly Return	2 464,67 €	Std. Deviation of Month	2 692,38 €
Return Retracement Ratio	0,23	RINA Index	1086,89
Sharpe Ratio	0,54	K-Ratio	n/a
Trading Period	11 Yrs, 2 Mths, 19 Dys	Percent of Time in the	22,65%
Time in the Market	2 Yrs, 6 Mths, 14 Dys	Longest Flat Period	106 Dys
Max. Equity Run-up	226 881,50 €		
Date of Max. E. Run-up	20/04/2017 22:15	Max. E. Run-up as % of I	226,88%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		
Value	-15 726,00 €	Value	-6 316,00 €
Date	06/05/2010 22:15	Date	24/05/2012 22:15
as % of Initial Capital	15,73%	as % of Initial Capital	6,32%

Net Profit as % of Drawd	1427,83%	Net Profit as % of Draw	3555,11%
Slct. Net Profit as % of D	1411,61%	Slct. Net Profit as % of	3514,72%
Adj. Net Prof as % of Dr	1287,26%	Adj. Net Profit as % of	3205,10%

Max. Trade Drawdown **-5 186,00 €**

#### Long Trades

Total Net Profit	158 711,50 €	Profit Factor	6,03
Gross Profit	190 289,50 €	Gross Loss	<b>-31 578,00 €</b>

Roll Over Credit	0,00 €
Open Position Profit/Loss	0,00 €

Select Total Net Profit	162 205,00 €	Select Profit Factor	6,78
Select Gross Profit	190 289,50 €	Select Gross Loss	<b>-28 084,50 €</b>

Adjusted Total Net Profit	140 790,63 €	Adjusted Profit Factor	4,82
Adjusted Gross Profit	177 631,63 €	Adjusted Gross Loss	<b>-36 841,00 €</b>

Total Number of Trades	262	Percent Profitable	86,26%
Winning Trades	226	Losing Trades	36
Even Trades	0		

Avg. Trade Net Profit	605,77 €	Ratio Avg. Win:Avg. Loss	0,96
Avg. Winning Trade	841,99 €	Avg. Losing Trade	<b>-877,17 €</b>
Largest Winning Trade	2 380,00 €	Largest Losing Trade	<b>-3 493,50 €</b>
Largest Winner as % of Gr	1,25%	Largest Loser as % of Gr	11,06%

Max. Consecutive Winning	41	Max. Consecutive Losing	7
Avg. Bars in Winning Trad	4,91	Avg. Bars in Losing Trad	9,42
Avg. Bars in Total Trades	5,53		

Max. Shares/Contracts He	3	Account Size Required	6 222,00 €
Total Commission	10 480,00 €	Total Slippage	0,00 €

Net Profit as % of Largest	4543,05%		
Slct. Net Profit as % of Lar	4643,05%	Adj. Net Profit as % of L	4030,07%

Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		
Value	<b>-15 726,00 €</b>	Value	<b>-6 222,00 €</b>
as % of Initial Capital	15,73%	as % of Initial Capital	6,22%
Net Profit as % of Drawd	1009,23%	Net Profit as % of Draw	2550,81%
Slct. Net Profit as % of D	1031,44%	Slct. Net Profit as % of	2606,96%
Adj. Net Prof as % of Dr	895,27%	Adj. Net Profit as % of	2606,96%

Max. Trade Drawdown **-5 186,00 €**

## Short Trades

Total Net Profit	65 829,00 €	Profit Factor	3,77
Gross Profit	89 623,50 €	Gross Loss	-23 794,50 €
Roll Over Credit	0,00 €		
Open Position Profit/Loss	0,00 €		
Select Total Net Profit	59 785,00 €	Select Profit Factor	3,51
Select Gross Profit	83 579,50 €	Select Gross Loss	-23 794,50 €
Adjusted Total Net Profit	52 559,03 €	Adjusted Profit Factor	2,91
Adjusted Gross Profit	80 069,60 €	Adjusted Gross Loss	-27 510,58 €
Total Number of Trades	129	Percent Profitable	68,22%
Winning Trades	88	Losing Trades	41
Even Trades	0		
Avg. Trade Net Profit	510,30 €	Ratio Avg. Win:Avg. Loss	1,75
Avg. Winning Trade	1 018,45 €	Avg. Losing Trade	-580,35 €
Largest Winning Trade	3 022,00 €	Largest Losing Trade	-2 528,00 €
Largest Winner as % of Gr	3,37%	Largest Loser as % of Gr	11,06%
Max. Consecutive Winning	24	Max. Consecutive Losing	7
Avg. Bars in Winning Trad	3,81	Avg. Bars in Losing Trad	6,29
Avg. Bars in Total Trades	4,6		
Max. Shares/Contracts He	3	Account Size Required	6 104,50 €
Total Slippage	0,00 €	Total Commission	5 160,00 €
Net Profit as % of Largest	2604,00%		
Slct. Net Profit as % of Lar	2364,91%	Adj. Net Profit as % of L	2079,08%
Max. Drawdown (Intra-da		Max. Drawdown (Trade Close to Trade Close)	
Value	-11 624,50 €	Value	-6 104,50 €
as % of Initial Capital	11,62%	as % of Initial Capital	6,10%
Net Profit as % of Drawd	566,30%	Net Profit as % of Draw	1078,37%
Slct. Net Profit as % of D	514,30%	Slct. Net Profit as % of	979,36%
Adj. Net Prof as % of Dr	452,14%	Adj. Net Prof as % of D	860,99%
Max. Trade Drawdown	-3 517,50 €		