

	8/1/17 Simulator reset to \$7,500	
	Trading Service Net Profit	
DATE	Daily	Weekly
8/1/2017	968	
8/2/2017	1,160	
8/3/2017	10,193	
8/4/2017		12,320
8/7/2017	543	
8/8/2017	5,323	
8/9/2017	4,758	
8/10/2017	2,190	
8/11/2017	9,475	22,288
8/14/2017	8,095	
8/15/2017	13,378	
8/16/2017		
8/17/2017	19,310	
8/18/2017	13,490	54,273
8/21/2017	21,245	
8/22/2017	18,215	
8/23/2017	11,823	
8/24/2017	15,718	
8/25/2017	16,210	83,210
8/28/2017	23,768	
8/29/2017	25,733	
8/30/2017	33,770	
8/31/2017	13,738	97,008
Month Total:	271,060	271,060
Acct Cash Value	278,560	
No Trades		

ES, NQ & YM are being traded because these instruments are commonly traded by small traders and have the lowest cost E-mini margins available to a Signal Provider, such as ProfMiniDayTrader, who is establishing a trading record on Collective2.

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From: 8/ 1/2017

To: 8/ 1/2017

Mode: Currency

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Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$967.50	\$612.50	\$355.00
Gross Profit	\$1617.50	\$1262.50	\$355.00
Gross Loss	\$-650.00	\$-650.00	\$0.00
Commission	\$190.00	\$137.50	\$52.50
Profit Factor	2.49	1.94	99.00
Cumulative Profit	\$967.50	\$612.50	\$355.00
Max. Drawdown	\$-517.50	\$-517.50	\$0.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	8/1/2017		
End Date	8/1/2017		
Total # of Trades	51	40	11
Percent Profitable	76.47%	70.00%	100.00%
# of Winning Trades	39	28	11
# of Losing Trades	12	12	0
Average Trade	\$18.97	\$15.31	\$32.27
Average Winning Trade	\$41.47	\$45.09	\$32.27
Average Losing Trade	\$-54.17	\$-54.17	\$0.00
Ratio avg. Win / avg. Loss	0.77	0.83	32.27
Max. consec. Winners	15	15	11
Max. consec. Losers	8	8	0
Largest Winning Trade	\$227.50	\$227.50	\$57.50
Largest Losing Trade	\$-103.00	\$-103.00	\$0.00
# of Trades per Day	51.00	40.00	11.00
Avg. Time in Market	23.9 min	29.5 min	3.6 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$29508.75	\$18681.25	\$10827.50
Max. Time to Recover	0.01 days	0.01 days	0.00 days
Average MAE	\$125.64	\$156.19	\$14.55
Average MFE	\$43.43	\$43.81	\$42.05
Average ETD	\$24.46	\$28.50	\$9.77

Cost of 51 trades at \$5 per Round Trip = \$255 (26.3 %)

Orders	Executions	Positions	Accounts	Account Performance	Log		
Generate		From:	8/ 2/2017	To:	8/ 2/2017	Mode:	Currency
Summary	Graphs	Executions	Trades	Periods	Orders	Journal	
Performance	All Trades		Long Trades		Short Trades		
Total Net Profit	\$1160.00		\$2795.00		\$-1635.00		
Gross Profit	\$6450.00		\$3547.50		\$2902.50		
Gross Loss	\$-5290.00		\$-752.50		\$-4537.50		
Commission	\$242.50		\$157.50		\$85.00		
Profit Factor	1.22		4.71		0.64		
Cumulative Profit	\$1160.00		\$2795.00		\$-1635.00		
Max. Drawdown	\$-4377.50		\$-417.50		\$-4377.50		
Sharpe Ratio	1.00		1.00		1.00		
Start Date	8/2/2017						
End Date	8/2/2017						
Total # of Trades	104		49		55		
Percent Profitable	74.04%		71.43%		76.36%		
# of Winning Trades	77		35		42		
# of Losing Trades	27		14		13		
Average Trade	\$11.15		\$57.04		\$-29.73		
Average Winning Trade	\$83.77		\$101.36		\$69.11		
Average Losing Trade	\$-195.93		\$-53.75		\$-349.04		
Ratio avg. Win / avg. Loss	0.43		1.89		0.20		
Max. consec. Winners	37		12		35		
Max. consec. Losers	10		7		10		
Largest Winning Trade	\$377.50		\$377.50		\$210.00		
Largest Losing Trade	\$-603.75		\$-235.00		\$-603.75		
# of Trades per Day	104.00		49.00		55.00		
Avg. Time in Market	26.0 min		15.1 min		35.8 min		
Avg. Bars in Trade	0.0		0.0		0.0		
Profit per Month	\$35380.00		\$85247.50		\$-49867.50		
Max. Time to Recover	0.09 days		0.03 days		0.09 days		
Average MAE	\$240.97		\$383.72		\$111.44		
Average MFE	\$81.80		\$85.61		\$78.33		
Average ETD	\$70.64		\$28.57		\$108.06		

Cost of 104 trades at \$5 per Round Trip = \$520 (44.8 %)

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From: 8/ 3/2017

To: 8/ 3/2017

Mode: Currency

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Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$10192.50	\$5795.00	\$4397.50
Gross Profit	\$13361.96	\$8842.71	\$4519.25
Gross Loss	\$-3169.46	\$-3047.71	\$-121.75
Commission	\$745.00	\$515.00	\$230.00
Profit Factor	4.22	2.90	37.12
Cumulative Profit	\$10192.50	\$5795.00	\$4397.50
Max. Drawdown	\$-1725.00	\$-1725.00	\$-108.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	8/3/2017		
End Date	8/3/2017		
Total # of Trades	288	195	93
Percent Profitable	85.07%	79.49%	96.77%
# of Winning Trades	245	155	90
# of Losing Trades	43	40	3
Average Trade	\$35.39	\$29.72	\$47.28
Average Winning Trade	\$54.54	\$57.05	\$50.21
Average Losing Trade	\$-73.71	\$-76.19	\$-40.58
Ratio avg. Win / avg. Loss	0.74	0.75	1.24
Max. consec. Winners	67	38	43
Max. consec. Losers	10	10	2
Largest Winning Trade	\$332.50	\$332.50	\$227.50
Largest Losing Trade	\$-265.00	\$-265.00	\$-60.00
# of Trades per Day	288.00	195.00	93.00
Avg. Time in Market	16.6 min	20.2 min	9.3 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$310871.25	\$176747.50	\$134123.75
Max. Time to Recover	0.02 days	0.04 days	0.01 days
Average MAE	\$85.15	\$109.49	\$20.14
Average MFE	\$58.68	\$59.60	\$56.20
Average ETD	\$23.28	\$29.88	\$8.91

Cost of 288 trades at \$5 per Round Trip = \$1,440 (14.1 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate					
From: 8/ 4/2017		To: 8/ 4/2017		Mode: Currency	
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$0.00	\$0.00	\$0.00		
Gross Profit	\$0.00	\$0.00	\$0.00		
Gross Loss	\$0.00	\$0.00	\$0.00		
Commission	\$0.00	\$0.00	\$0.00		
Profit Factor	1.00	1.00	1.00		
Cumulative Profit	\$0.00	\$0.00	\$0.00		
Max. Drawdown	\$0.00	\$0.00	\$0.00		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/4/2017				
End Date	8/4/2017				
Total # of Trades	0	0	0		
Percent Profitable	0.00%	0.00%	0.00%		
# of Winning Trades	0	0	0		
# of Losing Trades	0	0	0		
Average Trade	\$0.00	\$0.00	\$0.00		
Average Winning Trade	\$0.00	\$0.00	\$0.00		
Average Losing Trade	\$0.00	\$0.00	\$0.00		
Ratio avg. Win / avg. Loss	0.00	0.00	0.00		
Max. consec. Winners	0	0	0		
Max. consec. Losers	0	0	0		
Largest Winning Trade	\$0.00	\$0.00	\$0.00		
Largest Losing Trade	\$0.00	\$0.00	\$0.00		
# of Trades per Day	0.00	0.00	0.00		
Avg. Time in Market	0.0 min	0.0 min	0.0 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$0.00	\$0.00	\$0.00		
Max. Time to Recover	0.00 days	0.00 days	0.00 days		
Average MAE	\$0.00	\$0.00	\$0.00		
Average MFE	\$0.00	\$0.00	\$0.00		
Average ETD	\$0.00	\$0.00	\$0.00		

Cost of 0 trades at \$5 per Round Trip = \$0 (0.0 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate		From: 8/ 7/2017	To: 8/ 7/2017	Mode: Currency	Adva
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades		Long Trades		Short Trades
Total Net Profit	\$542.50		\$312.50		\$230.00
Gross Profit	\$848.33		\$334.17		\$514.17
Gross Loss	\$-305.83		\$-21.67		\$-284.17
Commission	\$132.50		\$47.50		\$85.00
Profit Factor	2.77		15.42		1.81
Cumulative Profit	\$542.50		\$312.50		\$230.00
Max. Drawdown	\$-160.00		\$-18.33		\$-160.00
Sharpe Ratio	1.00		1.00		1.00
Start Date	8/7/2017				
End Date	8/7/2017				
Total # of Trades	41		13		28
Percent Profitable	63.41%		84.62%		53.57%
# of Winning Trades	26		11		15
# of Losing Trades	15		2		13
Average Trade	\$13.23		\$24.04		\$8.21
Average Winning Trade	\$32.63		\$30.38		\$34.28
Average Losing Trade	\$-20.39		\$-10.83		\$-21.86
Ratio avg. Win / avg. Loss	1.60		2.80		1.57
Max. consec. Winners	11		9		6
Max. consec. Losers	4		1		4
Largest Winning Trade	\$71.67		\$71.67		\$57.50
Largest Losing Trade	\$-60.00		\$-18.33		\$-60.00
# of Trades per Day	41.00		13.00		28.00
Avg. Time in Market	12.6 min		11.5 min		13.0 min
Avg. Bars in Trade	0.0		0.0		0.0
Profit per Month	\$16546.25		\$9531.25		\$7015.00
Max. Time to Recover	0.03 days		0.02 days		0.04 days
Average MAE	\$20.81		\$24.62		\$18.98
Average MFE	\$31.81		\$35.77		\$29.91
Average ETD	\$18.58		\$11.73		\$21.69

Cost of 41 trades at \$5 per Round Trip = \$205 (37.8 %)

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To: 8/ 8/2017

Mode: Currency

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Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$5322.50	\$4547.50	\$775.00
Gross Profit	\$8831.79	\$5225.00	\$3606.79
Gross Loss	\$-3509.29	\$-677.50	\$-2831.79
Commission	\$257.50	\$140.00	\$117.50
Profit Factor	2.52	7.71	1.27
Cumulative Profit	\$5322.50	\$4547.50	\$775.00
Max. Drawdown	\$-1537.50	\$-642.50	\$-1732.50
Sharpe Ratio	1.00	1.00	1.00
Start Date	8/8/2017		
End Date	8/8/2017		
Total # of Trades	103	64	39
Percent Profitable	72.82%	85.94%	51.28%
# of Winning Trades	75	55	20
# of Losing Trades	28	9	19
Average Trade	\$51.67	\$71.05	\$19.87
Average Winning Trade	\$117.76	\$95.00	\$180.34
Average Losing Trade	\$-125.33	\$-75.28	\$-149.04
Ratio avg. Win / avg. Loss	0.94	1.26	1.21
Max. consec. Winners	36	36	7
Max. consec. Losers	7	7	7
Largest Winning Trade	\$665.00	\$665.00	\$517.50
Largest Losing Trade	\$-292.50	\$-152.50	\$-292.50
# of Trades per Day	103.00	64.00	39.00
Avg. Time in Market	51.0 min	21.5 min	99.5 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$162336.25	\$138698.75	\$23637.50
Max. Time to Recover	0.13 days	0.08 days	0.13 days
Average MAE	\$424.25	\$611.48	\$116.99
Average MFE	\$101.70	\$98.87	\$106.35
Average ETD	\$50.02	\$27.81	\$86.47

Cost of 103 trades at \$5 per Round Trip = \$515 (9.7 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate					
From: 8/ 9/2017		To: 8/ 9/2017		Mode: Currency	
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$4757.50	\$2427.50	\$2330.00		
Gross Profit	\$6547.00	\$3400.00	\$3147.00		
Gross Loss	\$-1789.50	\$-972.50	\$-817.00		
Commission	\$550.00	\$292.50	\$257.50		
Profit Factor	3.66	3.50	3.85		
Cumulative Profit	\$4757.50	\$2427.50	\$2330.00		
Max. Drawdown	\$-592.50	\$-592.50	\$-340.00		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/9/2017				
End Date	8/9/2017				
Total # of Trades	154	78	76		
Percent Profitable	75.32%	74.36%	76.32%		
# of Winning Trades	116	58	58		
# of Losing Trades	38	20	18		
Average Trade	\$30.89	\$31.12	\$30.66		
Average Winning Trade	\$56.44	\$58.62	\$54.26		
Average Losing Trade	\$-47.09	\$-48.63	\$-45.39		
Ratio avg. Win / avg. Loss	1.20	1.21	1.20		
Max. consec. Winners	25	11	28		
Max. consec. Losers	6	6	6		
Largest Winning Trade	\$217.50	\$217.50	\$217.50		
Largest Losing Trade	\$-162.92	\$-162.92	\$-113.75		
# of Trades per Day	154.00	78.00	76.00		
Avg. Time in Market	13.2 min	18.3 min	8.0 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$145103.75	\$74038.75	\$71065.00		
Max. Time to Recover	0.04 days	0.04 days	0.08 days		
Average MAE	\$71.94	\$104.52	\$37.12		
Average MFE	\$55.43	\$57.15	\$53.60		
Average ETD	\$24.54	\$26.03	\$22.94		

Cost of 154 trades at \$5 per Round Trip = \$770 (16.1 %)

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To: 8/10/2017

Mode: Currency

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Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$2190.00	\$885.00	\$1305.00
Gross Profit	\$3537.50	\$2116.25	\$1421.25
Gross Loss	\$-1347.50	\$-1231.25	\$-116.25
Commission	\$177.50	\$75.00	\$102.50
Profit Factor	2.63	1.72	12.23
Cumulative Profit	\$2190.00	\$885.00	\$1305.00
Max. Drawdown	\$-997.50	\$-997.50	\$-60.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	8/10/2017		
End Date	8/10/2017		
Total # of Trades	50	25	25
Percent Profitable	76.00%	68.00%	84.00%
# of Winning Trades	38	17	21
# of Losing Trades	12	8	4
Average Trade	\$43.80	\$35.40	\$52.20
Average Winning Trade	\$93.09	\$124.49	\$67.68
Average Losing Trade	\$-112.29	\$-153.91	\$-29.06
Ratio avg. Win / avg. Loss	0.83	0.81	2.33
Max. consec. Winners	12	7	10
Max. consec. Losers	4	4	1
Largest Winning Trade	\$547.50	\$547.50	\$212.50
Largest Losing Trade	\$-477.50	\$-477.50	\$-60.00
# of Trades per Day	50.00	25.00	25.00
Avg. Time in Market	53.6 min	103.9 min	3.3 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$66795.00	\$26992.50	\$39802.50
Max. Time to Recover	0.35 days	0.23 days	0.35 days
Average MAE	\$158.95	\$289.90	\$28.00
Average MFE	\$103.85	\$131.00	\$76.70
Average ETD	\$60.05	\$95.60	\$24.50

Cost of 50 trades at \$5 per Round Trip = \$250 (11.4 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate					
From:		8/11/2017	To:		8/11/2017
Mode:		Currency		Adv	
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$9475.00	\$6660.00	\$2815.00		
Gross Profit	\$17255.00	\$7583.33	\$9671.67		
Gross Loss	\$-7780.00	\$-923.33	\$-6856.67		
Commission	\$810.00	\$430.00	\$380.00		
Profit Factor	2.22	8.21	1.41		
Cumulative Profit	\$9475.00	\$6660.00	\$2815.00		
Max. Drawdown	\$-4552.50	\$-190.00	\$-4552.50		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/11/2017				
End Date	8/11/2017				
Total # of Trades	298	149	149		
Percent Profitable	71.48%	83.22%	59.73%		
# of Winning Trades	213	124	89		
# of Losing Trades	85	25	60		
Average Trade	\$31.80	\$44.70	\$18.89		
Average Winning Trade	\$81.01	\$61.16	\$108.67		
Average Losing Trade	\$-91.53	\$-36.93	\$-114.28		
Ratio avg. Win / avg. Loss	0.89	1.66	0.95		
Max. consec. Winners	34	30	20		
Max. consec. Losers	24	6	24		
Largest Winning Trade	\$367.50	\$167.50	\$367.50		
Largest Losing Trade	\$-473.75	\$-88.75	\$-473.75		
# of Trades per Day	298.00	149.00	149.00		
Avg. Time in Market	25.0 min	6.0 min	43.9 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$288987.50	\$203130.00	\$85857.50		
Max. Time to Recover	0.03 days	0.03 days	0.05 days		
Average MAE	\$72.48	\$66.06	\$79.47		
Average MFE	\$73.68	\$62.32	\$86.04		
Average ETD	\$41.88	\$17.62	\$67.15		

Cost of 298 trades at \$5 per Round Trip = \$1,490 (15.7 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate		From: 8/14/2017	To: 8/14/2017	Mode: Currency	Adva
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$8095.00	\$2430.00	\$5665.00		
Gross Profit	\$9921.19	\$2732.20	\$7188.99		
Gross Loss	\$-1826.19	\$-302.20	\$-1523.99		
Commission	\$900.00	\$295.00	\$605.00		
Profit Factor	5.43	9.04	4.72		
Cumulative Profit	\$8095.00	\$2430.00	\$5665.00		
Max. Drawdown	\$-854.17	\$-299.29	\$-854.17		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/14/2017				
End Date	8/14/2017				
Total # of Trades	271	81	190		
Percent Profitable	89.67%	92.59%	88.42%		
# of Winning Trades	243	75	168		
# of Losing Trades	28	6	22		
Average Trade	\$29.87	\$30.00	\$29.82		
Average Winning Trade	\$40.83	\$36.43	\$42.79		
Average Losing Trade	\$-65.22	\$-50.37	\$-69.27		
Ratio avg. Win / avg. Loss	0.63	0.72	0.62		
Max. consec. Winners	59	34	55		
Max. consec. Losers	5	5	5		
Largest Winning Trade	\$222.50	\$160.00	\$222.50		
Largest Losing Trade	\$-380.00	\$-72.86	\$-380.00		
# of Trades per Day	271.00	81.00	190.00		
Avg. Time in Market	34.8 min	12.7 min	44.3 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$246897.50	\$74115.00	\$172782.50		
Max. Time to Recover	0.02 days	0.02 days	0.02 days		
Average MAE	\$26.65	\$37.04	\$22.08		
Average MFE	\$45.92	\$41.17	\$48.00		
Average ETD	\$16.04	\$11.17	\$18.19		

Cost of 271 trades at \$5 per Round Trip = \$1,355 (16.7 %)

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To: 8/15/2017

Mode: Currency

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Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$13377.50	\$9970.42	\$3407.08
Gross Profit	\$16485.33	\$12342.42	\$4142.92
Gross Loss	\$-3107.83	\$-2372.00	\$-735.83
Commission	\$755.00	\$519.58	\$235.42
Profit Factor	5.30	5.20	5.63
Cumulative Profit	\$13377.50	\$9970.42	\$3407.08
Max. Drawdown	\$-637.50	\$-637.50	\$-215.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	8/15/2017		
End Date	8/15/2017		
Total # of Trades	358	234	124
Percent Profitable	78.21%	77.78%	79.03%
# of Winning Trades	280	182	98
# of Losing Trades	78	52	26
Average Trade	\$37.37	\$42.61	\$27.48
Average Winning Trade	\$58.88	\$67.82	\$42.27
Average Losing Trade	\$-39.84	\$-45.62	\$-28.30
Ratio avg. Win / avg. Loss	1.48	1.49	1.49
Max. consec. Winners	37	34	19
Max. consec. Losers	10	10	8
Largest Winning Trade	\$597.50	\$597.50	\$240.00
Largest Losing Trade	\$-203.75	\$-203.75	\$-85.00
# of Trades per Day	358.00	234.00	124.00
Avg. Time in Market	14.2 min	14.4 min	13.9 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$408013.75	\$304097.71	\$103916.04
Max. Time to Recover	0.04 days	0.02 days	0.10 days
Average MAE	\$61.42	\$76.51	\$26.46
Average MFE	\$59.84	\$66.88	\$43.51
Average ETD	\$22.47	\$24.27	\$16.04

Cost of 358 trades at \$5 per Round Trip = \$1,790 (13.4 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate		From: 8/16/2017	To: 8/16/2017	Mode: Currency	Adv
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$0.00	\$0.00	\$0.00		
Gross Profit	\$0.00	\$0.00	\$0.00		
Gross Loss	\$0.00	\$0.00	\$0.00		
Commission	\$0.00	\$0.00	\$0.00		
Profit Factor	1.00	1.00	1.00		
Cumulative Profit	\$0.00	\$0.00	\$0.00		
Max. Drawdown	\$0.00	\$0.00	\$0.00		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/16/2017				
End Date	8/16/2017				
Total # of Trades	0	0	0		
Percent Profitable	0.00%	0.00%	0.00%		
# of Winning Trades	0	0	0		
# of Losing Trades	0	0	0		
Average Trade	\$0.00	\$0.00	\$0.00		
Average Winning Trade	\$0.00	\$0.00	\$0.00		
Average Losing Trade	\$0.00	\$0.00	\$0.00		
Ratio avg. Win / avg. Loss	0.00	0.00	0.00		
Max. consec. Winners	0	0	0		
Max. consec. Losers	0	0	0		
Largest Winning Trade	\$0.00	\$0.00	\$0.00		
Largest Losing Trade	\$0.00	\$0.00	\$0.00		
# of Trades per Day	0.00	0.00	0.00		
Avg. Time in Market	0.0 min	0.0 min	0.0 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$0.00	\$0.00	\$0.00		
Max. Time to Recover	0.00 days	0.00 days	0.00 days		
Average MAE	\$0.00	\$0.00	\$0.00		
Average MFE	\$0.00	\$0.00	\$0.00		
Average ETD	\$0.00	\$0.00	\$0.00		

Cost of 0 trades at \$5 per Round Trip = \$0 (0.0 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate		From: 8/17/2017	To: 8/17/2017	Mode: Currency	Adva
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$19310.00	\$12627.50	\$6682.50		
Gross Profit	\$28047.30	\$20998.67	\$7048.63		
Gross Loss	\$-8737.30	\$-8371.17	\$-366.13		
Commission	\$997.50	\$650.00	\$347.50		
Profit Factor	3.21	2.51	19.25		
Cumulative Profit	\$19310.00	\$12627.50	\$6682.50		
Max. Drawdown	\$-3813.50	\$-5032.50	\$-214.58		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/17/2017				
End Date	8/17/2017				
Total # of Trades	410	269	141		
Percent Profitable	82.20%	79.55%	87.23%		
# of Winning Trades	337	214	123		
# of Losing Trades	73	55	18		
Average Trade	\$47.10	\$46.94	\$47.39		
Average Winning Trade	\$83.23	\$98.12	\$57.31		
Average Losing Trade	\$-119.69	\$-152.20	\$-20.34		
Ratio avg. Win / avg. Loss	0.70	0.64	2.82		
Max. consec. Winners	46	34	30		
Max. consec. Losers	10	10	5		
Largest Winning Trade	\$1020.00	\$1020.00	\$217.50		
Largest Losing Trade	\$-752.50	\$-752.50	\$-72.92		
# of Trades per Day	410.00	269.00	141.00		
Avg. Time in Market	10.1 min	12.6 min	5.2 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$588955.00	\$385138.75	\$203816.25		
Max. Time to Recover	0.07 days	0.07 days	0.06 days		
Average MAE	\$125.40	\$169.93	\$24.73		
Average MFE	\$91.92	\$96.80	\$80.88		
Average ETD	\$44.82	\$49.86	\$33.49		

Cost of 410 trades at \$5 per Round Trip = \$2,050 (10.6 %)

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From: 8/18/2017

To: 8/18/2017

Mode: Currency

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Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$13490.00	\$9720.00	\$3770.00
Gross Profit	\$15199.33	\$11236.00	\$3963.33
Gross Loss	\$-1709.33	\$-1516.00	\$-193.33
Commission	\$437.50	\$325.00	\$112.50
Profit Factor	8.89	7.41	20.50
Cumulative Profit	\$13490.00	\$9720.00	\$3770.00
Max. Drawdown	\$-712.50	\$-712.50	\$-180.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	8/18/2017		
End Date	8/18/2017		
Total # of Trades	175	120	55
Percent Profitable	85.71%	84.17%	89.09%
# of Winning Trades	150	101	49
# of Losing Trades	25	19	6
Average Trade	\$77.09	\$81.00	\$68.55
Average Winning Trade	\$101.33	\$111.25	\$80.88
Average Losing Trade	\$-68.37	\$-79.79	\$-32.22
Ratio avg. Win / avg. Loss	1.48	1.39	2.51
Max. consec. Winners	59	26	42
Max. consec. Losers	7	7	5
Largest Winning Trade	\$397.50	\$397.50	\$217.50
Largest Losing Trade	\$-227.50	\$-227.50	\$-76.50
# of Trades per Day	87.50	60.00	55.00
Avg. Time in Market	18.8 min	25.8 min	3.7 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$205722.50	\$148230.00	\$114985.00
Max. Time to Recover	0.06 days	0.36 days	0.01 days
Average MAE	\$123.23	\$151.69	\$41.90
Average MFE	\$118.09	\$129.42	\$85.71
Average ETD	\$41.00	\$48.42	\$17.17

Cost of 175 trades at \$5 per Round Trip = \$875 (6.5 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate					
From: 8/21/2017		To: 8/21/2017		Mode: Currency	
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$21245.00	\$15687.50	\$5557.50		
Gross Profit	\$27991.17	\$21094.14	\$6897.03		
Gross Loss	\$-6746.17	\$-5406.64	\$-1339.53		
Commission	\$1022.50	\$582.50	\$440.00		
Profit Factor	4.15	3.90	5.15		
Cumulative Profit	\$21245.00	\$15687.50	\$5557.50		
Max. Drawdown	\$-3465.00	\$-3465.00	\$-304.29		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/21/2017				
End Date	8/21/2017				
Total # of Trades	479	311	168		
Percent Profitable	81.63%	84.24%	76.79%		
# of Winning Trades	391	262	129		
# of Losing Trades	88	49	39		
Average Trade	\$44.35	\$50.44	\$33.08		
Average Winning Trade	\$71.59	\$80.51	\$53.47		
Average Losing Trade	\$-76.66	\$-110.34	\$-34.35		
Ratio avg. Win / avg. Loss	0.93	0.73	1.56		
Max. consec. Winners	74	85	20		
Max. consec. Losers	14	14	8		
Largest Winning Trade	\$540.00	\$540.00	\$455.00		
Largest Losing Trade	\$-397.50	\$-397.50	\$-120.00		
# of Trades per Day	479.00	311.00	168.00		
Avg. Time in Market	16.4 min	19.9 min	9.9 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$647972.50	\$478468.75	\$169503.75		
Max. Time to Recover	0.03 days	0.03 days	0.07 days		
Average MAE	\$108.84	\$146.82	\$27.40		
Average MFE	\$69.49	\$79.71	\$47.57		
Average ETD	\$25.14	\$29.27	\$14.49		

Cost of 479 trades at \$5 per Round Trip = \$2,395 (11.3 %)

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From: 8/22/2017

To: 8/22/2017

Mode: Currency

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Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$18215.00	\$1522.50	\$16692.50
Gross Profit	\$28415.24	\$1650.00	\$26765.24
Gross Loss	\$-10200.24	\$-127.50	\$-10072.74
Commission	\$692.50	\$142.50	\$550.00
Profit Factor	2.79	12.94	2.66
Cumulative Profit	\$18215.00	\$1522.50	\$16692.50
Max. Drawdown	\$-4100.00	\$-72.50	\$-4100.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	8/22/2017		
End Date	8/22/2017		
Total # of Trades	375	58	317
Percent Profitable	71.73%	79.31%	70.35%
# of Winning Trades	269	46	223
# of Losing Trades	106	12	94
Average Trade	\$48.57	\$26.25	\$52.66
Average Winning Trade	\$105.63	\$35.87	\$120.02
Average Losing Trade	\$-96.23	\$-10.63	\$-107.16
Ratio avg. Win / avg. Loss	1.10	3.38	1.12
Max. consec. Winners	75	19	73
Max. consec. Losers	37	6	37
Largest Winning Trade	\$811.11	\$105.00	\$811.11
Largest Losing Trade	\$-350.00	\$-33.13	\$-350.00
# of Trades per Day	375.00	58.00	317.00
Avg. Time in Market	57.3 min	16.7 min	64.7 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$55557.50	\$46436.25	\$509121.25
Max. Time to Recover	0.08 days	0.06 days	0.08 days
Average MAE	\$76.76	\$47.50	\$82.77
Average MFE	\$95.86	\$43.79	\$106.57
Average ETD	\$47.29	\$17.54	\$53.91

Cost of 375 trades at \$5 per Round Trip = \$1,875 (10.3 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate	From: 8/23/2017	To: 8/23/2017	Mode: Currency	Adva	
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$11822.50	\$7687.50	\$4135.00		
Gross Profit	\$16827.92	\$11911.67	\$4916.25		
Gross Loss	\$-5005.42	\$-4224.17	\$-781.25		
Commission	\$595.00	\$412.50	\$182.50		
Profit Factor	3.36	2.82	6.29		
Cumulative Profit	\$11822.50	\$7687.50	\$4135.00		
Max. Drawdown	\$-3890.00	\$-3890.00	\$-555.00		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/23/2017				
End Date	8/23/2017				
Total # of Trades	291	194	97		
Percent Profitable	77.66%	72.68%	87.63%		
# of Winning Trades	226	141	85		
# of Losing Trades	65	53	12		
Average Trade	\$40.63	\$39.63	\$42.63		
Average Winning Trade	\$74.46	\$84.48	\$57.84		
Average Losing Trade	\$-77.01	\$-79.70	\$-65.10		
Ratio avg. Win / avg. Loss	0.97	1.06	0.89		
Max. consec. Winners	70	76	38		
Max. consec. Losers	43	43	9		
Largest Winning Trade	\$1015.00	\$1015.00	\$222.50		
Largest Losing Trade	\$-343.00	\$-343.00	\$-180.00		
# of Trades per Day	291.00	194.00	97.00		
Avg. Time in Market	30.3 min	41.9 min	7.2 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$360586.25	\$234468.75	\$126117.50		
Max. Time to Recover	0.05 days	0.05 days	0.01 days		
Average MAE	\$102.58	\$125.12	\$29.71		
Average MFE	\$78.33	\$82.44	\$65.04		
Average ETD	\$37.70	\$42.81	\$22.41		

Cost of 291 trades at \$5 per Round Trip = \$1,455 (12.3 %)

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From: 8/24/2017

To: 8/24/2017

Mode: Currency

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Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$15717.50	\$10105.00	\$5612.50
Gross Profit	\$25847.40	\$18259.35	\$7588.06
Gross Loss	\$-10129.90	\$-8154.35	\$-1975.56
Commission	\$945.00	\$652.50	\$292.50
Profit Factor	2.55	2.24	3.84
Cumulative Profit	\$15717.50	\$10105.00	\$5612.50
Max. Drawdown	\$-6192.50	\$-6192.50	\$-805.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	8/24/2017		
End Date	8/24/2017		
Total # of Trades	444	272	172
Percent Profitable	72.30%	75.74%	66.86%
# of Winning Trades	321	206	115
# of Losing Trades	123	66	57
Average Trade	\$35.40	\$37.15	\$32.63
Average Winning Trade	\$80.52	\$88.64	\$65.98
Average Losing Trade	\$-82.36	\$-123.55	\$-34.66
Ratio avg. Win / avg. Loss	0.98	0.72	1.90
Max. consec. Winners	53	41	45
Max. consec. Losers	34	34	19
Largest Winning Trade	\$418.33	\$418.33	\$390.00
Largest Losing Trade	\$-483.75	\$-483.75	\$-100.00
# of Trades per Day	444.00	272.00	172.00
Avg. Time in Market	15.0 min	19.8 min	7.5 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$479383.75	\$308202.50	\$171181.25
Max. Time to Recover	0.04 days	0.04 days	0.05 days
Average MAE	\$133.37	\$178.18	\$43.07
Average MFE	\$76.13	\$82.08	\$64.15
Average ETD	\$40.73	\$44.93	\$31.52

Cost of 444 trades at \$5 per Round Trip = \$2,220 (14.1 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate		From: 8/25/2017	To: 8/25/2017	Mode: Currency	Adv
Summary	Graphs	Executions	Trades	Periods	Orders
Performance	All Trades		Long Trades		Short Trades
Total Net Profit	\$16210.00		\$8112.50		\$8097.50
Gross Profit	\$24964.50		\$16034.50		\$8930.00
Gross Loss	\$-8754.50		\$-7922.00		\$-832.50
Commission	\$925.00		\$585.00		\$340.00
Profit Factor	2.85		2.02		10.73
Cumulative Profit	\$16210.00		\$8112.50		\$8097.50
Max. Drawdown	\$-5747.50		\$-5747.50		\$-437.50
Sharpe Ratio	1.00		1.00		1.00
Start Date	8/25/2017				
End Date	8/25/2017				
Total # of Trades	384		249		135
Percent Profitable	78.13%		75.90%		82.22%
# of Winning Trades	300		189		111
# of Losing Trades	84		60		24
Average Trade	\$42.21		\$32.58		\$59.98
Average Winning Trade	\$83.22		\$84.84		\$80.45
Average Losing Trade	\$-104.22		\$-132.03		\$-34.69
Ratio avg. Win / avg. Loss	0.80		0.64		2.32
Max. consec. Winners	80		75		23
Max. consec. Losers	37		37		8
Largest Winning Trade	\$1275.00		\$392.50		\$1275.00
Largest Losing Trade	\$-332.50		\$-332.50		\$-108.75
# of Trades per Day	384.00		249.00		135.00
Avg. Time in Market	33.9 min		46.3 min		11.0 min
Avg. Bars in Trade	0.0		0.0		0.0
Profit per Month	\$494405.00		\$247431.25		\$246973.75
Max. Time to Recover	0.07 days		0.08 days		0.01 days
Average MAE	\$141.32		\$192.33		\$25.86
Average MFE	\$78.63		\$80.58		\$74.20
Average ETD	\$36.41		\$48.00		\$14.22

Cost of 384 trades at \$5 per Round Trip = \$1,920 (11.8 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate	From: 8/28/2017	To: 8/28/2017	Mode: Currency	Adv	
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$23767.50	\$20862.50	\$2905.00		
Gross Profit	\$33885.17	\$30874.33	\$3010.83		
Gross Loss	\$-10117.67	\$-10011.83	\$-105.83		
Commission	\$585.00	\$500.00	\$85.00		
Profit Factor	3.35	3.08	28.45		
Cumulative Profit	\$23767.50	\$20862.50	\$2905.00		
Max. Drawdown	\$-7275.00	\$-7275.00	\$-102.50		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/28/2017				
End Date	8/28/2017				
Total # of Trades	510	445	65		
Percent Profitable	82.75%	81.35%	92.31%		
# of Winning Trades	422	362	60		
# of Losing Trades	88	83	5		
Average Trade	\$46.60	\$46.88	\$44.69		
Average Winning Trade	\$80.30	\$85.29	\$50.18		
Average Losing Trade	\$-114.97	\$-120.62	\$-21.17		
Ratio avg. Win / avg. Loss	0.70	0.71	2.37		
Max. consec. Winners	157	148	41		
Max. consec. Losers	36	36	4		
Largest Winning Trade	\$650.00	\$650.00	\$208.50		
Largest Losing Trade	\$-522.00	\$-522.00	\$-38.13		
# of Trades per Day	510.00	445.00	65.00		
Avg. Time in Market	19.3 min	21.7 min	3.2 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$724908.75	\$636306.25	\$88602.50		
Max. Time to Recover	0.04 days	0.04 days	0.02 days		
Average MAE	\$123.19	\$133.25	\$25.87		
Average MFE	\$83.93	\$85.93	\$64.57		
Average ETD	\$37.33	\$39.05	\$19.87		

Cost of 510 trades at \$5 per Round Trip = \$2,550 (10.7 %)

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From: 8/29/2017

To: 8/29/2017

Mode: Currency

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Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$25732.50	\$5473.13	\$20259.38
Gross Profit	\$60767.50	\$5758.13	\$55009.38
Gross Loss	\$-35035.00	\$-285.00	\$-34750.00
Commission	\$700.00	\$154.38	\$545.63
Profit Factor	1.73	20.20	1.58
Cumulative Profit	\$25732.50	\$5473.13	\$20259.38
Max. Drawdown	\$-27665.00	\$-260.00	\$-27665.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	8/29/2017		
End Date	8/29/2017		
Total # of Trades	650	117	533
Percent Profitable	72.00%	91.45%	67.73%
# of Winning Trades	468	107	361
# of Losing Trades	182	10	172
Average Trade	\$39.59	\$46.78	\$38.01
Average Winning Trade	\$129.85	\$53.81	\$152.38
Average Losing Trade	\$-192.50	\$-28.50	\$-202.03
Ratio avg. Win / avg. Loss	0.67	1.89	0.75
Max. consec. Winners	195	93	187
Max. consec. Losers	91	7	91
Largest Winning Trade	\$840.00	\$316.88	\$840.00
Largest Losing Trade	\$-1177.50	\$-61.67	\$-1177.50
# of Trades per Day	650.00	117.00	533.00
Avg. Time in Market	107.6 min	6.3 min	129.8 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$784841.25	\$166930.31	\$617910.94
Max. Time to Recover	0.17 days	0.01 days	0.18 days
Average MAE	\$149.52	\$92.12	\$163.31
Average MFE	\$157.35	\$58.48	\$181.10
Average ETD	\$117.76	\$11.70	\$143.09

Cost of 650 trades at \$5 per Round Trip = \$3,250 (12.6 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate	From: 8/30/2017	To: 8/30/2017	Mode: Currency	Adva	
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$33770.00	\$5767.50	\$28002.50		
Gross Profit	\$70866.37	\$8946.90	\$61919.46		
Gross Loss	\$-37096.37	\$-3179.40	\$-33916.96		
Commission	\$1415.00	\$400.00	\$1015.00		
Profit Factor	1.91	2.81	1.83		
Cumulative Profit	\$33770.00	\$5767.50	\$28002.50		
Max. Drawdown	\$-20820.00	\$-2090.00	\$-20820.00		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/30/2017				
End Date	8/30/2017				
Total # of Trades	979	249	730		
Percent Profitable	65.99%	69.48%	64.79%		
# of Winning Trades	646	173	473		
# of Losing Trades	333	76	257		
Average Trade	\$34.49	\$23.16	\$38.36		
Average Winning Trade	\$109.70	\$51.72	\$130.91		
Average Losing Trade	\$-111.40	\$-41.83	\$-131.97		
Ratio avg. Win / avg. Loss	0.98	1.24	0.99		
Max. consec. Winners	105	60	109		
Max. consec. Losers	90	46	90		
Largest Winning Trade	\$872.50	\$310.00	\$872.50		
Largest Losing Trade	\$-685.00	\$-302.00	\$-685.00		
# of Trades per Day	979.00	249.00	730.00		
Avg. Time in Market	59.9 min	5.9 min	78.3 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$1029985.00	\$175908.75	\$854076.25		
Max. Time to Recover	0.12 days	0.14 days	0.12 days		
Average MAE	\$72.76	\$62.68	\$76.74		
Average MFE	\$88.91	\$44.47	\$106.47		
Average ETD	\$54.41	\$21.31	\$68.11		

Cost of 979 trades at \$5 per Round Trip = \$4,895 (14.5 %)

Generate

From: 8/31/2017

To: 8/31/2017

Mode: Currency

Adva

Summary

Graphs

Executions

Trades

Periods

Orders

Journal

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$13737.50	\$4085.00	\$9652.50
Gross Profit	\$29179.00	\$4165.00	\$25014.00
Gross Loss	\$-15441.50	\$-80.00	\$-15361.50
Commission	\$752.50	\$230.00	\$522.50
Profit Factor	1.89	52.06	1.63
Cumulative Profit	\$13737.50	\$4085.00	\$9652.50
Max. Drawdown	\$-8385.00	\$-32.50	\$-8385.00
Sharpe Ratio	1.00	1.00	1.00
Start Date	8/31/2017		
End Date	8/31/2017		
Total # of Trades	589	139	450
Percent Profitable	74.02%	92.81%	68.22%
# of Winning Trades	436	129	307
# of Losing Trades	153	10	143
Average Trade	\$23.32	\$29.39	\$21.45
Average Winning Trade	\$66.92	\$32.29	\$81.48
Average Losing Trade	\$-100.92	\$-8.00	\$-107.42
Ratio avg. Win / avg. Loss	0.66	4.04	0.76
Max. consec. Winners	126	75	126
Max. consec. Losers	55	4	55
Largest Winning Trade	\$498.00	\$140.00	\$498.00
Largest Losing Trade	\$-600.00	\$-15.94	\$-600.00
# of Trades per Day	589.00	139.00	450.00
Avg. Time in Market	37.7 min	5.0 min	47.8 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	\$418993.75	\$124592.50	\$294401.25
Max. Time to Recover	0.30 days	0.33 days	0.03 days
Average MAE	\$59.77	\$27.52	\$72.50
Average MFE	\$61.67	\$37.01	\$71.41
Average ETD	\$38.35	\$7.63	\$49.96

Cost of 589 trades at \$5 per Round Trip = \$2,945 (21.4 %)

Orders	Executions	Positions	Accounts	Account Performance	Log
Generate	From: 8/ 1/2017	To: 8/31/2017	Mode: Currency	Adva	
Summary	Graphs	Executions	Trades	Periods	Orders
Journal					
Performance	All Trades	Long Trades	Short Trades		
Total Net Profit	\$271060.00	\$139855.17	\$131204.83		
Gross Profit	\$449431.95	\$202235.35	\$247196.60		
Gross Loss	\$-178371.95	\$-62380.18	\$-115991.77		
Commission	\$13827.50	\$7349.83	\$6477.67		
Profit Factor	2.52	3.24	2.13		
Cumulative Profit	\$271060.00	\$139855.17	\$131204.83		
Max. Drawdown	\$-27665.00	\$-7275.00	\$-27665.00		
Sharpe Ratio	1.00	1.00	1.00		
Start Date	8/1/2017				
End Date	8/31/2017				
Total # of Trades	7065	3422	3643		
Percent Profitable	75.94%	79.49%	72.60%		
# of Winning Trades	5365	2720	2645		
# of Losing Trades	1700	702	998		
Average Trade	\$38.37	\$40.87	\$36.02		
Average Winning Trade	\$83.77	\$74.35	\$93.46		
Average Losing Trade	\$-104.92	\$-88.86	\$-116.22		
Ratio avg. Win / avg. Loss	0.80	0.84	0.80		
Max. consec. Winners	194	149	187		
Max. consec. Losers	91	46	91		
Largest Winning Trade	\$1275.00	\$1020.00	\$1275.00		
Largest Losing Trade	\$-1177.50	\$-752.50	\$-1177.50		
# of Trades per Day	227.90	110.39	117.52		
Avg. Time in Market	40.4 min	24.9 min	54.9 min		
Avg. Bars in Trade	0.0	0.0	0.0		
Profit per Month	\$266688.06	\$137599.44	\$129088.63		
Max. Time to Recover	3.77 days	3.77 days	3.78 days		
Average MAE	\$105.19	\$134.76	\$73.20		
Average MFE	\$84.28	\$74.26	\$95.11		
Average ETD	\$45.91	\$33.39	\$59.10		

Cost of 7,065 trades at \$5 per Round Trip = \$35,325 (13.0 %)

Cumulative Profit - Cost of Trades

= 271,060 - 35,325 = \$235,735

