

TradeStation TradeManager Performance Report  
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$121,050.00	\$56,570.00	\$64,480.00
<u>Gross Profit</u>	\$299,930.00	\$141,410.00	\$158,520.00
<u>Gross Loss</u>	(\$178,880.00)	(\$84,840.00)	(\$94,040.00)
<u>Profit Factor</u>	1.68	1.67	1.69
<u>Roll Over Credit</u>	\$0.00	\$0.00	\$0.00
<u>Open Position P/L</u>	\$0.00	\$0.00	\$0.00
<u>Select Total Net Profit</u>	\$101,460.00	\$49,620.00	\$51,840.00
<u>Select Gross Profit</u>	\$280,340.00	\$134,460.00	\$145,880.00
<u>Select Gross Loss</u>	(\$178,880.00)	(\$84,840.00)	(\$94,040.00)
<u>Select Profit Factor</u>	1.57	1.58	1.55
<u>Adjusted Total Net Profit</u>	\$93,132.88	\$38,292.45	\$43,175.19
<u>Adjusted Gross Profit</u>	\$281,036.19	\$129,239.37	\$143,864.82
<u>Adjusted Gross Loss</u>	(\$187,903.30)	(\$90,946.92)	(\$100,689.63)
<u>Adjusted Profit Factor</u>	1.50	1.42	1.43
<u>Total Number of Trades</u>	645	328	317
<u>Percent Profitable</u>	39.07%	41.16%	36.91%
<u>Winning Trades</u>	252	135	117
<u>Losing Trades</u>	393	193	200
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$187.67	\$172.47	\$203.41
<u>Avg. Winning Trade</u>	\$1,190.20	\$1,047.48	\$1,354.87
<u>Avg. Losing Trade</u>	(\$455.17)	(\$439.59)	(\$470.20)
<u>Ratio Avg. Win:Avg. Loss</u>	2.61	2.38	2.88
<u>Largest Winning Trade</u>	\$6,950.00	\$6,950.00	\$6,590.00
<u>Largest Losing Trade</u>	(\$500.00)	(\$500.00)	(\$500.00)
<u>Largest Winner as % of Gross Profit</u>	2.32%	4.91%	4.16%
<u>Largest Loser as % of Gross Loss</u>	0.28%	0.59%	0.53%
<u>Net Profit as % of Largest Loss</u>	24210.00%	11314.00%	12896.00%
<u>Select Net Profit as % of Largest Loss</u>	20292.00%	9924.00%	10368.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	18626.58%	7658.49%	8635.04%
<u>Max. Consecutive Winning Trades</u>	6	5	5
<u>Max. Consecutive Losing Trades</u>	9	9	15
<u>Avg. Bars in Total Trades</u>	15.30	16.08	14.49
<u>Avg. Bars in Winning Trades</u>	25.46	25.82	25.05
<u>Avg. Bars in Losing Trades</u>	8.78	9.26	8.31
<u>Avg. Bars in Even Trades</u>	0.00	0.00	0.00
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	645	328	317
<u>Account Size Required</u>	\$6,920.00	\$6,840.00	\$8,150.00
<u>Total Slippage</u>	\$0.00	\$0.00	\$0.00
<u>Total Commission</u>	\$0.00	\$0.00	\$0.00
<u>Return on Initial Capital</u>	1210.50%		
<u>Annual Rate of Return</u>	39.70%		
<u>Buy &amp; Hold Return</u>	29.49%		
<u>Return on Account</u>	1749.28%		

Avg. Monthly Return \$1,535.75  
Std. Deviation of Monthly Return \$2,835.47

Return Retracement Ratio 0.56  
RINA Index 3231.37  
Sharpe Ratio 0.35  
K-Ratio n/a

Trading Period 6 Yrs, 5 Mths, 22 Dys, 4 Hrs, 15 Mins  
Percent of Time in the Market 8.59%  
Time in the Market 6 Mths, 20 Dys, 9 Hrs, 30 Mins  
Longest Flat Period 14 Dys, 6 Hrs, 30 Mins

Max. Equity Run-up \$125,250.00

Date of Max. Equity Run-up 12/01/14 01:00  
Max. Equity Run-up as % of Initial Capital 1252.50%

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

<u>Value</u>	(\$9,400.00)	(\$8,140.00)	(\$9,750.00)
<u>Date</u>	02/21/12 15:30		
<u>as % of Initial Capital</u>	94.00%	81.40%	97.50%
<u>Net Profit as % of Drawdown</u>	1287.77%	694.96%	661.33%
<u>Select Net Profit as % of Drawdown</u>	1079.36%	609.58%	531.69%
<u>Adjusted Net Profit as % of Drawdown</u>	990.78%	470.42%	442.82%

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

<u>Value</u>	(\$6,920.00)	(\$6,840.00)	(\$8,150.00)
<u>Date</u>	02/16/12 17:00		
<u>as % of Initial Capital</u>	69.20%	68.40%	81.50%
<u>Net Profit as % of Drawdown</u>	1749.28%	827.05%	791.17%
<u>Select Net Profit as % of Drawdown</u>	1466.18%	725.44%	636.07%
<u>Adjusted Net Profit as % of Drawdown</u>	1345.85%	559.83%	529.76%

Max. Trade Drawdown (\$500.00) (\$500.00) (\$500.00)

TradeStation TradeManager Performance Report

**TradeStation Trade Analysis**

	<u>All Trades</u>	<u>Winners</u>	<u>Losers</u>
<u>Total Number of Trades</u>	645	252	393
<u>Avg. Trade Net Profit</u>	\$187.67	\$1,190.20	(\$455.17)
<u>1 Std. Deviation of Avg. Trade</u>	\$1,062.06	\$1,103.42	\$114.40
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,249.73	\$2,293.61	(\$340.77)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$874.38)	\$86.78	(\$569.56)
<u>Coefficient of Variation</u>	565.90%	92.71%	25.13%

**Time Averages**

<u>Avg. Time in Trades</u>	7 Hrs, 34 Mins	12 Hrs, 59 Mins	4 Hrs, 5 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 8 Hrs, 27 Mins	8 Dys, 20 Hrs, 44 Mins	5 Dys, 20 Hrs, 22 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	12 Dys, 12 Hrs		

**Outliers**

	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	3	3	0
<u>Outlier Profit/Loss</u>	\$19,590.00	\$19,590.00	\$0.00

**Run-up/Drawdown**

	<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>	\$7,250.00	(\$500.00)
<u>Max. Value Date</u>	17/09/2008	28/07/2008
<u>Avg. Value</u>	\$922.98	(\$374.50)
<u>1 Std. Deviation</u>	\$1,047.47	\$162.79
<u>Avg. + 1 Std. Deviation</u>	\$1,970.44	(\$211.70)
<u>Avg. - 1 Std. Deviation</u>	(\$124.49)	(\$537.29)
<u>Coefficient of Variation</u>	113.49%	43.47%

**Efficiency Analysis**

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(17.40%)	54.67%	27.93%
<u>1 Std. Deviation</u>	62.19%	32.13%	34.59%
<u>Avg. + 1 Std. Deviation</u>	44.79%	86.80%	62.52%
<u>Avg. - 1 Std. Deviation</u>	(79.59%)	22.54%	(6.67%)
<u>Coefficient of Variation</u>	357.41%	58.77%	123.88%

**TradeStation Trade Series Analysis**

	<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>	\$6,950.00	(\$500.00)
<u>Largest Profit/Loss as % of Gross</u>	2.32%	0.28%
<u>Largest Consec. Profit/Loss</u>	\$11,760.00	(\$4,500.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>	3.92%	2.52%

<u>Winning Series</u>	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	98	\$1,033.88	(\$441.55)
2	30	\$1,439.17	(\$443.67)
3	15	\$1,494.67	(\$460.00)
4	8	\$956.56	(\$471.25)
5	1	\$674.00	(\$500.00)

6	2	\$918.33	(\$350.00)
<b>Losing Series</b>	<b><u>Number of Series</u></b>	<b><u>Avg. Loss per Series</u></b>	<b><u>Avg. Gain Next Trade</u></b>
1	56	(\$446.96)	\$1,093.21
2	39	(\$449.10)	\$973.08
3	23	(\$456.81)	\$1,187.39
4	11	(\$437.27)	\$1,684.55
5	14	(\$455.43)	\$1,193.57
6	4	(\$465.00)	\$367.50
7	5	(\$472.00)	\$1,284.00
8	1	(\$500.00)	\$1,910.00
9	1	(\$500.00)	\$680.00

## TradeStation Strategy Performance Report

## TradeStation Periodical Returns: Annual

Mark-To-Market Period Analysis:

<u>Period</u>	<u>Net Profit</u>	<u>% Gain</u>	<u>Profit Factor</u>	<u># Trades</u>	<u>% Profitable</u>
Last 12 month	\$15,850.00	13.76%	1.60	111	43.24%
01/01/2015	(\$1,080.00)	(0.82%)	0.46	5	20.00%
01/01/2014	\$16,680.00	14.45%	1.65	110	43.64%
01/01/2013	\$39,620.00	52.25%	2.95	83	44.58%
01/01/2012	\$4,810.00	6.77%	1.15	103	33.98%
01/01/2011	\$25,620.00	56.43%	1.88	99	37.37%
01/01/2010	\$8,000.00	21.39%	1.28	97	35.05%
01/01/2009	\$13,020.00	53.40%	1.49	105	43.81%
01/01/2008	\$14,380.00	143.80%	2.00	43	32.56%

Mark-To-Market Rolling Period Analysis:

<u>Period</u>	<u>Net Profit</u>	<u>% Gain</u>	<u>Profit Factor</u>	<u># Trades</u>	<u>% Profitable</u>
01/01/2015 - Today	(\$1,080.00)	(0.82%)	0.46	5	20.00%
01/01/2014 - 01/01/2015	\$15,600.00	13.51%	1.57	115	42.61%
01/01/2013 - 01/01/2015	\$55,220.00	72.82%	2.15	198	43.43%
01/01/2012 - 01/01/2015	\$60,030.00	84.53%	1.74	301	40.20%
01/01/2011 - 01/01/2015	\$85,650.00	188.66%	1.78	400	39.50%
01/01/2010 - 01/01/2015	\$93,650.00	250.40%	1.68	497	38.63%
01/01/2009 - 01/01/2015	\$106,670.00	437.53%	1.65	602	39.53%
01/01/2008 - 01/01/2015	\$121,050.00	1210.50%	1.68	645	39.07%

## TradeStation Strategy Performance Report

## TradeStation Periodical Returns: Monthly

Mark-To-Market Monthly Average Analysis:

<u>Period</u>	<u>Avg. Net Profit</u>	<u>% Gain</u>	<u>%Profitable</u>
January	\$1,411.43	14.11%	40.35%
February	\$868.33	1.19%	36.96%
March	\$1,376.67	2.14%	44.90%
April	\$2,021.67	3.08%	44.44%
May	\$458.33	0.68%	37.93%
June	\$2,565.00	3.76%	40.43%
July	\$1,571.43	2.22%	46.00%
August	\$1,330.00	2.09%	34.55%
September	\$2,698.57	4.16%	41.51%
October	(\$1,032.86)	(1.53%)	27.42%
November	\$2,615.71	3.93%	34.92%
December	\$2,450.00	3.54%	43.55%

Mark-To-Market Period Analysis:

<u>Period</u>	<u>Net Profit</u>	<u>% Gain</u>	<u>Profit Factor</u>	<u># Trades</u>	<u>%Profitable</u>
01/01/2015	(\$1,080.00)	(0.82%)	0.46	5	20.00%
01/12/2014	(\$10.00)	(0.01%)	1.00	10	30.00%
01/11/2014	\$3,380.00	2.63%	2.73	8	50.00%
01/10/2014	(\$690.00)	(0.53%)	0.80	11	27.27%
01/09/2014	\$260.00	0.20%	1.13	7	42.86%
01/08/2014	\$500.00	0.39%	1.30	7	42.86%
01/07/2014	\$660.00	0.52%	1.20	13	46.15%
01/06/2014	\$1,940.00	1.54%	1.68	11	18.18%
01/05/2014	\$2,450.00	1.98%	2.48	10	50.00%
01/04/2014	(\$360.00)	(0.29%)	0.86	11	45.45%
01/03/2014	\$3,780.00	3.14%	3.20	9	55.56%
01/02/2014	\$1,650.00	1.39%	2.65	5	60.00%
01/01/2014	\$3,120.00	2.70%	4.47	9	66.67%
01/12/2013	\$7,190.00	6.64%	13.61	7	85.71%
01/11/2013	\$60.00	0.06%	1.02	8	25.00%
01/10/2013	(\$510.00)	(0.47%)	0.66	5	40.00%
01/09/2013	\$4,820.00	4.64%	5.82	5	60.00%
01/08/2013	(\$1,190.00)	(1.13%)	0.52	7	28.57%
01/07/2013	\$2,690.00	2.63%	3.26	5	40.00%
01/06/2013	\$9,000.00	9.64%	6.11	7	42.86%
01/05/2013	\$2,710.00	2.99%	2.08	10	50.00%
01/04/2013	\$9,890.00	12.24%	12.77	6	66.67%
01/03/2013	(\$920.00)	(1.13%)	0.53	8	25.00%
01/02/2013	\$4,670.00	6.06%	2.87	8	37.50%
01/01/2013	\$1,210.00	1.60%	1.85	8	50.00%
01/12/2012	(\$60.00)	(0.08%)	0.97	9	44.44%
01/11/2012	\$4,790.00	6.74%	2.46	11	36.36%

01/10/2012	\$840.00	1.20%	1.44	8	50.00%
01/09/2012	(\$2,080.00)	(2.88%)	0.31	8	25.00%
01/08/2012	\$1,100.00	1.54%	1.35	9	22.22%
01/07/2012	(\$740.00)	(1.03%)	0.78	9	22.22%
01/06/2012	\$1,230.00	1.74%	1.49	8	37.50%
01/05/2012	\$2,120.00	3.09%	1.71	9	33.33%
01/04/2012	\$1,660.00	2.48%	3.05	5	60.00%
01/03/2012	\$1,500.00	2.29%	2.50	5	60.00%
01/02/2012	(\$1,750.00)	(2.60%)	0.55	11	27.27%
01/01/2012	(\$3,800.00)	(5.35%)	0.16	11	18.18%
01/12/2011	\$1,530.00	2.20%	1.38	11	27.27%
01/11/2011	\$1,100.00	1.61%	1.28	10	20.00%
01/10/2011	(\$1,230.00)	(1.77%)	0.65	10	30.00%

Mark-To-Market Rolling Period Analysis:

<u>Period</u>	<u>Net Profit</u>	<u>% Gain</u>	<u>Profit Factor</u>	<u># Trades</u>	<u>%Profitable</u>
01/01/2015 - Today	(\$1,080.00)	(0.82%)	0.46	5	20.00%
01/12/2014 - 01/01/2015	(\$1,090.00)	(0.82%)	0.80	15	26.67%
01/11/2014 - 01/01/2015	\$2,290.00	1.78%	1.36	22	36.36%
01/10/2014 - 01/01/2015	\$1,600.00	1.24%	1.16	33	33.33%
01/09/2014 - 01/01/2015	\$1,860.00	1.44%	1.16	40	35.00%
01/08/2014 - 01/01/2015	\$2,360.00	1.83%	1.17	47	36.17%
01/07/2014 - 01/01/2015	\$3,020.00	2.36%	1.18	60	38.33%
01/06/2014 - 01/01/2015	\$4,960.00	3.93%	1.25	71	35.21%
01/05/2014 - 01/01/2015	\$7,410.00	5.99%	1.35	81	37.04%
01/04/2014 - 01/01/2015	\$7,050.00	5.69%	1.29	92	38.04%
01/03/2014 - 01/01/2015	\$10,830.00	9.01%	1.42	101	39.60%
01/02/2014 - 01/01/2015	\$12,480.00	10.53%	1.47	106	40.57%
01/01/2014 - 01/01/2015	\$15,600.00	13.51%	1.57	115	42.61%
01/12/2013 - 01/01/2015	\$22,790.00	21.05%	1.81	122	45.08%
01/11/2013 - 01/01/2015	\$22,850.00	21.12%	1.75	129	43.41%
01/10/2013 - 01/01/2015	\$22,340.00	20.55%	1.70	134	43.28%
01/09/2013 - 01/01/2015	\$27,160.00	26.14%	1.82	139	43.88%
01/08/2013 - 01/01/2015	\$25,970.00	24.71%	1.73	146	43.15%
01/07/2013 - 01/01/2015	\$28,660.00	27.99%	1.78	151	43.05%
01/06/2013 - 01/01/2015	\$37,660.00	40.33%	1.98	158	43.04%
01/05/2013 - 01/01/2015	\$40,370.00	44.52%	1.98	168	43.45%
01/04/2013 - 01/01/2015	\$50,260.00	62.21%	2.20	174	44.25%
01/03/2013 - 01/01/2015	\$49,340.00	60.38%	2.12	182	43.41%
01/02/2013 - 01/01/2015	\$54,010.00	70.11%	2.16	190	43.16%
01/01/2013 - 01/01/2015	\$55,220.00	72.82%	2.15	198	43.43%
01/12/2012 - 01/01/2015	\$55,160.00	72.68%	2.10	207	43.48%
01/11/2012 - 01/01/2015	\$59,950.00	84.32%	2.12	218	43.12%
01/10/2012 - 01/01/2015	\$60,790.00	86.52%	2.10	226	43.36%
01/09/2012 - 01/01/2015	\$58,710.00	81.16%	2.01	234	42.74%
01/08/2012 - 01/01/2015	\$59,810.00	83.96%	1.97	243	41.98%

01/07/2012 - 01/01/2015	\$59,070.00	82.06%	1.91	252	41.27%
01/06/2012 - 01/01/2015	\$60,300.00	85.23%	1.89	260	41.15%
01/05/2012 - 01/01/2015	\$62,420.00	90.95%	1.89	269	40.89%
01/04/2012 - 01/01/2015	\$64,080.00	95.68%	1.90	274	41.24%
01/03/2012 - 01/01/2015	\$65,580.00	100.17%	1.91	279	41.58%
01/02/2012 - 01/01/2015	\$63,830.00	94.96%	1.84	290	41.03%
01/01/2012 - 01/01/2015	\$60,030.00	84.53%	1.74	301	40.20%
01/12/2011 - 01/01/2015	\$61,560.00	88.59%	1.73	312	39.74%
01/11/2011 - 01/01/2015	\$62,660.00	91.62%	1.71	322	39.13%
01/10/2011 - 01/01/2015	\$61,430.00	88.24%	1.67	332	38.86%