

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$95,580.00	\$50,570.00	\$45,010.00
<u>Gross Profit</u>	\$238,330.00	\$117,980.00	\$120,350.00
<u>Gross Loss</u>	(\$142,750.00)	(\$67,410.00)	(\$75,340.00)
<u>Profit Factor</u>	1.67	1.75	1.60
<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>	\$75,990.00	\$43,620.00	\$32,370.00
<u>Select Gross Profit</u>	\$218,740.00	\$111,030.00	\$107,710.00
<u>Select Gross Loss</u>	(\$142,750.00)	(\$67,410.00)	(\$75,340.00)
<u>Select Profit Factor</u>	1.53	1.65	1.43
<u>Adjusted Total Net Profit</u>	\$70,123.28	\$33,643.10	\$25,787.08
<u>Adjusted Gross Profit</u>	\$220,994.04	\$106,520.77	\$107,139.87
<u>Adjusted Gross Loss</u>	(\$150,870.76)	(\$72,877.67)	(\$81,352.79)
<u>Adjusted Profit Factor</u>	1.46	1.46	1.32
<u>Total Number of Trades</u>	498	258	240
<u>Percent Profitable</u>	37.95%	41.09%	34.58%
<u>Winning Trades</u>	189	106	83
<u>Losing Trades</u>	309	152	157
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$191.93	\$196.01	\$187.54
<u>Avg. Winning Trade</u>	\$1,261.01	\$1,113.02	\$1,450.00
<u>Avg. Losing Trade</u>	(\$461.97)	(\$443.49)	(\$479.87)
<u>Ratio Avg. Win:Avg. Loss</u>	2.73	2.51	3.02
<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>	2.92%	5.89%	5.48%
<u>Largest Loser as % of Gross Loss</u>	0.35%	0.74%	0.66%
<u>Net Profit as % of Largest Loss</u>	19116.00%	10114.00%	9002.00%
<u>Select Net Profit as % of Largest Loss</u>	15198.00%	8724.00%	6474.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	14024.66%	6728.62%	5157.42%
<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>	14.73	15.83	13.55
<u>Avg. Bars in Winning Trades</u>	25.51	26.00	24.88
<u>Avg. Bars in Losing Trades</u>	8.14	8.74	7.55
<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>	498	258	240
<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>	955.80%		
<u>Annual Rate of Return</u>	47.09%		
<u>Buy & Hold Return</u>	35.26%		
<u>Return on Account</u>	1381.21%		
<u>Avg. Monthly Return</u>	\$1,654.00		

Std. Deviation of Monthly Return	\$3,349.59
Return Retracement Ratio	0.71
RINA Index	2548.08
Sharpe Ratio	0.38
K-Ratio	n/a

Trading Period	5 Yrs, 1 Dy, 4 Hrs, 15 Mins
Percent of Time in the Market	8.11%
Time in the Market	4 Mths, 26 Dys, 5 Hrs, 30 Mins
Longest Flat Period	14 Dys, 6 Hrs, 30 Mins

Max. Equity Run-up	\$96,810.00
Date of Max. Equity Run-up	07/22/13 19:30
Max. Equity Run-up as % of Initial Capital	968.10%

Max. Drawdown (Intra-day Peak to Valley)

Value	(\$9,400.00)	(\$8,140.00)	(\$9,750.00)
Date	02/21/12 15:30		
as % of Initial Capital	94.00%	81.40%	97.50%
Net Profit as % of Drawdown	1016.81%	621.25%	461.64%
Select Net Profit as % of Drawdown	808.40%	535.87%	332.00%
Adjusted Net Profit as % of Drawdown	745.99%	413.31%	264.48%

Max. Drawdown (Trade Close to Trade Close)

Value	(\$6,920.00)	(\$6,840.00)	(\$8,150.00)
Date	02/16/12 17:00		
as % of Initial Capital	69.20%	68.40%	81.50%
Net Profit as % of Drawdown	1381.21%	739.33%	552.27%
Select Net Profit as % of Drawdown	1098.12%	637.72%	397.18%
Adjusted Net Profit as % of Drawdown	1013.34%	491.86%	316.41%

Max. Trade Drawdown	(\$500.00)	(\$500.00)	(\$500.00)
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TradeStation TradeManager Performance Report

TradeStation Trade Analysis			
	<u>All Trades</u>	<u>Winners</u>	<u>Losers</u>
<u>Total Number of Trades</u>	498	189	309
<u>Avg. Trade Net Profit</u>	\$191.93	\$1,261.01	(\$461.97)
<u>1 Std. Deviation of Avg. Trade</u>	\$1,106.39	\$1,168.47	\$107.41
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,298.31	\$2,429.48	(\$354.57)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$914.46)	\$92.53	(\$569.38)
<u>Coefficient of Variation</u>	576.46%	92.66%	23.25%
<u>Time Averages</u>			
<u>Avg. Time in Trades</u>	7 Hrs, 8 Mins	12 Hrs, 59 Mins	3 Hrs, 34 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 8 Hrs, 44 Mins	9 Dys, 3 Hrs, 12 Mins	5 Dys, 17 Hrs, 59 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	12 Dys, 12 Hrs		
<u>Outliers</u>			
	<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
<u>Run-up/Drawdown</u>			
		<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>		\$945.70	(\$379.64)
<u>1 Std. Deviation</u>		\$1,105.04	\$162.56
<u>Avg. + 1 Std. Deviation</u>		\$2,050.75	(\$217.08)
<u>Avg. - 1 Std. Deviation</u>		(\$159.34)	(\$542.20)
<u>Coefficient of Variation</u>		116.85%	42.82%
<u>Efficiency Analysis</u>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(19.30%)	53.77%	26.93%
<u>1 Std. Deviation</u>	62.72%	32.67%	34.44%
<u>Avg. + 1 Std. Deviation</u>	43.41%	86.44%	61.37%
<u>Avg. - 1 Std. Deviation</u>	(82.02%)	21.09%	(7.51%)
<u>Coefficient of Variation</u>	324.90%	60.77%	127.90%

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>		2.92%	0.35%
<u>Largest Consec. Profit/Loss</u>		\$11,760.00	(\$4,500.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		4.93%	3.15%
Winning Series	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	76	\$1,038.68	(\$445.87)
2	25	\$1,586.20	(\$463.20)
3	11	\$1,573.64	(\$478.18)
4	6	\$1,037.08	(\$461.67)
6	1	\$543.33	(\$340.00)

Losing Series	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>
1	43	(\$474.65)	\$1,143.26
2	30	(\$443.50)	\$1,060.00
3	17	(\$454.90)	\$1,267.65
4	10	(\$444.00)	\$1,768.00
5	9	(\$466.22)	\$1,175.56
6	3	(\$487.22)	\$466.67
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	\$34,340.00	48.20%	2.36	96	40.63%
01/01/2013	\$29,750.00	39.23%	3.54	51	45.10%
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>
01/01/2013 - Today	\$29,750.00	39.23%	3.54	51	45.10%
01/01/2012 - 01/01/2013	\$34,560.00	48.66%	1.78	154	37.66%
01/01/2011 - 01/01/2013	\$60,180.00	132.56%	1.82	253	37.55%
01/01/2010 - 01/01/2013	\$68,180.00	182.30%	1.67	350	36.86%
01/01/2009 - 01/01/2013	\$81,200.00	333.06%	1.63	455	38.46%
01/01/2008 - 01/01/2013	\$95,580.00	955.80%	1.67	498	37.95%

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	\$1,568.00	15.68%	37.21%
February	\$712.00	1.36%	34.15%
March	\$896.00	1.69%	42.50%
April	\$2,498.00	4.63%	44.12%
May	\$60.00	0.11%	35.42%
June	\$2,690.00	4.76%	47.22%
July	\$1,806.67	3.05%	47.22%
August	\$2,000.00	3.79%	34.15%
September	\$2,762.00	6.24%	39.02%
October	(\$1,206.00)	(2.56%)	26.09%
November	\$2,974.00	6.49%	34.04%
December	\$1,994.00	4.09%	40.00%

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>
01/07/2013	\$3,190.00	3.12%	5.62	4	50.00%
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%
01/09/2011	\$5,290.00	8.22%	3.12	7	28.57%
01/08/2011	\$11,620.00	22.05%	24.24	5	80.00%
01/07/2011	\$1,540.00	3.01%	2.59	5	60.00%
01/06/2011	\$710.00	1.41%	1.49	7	42.86%
01/05/2011	(\$2,770.00)	(5.20%)	0.21	9	22.22%

01/04/2011	\$1,770.00	3.44%	1.77	9	33.33%
01/03/2011	\$2,710.00	5.56%	1.92	12	50.00%
01/02/2011	(\$80.00)	(0.16%)	0.93	6	50.00%
01/01/2011	\$3,430.00	7.56%	2.37	8	37.50%
01/12/2010	\$1,550.00	3.53%	1.70	9	44.44%
01/11/2010	\$1,080.00	2.53%	1.30	11	27.27%
01/10/2010	\$1,150.00	2.76%	1.58	7	42.86%
01/09/2010	\$420.00	1.02%	1.27	9	33.33%
01/08/2010	(\$2,670.00)	(6.09%)	0.16	9	11.11%
01/07/2010	\$6,130.00	16.24%	5.09	8	62.50%
01/06/2010	\$2,700.00	7.71%	8.94	6	83.33%
01/05/2010	(\$2,810.00)	(7.42%)	0.38	11	18.18%
01/04/2010	(\$1,570.00)	(3.98%)	0.28	7	28.57%

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>
01/07/2013 - Today	\$3,190.00	3.12%	5.62	4	50.00%
01/06/2013 - 01/07/2013	\$12,190.00	13.05%	5.98	11	45.45%
01/05/2013 - 01/07/2013	\$14,900.00	16.43%	4.01	21	47.62%
01/04/2013 - 01/07/2013	\$24,790.00	30.68%	5.28	27	51.85%
01/03/2013 - 01/07/2013	\$23,870.00	29.21%	4.08	35	45.71%
01/02/2013 - 01/07/2013	\$28,540.00	37.05%	3.78	43	44.19%
01/01/2013 - 01/07/2013	\$29,750.00	39.23%	3.54	51	45.10%
01/12/2012 - 01/07/2013	\$29,690.00	39.12%	3.12	60	45.00%
01/11/2012 - 01/07/2013	\$34,480.00	48.50%	3.00	71	43.66%
01/10/2012 - 01/07/2013	\$35,320.00	50.27%	2.84	79	44.30%
01/09/2012 - 01/07/2013	\$33,240.00	45.95%	2.50	87	42.53%
01/08/2012 - 01/07/2013	\$34,340.00	48.20%	2.36	96	40.63%
01/07/2012 - 01/07/2013	\$33,600.00	46.68%	2.17	105	39.05%
01/06/2012 - 01/07/2013	\$34,830.00	49.23%	2.11	113	38.94%
01/05/2012 - 01/07/2013	\$36,950.00	53.84%	2.08	122	38.52%
01/04/2012 - 01/07/2013	\$38,610.00	57.65%	2.10	127	39.37%
01/03/2012 - 01/07/2013	\$40,110.00	61.26%	2.11	132	40.15%
01/02/2012 - 01/07/2013	\$38,360.00	57.07%	1.96	143	39.16%
01/01/2012 - 01/07/2013	\$34,560.00	48.66%	1.78	154	37.66%
01/12/2011 - 01/07/2013	\$36,090.00	51.94%	1.74	165	36.97%
01/11/2011 - 01/07/2013	\$37,190.00	54.38%	1.71	175	36.00%
01/10/2011 - 01/07/2013	\$35,960.00	51.65%	1.64	185	35.68%
01/09/2011 - 01/07/2013	\$41,250.00	64.12%	1.70	192	35.42%
01/08/2011 - 01/07/2013	\$52,870.00	100.30%	1.90	197	36.55%
01/07/2011 - 01/07/2013	\$54,410.00	106.33%	1.91	202	37.13%
01/06/2011 - 01/07/2013	\$55,120.00	109.24%	1.90	209	37.32%
01/05/2011 - 01/07/2013	\$52,350.00	98.35%	1.81	218	36.70%
01/04/2011 - 01/07/2013	\$54,120.00	105.17%	1.80	227	36.56%
01/03/2011 - 01/07/2013	\$56,830.00	116.57%	1.81	239	37.24%
01/02/2011 - 01/07/2013	\$56,750.00	116.22%	1.80	245	37.55%

01/01/2011 - 01/07/2013	\$60,180.00	132.56%	1.82	253	37.55%
01/12/2010 - 01/07/2013	\$61,730.00	140.78%	1.81	262	37.79%
01/11/2010 - 01/07/2013	\$62,810.00	146.86%	1.79	273	37.36%
01/10/2010 - 01/07/2013	\$63,960.00	153.68%	1.78	280	37.50%
01/09/2010 - 01/07/2013	\$64,380.00	156.26%	1.77	289	37.37%
01/08/2010 - 01/07/2013	\$61,710.00	140.67%	1.71	298	36.58%
01/07/2010 - 01/07/2013	\$67,840.00	179.76%	1.77	306	37.25%
01/06/2010 - 01/07/2013	\$70,540.00	201.31%	1.80	312	38.14%
01/05/2010 - 01/07/2013	\$67,730.00	178.94%	1.73	323	37.46%
01/04/2010 - 01/07/2013	\$66,160.00	167.83%	1.70	330	37.27%