

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$23,610.00	\$7,250.00	\$16,360.00
<u>Gross Profit</u>	\$45,230.00	\$16,400.00	\$28,830.00
<u>Gross Loss</u>	(\$21,620.00)	(\$9,150.00)	(\$12,470.00)
<u>Profit Factor</u>	2.09	1.79	2.31
<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>	\$19,730.00	\$3,370.00	\$16,360.00
<u>Select Gross Profit</u>	\$41,350.00	\$12,520.00	\$28,830.00
<u>Select Gross Loss</u>	(\$21,620.00)	(\$9,150.00)	(\$12,470.00)
<u>Select Profit Factor</u>	1.91	1.37	2.31
<u>Adjusted Total Net Profit</u>	\$13,869.36	\$1,763.32	\$8,159.48
<u>Adjusted Gross Profit</u>	\$38,487.51	\$12,821.23	\$22,945.10
<u>Adjusted Gross Loss</u>	(\$24,618.15)	(\$11,057.91)	(\$14,785.62)
<u>Adjusted Profit Factor</u>	1.56	1.16	1.55
<u>Total Number of Trades</u>	97	44	53
<u>Percent Profitable</u>	46.39%	47.73%	45.28%
<u>Winning Trades</u>	45	21	24
<u>Losing Trades</u>	52	23	29
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$243.40	\$164.77	\$308.68
<u>Avg. Winning Trade</u>	\$1,005.11	\$780.95	\$1,201.25
<u>Avg. Losing Trade</u>	(\$415.77)	(\$397.83)	(\$430.00)
<u>Ratio Avg. Win:Avg. Loss</u>	2.42	1.96	2.79
<u>Largest Winning Trade</u>	\$3,880.00	\$3,880.00	\$3,500.00
<u>Largest Losing Trade</u>	(\$500.00)	(\$500.00)	(\$500.00)
<u>Largest Winner as % of Gross Profit</u>	8.58%	23.66%	12.14%
<u>Largest Loser as % of Gross Loss</u>	2.31%	5.46%	4.01%
<u>Net Profit as % of Largest Loss</u>	4722.00%	1450.00%	3272.00%
<u>Select Net Profit as % of Largest Loss</u>	3946.00%	674.00%	3272.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	2773.87%	352.66%	1631.90%
<u>Max. Consecutive Winning Trades</u>	6	4	4
<u>Max. Consecutive Losing Trades</u>	5	5	5
<u>Avg. Bars in Total Trades</u>	18.33	18.77	17.96
<u>Avg. Bars in Winning Trades</u>	25.98	26.19	25.79
<u>Avg. Bars in Losing Trades</u>	11.71	12.00	11.48
<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>	97	44	53
<u>Account Size Required</u>	\$4,010.00	\$2,170.00	\$3,010.00
<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>	236.10%		
<u>Annual Rate of Return</u>	120.95%		
<u>Buy & Hold Return</u>	(0.36%)		
<u>Return on Account</u>	588.78%		
<u>Avg. Monthly Return</u>	\$1,816.15		
<u>Std. Deviation of Monthly Return</u>	\$2,448.90		

Return Retracement Ratio	1.87
RINA Index	645.50
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	1 Yr, 1 Hr, 45 Mins
Percent of Time in the Market	10.16%
Time in the Market	1 Mth, 6 Dys, 4 Hrs, 30 Mins
Longest Flat Period	13 Dys, 22 Hrs

Max. Equity Run-up	\$26,190.00
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Date of Max. Equity Run-up	07/14/14 15:30
Max. Equity Run-up as % of Initial Capital	261.90%

Max. Drawdown (Intra-day Peak to Valley)

Value	(\$5,200.00)	(\$2,850.00)	(\$4,200.00)
Date	11/20/13 11:30		
as % of Initial Capital	52.00%	28.50%	42.00%
Net Profit as % of Drawdown	454.04%	254.39%	389.52%
Select Net Profit as % of Drawdown	379.42%	118.25%	389.52%
Adjusted Net Profit as % of Drawdown	266.72%	61.87%	194.27%

Max. Drawdown (Trade Close to Trade Close)

Value	(\$4,010.00)	(\$2,170.00)	(\$3,010.00)
Date	11/14/13 13:30		
as % of Initial Capital	40.10%	21.70%	30.10%
Net Profit as % of Drawdown	588.78%	334.10%	543.52%
Select Net Profit as % of Drawdown	492.02%	155.30%	543.52%
Adjusted Net Profit as % of Drawdown	345.87%	81.26%	271.08%

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>	97	45	52
<u>Avg. Trade Net Profit</u>	\$243.40	\$1,005.11	(\$415.77)
<u>1 Std. Deviation of Avg. Trade</u>	\$943.34	\$900.20	\$144.84
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,186.74	\$1,905.31	(\$270.93)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$699.94)	\$104.91	(\$560.61)
<u>Coefficient of Variation</u>	387.56%	89.56%	34.84%

Time Averages

<u>Avg. Time in Trades</u>	9 Hrs, 12 Mins	12 Hrs, 29 Mins	6 Hrs, 21 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 8 Hrs, 16 Mins	7 Dys, 11 Hrs, 37 Mins	6 Dys, 17 Hrs, 5 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	79 Dys, 6 Hrs		

Outliers

	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	1	1	0
<u>Outlier Profit/Loss</u>	\$3,880.00	\$3,880.00	\$0.00

Run-up/Drawdown

	<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>	\$4,090.00	(\$500.00)
<u>Max. Value Date</u>	19/06/2014	31/07/2013
<u>Avg. Value</u>	\$868.97	(\$349.28)
<u>1 Std. Deviation</u>	\$824.59	\$158.23
<u>Avg. + 1 Std. Deviation</u>	\$1,693.56	(\$191.05)
<u>Avg. - 1 Std. Deviation</u>	\$44.38	(\$507.51)
<u>Coefficient of Variation</u>	94.89%	45.30%

Efficiency Analysis

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(5.94%)	59.07%	34.99%
<u>1 Std. Deviation</u>	60.33%	29.87%	35.72%
<u>Avg. + 1 Std. Deviation</u>	54.39%	88.94%	70.71%
<u>Avg. - 1 Std. Deviation</u>	(66.27%)	29.20%	(0.73%)
<u>Coefficient of Variation</u>	1016.05%	50.57%	102.09%

TradeStation Trade Series Analysis

	<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>	\$3,880.00	(\$500.00)
<u>Largest Profit/Loss as % of Gross</u>	8.58%	2.31%
<u>Largest Consec. Profit/Loss</u>	\$7,760.00	(\$2,500.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>	17.16%	11.56%

<u>Winning Series</u>	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	15	\$1,141.33	(\$388.57)
2	3	\$515.00	(\$480.00)
3	3	\$1,166.67	(\$380.00)
4	1	\$847.50	(\$500.00)
5	1	\$674.00	(\$500.00)

Losing Series	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>
6	1	\$1,293.33	(\$360.00)
1	10	(\$312.00)	\$1,077.00
2	6	(\$455.83)	\$840.00
3	5	(\$475.33)	\$912.00
5	3	(\$393.33)	\$1,200.00

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	\$23,610.00	236.10%	2.09	97	46.39%
01/01/2014	\$13,740.00	69.15%	2.06	65	47.69%
01/01/2013	\$9,870.00	98.70%	2.15	32	43.75%

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>
01/01/2014 - Today	\$13,740.00	69.15%	2.06	65	47.69%
01/01/2013 - 01/01/2014	\$23,610.00	236.10%	2.09	97	46.39%

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	\$3,120.00	31.20%	66.67%
February	\$1,650.00	7.18%	60.00%
March	\$3,780.00	15.34%	55.56%
April	(\$360.00)	(1.27%)	45.45%
May	\$2,450.00	8.73%	50.00%
June	\$1,940.00	6.36%	18.18%
July	\$330.00	1.02%	45.45%
August	(\$1,190.00)	(5.52%)	28.57%
September	\$4,820.00	58.00%	60.00%
October	(\$510.00)	(3.88%)	40.00%
November	\$60.00	0.48%	25.00%
December	\$7,190.00	56.70%	85.71%

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>
01/07/2014	\$1,160.00	3.57%	1.51	10	50.00%
01/06/2014	\$1,940.00	6.36%	1.68	11	18.18%
01/05/2014	\$2,450.00	8.73%	2.48	10	50.00%
01/04/2014	(\$360.00)	(1.27%)	0.86	11	45.45%
01/03/2014	\$3,780.00	15.34%	3.20	9	55.56%
01/02/2014	\$1,650.00	7.18%	2.65	5	60.00%
01/01/2014	\$3,120.00	15.70%	4.47	9	66.67%
01/12/2013	\$7,190.00	56.70%	13.61	7	85.71%
01/11/2013	\$60.00	0.48%	1.02	8	25.00%
01/10/2013	(\$510.00)	(3.88%)	0.66	5	40.00%
01/09/2013	\$4,820.00	58.00%	5.82	5	60.00%
01/08/2013	(\$1,190.00)	(12.53%)	0.52	7	28.57%
01/07/2013	(\$500.00)	(5.00%)	0.00	1	0.00%

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>
01/07/2014 - Today	\$1,160.00	3.57%	1.51	10	50.00%
01/06/2014 - 01/07/2014	\$3,100.00	10.16%	1.60	21	33.33%
01/05/2014 - 01/07/2014	\$5,550.00	19.78%	1.81	31	38.71%
01/04/2014 - 01/07/2014	\$5,190.00	18.26%	1.55	42	40.48%
01/03/2014 - 01/07/2014	\$8,970.00	36.40%	1.81	51	43.14%
01/02/2014 - 01/07/2014	\$10,620.00	46.19%	1.88	56	44.64%
01/01/2014 - 01/07/2014	\$13,740.00	69.15%	2.06	65	47.69%
01/12/2013 - 01/07/2014	\$20,930.00	165.06%	2.54	72	51.39%
01/11/2013 - 01/07/2014	\$20,990.00	166.32%	2.30	79	48.10%
01/10/2013 - 01/07/2014	\$20,480.00	155.98%	2.16	84	47.62%
01/09/2013 - 01/07/2014	\$25,300.00	304.45%	2.36	89	48.31%
01/08/2013 - 01/07/2014	\$24,110.00	253.79%	2.14	96	46.88%

01/07/2013 - 01/07/2014	\$23,610.00	236.10%	2.09	97	46.39%
01/06/2013 - 01/07/2014	\$23,610.00	236.10%	2.09	97	46.39%
01/05/2013 - 01/07/2014	\$23,610.00	236.10%	2.09	97	46.39%