

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$64,190.00	\$25,950.00	\$38,240.00
<u>Gross Profit</u>	\$162,350.00	\$73,410.00	\$88,940.00
<u>Gross Loss</u>	(\$98,160.00)	(\$47,460.00)	(\$50,700.00)
<u>Profit Factor</u>	1.65	1.55	1.75
<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>	\$44,410.00	\$19,320.00	\$25,090.00
<u>Select Gross Profit</u>	\$141,220.00	\$66,780.00	\$74,440.00
<u>Select Gross Loss</u>	(\$96,810.00)	(\$47,460.00)	(\$49,350.00)
<u>Select Profit Factor</u>	1.46	1.41	1.51
<u>Adjusted Total Net Profit</u>	\$46,521.96	\$13,847.90	\$25,369.83
<u>Adjusted Gross Profit</u>	\$151,225.96	\$65,917.62	\$80,717.49
<u>Adjusted Gross Loss</u>	(\$104,704.00)	(\$52,069.72)	(\$55,347.66)
<u>Adjusted Profit Factor</u>	1.44	1.27	1.46
<u>Total Number of Trades</u>	444	205	239
<u>Percent Profitable</u>	47.97%	46.83%	48.95%
<u>Winning Trades</u>	213	96	117
<u>Losing Trades</u>	225	106	119
<u>Even Trades</u>	6	3	3
<u>Avg. Trade Net Profit</u>	\$144.57	\$126.59	\$160.00
<u>Avg. Winning Trade</u>	\$762.21	\$764.69	\$760.17
<u>Avg. Losing Trade</u>	(\$436.27)	(\$447.74)	(\$426.05)
<u>Ratio Avg. Win:Avg. Loss</u>	1.75	1.71	1.78
<u>Largest Winning Trade</u>	\$4,870.00	\$3,600.00	\$4,870.00
<u>Largest Losing Trade</u>	(\$1,350.00)	(\$500.00)	(\$1,350.00)
<u>Largest Winner as % of Gross Profit</u>	3.00%	4.90%	5.48%
<u>Largest Loser as % of Gross Loss</u>	1.38%	1.05%	2.66%
<u>Net Profit as % of Largest Loss</u>	4754.81%	5190.00%	2832.59%
<u>Select Net Profit as % of Largest Loss</u>	3289.63%	3864.00%	1858.52%
<u>Adjusted Net Profit as % of Largest Loss</u>	3446.07%	2769.58%	1879.25%
<u>Max. Consecutive Winning Trades</u>	6	6	6
<u>Max. Consecutive Losing Trades</u>	11	13	5
<u>Avg. Bars in Total Trades</u>	10.51	10.13	10.85
<u>Avg. Bars in Winning Trades</u>	15.70	15.19	16.12
<u>Avg. Bars in Losing Trades</u>	5.50	5.42	5.57
<u>Avg. Bars in Even Trades</u>	14.50	14.67	14.33
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	444	205	239
<u>Account Size Required</u>	\$9,630.00	\$8,450.00	\$3,520.00
<u>Total Slippage</u>	\$0.000	\$0.000	\$0.000
<u>Total Commission</u>	\$0.000	\$0.000	\$0.000
<u>Return on Initial Capital</u>	641.90%		
<u>Annual Rate of Return</u>	31.18%		
<u>Buy & Hold Return</u>	(78.96%)		
<u>Return on Account</u>	666.56%		
<u>Avg. Monthly Return</u>	\$1,012.00		

Std. Deviation of Monthly Return	\$1,390.16
Return Retracement Ratio	0.48
RINA Index	3293.29
Sharpe Ratio	0.37
K-Ratio	n/a

Trading Period	6 Yrs, 5 Mths, 2 Dys, 7 Hrs, 15 Mins
Percent of Time in the Market	4.07%
Time in the Market	3 Mths, 3 Dys, 11 Hrs
Longest Flat Period	27 Dys, 17 Hrs, 30 Mins

Max. Equity Run-up	\$64,720.00
Date of Max. Equity Run-up	01/14/15 22:30
Max. Equity Run-up as % of Initial Capital	647.20%

Max. Drawdown (Intra-day Peak to Valley)

Value	(\$10,030.00)	(\$9,000.00)	(\$5,060.00)
Date	11/08/10 16:30		
as % of Initial Capital	100.30%	90.00%	50.60%
Net Profit as % of Drawdown	639.98%	288.33%	755.73%
Select Net Profit as % of Drawdown	442.77%	214.67%	495.85%
Adjusted Net Profit as % of Drawdown	463.83%	153.87%	501.38%

Max. Drawdown (Trade Close to Trade Close)

Value	(\$9,630.00)	(\$8,450.00)	(\$3,520.00)
Date	11/15/10 18:00		
as % of Initial Capital	96.30%	84.50%	35.20%
Net Profit as % of Drawdown	666.56%	307.10%	1086.36%
Select Net Profit as % of Drawdown	461.16%	228.64%	712.78%
Adjusted Net Profit as % of Drawdown	483.09%	163.88%	720.73%

Max. Trade Drawdown	(\$1,350.00)	(\$500.00)	(\$1,350.00)
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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>	444	213	225
<u>Avg. Trade Net Profit</u>	\$144.57	\$762.21	(\$436.27)
<u>1 Std. Deviation of Avg. Trade</u>	\$782.74	\$717.73	\$148.21
<u>Avg. Trade + 1 Std. Deviation</u>	\$927.31	\$1,479.93	(\$288.05)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$638.17)	\$44.48	(\$584.48)
<u>Coefficient of Variation</u>	541.42%	94.16%	33.97%
<u>Time Averages</u>			
<u>Avg. Time in Trades</u>	5 Hrs, 9 Mins	7 Hrs, 40 Mins	2 Hrs, 44 Mins
<u>Avg. Time Between Trades</u>	5 Dys, 1 Hr, 53 Mins	10 Dys, 16 Hrs, 19 Mins	10 Dys, 5 Hrs, 36 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	669 Dys, 8 Hrs		
<u>Outliers</u>			
<u>Number of Outliers</u>	<u>Total</u> 7	<u>Positive</u> 6	<u>Negative</u> 1
<u>Outlier Profit/Loss</u>	\$19,780.00	\$21,130.00	(\$1,350.00)
<u>Run-up/Drawdown</u>			
<u>Max. Value</u>		<u>Run-up</u> \$5,880.00	<u>Drawdown</u> (\$1,350.00)
<u>Max. Value Date</u>		24/02/2014	01/12/2008
<u>Avg. Value</u>		\$653.51	(\$330.23)
<u>1 Std. Deviation</u>		\$729.30	\$183.44
<u>Avg. + 1 Std. Deviation</u>		\$1,382.82	(\$146.78)
<u>Avg. - 1 Std. Deviation</u>		(\$75.79)	(\$513.67)
<u>Coefficient of Variation</u>		111.60%	55.55%
<u>Efficiency Analysis</u>			
<u>Avg. Efficiency</u>	<u>Total</u> (5.52%)	<u>Entry</u> 55.61%	<u>Exit</u> 38.88%
<u>1 Std. Deviation</u>	64.46%	30.95%	37.86%
<u>Avg. + 1 Std. Deviation</u>	58.94%	86.56%	76.73%
<u>Avg. - 1 Std. Deviation</u>	(69.98%)	24.65%	1.02%
<u>Coefficient of Variation</u>	1168.35%	55.66%	97.37%

TradeStation Trade Series Analysis			
		<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>		\$4,870.00	(\$1,350.00)
<u>Largest Profit/Loss as % of Gross</u>		3.00%	1.38%
<u>Largest Consec. Profit/Loss</u>		\$4,990.00	(\$4,740.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		3.07%	4.83%
Winning Series	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	65	\$1,044.00	(\$433.23)
2	30	\$659.50	(\$415.00)
3	12	\$556.94	(\$331.67)
4	4	\$863.12	(\$500.00)
5	6	\$607.67	(\$390.00)

6	1	\$471.67	\$0.00
Losing Series	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>
1	59	(\$423.05)	\$922.71
2	35	(\$396.00)	\$732.57
3	12	(\$431.94)	\$715.83
4	5	(\$542.50)	\$688.00
5	1	(\$500.00)	\$930.00
7	1	(\$500.00)	\$1,530.00
8	1	(\$480.00)	\$540.00
9	1	(\$500.00)	\$1,090.00
11	1	(\$430.91)	\$0.00

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	\$16,630.00	28.89%	2.65	61	57.38%
01/01/2015	\$2,310.00	3.21%	100.00	1	100.00%
01/01/2014	\$15,730.00	28.01%	2.49	63	57.14%
01/01/2013	\$8,960.00	18.99%	1.94	59	55.93%
01/01/2012	\$11,060.00	30.61%	2.41	61	57.38%
01/01/2011	\$5,220.00	16.89%	1.38	67	52.24%
01/01/2010	(\$940.00)	(2.95%)	0.95	72	36.11%
01/01/2009	\$15,490.00	94.68%	1.62	91	40.66%
01/01/2008	\$6,360.00	63.60%	1.59	30	33.33%

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	\$2,310.00	3.21%	100.00	1	100.00%
01/01/2014 - 01/01/2015	\$18,040.00	32.13%	2.71	64	57.81%
01/01/2013 - 01/01/2015	\$27,000.00	57.22%	2.34	123	56.91%
01/01/2012 - 01/01/2015	\$38,060.00	105.34%	2.36	184	57.07%
01/01/2011 - 01/01/2015	\$43,280.00	140.02%	2.04	251	55.78%
01/01/2010 - 01/01/2015	\$42,340.00	132.94%	1.68	323	51.39%
01/01/2009 - 01/01/2015	\$57,830.00	353.48%	1.66	414	49.03%
01/01/2008 - 01/01/2015	\$64,190.00	641.90%	1.65	444	47.97%

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	\$1,277.14	12.77%	54.84%
February	\$346.67	0.81%	31.03%
March	\$805.00	2.12%	53.33%
April	\$610.00	1.58%	48.39%
May	\$1,308.33	3.33%	54.29%
June	\$1,078.33	2.66%	48.15%
July	\$158.33	0.38%	43.24%
August	\$234.29	0.56%	42.86%
September	\$598.57	1.59%	44.19%
October	\$911.43	2.39%	48.94%
November	\$1,641.43	4.20%	53.06%
December	\$815.71	2.01%	52.27%

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	\$2,310.00	3.21%	100.00	1	100.00%
01/12/2014	\$3,150.00	4.58%	7.30	6	83.33%
01/11/2014	\$980.00	1.45%	1.98	5	60.00%
01/10/2014	(\$1,970.00)	(2.83%)	0.02	7	14.29%
01/09/2014	\$2,700.00	4.03%	100.00	5	100.00%
01/08/2014	\$30.00	0.04%	1.02	8	37.50%
01/07/2014	\$1,920.00	2.95%	5.80	4	75.00%
01/06/2014	(\$370.00)	(0.57%)	0.51	3	33.33%
01/05/2014	\$1,160.00	1.80%	1.97	7	57.14%
01/04/2014	(\$370.00)	(0.57%)	0.55	5	60.00%
01/03/2014	\$600.00	0.94%	2.20	4	75.00%
01/02/2014	\$5,920.00	10.18%	6.92	4	50.00%
01/01/2014	\$1,980.00	3.53%	2.98	5	60.00%
01/12/2013	\$740.00	1.34%	1.55	6	50.00%
01/11/2013	(\$80.00)	(0.14%)	0.85	4	50.00%
01/10/2013	\$1,790.00	3.33%	9.14	5	80.00%
01/09/2013	(\$580.00)	(1.07%)	0.54	6	33.33%
01/08/2013	(\$280.00)	(0.51%)	0.79	7	57.14%
01/07/2013	\$620.00	1.15%	1.87	4	50.00%
01/06/2013	\$2,050.00	3.95%	100.00	3	100.00%
01/05/2013	\$3,450.00	7.12%	5.73	8	62.50%
01/04/2013	\$720.00	1.51%	1.84	4	50.00%
01/03/2013	\$330.00	0.70%	1.33	4	50.00%
01/02/2013	(\$1,210.00)	(2.49%)	0.19	4	25.00%
01/01/2013	\$1,410.00	2.99%	71.50	4	75.00%
01/12/2012	\$800.00	1.72%	2.57	7	42.86%
01/11/2012	\$1,550.00	3.46%	4.78	5	80.00%

01/10/2012	\$1,460.00	3.37%	3.65	6	66.67%
01/09/2012	\$50.00	0.12%	1.42	4	50.00%
01/08/2012	\$1,060.00	2.51%	1.80	6	50.00%
01/07/2012	\$1,570.00	3.86%	2.73	7	57.14%
01/06/2012	\$1,910.00	4.92%	2.91	3	33.33%
01/05/2012	\$10.00	0.03%	1.02	3	66.67%
01/04/2012	(\$100.00)	(0.26%)	0.85	4	50.00%
01/03/2012	\$920.00	2.42%	2.61	6	66.67%
01/02/2012	\$850.00	2.29%	100.00	3	66.67%
01/01/2012	\$980.00	2.71%	1.77	7	57.14%
01/12/2011	\$1,820.00	5.30%	4.64	5	80.00%
01/11/2011	(\$450.00)	(1.29%)	0.66	7	42.86%
01/10/2011	\$1,050.00	3.11%	1.79	7	57.14%

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	\$2,310.00	3.21%	100.00	1	100.00%
01/12/2014 - 01/01/2015	\$5,460.00	7.94%	11.92	7	85.71%
01/11/2014 - 01/01/2015	\$6,440.00	9.51%	5.29	12	75.00%
01/10/2014 - 01/01/2015	\$4,470.00	6.41%	2.27	19	52.63%
01/09/2014 - 01/01/2015	\$7,170.00	10.70%	3.04	24	62.50%
01/08/2014 - 01/01/2015	\$7,200.00	10.75%	2.47	32	56.25%
01/07/2014 - 01/01/2015	\$9,120.00	14.02%	2.72	36	58.33%
01/06/2014 - 01/01/2015	\$8,750.00	13.37%	2.45	39	56.41%
01/05/2014 - 01/01/2015	\$9,910.00	15.42%	2.37	46	56.52%
01/04/2014 - 01/01/2015	\$9,540.00	14.76%	2.18	51	56.86%
01/03/2014 - 01/01/2015	\$10,140.00	15.83%	2.18	55	58.18%
01/02/2014 - 01/01/2015	\$16,060.00	27.63%	2.68	59	57.63%
01/01/2014 - 01/01/2015	\$18,040.00	32.13%	2.71	64	57.81%
01/12/2013 - 01/01/2015	\$18,780.00	33.89%	2.58	70	57.14%
01/11/2013 - 01/01/2015	\$18,700.00	33.70%	2.50	74	56.76%
01/10/2013 - 01/01/2015	\$20,490.00	38.16%	2.62	79	58.23%
01/09/2013 - 01/01/2015	\$19,910.00	36.68%	2.43	85	56.47%
01/08/2013 - 01/01/2015	\$19,630.00	35.98%	2.29	92	56.52%
01/07/2013 - 01/01/2015	\$20,250.00	37.54%	2.27	96	56.25%
01/06/2013 - 01/01/2015	\$22,300.00	42.98%	2.40	99	57.58%
01/05/2013 - 01/01/2015	\$25,750.00	53.16%	2.54	107	57.94%
01/04/2013 - 01/01/2015	\$26,470.00	55.47%	2.51	111	57.66%
01/03/2013 - 01/01/2015	\$26,800.00	56.55%	2.44	115	57.39%
01/02/2013 - 01/01/2015	\$25,590.00	52.65%	2.28	119	56.30%
01/01/2013 - 01/01/2015	\$27,000.00	57.22%	2.34	123	56.91%
01/12/2012 - 01/01/2015	\$27,800.00	59.93%	2.35	130	56.15%
01/11/2012 - 01/01/2015	\$29,350.00	65.45%	2.40	135	57.04%
01/10/2012 - 01/01/2015	\$30,810.00	71.02%	2.43	141	57.45%
01/09/2012 - 01/01/2015	\$30,860.00	71.22%	2.42	145	57.24%
01/08/2012 - 01/01/2015	\$31,920.00	75.51%	2.39	151	56.95%

01/07/2012 - 01/01/2015	\$33,490.00	82.29%	2.40	158	56.96%
01/06/2012 - 01/01/2015	\$35,400.00	91.26%	2.42	161	56.52%
01/05/2012 - 01/01/2015	\$35,410.00	91.31%	2.39	164	56.71%
01/04/2012 - 01/01/2015	\$35,310.00	90.82%	2.35	168	56.55%
01/03/2012 - 01/01/2015	\$36,230.00	95.44%	2.36	174	56.90%
01/02/2012 - 01/01/2015	\$37,080.00	99.92%	2.39	177	57.06%
01/01/2012 - 01/01/2015	\$38,060.00	105.34%	2.36	184	57.07%
01/12/2011 - 01/01/2015	\$39,880.00	116.23%	2.40	189	57.67%
01/11/2011 - 01/01/2015	\$39,430.00	113.43%	2.33	196	57.14%
01/10/2011 - 01/01/2015	\$40,480.00	120.08%	2.30	203	57.14%