

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$44,870.00	\$19,900.00	\$24,970.00
<u>Gross Profit</u>	\$127,770.00	\$58,620.00	\$69,150.00
<u>Gross Loss</u>	(\$82,900.00)	(\$38,720.00)	(\$44,180.00)
<u>Profit Factor</u>	1.54	1.51	1.57
<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>	\$27,050.00	\$10,360.00	\$16,690.00
<u>Select Gross Profit</u>	\$108,600.00	\$49,080.00	\$59,520.00
<u>Select Gross Loss</u>	(\$81,550.00)	(\$38,720.00)	(\$42,830.00)
<u>Select Profit Factor</u>	1.33	1.27	1.39
<u>Adjusted Total Net Profit</u>	\$28,752.92	\$8,643.21	\$13,403.40
<u>Adjusted Gross Profit</u>	\$117,731.44	\$51,562.98	\$61,979.48
<u>Adjusted Gross Loss</u>	(\$88,978.52)	(\$42,919.77)	(\$48,576.07)
<u>Adjusted Profit Factor</u>	1.32	1.20	1.28
<u>Total Number of Trades</u>	353	156	197
<u>Percent Profitable</u>	45.89%	44.23%	47.21%
<u>Winning Trades</u>	162	69	93
<u>Losing Trades</u>	186	85	101
<u>Even Trades</u>	5	2	3
<u>Avg. Trade Net Profit</u>	\$127.11	\$127.56	\$126.75
<u>Avg. Winning Trade</u>	\$788.70	\$849.57	\$743.55
<u>Avg. Losing Trade</u>	(\$445.70)	(\$455.53)	(\$437.43)
<u>Ratio Avg. Win:Avg. Loss</u>	1.77	1.87	1.70
<u>Largest Winning Trade</u>	\$3,600.00	\$3,600.00	\$3,510.00
<u>Largest Losing Trade</u>	(\$1,350.00)	(\$500.00)	(\$1,350.00)
<u>Largest Winner as % of Gross Profit</u>	2.82%	6.14%	5.08%
<u>Largest Loser as % of Gross Loss</u>	1.63%	1.29%	3.06%
<u>Net Profit as % of Largest Loss</u>	3323.70%	3980.00%	1849.63%
<u>Select Net Profit as % of Largest Loss</u>	2003.70%	2072.00%	1236.30%
<u>Adjusted Net Profit as % of Largest Loss</u>	2129.85%	1728.64%	992.84%
<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>	9.89	9.47	10.22
<u>Avg. Bars in Winning Trades</u>	15.33	14.99	15.59
<u>Avg. Bars in Losing Trades</u>	5.02	4.87	5.15
<u>Avg. Bars in Even Trades</u>	14.40	14.50	14.33
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	353	156	197
<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>	448.70%		
<u>Annual Rate of Return</u>	34.07%		
<u>Buy & Hold Return</u>	(79.40%)		
<u>Return on Account</u>	465.94%		

Avg. Monthly Return	\$515.25
Std. Deviation of Monthly Return	\$1,312.88

Return Retracement Ratio	0.55
RINA Index	1953.94
Sharpe Ratio	0.37
K-Ratio	n/a

Trading Period	4 Yrs, 11 Mths, 29 Dys, 7 Hrs, 15 Mins
Percent of Time in the Market	3.90%
Time in the Market	2 Mths, 10 Dys, 6 Hrs
Longest Flat Period	27 Dys, 17 Hrs, 30 Mins

Max. Equity Run-up	\$45,550.00
------------------------------------	-------------

Date of Max. Equity Run-up	07/22/13 15:30
Max. Equity Run-up as % of Initial Capital	455.50%

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	447.36%	221.11%	493.48%
Select Net Profit as % of Drawdown	269.69%	115.11%	329.84%
Adjusted Net Profit as % of Drawdown	286.67%	96.04%	264.89%

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	465.94%	235.50%	709.37%
Select Net Profit as % of Drawdown	280.89%	122.60%	474.15%
Adjusted Net Profit as % of Drawdown	298.58%	102.29%	380.78%

Max. Trade Drawdown	(\$1,350.00)	(\$500.00)	(\$1,350.00)
-------------------------------------	--------------	------------	--------------

TradeStation TradeManager Performance Report

TradeStation Trade Analysis			
	<u>All Trades</u>	<u>Winners</u>	<u>Losers</u>
<u>Total Number of Trades</u>	353	162	186
<u>Avg. Trade Net Profit</u>	\$127.11	\$788.70	(\$445.70)
<u>1 Std. Deviation of Avg. Trade</u>	\$783.78	\$705.40	\$149.01
<u>Avg. Trade + 1 Std. Deviation</u>	\$910.89	\$1,494.11	(\$296.69)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$656.67)	\$83.30	(\$594.71)
<u>Coefficient of Variation</u>	616.61%	89.44%	33.43%
<u>Time Averages</u>			
<u>Avg. Time in Trades</u>	4 Hrs, 50 Mins	7 Hrs, 22 Mins	2 Hrs, 35 Mins
<u>Avg. Time Between Trades</u>	4 Dys, 23 Hrs, 15 Mins	10 Dys, 21 Hrs, 59 Mins	9 Dys, 14 Hrs, 48 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	11 Dys		
<u>Outliers</u>			
	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	7	6	1
<u>Outlier Profit/Loss</u>	\$17,820.00	\$19,170.00	(\$1,350.00)
<u>Run-up/Drawdown</u>			
		<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>		\$4,540.00	(\$1,350.00)
<u>Max. Value Date</u>		17/09/2008	01/12/2008
<u>Avg. Value</u>		\$662.55	(\$348.70)
<u>1 Std. Deviation</u>		\$715.47	\$177.89
<u>Avg. + 1 Std. Deviation</u>		\$1,378.02	(\$170.81)
<u>Avg. - 1 Std. Deviation</u>		(\$52.92)	(\$526.59)
<u>Coefficient of Variation</u>		107.99%	51.02%
<u>Efficiency Analysis</u>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(8.31%)	54.08%	37.61%
<u>1 Std. Deviation</u>	64.47%	30.81%	38.27%
<u>Avg. + 1 Std. Deviation</u>	56.16%	84.89%	75.88%
<u>Avg. - 1 Std. Deviation</u>	(72.78%)	23.27%	(0.66%)
<u>Coefficient of Variation</u>	775.73%	56.98%	101.74%

TradeStation Trade Series Analysis			
		<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>		\$3,600.00	(\$1,350.00)
<u>Largest Profit/Loss as % of Gross</u>		2.82%	1.63%
<u>Largest Consec. Profit/Loss</u>		\$4,130.00	(\$4,740.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		3.23%	5.72%
Winning Series	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	51	\$1,095.29	(\$434.90)
2	23	\$687.17	(\$422.17)
3	9	\$565.19	(\$370.00)
4	3	\$735.00	(\$500.00)
5	4	\$669.50	(\$335.00)

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	42	(\$435.00)	\$984.29
2	30	(\$397.33)	\$772.67
3	8	(\$452.50)	\$905.00
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	\$10,700.00	24.22%	2.44	57	57.89%
01/01/2013	\$7,680.00	16.27%	2.59	32	59.38%
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>
01/01/2013 - Today	\$7,680.00	16.27%	2.59	32	59.38%
01/01/2012 - 01/01/2013	\$18,740.00	51.87%	2.48	93	58.06%
01/01/2011 - 01/01/2013	\$23,960.00	77.52%	1.91	160	55.63%
01/01/2010 - 01/01/2013	\$23,020.00	72.28%	1.49	232	49.57%
01/01/2009 - 01/01/2013	\$38,510.00	235.39%	1.53	323	47.06%
01/01/2008 - 01/01/2013	\$44,870.00	448.70%	1.54	353	45.89%

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	\$930.00	9.30%	52.00%
February	(\$768.00)	(2.30%)	28.00%
March	\$846.00	2.59%	50.00%
April	\$806.00	2.41%	46.15%
May	\$1,338.00	3.90%	53.57%
June	\$1,368.00	3.84%	50.00%
July	(\$194.00)	(0.52%)	39.39%
August	\$366.67	1.00%	42.86%
September	\$414.00	1.27%	37.50%
October	\$1,312.00	4.57%	51.43%
November	\$2,118.00	7.06%	52.50%
December	\$364.00	1.13%	46.88%

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>
01/08/2013	\$310.00	0.57%	100.00	1	100.00%
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%
01/09/2011	\$200.00	0.60%	1.40	3	66.67%
01/08/2011	\$910.00	2.79%	1.73	7	57.14%
01/07/2011	(\$1,640.00)	(4.79%)	0.48	10	30.00%
01/06/2011	\$230.00	0.68%	1.15	6	50.00%

01/05/2011	\$420.00	1.25%	1.42	5	60.00%
01/04/2011	\$750.00	2.28%	1.64	7	42.86%
01/03/2011	\$1,800.00	5.80%	4.60	4	75.00%
01/02/2011	(\$580.00)	(1.83%)	0.42	3	33.33%
01/01/2011	\$710.00	2.30%	2.42	3	66.67%
01/12/2010	\$2,190.00	7.63%	5.38	5	80.00%
01/11/2010	\$2,780.00	10.72%	3.78	6	66.67%
01/10/2010	(\$1,020.00)	(3.78%)	0.57	7	28.57%
01/09/2010	\$60.00	0.22%	1.03	11	45.45%
01/08/2010	(\$1,700.00)	(5.94%)	0.00	5	0.00%
01/07/2010	(\$3,040.00)	(9.61%)	0.00	7	0.00%
01/06/2010	(\$1,460.00)	(4.41%)	0.27	5	20.00%
01/05/2010	(\$1,160.00)	(3.39%)	0.37	6	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>
01/08/2013 - Today	\$310.00	0.57%	100.00	1	100.00%
01/07/2013 - 01/08/2013	\$930.00	1.72%	2.31	5	60.00%
01/06/2013 - 01/08/2013	\$2,980.00	5.74%	5.20	8	75.00%
01/05/2013 - 01/08/2013	\$6,430.00	13.27%	5.47	16	68.75%
01/04/2013 - 01/08/2013	\$7,150.00	14.98%	4.11	20	65.00%
01/03/2013 - 01/08/2013	\$7,480.00	15.78%	3.27	24	62.50%
01/02/2013 - 01/08/2013	\$6,270.00	12.90%	2.31	28	57.14%
01/01/2013 - 01/08/2013	\$7,680.00	16.27%	2.59	32	59.38%
01/12/2012 - 01/08/2013	\$8,480.00	18.28%	2.59	39	56.41%
01/11/2012 - 01/08/2013	\$10,030.00	22.37%	2.75	44	59.09%
01/10/2012 - 01/08/2013	\$11,490.00	26.49%	2.83	50	60.00%
01/09/2012 - 01/08/2013	\$11,540.00	26.63%	2.80	54	59.26%
01/08/2012 - 01/08/2013	\$12,600.00	29.81%	2.63	60	58.33%
01/07/2012 - 01/08/2013	\$14,170.00	34.82%	2.64	67	58.21%
01/06/2012 - 01/08/2013	\$16,080.00	41.45%	2.67	70	57.14%
01/05/2012 - 01/08/2013	\$16,090.00	41.49%	2.59	73	57.53%
01/04/2012 - 01/08/2013	\$15,990.00	41.13%	2.48	77	57.14%
01/03/2012 - 01/08/2013	\$16,910.00	44.55%	2.49	83	57.83%
01/02/2012 - 01/08/2013	\$17,760.00	47.86%	2.56	86	58.14%
01/01/2012 - 01/08/2013	\$18,740.00	51.87%	2.48	93	58.06%
01/12/2011 - 01/08/2013	\$20,560.00	59.92%	2.56	98	59.18%
01/11/2011 - 01/08/2013	\$20,110.00	57.85%	2.39	105	58.10%
01/10/2011 - 01/08/2013	\$21,160.00	62.77%	2.34	112	58.04%
01/09/2011 - 01/08/2013	\$21,360.00	63.74%	2.31	115	58.26%
01/08/2011 - 01/08/2013	\$22,270.00	68.31%	2.27	122	58.20%
01/07/2011 - 01/08/2013	\$20,630.00	60.25%	2.00	132	56.06%
01/06/2011 - 01/08/2013	\$20,860.00	61.33%	1.94	138	55.80%
01/05/2011 - 01/08/2013	\$21,280.00	63.35%	1.92	143	55.94%
01/04/2011 - 01/08/2013	\$22,030.00	67.08%	1.90	150	55.33%
01/03/2011 - 01/08/2013	\$23,830.00	76.77%	1.96	154	55.84%

01/02/2011 - 01/08/2013	\$23,250.00	73.53%	1.90	157	55.41%
01/01/2011 - 01/08/2013	\$23,960.00	77.52%	1.91	160	55.63%
01/12/2010 - 01/08/2013	\$26,150.00	91.05%	1.97	165	56.36%
01/11/2010 - 01/08/2013	\$28,930.00	111.53%	2.04	171	56.73%
01/10/2010 - 01/08/2013	\$27,910.00	103.52%	1.92	178	55.62%
01/09/2010 - 01/08/2013	\$27,970.00	103.98%	1.86	189	55.03%
01/08/2010 - 01/08/2013	\$26,270.00	91.85%	1.77	194	53.61%
01/07/2010 - 01/08/2013	\$23,230.00	73.42%	1.63	201	51.74%
01/06/2010 - 01/08/2013	\$21,770.00	65.77%	1.56	206	50.97%
01/05/2010 - 01/08/2013	\$20,610.00	60.16%	1.50	212	50.47%