

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$13,980.00	\$3,970.00	\$10,010.00
<u>Gross Profit</u>	\$25,730.00	\$11,210.00	\$14,520.00
<u>Gross Loss</u>	(\$11,750.00)	(\$7,240.00)	(\$4,510.00)
<u>Profit Factor</u>	2.19	1.55	3.22
<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>	\$9,110.00	\$3,970.00	\$5,140.00
<u>Select Gross Profit</u>	\$20,860.00	\$11,210.00	\$9,650.00
<u>Select Gross Loss</u>	(\$11,750.00)	(\$7,240.00)	(\$4,510.00)
<u>Select Profit Factor</u>	1.78	1.55	2.14
<u>Adjusted Total Net Profit</u>	\$7,766.48	(\$24.72)	\$5,078.08
<u>Adjusted Gross Profit</u>	\$21,661.73	\$8,921.77	\$10,890.00
<u>Adjusted Gross Loss</u>	(\$13,895.25)	(\$8,946.48)	(\$5,811.92)
<u>Adjusted Profit Factor</u>	1.56	1.00	1.87
<u>Total Number of Trades</u>	71	43	28
<u>Percent Profitable</u>	56.34%	55.81%	57.14%
<u>Winning Trades</u>	40	24	16
<u>Losing Trades</u>	30	18	12
<u>Even Trades</u>	1	1	0
<u>Avg. Trade Net Profit</u>	\$196.90	\$92.33	\$357.50
<u>Avg. Winning Trade</u>	\$643.25	\$467.08	\$907.50
<u>Avg. Losing Trade</u>	(\$391.67)	(\$402.22)	(\$375.83)
<u>Ratio Avg. Win:Avg. Loss</u>	1.64	1.16	2.41
<u>Largest Winning Trade</u>	\$4,870.00	\$2,050.00	\$4,870.00
<u>Largest Losing Trade</u>	(\$500.00)	(\$500.00)	(\$500.00)
<u>Largest Winner as % of Gross Profit</u>	18.93%	18.29%	33.54%
<u>Largest Loser as % of Gross Loss</u>	4.26%	6.91%	11.09%
<u>Net Profit as % of Largest Loss</u>	2796.00%	794.00%	2002.00%
<u>Select Net Profit as % of Largest Loss</u>	1822.00%	794.00%	1028.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	1553.30%	(4.94%)	1015.62%
<u>Max. Consecutive Winning Trades</u>	4	4	5
<u>Max. Consecutive Losing Trades</u>	3	3	3
<u>Avg. Bars in Total Trades</u>	12.48	12.58	12.32
<u>Avg. Bars in Winning Trades</u>	15.78	15.71	15.88
<u>Avg. Bars in Losing Trades</u>	8.00	8.28	7.58
<u>Avg. Bars in Even Trades</u>	15.00	15.00	0.00
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	71	43	28
<u>Account Size Required</u>	\$1,810.00	\$1,920.00	\$1,440.00
<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>	139.80%		
<u>Annual Rate of Return</u>	78.49%		
<u>Buy & Hold Return</u>	36.27%		
<u>Return on Account</u>	772.38%		
<u>Avg. Monthly Return</u>	\$998.57		
<u>Std. Deviation of Monthly Return</u>	\$1,720.13		

Return Retracement Ratio	1.45
RINA Index	1050.01
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	1 Yr, 1 Mth, 10 Dys, 15 Mins
Percent of Time in the Market	4.22%
Time in the Market	17 Dys, 4 Hrs
Longest Flat Period	20 Dys, 16 Hrs, 30 Mins

Max. Equity Run-up	\$15,840.00
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Date of Max. Equity Run-up	09/15/14 15:30
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Max. Equity Run-up as % of Initial Capital	158.40%
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Max. Drawdown (Intra-day Peak to Valley)

Value	(\$2,640.00)	(\$2,640.00)	(\$2,140.00)
Date	02/19/14 21:30		
as % of Initial Capital	26.40%	26.40%	21.40%
Net Profit as % of Drawdown	529.55%	150.38%	467.76%
Select Net Profit as % of Drawdown	345.08%	150.38%	240.19%
Adjusted Net Profit as % of Drawdown	294.18%	(0.94%)	237.29%

Max. Drawdown (Trade Close to Trade Close)

Value	(\$1,810.00)	(\$1,920.00)	(\$1,440.00)
Date	09/20/13 22:30		
as % of Initial Capital	18.10%	19.20%	14.40%
Net Profit as % of Drawdown	772.38%	206.77%	695.14%
Select Net Profit as % of Drawdown	503.31%	206.77%	356.94%
Adjusted Net Profit as % of Drawdown	429.09%	(1.29%)	352.64%

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>	71	40	30
<u>Avg. Trade Net Profit</u>	\$196.90	\$643.25	(\$391.67)
<u>1 Std. Deviation of Avg. Trade</u>	\$789.99	\$796.25	\$138.79
<u>Avg. Trade + 1 Std. Deviation</u>	\$986.89	\$1,439.50	(\$252.88)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$593.09)	(\$153.00)	(\$530.46)
<u>Coefficient of Variation</u>	401.21%	123.79%	35.44%
<u>Time Averages</u>			
<u>Avg. Time in Trades</u>	5 Hrs, 48 Mins	7 Hrs, 23 Mins	3 Hrs, 39 Mins
<u>Avg. Time Between Trades</u>	5 Dys, 10 Hrs, 20 Mins	9 Dys, 20 Hrs, 55 Mins	12 Dys, 17 Hrs, 47 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	32 Dys, 8 Hrs		
<u>Outliers</u>			
	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	1	1	0
<u>Outlier Profit/Loss</u>	\$4,870.00	\$4,870.00	\$0.00
<u>Run-up/Drawdown</u>			
		<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>		\$5,880.00	(\$500.00)
<u>Max. Value Date</u>		24/02/2014	17/04/2014
<u>Avg. Value</u>		\$588.45	(\$235.49)
<u>1 Std. Deviation</u>		\$828.78	\$191.75
<u>Avg. + 1 Std. Deviation</u>		\$1,417.23	(\$43.74)
<u>Avg. - 1 Std. Deviation</u>		(\$240.33)	(\$427.24)
<u>Coefficient of Variation</u>		140.84%	81.42%
<u>Efficiency Analysis</u>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	5.93%	62.20%	43.73%
<u>1 Std. Deviation</u>	65.02%	32.31%	35.92%
<u>Avg. + 1 Std. Deviation</u>	70.96%	94.51%	79.65%
<u>Avg. - 1 Std. Deviation</u>	(59.09%)	29.89%	7.81%
<u>Coefficient of Variation</u>	1095.74%	51.94%	82.13%

TradeStation Trade Series Analysis			
		<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>		\$4,870.00	(\$500.00)
<u>Largest Profit/Loss as % of Gross</u>		18.93%	4.26%
<u>Largest Consec. Profit/Loss</u>		\$4,870.00	(\$1,340.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		18.93%	11.40%
Winning Series	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	13	\$920.00	(\$421.54)
2	7	\$488.57	(\$391.43)
3	3	\$566.67	(\$173.33)
4	1	\$457.50	\$0.00
Losing Series	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>

1	16	(\$386.87)	\$768.75
2	4	(\$360.00)	\$525.00
3	2	(\$446.67)	\$455.00

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	\$15,160.00	171.88%	2.59	62	58.06%
01/01/2014	\$12,700.00	112.59%	2.80	44	59.09%
01/01/2013	\$1,280.00	12.80%	1.27	27	51.85%

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	\$12,700.00	112.59%	2.80	44	59.09%
01/01/2013 - 01/01/2014	\$13,980.00	139.80%	2.19	71	56.34%

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	\$1,980.00	19.80%	60.00%
February	\$5,920.00	44.65%	50.00%
March	\$600.00	3.13%	75.00%
April	(\$370.00)	(1.87%)	60.00%
May	\$1,160.00	5.98%	57.14%
June	(\$370.00)	(1.80%)	33.33%
July	\$1,920.00	9.50%	75.00%
August	(\$280.00)	(1.27%)	42.86%
September	\$625.00	3.96%	60.00%
October	\$1,790.00	10.91%	80.00%
November	(\$80.00)	(0.75%)	50.00%
December	\$740.00	7.02%	50.00%

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>
01/09/2014	\$1,830.00	8.26%	100.00	4	100.00%
01/08/2014	\$30.00	0.14%	1.02	8	37.50%
01/07/2014	\$1,920.00	9.50%	5.80	4	75.00%
01/06/2014	(\$370.00)	(1.80%)	0.51	3	33.33%
01/05/2014	\$1,160.00	5.98%	1.97	7	57.14%
01/04/2014	(\$370.00)	(1.87%)	0.55	5	60.00%
01/03/2014	\$600.00	3.13%	2.20	4	75.00%
01/02/2014	\$5,920.00	44.65%	6.92	4	50.00%
01/01/2014	\$1,980.00	17.55%	2.98	5	60.00%
01/12/2013	\$740.00	7.02%	1.55	6	50.00%
01/11/2013	(\$80.00)	(0.75%)	0.85	4	50.00%
01/10/2013	\$1,790.00	20.27%	9.14	5	80.00%
01/09/2013	(\$580.00)	(6.16%)	0.54	6	33.33%
01/08/2013	(\$590.00)	(5.90%)	0.56	6	50.00%

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>
01/09/2014 - Today	\$1,830.00	8.26%	100.00	4	100.00%
01/08/2014 - 01/09/2014	\$1,860.00	8.41%	2.35	12	58.33%
01/07/2014 - 01/09/2014	\$3,780.00	18.71%	3.12	16	62.50%
01/06/2014 - 01/09/2014	\$3,410.00	16.58%	2.34	19	57.89%
01/05/2014 - 01/09/2014	\$4,570.00	23.54%	2.22	26	57.69%
01/04/2014 - 01/09/2014	\$4,200.00	21.23%	1.92	31	58.06%
01/03/2014 - 01/09/2014	\$4,800.00	25.03%	1.95	35	60.00%
01/02/2014 - 01/09/2014	\$10,720.00	80.84%	2.77	39	58.97%
01/01/2014 - 01/09/2014	\$12,700.00	112.59%	2.80	44	59.09%
01/12/2013 - 01/09/2014	\$13,440.00	127.51%	2.60	50	58.00%
01/11/2013 - 01/09/2014	\$13,360.00	125.80%	2.50	54	57.41%

01/10/2013 - 01/09/2014	\$15,150.00	171.57%	2.66	59	59.32%
01/09/2013 - 01/09/2014	\$14,570.00	154.84%	2.40	65	56.92%
01/08/2013 - 01/09/2014	\$13,980.00	139.80%	2.19	71	56.34%
01/07/2013 - 01/09/2014	\$13,980.00	139.80%	2.19	71	56.34%
01/06/2013 - 01/09/2014	\$13,980.00	139.80%	2.19	71	56.34%