

TradeStation TradeManager Performance Report  
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$5,340.00	\$2,080.00	\$3,260.00
<u>Gross Profit</u>	\$8,850.00	\$3,580.00	\$5,270.00
<u>Gross Loss</u>	(\$3,510.00)	(\$1,500.00)	(\$2,010.00)
<u>Profit Factor</u>	2.52	2.39	2.62
<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>	\$5,340.00	\$2,080.00	\$3,260.00
<u>Select Gross Profit</u>	\$8,850.00	\$3,580.00	\$5,270.00
<u>Select Gross Loss</u>	(\$3,510.00)	(\$1,500.00)	(\$2,010.00)
<u>Select Profit Factor</u>	2.52	2.39	2.62
<u>Adjusted Total Net Profit</u>	\$1,501.62	(\$852.94)	\$576.19
<u>Adjusted Gross Profit</u>	\$6,181.62	\$1,513.09	\$3,406.77
<u>Adjusted Gross Loss</u>	(\$4,680.00)	(\$2,366.03)	(\$2,830.58)
<u>Adjusted Profit Factor</u>	1.32	0.64	1.20
<u>Total Number of Trades</u>	20	6	14
<u>Percent Profitable</u>	55.00%	50.00%	57.14%
<u>Winning Trades</u>	11	3	8
<u>Losing Trades</u>	9	3	6
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$267.00	\$346.67	\$232.86
<u>Avg. Winning Trade</u>	\$804.55	\$1,193.33	\$658.75
<u>Avg. Losing Trade</u>	(\$390.00)	(\$500.00)	(\$335.00)
<u>Ratio Avg. Win:Avg. Loss</u>	2.06	2.39	1.97
<u>Largest Winning Trade</u>	\$2,310.00	\$2,310.00	\$1,220.00
<u>Largest Losing Trade</u>	(\$500.00)	(\$500.00)	(\$500.00)
<u>Largest Winner as % of Gross Profit</u>	26.10%	64.53%	23.15%
<u>Largest Loser as % of Gross Loss</u>	14.25%	33.33%	24.88%
<u>Net Profit as % of Largest Loss</u>	1068.00%	416.00%	652.00%
<u>Select Net Profit as % of Largest Loss</u>	1068.00%	416.00%	652.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	300.32%	(170.59%)	115.24%
<u>Max. Consecutive Winning Trades</u>	4	1	6
<u>Max. Consecutive Losing Trades</u>	3	2	3
<u>Avg. Bars in Total Trades</u>	14.60	9.67	16.71
<u>Avg. Bars in Winning Trades</u>	20.82	15.67	22.75
<u>Avg. Bars in Losing Trades</u>	7.00	3.67	8.67
<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>	20	6	14
<u>Account Size Required</u>	\$1,970.00	\$1,100.00	\$1,470.00
<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>	53.40%		
<u>Annual Rate of Return</u>	128.10%		
<u>Buy &amp; Hold Return</u>	(28.52%)		
<u>Return on Account</u>	271.07%		
<u>Avg. Monthly Return</u>	\$1,068.00		
<u>Std. Deviation of Monthly Return</u>	\$1,946.39		

<a href="#">Return Retracement Ratio</a>	2.49
<a href="#">RINA Index</a>	407.45
<a href="#">Sharpe Ratio</a>	n/a
<a href="#">K-Ratio</a>	n/a

<a href="#">Trading Period</a>	4 Mths
<a href="#">Percent of Time in the Market</a>	5.77%
<a href="#">Time in the Market</a>	7 Dys, 1 Hr
<a href="#">Longest Flat Period</a>	13 Dys, 23 Hrs, 30 Mins

<a href="#">Max. Equity Run-up</a>	\$6,750.00
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<a href="#">Date of Max. Equity Run-up</a>	01/14/15 22:30
<a href="#">Max. Equity Run-up as % of Initial Capital</a>	67.50%

**Max. Drawdown (Intra-day Peak to Valley)**

<a href="#">Value</a>	(\$2,530.00)	(\$2,060.00)	(\$2,130.00)
<a href="#">Date</a>	11/04/14 17:00		
<a href="#">as % of Initial Capital</a>	25.30%	20.60%	21.30%
<a href="#">Net Profit as % of Drawdown</a>	211.07%	100.97%	153.05%
<a href="#">Select Net Profit as % of Drawdown</a>	211.07%	100.97%	153.05%
<a href="#">Adjusted Net Profit as % of Drawdown</a>	59.35%	(41.40%)	27.05%

**Max. Drawdown (Trade Close to Trade Close)**

<a href="#">Value</a>	(\$1,970.00)	(\$1,100.00)	(\$1,470.00)
<a href="#">Date</a>	10/27/14 19:00		
<a href="#">as % of Initial Capital</a>	19.70%	11.00%	14.70%
<a href="#">Net Profit as % of Drawdown</a>	271.07%	189.09%	221.77%
<a href="#">Select Net Profit as % of Drawdown</a>	271.07%	189.09%	221.77%
<a href="#">Adjusted Net Profit as % of Drawdown</a>	76.22%	(77.54%)	39.20%

<a href="#">Max. Trade Drawdown</a>	(\$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>	20	11	9
<u>Avg. Trade Net Profit</u>	\$267.00	\$804.55	(\$390.00)
<u>1 Std. Deviation of Avg. Trade</u>	\$757.14	\$605.78	\$140.98
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,024.14	\$1,410.32	(\$249.02)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$490.14)	\$198.77	(\$530.98)
<u>Coefficient of Variation</u>	283.57%	75.29%	36.15%

**Time Averages**

<u>Avg. Time in Trades</u>	8 Hrs, 27 Mins	12 Hrs, 54 Mins	3 Hrs
<u>Avg. Time Between Trades</u>	5 Dys, 6 Hrs, 41 Mins	10 Dys, 3 Hrs, 24 Mins	9 Dys, 14 Hrs, 52 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	53 Dys, 12 Hrs		

**Outliers**

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

**Run-up/Drawdown**

	<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>	\$2,340.00	(\$500.00)
<u>Max. Value Date</u>	14/01/2015	23/10/2014
<u>Avg. Value</u>	\$725.00	(\$340.50)
<u>1 Std. Deviation</u>	\$603.72	\$151.33
<u>Avg. + 1 Std. Deviation</u>	\$1,328.72	(\$189.17)
<u>Avg. - 1 Std. Deviation</u>	\$121.28	(\$491.83)
<u>Coefficient of Variation</u>	83.27%	44.44%

**Efficiency Analysis**

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	3.14%	59.11%	44.03%
<u>1 Std. Deviation</u>	59.90%	26.07%	37.22%
<u>Avg. + 1 Std. Deviation</u>	63.04%	85.18%	81.25%
<u>Avg. - 1 Std. Deviation</u>	(56.76%)	33.04%	6.81%
<u>Coefficient of Variation</u>	1908.67%	44.11%	84.53%

**TradeStation Trade Series Analysis**

	<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>	\$2,310.00	(\$500.00)
<u>Largest Profit/Loss as % of Gross</u>	26.10%	14.25%
<u>Largest Consec. Profit/Loss</u>	\$4,990.00	(\$1,090.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>	56.38%	31.05%

<b>Winning Series</b>	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	2	\$455.00	(\$500.00)
2	1	\$810.00	(\$500.00)
3	1	\$443.33	(\$500.00)
4	1	\$1,247.50	\$0.00
<b>Losing Series</b>	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>

1	1	(\$500.00)	\$800.00
2	1	(\$500.00)	\$360.00
3	2	(\$335.00)	\$220.00

## 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	\$2,310.00	23.10%	100.00%
September	\$870.00	5.67%	100.00%
October	(\$1,970.00)	(18.12%)	14.29%
November	\$980.00	11.01%	60.00%
December	\$3,150.00	31.88%	83.33%

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	17.73%	100.00	1	100.00%
01/12/2014	\$3,150.00	31.88%	7.30	6	83.33%
01/11/2014	\$980.00	11.01%	1.98	5	60.00%
01/10/2014	(\$1,970.00)	(18.12%)	0.02	7	14.29%
01/09/2014	\$870.00	8.70%	100.00	1	100.00%

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>
01/01/2015 - Today	\$2,310.00	17.73%	100.00	1	100.00%
01/12/2014 - 01/01/2015	\$5,460.00	55.26%	11.92	7	85.71%
01/11/2014 - 01/01/2015	\$6,440.00	72.36%	5.29	12	75.00%
01/10/2014 - 01/01/2015	\$4,470.00	41.12%	2.27	19	52.63%
01/09/2014 - 01/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
01/08/2014 - 01/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
01/07/2014 - 01/01/2015	\$5,340.00	53.40%	2.52	20	55.00%

TradeStation Strategy Performance Report  
TradeStation Periodical Returns: Weekly

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>
11/01/2015	\$2,310.00	17.73%	100.00	1	100.00%
28/12/2014	\$900.00	7.42%	100.00	1	100.00%
21/12/2014	\$980.00	8.79%	100.00	1	100.00%
14/12/2014	\$300.00	2.76%	1.60	2	50.00%
07/12/2014	\$350.00	3.33%	100.00	1	100.00%
30/11/2014	\$620.00	6.28%	100.00	1	100.00%
23/11/2014	\$360.00	3.78%	100.00	1	100.00%
16/11/2014	(\$1,000.00)	(9.51%)	0.00	2	0.00%
09/11/2014	\$1,220.00	13.12%	100.00	1	100.00%
02/11/2014	\$400.00	4.49%	100.00	1	100.00%
26/10/2014	(\$360.00)	(3.89%)	0.00	1	0.00%
19/10/2014	(\$690.00)	(6.93%)	0.05	3	33.33%
12/10/2014	(\$420.00)	(4.05%)	0.00	2	0.00%
28/09/2014	\$370.00	3.70%	1.74	2	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>
11/01/2015 - Today	\$2,310.00	17.73%	100.00	1	100.00%
04/01/2015 - 11/01/2015	\$2,310.00	17.73%	100.00	1	100.00%
28/12/2014 - 11/01/2015	\$3,210.00	26.46%	100.00	2	100.00%
21/12/2014 - 11/01/2015	\$4,190.00	37.58%	100.00	3	100.00%
14/12/2014 - 11/01/2015	\$4,490.00	41.38%	9.98	5	80.00%
07/12/2014 - 11/01/2015	\$4,840.00	46.10%	10.68	6	83.33%
30/11/2014 - 11/01/2015	\$5,460.00	55.26%	11.92	7	85.71%
23/11/2014 - 11/01/2015	\$5,820.00	61.13%	12.64	8	87.50%
16/11/2014 - 11/01/2015	\$4,820.00	45.82%	4.21	10	70.00%
09/11/2014 - 11/01/2015	\$6,040.00	64.95%	5.03	11	72.73%
02/11/2014 - 11/01/2015	\$6,440.00	72.36%	5.29	12	75.00%
26/10/2014 - 11/01/2015	\$6,080.00	65.66%	4.27	13	69.23%
19/10/2014 - 11/01/2015	\$5,390.00	54.17%	3.08	16	62.50%
12/10/2014 - 11/01/2015	\$4,970.00	47.93%	2.65	18	55.56%
05/10/2014 - 11/01/2015	\$4,970.00	47.93%	2.65	18	55.56%
28/09/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
21/09/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
14/09/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
07/09/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
31/08/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
24/08/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
17/08/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
10/08/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
03/08/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
27/07/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%

20/07/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%
13/07/2014 - 11/01/2015	\$5,340.00	53.40%	2.52	20	55.00%