

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$4,950.00	(\$2,800.00)	\$7,750.00
<u>Gross Profit</u>	\$13,170.00	\$0.00	\$13,170.00
<u>Gross Loss</u>	(\$8,220.00)	(\$2,800.00)	(\$5,420.00)
<u>Profit Factor</u>	1.60	0.00	2.43
<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>	\$4,950.00	(\$2,800.00)	\$7,750.00
<u>Select Gross Profit</u>	\$13,170.00	\$0.00	\$13,170.00
<u>Select Gross Loss</u>	(\$8,220.00)	(\$2,800.00)	(\$5,420.00)
<u>Select Profit Factor</u>	1.60	0.00	2.43
<u>Adjusted Total Net Profit</u>	(\$1,192.51)	(\$3,858.30)	\$1,960.56
<u>Adjusted Gross Profit</u>	\$8,780.00	\$0.00	\$8,780.00
<u>Adjusted Gross Loss</u>	(\$9,972.51)	(\$3,858.30)	(\$6,819.44)
<u>Adjusted Profit Factor</u>	0.88	0.00	1.29
<u>Total Number of Trades</u>	31	7	24
<u>Percent Profitable</u>	29.03%	0.00%	37.50%
<u>Winning Trades</u>	9	0	9
<u>Losing Trades</u>	22	7	15
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$159.68	(\$400.00)	\$322.92
<u>Avg. Winning Trade</u>	\$1,463.33	\$0.00	\$1,463.33
<u>Avg. Losing Trade</u>	(\$373.64)	(\$400.00)	(\$361.33)
<u>Ratio Avg. Win:Avg. Loss</u>	3.92	0.00	4.05
<u>Largest Winning Trade</u>	\$3,430.00	\$0.00	\$3,430.00
<u>Largest Losing Trade</u>	(\$400.00)	(\$400.00)	(\$400.00)
<u>Largest Winner as % of Gross Profit</u>	26.04%	n/a	26.04%
<u>Largest Loser as % of Gross Loss</u>	4.87%	14.29%	7.38%
<u>Net Profit as % of Largest Loss</u>	1237.50%	(700.00%)	1937.50%
<u>Select Net Profit as % of Largest Loss</u>	1237.50%	(700.00%)	1937.50%
<u>Adjusted Net Profit as % of Largest Loss</u>	(298.13%)	(964.58%)	490.14%
<u>Max. Consecutive Winning Trades</u>	1	0	4
<u>Max. Consecutive Losing Trades</u>	7	7	4
<u>Avg. Bars in Total Trades</u>	12.77	6.86	14.50
<u>Avg. Bars in Winning Trades</u>	25.00	0.00	25.00
<u>Avg. Bars in Losing Trades</u>	7.77	6.86	8.20
<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>	31	7	24
<u>Account Size Required</u>	\$3,000.00	\$2,800.00	\$1,600.00
<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>	49.50%		
<u>Annual Rate of Return</u>	107.73%		
<u>Buy & Hold Return</u>	(47.64%)		
<u>Return on Account</u>	165.00%		
<u>Avg. Monthly Return</u>	\$990.00		
<u>Std. Deviation of Monthly Return</u>	\$2,810.27		

Return Retracement Ratio	3.14
RINA Index	297.13
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	4 Mths, 14 Dys, 8 Hrs, 15 Mins
Percent of Time in the Market	5.73%
Time in the Market	7 Dys, 19 Hrs, 30 Mins
Longest Flat Period	13 Dys

Max. Equity Run-up	\$7,360.00
------------------------------------	------------

Date of Max. Equity Run-up	11/27/14 17:30
--	----------------

Max. Equity Run-up as % of Initial Capital	73.60%
--	--------

Max. Drawdown (Intra-day Peak to Valley)

Value	(\$4,190.00)	(\$2,840.00)	(\$3,390.00)
Date	01/05/15 11:30		
as % of Initial Capital	41.90%	28.40%	33.90%
Net Profit as % of Drawdown	118.14%	(98.59%)	228.61%
Select Net Profit as % of Drawdown	118.14%	(98.59%)	228.61%
Adjusted Net Profit as % of Drawdown	(28.46%)	(135.86%)	57.83%

Max. Drawdown (Trade Close to Trade Close)

Value	(\$3,000.00)	(\$2,800.00)	(\$1,600.00)
Date	11/10/14 15:00		
as % of Initial Capital	30.00%	28.00%	16.00%
Net Profit as % of Drawdown	165.00%	(100.00%)	484.37%
Select Net Profit as % of Drawdown	165.00%	(100.00%)	484.37%
Adjusted Net Profit as % of Drawdown	(39.75%)	(137.80%)	122.54%

Max. Trade Drawdown	(\$400.00)	(\$400.00)	(\$400.00)
-------------------------------------	------------	------------	------------

TradeStation TradeManager Performance Report

TradeStation Trade Analysis

	<u>All Trades</u>	<u>Winners</u>	<u>Losers</u>
<u>Total Number of Trades</u>	31	9	22
<u>Avg. Trade Net Profit</u>	\$159.68	\$1,463.33	(\$373.64)
<u>1 Std. Deviation of Avg. Trade</u>	\$1,029.96	\$1,125.72	\$79.79
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,189.64	\$2,589.06	(\$293.84)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$870.29)	\$337.61	(\$453.43)
<u>Coefficient of Variation</u>	645.03%	76.93%	21.36%

Time Averages

<u>Avg. Time in Trades</u>	6 Hrs, 2 Mins	12 Hrs, 33 Mins	3 Hrs, 23 Mins
<u>Avg. Time Between Trades</u>	4 Dys, 3 Hrs, 35 Mins	15 Dys, 22 Hrs, 45 Mins	5 Dys, 20 Hrs, 30 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	28 Dys, 20 Hrs, 30 Mins		

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>	\$5,090.00	(\$400.00)
<u>Max. Value Date</u>	27/11/2014	15/09/2014
<u>Avg. Value</u>	\$900.65	(\$353.87)
<u>1 Std. Deviation</u>	\$1,081.25	\$68.69
<u>Avg. + 1 Std. Deviation</u>	\$1,981.89	(\$285.18)
<u>Avg. - 1 Std. Deviation</u>	(\$180.60)	(\$422.56)
<u>Coefficient of Variation</u>	120.05%	19.41%

Efficiency Analysis

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(25.10%)	53.37%	21.52%
<u>1 Std. Deviation</u>	59.82%	30.12%	35.21%
<u>Avg. + 1 Std. Deviation</u>	34.71%	83.50%	56.73%
<u>Avg. - 1 Std. Deviation</u>	(84.92%)	23.25%	(13.68%)
<u>Coefficient of Variation</u>	238.28%	56.44%	163.56%

TradeStation Trade Series Analysis

	<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>	\$3,430.00	(\$400.00)
<u>Largest Profit/Loss as % of Gross</u>	26.04%	4.87%
<u>Largest Consec. Profit/Loss</u>	\$3,430.00	(\$2,800.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>	26.04%	34.06%

Winning Series

1

Number of Series

9

Avg. Gain per Series

\$1,463.33

Avg. Loss Next Trade

(\$400.00)

Losing Series

Number of Series

1

4

Avg. Loss per Series

(\$400.00)

Avg. Gain Next Trade

\$1,677.50

2

1

(\$295.00)

\$670.00

4	1	(\$307.50)	\$2,220.00
5	1	(\$400.00)	\$2,040.00
7	1	(\$400.00)	\$200.00

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	\$2,060.00	20.60%	50.00%
September	\$660.00	4.41%	33.33%
October	(\$1,060.00)	(9.94%)	10.00%
November	\$5,200.00	54.17%	60.00%
December	(\$1,910.00)	(12.91%)	16.67%

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	\$2,060.00	15.98%	3.57	4	50.00%
01/12/2014	(\$1,910.00)	(12.91%)	0.05	6	16.67%
01/11/2014	\$5,200.00	54.17%	7.50	5	60.00%
01/10/2014	(\$1,060.00)	(9.94%)	0.68	10	10.00%
01/09/2014	\$660.00	6.60%	1.49	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>
01/01/2015 - Today	\$2,060.00	15.98%	3.57	4	50.00%
01/12/2014 - 01/01/2015	\$150.00	1.01%	1.05	10	30.00%
01/11/2014 - 01/01/2015	\$5,350.00	55.73%	2.49	15	40.00%
01/10/2014 - 01/01/2015	\$4,290.00	40.24%	1.62	25	28.00%
01/09/2014 - 01/01/2015	\$4,950.00	49.50%	1.60	31	29.03%
01/08/2014 - 01/01/2015	\$4,950.00	49.50%	1.60	31	29.03%

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	\$820.00	5.80%	100.00	1	100.00%
04/01/2015	\$1,640.00	13.13%	5.10	2	50.00%
28/12/2014	(\$800.00)	(6.02%)	0.00	2	0.00%
14/12/2014	(\$800.00)	(5.68%)	0.00	2	0.00%
07/12/2014	(\$400.00)	(2.76%)	0.00	1	0.00%
30/11/2014	(\$310.00)	(2.09%)	0.23	2	50.00%
23/11/2014	\$3,430.00	30.17%	100.00	1	100.00%
16/11/2014	(\$400.00)	(3.40%)	0.00	1	0.00%
09/11/2014	\$1,970.00	20.10%	5.92	2	50.00%
02/11/2014	\$200.00	2.08%	100.00	1	100.00%
26/10/2014	(\$1,600.00)	(14.29%)	0.00	4	0.00%
19/10/2014	(\$400.00)	(3.45%)	0.00	1	0.00%
12/10/2014	(\$800.00)	(6.45%)	0.00	2	0.00%
05/10/2014	\$1,820.00	17.20%	5.55	2	50.00%
28/09/2014	(\$80.00)	(0.75%)	0.00	1	0.00%
21/09/2014	(\$350.00)	(3.18%)	0.00	1	0.00%
14/09/2014	(\$400.00)	(3.51%)	0.00	1	0.00%
07/09/2014	\$480.00	4.39%	3.53	2	50.00%
31/08/2014	\$930.00	9.30%	3.33	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	\$820.00	5.80%	100.00	1	100.00%
04/01/2015 - 11/01/2015	\$2,460.00	19.70%	7.15	3	66.67%
28/12/2014 - 11/01/2015	\$1,660.00	12.49%	2.38	5	40.00%
21/12/2014 - 11/01/2015	\$1,660.00	12.49%	2.38	5	40.00%
14/12/2014 - 11/01/2015	\$860.00	6.10%	1.43	7	28.57%
07/12/2014 - 11/01/2015	\$460.00	3.17%	1.19	8	25.00%
30/11/2014 - 11/01/2015	\$150.00	1.01%	1.05	10	30.00%
23/11/2014 - 11/01/2015	\$3,580.00	31.49%	2.28	11	36.36%
16/11/2014 - 11/01/2015	\$3,180.00	27.02%	1.99	12	33.33%
09/11/2014 - 11/01/2015	\$5,150.00	52.55%	2.43	14	35.71%
02/11/2014 - 11/01/2015	\$5,350.00	55.73%	2.49	15	40.00%
26/10/2014 - 11/01/2015	\$3,750.00	33.48%	1.72	19	31.58%
19/10/2014 - 11/01/2015	\$3,350.00	28.88%	1.60	20	30.00%
12/10/2014 - 11/01/2015	\$2,550.00	20.56%	1.40	22	27.27%
05/10/2014 - 11/01/2015	\$4,370.00	41.30%	1.64	24	29.17%
28/09/2014 - 11/01/2015	\$4,290.00	40.24%	1.62	25	28.00%
21/09/2014 - 11/01/2015	\$3,940.00	35.79%	1.54	26	26.92%
14/09/2014 - 11/01/2015	\$3,540.00	31.03%	1.46	27	25.93%
07/09/2014 - 11/01/2015	\$4,020.00	36.78%	1.51	29	27.59%
31/08/2014 - 11/01/2015	\$4,950.00	49.50%	1.60	31	29.03%

24/08/2014 - 11/01/2015	\$4,950.00	49.50%	1.60	31	29.03%
17/08/2014 - 11/01/2015	\$4,950.00	49.50%	1.60	31	29.03%
10/08/2014 - 11/01/2015	\$4,950.00	49.50%	1.60	31	29.03%
03/08/2014 - 11/01/2015	\$4,950.00	49.50%	1.60	31	29.03%