

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$19,940.00	\$4,520.00	\$15,420.00
<u>Gross Profit</u>	\$45,170.00	\$17,460.00	\$27,710.00
<u>Gross Loss</u>	(\$25,230.00)	(\$12,940.00)	(\$12,290.00)
<u>Profit Factor</u>	1.79	1.35	2.25
<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>	\$19,940.00	\$4,520.00	\$15,420.00
<u>Select Gross Profit</u>	\$45,170.00	\$17,460.00	\$27,710.00
<u>Select Gross Loss</u>	(\$25,230.00)	(\$12,940.00)	(\$12,290.00)
<u>Select Profit Factor</u>	1.79	1.35	2.25
<u>Adjusted Total Net Profit</u>	\$10,002.24	(\$1,368.10)	\$7,165.83
<u>Adjusted Gross Profit</u>	\$38,436.45	\$13,895.99	\$21,663.18
<u>Adjusted Gross Loss</u>	(\$28,434.21)	(\$15,264.09)	(\$14,497.35)
<u>Adjusted Profit Factor</u>	1.35	0.91	1.49
<u>Total Number of Trades</u>	107	55	52
<u>Percent Profitable</u>	42.06%	43.64%	40.38%
<u>Winning Trades</u>	45	24	21
<u>Losing Trades</u>	62	31	31
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$186.36	\$82.18	\$296.54
<u>Avg. Winning Trade</u>	\$1,003.78	\$727.50	\$1,319.52
<u>Avg. Losing Trade</u>	(\$406.94)	(\$417.42)	(\$396.45)
<u>Ratio Avg. Win:Avg. Loss</u>	2.47	1.74	3.33
<u>Largest Winning Trade</u>	\$3,500.00	\$2,900.00	\$3,500.00
<u>Largest Losing Trade</u>	(\$500.00)	(\$500.00)	(\$500.00)
<u>Largest Winner as % of Gross Profit</u>	7.75%	16.61%	12.63%
<u>Largest Loser as % of Gross Loss</u>	1.98%	3.86%	4.07%
<u>Net Profit as % of Largest Loss</u>	3988.00%	904.00%	3084.00%
<u>Select Net Profit as % of Largest Loss</u>	3988.00%	904.00%	3084.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	2000.45%	(273.62%)	1433.17%
<u>Max. Consecutive Winning Trades</u>	4	4	3
<u>Max. Consecutive Losing Trades</u>	12	6	11
<u>Avg. Bars in Total Trades</u>	13.30	13.38	13.21
<u>Avg. Bars in Winning Trades</u>	21.56	21.08	22.10
<u>Avg. Bars in Losing Trades</u>	7.31	7.42	7.19
<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>	107	55	52
<u>Account Size Required</u>	\$5,400.00	\$3,090.00	\$4,860.00
<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>	199.40%		
<u>Annual Rate of Return</u>	142.70%		
<u>Buy & Hold Return</u>	(2.87%)		
<u>Return on Account</u>	369.26%		
<u>Avg. Monthly Return</u>	\$1,994.00		
<u>Std. Deviation of Monthly Return</u>	\$3,720.82		

Return Retracement Ratio	3.82
RINA Index	667.78
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	9 Mths, 6 Dys, 16 Hrs, 15 Mins
Percent of Time in the Market	9.77%
Time in the Market	27 Dys, 10 Hrs
Longest Flat Period	10 Dys, 9 Hrs, 30 Mins

Max. Equity Run-up	\$27,080.00
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Date of Max. Equity Run-up	04/15/14 14:30
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Max. Equity Run-up as % of Initial Capital	270.80%
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Max. Drawdown (Intra-day Peak to Valley)

Value	(\$6,290.00)	(\$3,740.00)	(\$5,700.00)
Date	05/19/14 18:00		
as % of Initial Capital	62.90%	37.40%	57.00%
Net Profit as % of Drawdown	317.01%	120.86%	270.53%
Select Net Profit as % of Drawdown	317.01%	120.86%	270.53%
Adjusted Net Profit as % of Drawdown	159.02%	(36.58%)	125.72%

Max. Drawdown (Trade Close to Trade Close)

Value	(\$5,400.00)	(\$3,090.00)	(\$4,860.00)
Date	05/19/14 18:00		
as % of Initial Capital	54.00%	30.90%	48.60%
Net Profit as % of Drawdown	369.26%	146.28%	317.28%
Select Net Profit as % of Drawdown	369.26%	146.28%	317.28%
Adjusted Net Profit as % of Drawdown	185.23%	(44.28%)	147.45%

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>	107	45	62
<u>Avg. Trade Net Profit</u>	\$186.36	\$1,003.78	(\$406.94)
<u>1 Std. Deviation of Avg. Trade</u>	\$916.30	\$897.84	\$163.87
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,102.66	\$1,901.62	(\$243.06)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$729.95)	\$105.94	(\$570.81)
<u>Coefficient of Variation</u>	491.70%	89.45%	40.27%
<u>Time Averages</u>			
<u>Avg. Time in Trades</u>	6 Hrs, 8 Mins	10 Hrs, 16 Mins	3 Hrs, 9 Mins
<u>Avg. Time Between Trades</u>	2 Dys, 9 Hrs, 50 Mins	5 Dys, 18 Hrs, 32 Mins	4 Dys, 8 Hrs, 24 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	7 Dys, 6 Hrs		
<u>Outliers</u>			
	<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
<u>Run-up/Drawdown</u>			
		<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>		\$3,530.00	(\$500.00)
<u>Max. Value Date</u>		12/09/2013	19/08/2013
<u>Avg. Value</u>		\$791.50	(\$337.57)
<u>1 Std. Deviation</u>		\$815.85	\$173.16
<u>Avg. + 1 Std. Deviation</u>		\$1,607.35	(\$164.41)
<u>Avg. - 1 Std. Deviation</u>		(\$24.36)	(\$510.73)
<u>Coefficient of Variation</u>		103.08%	51.30%
<u>Efficiency Analysis</u>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(12.46%)	55.96%	31.59%
<u>1 Std. Deviation</u>	62.66%	32.17%	35.13%
<u>Avg. + 1 Std. Deviation</u>	50.20%	88.13%	66.72%
<u>Avg. - 1 Std. Deviation</u>	(75.11%)	23.78%	(3.54%)
<u>Coefficient of Variation</u>	503.05%	57.49%	111.21%

TradeStation Trade Series Analysis			
		<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>		\$3,500.00	(\$500.00)
<u>Largest Profit/Loss as % of Gross</u>		7.75%	1.98%
<u>Largest Consec. Profit/Loss</u>		\$9,230.00	(\$4,470.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		20.43%	17.72%
Winning Series	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	9	\$1,001.11	(\$404.44)
2	8	\$867.50	(\$347.50)
3	4	\$792.50	(\$500.00)
4	2	\$1,596.25	(\$500.00)
Losing Series	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>

1	10	(\$416.00)	\$895.00
2	5	(\$366.00)	\$892.50
3	4	(\$401.67)	\$1,445.00
4	1	(\$500.00)	\$2,900.00
6	1	(\$473.33)	\$180.00
8	1	(\$410.00)	\$1,700.00
12	1	(\$372.50)	\$210.00

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	\$990.00	9.90%	42.86%
February	\$70.00	0.24%	37.50%
March	\$5,010.00	16.80%	72.73%
April	(\$3,990.00)	(11.45%)	14.29%
May	(\$910.00)	(2.95%)	42.86%
August	\$250.00	0.84%	60.00%
September	\$9,410.00	91.80%	58.33%
October	\$1,760.00	8.95%	30.77%
November	\$2,490.00	11.62%	30.77%
December	\$4,860.00	20.33%	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>
01/05/2014	(\$910.00)	(2.95%)	0.47	7	42.86%
01/04/2014	(\$3,990.00)	(11.45%)	0.11	14	14.29%
01/03/2014	\$5,010.00	16.80%	4.34	11	72.73%
01/02/2014	\$70.00	0.24%	1.03	8	37.50%
01/01/2014	\$990.00	3.44%	1.33	14	42.86%
01/12/2013	\$4,860.00	20.33%	3.64	10	50.00%
01/11/2013	\$2,490.00	11.62%	1.83	13	30.77%
01/10/2013	\$1,760.00	8.95%	1.42	13	30.77%
01/09/2013	\$9,410.00	91.80%	4.76	12	58.33%
01/08/2013	\$250.00	2.50%	1.25	5	60.00%

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>
01/05/2014 - Today	(\$910.00)	(2.95%)	0.47	7	42.86%
01/04/2014 - 01/05/2014	(\$4,900.00)	(14.06%)	0.21	21	23.81%
01/03/2014 - 01/05/2014	\$110.00	0.37%	1.01	32	40.63%
01/02/2014 - 01/05/2014	\$180.00	0.60%	1.02	40	40.00%
01/01/2014 - 01/05/2014	\$1,170.00	4.07%	1.09	54	40.74%
01/12/2013 - 01/05/2014	\$6,030.00	25.22%	1.42	64	42.19%
01/11/2013 - 01/05/2014	\$8,520.00	39.78%	1.49	77	40.26%
01/10/2013 - 01/05/2014	\$10,280.00	52.29%	1.47	90	38.89%
01/09/2013 - 01/05/2014	\$19,690.00	192.10%	1.81	102	41.18%
01/08/2013 - 01/05/2014	\$19,940.00	199.40%	1.79	107	42.06%
01/07/2013 - 01/05/2014	\$19,940.00	199.40%	1.79	107	42.06%

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>
18/05/2014	(\$500.00)	(1.64%)	0.00	1	0.00%
11/05/2014	\$90.00	0.30%	1.18	3	66.67%
04/05/2014	(\$710.00)	(2.29%)	0.00	2	0.00%
27/04/2014	(\$1,790.00)	(5.45%)	0.11	5	20.00%
20/04/2014	(\$1,080.00)	(3.18%)	0.00	3	0.00%
13/04/2014	(\$620.00)	(1.79%)	0.00	3	0.00%
06/04/2014	(\$720.00)	(2.04%)	0.06	3	33.33%
30/03/2014	\$430.00	1.23%	100.00	1	100.00%
23/03/2014	\$1,680.00	5.07%	4.36	3	66.67%
16/03/2014	\$1,800.00	5.74%	100.00	1	100.00%
09/03/2014	\$450.00	1.46%	1.90	3	66.67%
02/03/2014	\$1,080.00	3.62%	3.16	4	75.00%
23/02/2014	\$880.00	3.04%	45.00	2	50.00%
09/02/2014	\$690.00	2.44%	2.38	3	66.67%
02/02/2014	(\$1,500.00)	(5.04%)	0.00	3	0.00%
26/01/2014	\$940.00	3.26%	100.00	2	100.00%
19/01/2014	\$980.00	3.52%	2.58	4	25.00%
12/01/2014	\$580.00	2.13%	100.00	1	100.00%
05/01/2014	(\$510.00)	(1.84%)	0.62	5	40.00%
29/12/2013	(\$1,430.00)	(4.90%)	0.05	4	25.00%
15/12/2013	\$1,910.00	7.00%	14.64	2	50.00%
08/12/2013	\$2,710.00	11.03%	100.00	2	100.00%
01/12/2013	\$670.00	2.80%	1.56	4	25.00%
24/11/2013	\$30.00	0.13%	1.06	2	50.00%
17/11/2013	\$3,040.00	14.59%	14.82	4	50.00%
03/11/2013	(\$530.00)	(2.48%)	0.76	6	16.67%
27/10/2013	(\$1,050.00)	(4.68%)	0.00	3	0.00%
20/10/2013	\$2,600.00	13.12%	3.60	4	50.00%
13/10/2013	(\$1,000.00)	(4.80%)	0.00	2	0.00%
06/10/2013	(\$250.00)	(1.19%)	0.50	2	50.00%
29/09/2013	\$910.00	4.51%	1.74	4	25.00%
22/09/2013	(\$1,260.00)	(5.88%)	0.16	4	25.00%
15/09/2013	\$3,340.00	18.47%	100.00	1	100.00%
08/09/2013	\$5,430.00	42.92%	100.00	2	100.00%
01/09/2013	\$2,400.00	23.41%	5.80	4	75.00%
25/08/2013	\$440.00	4.49%	100.00	1	100.00%
18/08/2013	(\$340.00)	(3.35%)	0.66	3	33.33%
11/08/2013	\$150.00	1.50%	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>
18/05/2014 - Today	(\$500.00)	(1.64%)	0.00	1	0.00%

11/05/2014 - 18/05/2014	(\$410.00)	(1.35%)	0.59	4	50.00%
04/05/2014 - 18/05/2014	(\$1,120.00)	(3.61%)	0.35	6	33.33%
27/04/2014 - 18/05/2014	(\$2,910.00)	(8.86%)	0.22	11	27.27%
20/04/2014 - 18/05/2014	(\$3,990.00)	(11.76%)	0.17	14	21.43%
13/04/2014 - 18/05/2014	(\$4,610.00)	(13.34%)	0.15	17	17.65%
06/04/2014 - 18/05/2014	(\$5,330.00)	(15.11%)	0.14	20	20.00%
30/03/2014 - 18/05/2014	(\$4,900.00)	(14.06%)	0.21	21	23.81%
23/03/2014 - 18/05/2014	(\$3,220.00)	(9.71%)	0.52	24	29.17%
16/03/2014 - 18/05/2014	(\$1,420.00)	(4.53%)	0.79	25	32.00%
09/03/2014 - 18/05/2014	(\$970.00)	(3.14%)	0.86	28	35.71%
02/03/2014 - 18/05/2014	\$110.00	0.37%	1.01	32	40.63%
23/02/2014 - 18/05/2014	\$990.00	3.42%	1.13	34	41.18%
16/02/2014 - 18/05/2014	\$990.00	3.42%	1.13	34	41.18%
09/02/2014 - 18/05/2014	\$1,680.00	5.94%	1.20	37	43.24%
02/02/2014 - 18/05/2014	\$180.00	0.60%	1.02	40	40.00%
26/01/2014 - 18/05/2014	\$1,120.00	3.89%	1.12	42	42.86%
19/01/2014 - 18/05/2014	\$2,100.00	7.54%	1.20	46	41.30%
12/01/2014 - 18/05/2014	\$2,680.00	9.83%	1.26	47	42.55%
05/01/2014 - 18/05/2014	\$2,170.00	7.81%	1.19	52	42.31%
29/12/2013 - 18/05/2014	\$740.00	2.53%	1.06	56	41.07%
22/12/2013 - 18/05/2014	\$740.00	2.53%	1.06	56	41.07%
15/12/2013 - 18/05/2014	\$2,650.00	9.71%	1.20	58	41.38%
08/12/2013 - 18/05/2014	\$5,360.00	21.81%	1.40	60	43.33%
01/12/2013 - 18/05/2014	\$6,030.00	25.22%	1.42	64	42.19%
24/11/2013 - 18/05/2014	\$6,060.00	25.38%	1.40	66	42.42%
17/11/2013 - 18/05/2014	\$9,100.00	43.67%	1.60	70	42.86%
10/11/2013 - 18/05/2014	\$9,100.00	43.67%	1.60	70	42.86%
03/11/2013 - 18/05/2014	\$8,570.00	40.10%	1.49	76	40.79%
27/10/2013 - 18/05/2014	\$7,520.00	33.54%	1.41	79	39.24%
20/10/2013 - 18/05/2014	\$10,120.00	51.06%	1.52	83	39.76%
13/10/2013 - 18/05/2014	\$9,120.00	43.80%	1.44	85	38.82%
06/10/2013 - 18/05/2014	\$8,870.00	42.10%	1.42	87	39.08%
29/09/2013 - 18/05/2014	\$9,780.00	48.51%	1.44	91	38.46%
22/09/2013 - 18/05/2014	\$8,520.00	39.78%	1.36	95	37.89%
15/09/2013 - 18/05/2014	\$11,860.00	65.60%	1.50	96	38.54%
08/09/2013 - 18/05/2014	\$17,290.00	136.68%	1.73	98	39.80%
01/09/2013 - 18/05/2014	\$19,690.00	192.10%	1.81	102	41.18%
25/08/2013 - 18/05/2014	\$20,130.00	205.20%	1.83	103	41.75%
18/08/2013 - 18/05/2014	\$19,790.00	194.98%	1.78	106	41.51%