

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$101,280.00	\$33,990.00	\$67,290.00
<u>Gross Profit</u>	\$281,800.00	\$126,950.00	\$154,850.00
<u>Gross Loss</u>	(\$180,520.00)	(\$92,960.00)	(\$87,560.00)
<u>Profit Factor</u>	1.56	1.37	1.77
<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>	\$68,880.00	\$28,810.00	\$40,070.00
<u>Select Gross Profit</u>	\$249,400.00	\$121,770.00	\$127,630.00
<u>Select Gross Loss</u>	(\$180,520.00)	(\$92,960.00)	(\$87,560.00)
<u>Select Profit Factor</u>	1.38	1.31	1.46
<u>Adjusted Total Net Profit</u>	\$75,343.63	\$16,745.21	\$47,866.30
<u>Adjusted Gross Profit</u>	\$263,977.40	\$115,549.55	\$141,054.87
<u>Adjusted Gross Loss</u>	(\$188,633.77)	(\$98,804.35)	(\$93,188.57)
<u>Adjusted Profit Factor</u>	1.40	1.17	1.51
<u>Total Number of Trades</u>	751	380	371
<u>Percent Profitable</u>	33.29%	32.63%	33.96%
<u>Winning Trades</u>	250	124	126
<u>Losing Trades</u>	495	253	242
<u>Even Trades</u>	6	3	3
<u>Avg. Trade Net Profit</u>	\$134.86	\$89.45	\$181.37
<u>Avg. Winning Trade</u>	\$1,127.20	\$1,023.79	\$1,228.97
<u>Avg. Losing Trade</u>	(\$364.69)	(\$367.43)	(\$361.82)
<u>Ratio Avg. Win:Avg. Loss</u>	3.09	2.79	3.40
<u>Largest Winning Trade</u>	\$8,270.00	\$5,180.00	\$8,270.00
<u>Largest Losing Trade</u>	(\$400.00)	(\$400.00)	(\$400.00)
<u>Largest Winner as % of Gross Profit</u>	2.93%	4.08%	5.34%
<u>Largest Loser as % of Gross Loss</u>	0.22%	0.43%	0.46%
<u>Net Profit as % of Largest Loss</u>	25320.00%	8497.50%	16822.50%
<u>Select Net Profit as % of Largest Loss</u>	17220.00%	7202.50%	10017.50%
<u>Adjusted Net Profit as % of Largest Loss</u>	18835.91%	4186.30%	11966.57%
<u>Max. Consecutive Winning Trades</u>	6	6	7
<u>Max. Consecutive Losing Trades</u>	14	11	14
<u>Avg. Bars in Total Trades</u>	11.09	10.98	11.20
<u>Avg. Bars in Winning Trades</u>	20.30	20.16	20.44
<u>Avg. Bars in Losing Trades</u>	6.36	6.42	6.30
<u>Avg. Bars in Even Trades</u>	17.00	16.33	17.67
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	751	380	371
<u>Account Size Required</u>	\$6,840.00	\$8,390.00	\$5,460.00
<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>	1012.80%		
<u>Annual Rate of Return</u>	34.63%		
<u>Buy & Hold Return</u>	(63.62%)		
<u>Return on Account</u>	1480.70%		

<u>Avg. Monthly Return</u>	\$866.00
<u>Std. Deviation of Monthly Return</u>	\$1,960.27

<u>Return Retracement Ratio</u>	0.52
<u>RINA Index</u>	3508.48
<u>Sharpe Ratio</u>	0.25
<u>K-Ratio</u>	n/a

<u>Trading Period</u>	6 Yrs, 11 Mths, 14 Dys, 11 Hrs, 15 Mins
<u>Percent of Time in the Market</u>	6.33%
<u>Time in the Market</u>	5 Mths, 7 Dys, 20 Hrs
<u>Longest Flat Period</u>	28 Dys, 16 Hrs

<u>Max. Equity Run-up</u>	\$105,000.00
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<u>Date of Max. Equity Run-up</u>	10/15/14 15:00
<u>Max. Equity Run-up as % of Initial Capital</u>	1050.00%

Max. Drawdown (Intra-day Peak to Valley)

<u>Value</u>	(\$8,020.00)	(\$9,630.00)	(\$7,560.00)
<u>Date</u>	03/20/12 17:00		
<u>as % of Initial Capital</u>	80.20%	96.30%	75.60%
<u>Net Profit as % of Drawdown</u>	1262.84%	352.96%	890.08%
<u>Select Net Profit as % of Drawdown</u>	858.85%	299.17%	530.03%
<u>Adjusted Net Profit as % of Drawdown</u>	939.45%	173.89%	633.15%

Max. Drawdown (Trade Close to Trade Close)

<u>Value</u>	(\$6,840.00)	(\$8,390.00)	(\$5,460.00)
<u>Date</u>	03/13/12 16:30		
<u>as % of Initial Capital</u>	68.40%	83.90%	54.60%
<u>Net Profit as % of Drawdown</u>	1480.70%	405.13%	1232.42%
<u>Select Net Profit as % of Drawdown</u>	1007.02%	343.38%	733.88%
<u>Adjusted Net Profit as % of Drawdown</u>	1101.52%	199.59%	876.67%

<u>Max. Trade Drawdown</u>	(\$400.00)	(\$400.00)	(\$400.00)
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TradeStation TradeManager Performance Report

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TradeStation Trade Analysis

	<u>All Trades</u>	<u>Winners</u>	<u>Losers</u>
<u>Total Number of Trades</u>	751	250	495
<u>Avg. Trade Net Profit</u>	\$134.86	\$1,127.20	(\$364.69)
<u>1 Std. Deviation of Avg. Trade</u>	\$962.13	\$1,134.16	\$91.78
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,096.99	\$2,261.36	(\$272.91)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$827.27)	(\$6.96)	(\$456.46)
<u>Coefficient of Variation</u>	713.43%	100.62%	25.17%

Time Averages

<u>Avg. Time in Trades</u>	5 Hrs, 8 Mins	9 Hrs, 41 Mins	2 Hrs, 47 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 4 Hrs, 38 Mins	9 Dys, 18 Hrs, 49 Mins	5 Dys, 36 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	80 Dys, 8 Hrs, 10 Mins		

Outliers

	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	5	5	0
<u>Outlier Profit/Loss</u>	\$32,400.00	\$32,400.00	\$0.00

Run-up/Drawdown

	<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>	\$9,290.00	(\$400.00)
<u>Max. Value Date</u>	05/05/2011	01/02/2008
<u>Avg. Value</u>	\$797.92	(\$311.25)
<u>1 Std. Deviation</u>	\$986.14	\$124.41
<u>Avg. + 1 Std. Deviation</u>	\$1,784.06	(\$186.84)
<u>Avg. - 1 Std. Deviation</u>	(\$188.22)	(\$435.67)
<u>Coefficient of Variation</u>	123.59%	39.97%

Efficiency Analysis

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(21.12%)	55.42%	23.45%
<u>1 Std. Deviation</u>	58.58%	30.28%	33.33%
<u>Avg. + 1 Std. Deviation</u>	37.46%	85.70%	56.78%
<u>Avg. - 1 Std. Deviation</u>	(79.71%)	25.15%	(9.88%)
<u>Coefficient of Variation</u>	277.32%	54.63%	142.12%

TradeStation Trade Series Analysis

	<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>	\$8,270.00	(\$400.00)
<u>Largest Profit/Loss as % of Gross</u>	2.93%	0.22%
<u>Largest Consec. Profit/Loss</u>	\$8,270.00	(\$5,600.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>	2.93%	3.10%

<u>Winning Series</u>	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	118	\$1,233.47	(\$363.98)
2	30	\$1,215.00	(\$380.00)
3	12	\$888.33	(\$355.00)
4	5	\$811.50	(\$384.00)

5	2	\$985.00	(\$400.00)
6	1	\$881.67	(\$400.00)
Losing Series	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>
1	61	(\$360.16)	\$984.83
2	38	(\$363.95)	\$1,128.95
3	19	(\$366.84)	\$1,257.37
4	23	(\$358.15)	\$1,255.65
5	11	(\$372.36)	\$1,166.36
6	4	(\$354.58)	\$1,027.50
7	3	(\$326.19)	\$1,013.33
8	5	(\$365.50)	\$652.00
9	1	(\$400.00)	\$4,290.00
10	1	(\$375.00)	\$200.00
11	1	(\$400.00)	\$5,610.00
12	1	(\$345.00)	\$2,260.00
13	1	(\$390.77)	\$1,750.00
14	1	(\$400.00)	\$810.00

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	\$2,220.00	2.04%	1.09	113	32.74%
01/01/2015	(\$1,280.00)	(1.14%)	0.39	7	14.29%
01/01/2014	\$8,710.00	8.39%	1.39	110	36.36%
01/01/2013	\$15,450.00	17.48%	1.75	107	42.99%
01/01/2012	\$8,000.00	9.95%	1.25	125	29.60%
01/01/2011	\$21,700.00	36.97%	1.66	117	29.06%
01/01/2010	\$8,410.00	16.72%	1.34	108	32.41%
01/01/2009	\$11,700.00	30.32%	1.40	115	33.91%
01/01/2008	\$28,590.00	285.90%	2.66	62	29.03%

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	(\$1,280.00)	(1.14%)	0.39	7	14.29%
01/01/2014 - 01/01/2015	\$7,430.00	7.15%	1.30	117	35.04%
01/01/2013 - 01/01/2015	\$22,880.00	25.88%	1.50	224	38.84%
01/01/2012 - 01/01/2015	\$30,880.00	38.41%	1.40	349	35.53%
01/01/2011 - 01/01/2015	\$52,580.00	89.57%	1.48	466	33.91%
01/01/2010 - 01/01/2015	\$60,990.00	121.28%	1.45	574	33.62%
01/01/2009 - 01/01/2015	\$72,690.00	188.36%	1.45	689	33.67%
01/01/2008 - 01/01/2015	\$101,280.00	1012.80%	1.56	751	33.29%

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	\$931.43	9.31%	32.84%
February	\$354.29	0.46%	22.41%
March	\$772.86	1.23%	37.50%
April	\$1,155.71	1.81%	31.82%
May	\$2,352.86	3.63%	40.35%
June	\$775.71	1.15%	33.33%
July	\$1,218.57	1.79%	33.82%
August	\$632.86	0.91%	25.81%
September	\$3,598.57	5.15%	41.67%
October	\$692.86	0.94%	27.69%
November	\$908.57	1.23%	35.94%
December	\$1,074.29	1.43%	36.67%

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	(\$1,280.00)	(1.14%)	0.39	7	14.29%
01/12/2014	\$190.00	0.17%	1.24	4	50.00%
01/11/2014	\$2,840.00	2.59%	2.77	8	50.00%
01/10/2014	(\$1,110.00)	(1.00%)	0.69	13	15.38%
01/09/2014	\$1,100.00	1.00%	1.96	7	57.14%
01/08/2014	(\$1,700.00)	(1.53%)	0.48	10	10.00%
01/07/2014	\$790.00	0.72%	1.38	11	45.45%
01/06/2014	\$1,720.00	1.58%	1.88	12	33.33%
01/05/2014	(\$10.00)	(0.01%)	0.99	8	37.50%
01/04/2014	(\$1,930.00)	(1.74%)	0.32	12	16.67%
01/03/2014	\$1,740.00	1.60%	2.87	7	57.14%
01/02/2014	(\$380.00)	(0.35%)	0.83	10	30.00%
01/01/2014	\$5,460.00	5.26%	14.00	8	75.00%
01/12/2013	\$620.00	0.60%	1.49	8	37.50%
01/11/2013	\$3,150.00	3.15%	4.12	8	62.50%
01/10/2013	\$2,130.00	2.17%	2.03	11	45.45%
01/09/2013	(\$400.00)	(0.41%)	0.82	9	33.33%
01/08/2013	\$800.00	0.82%	1.60	8	25.00%
01/07/2013	\$2,990.00	3.16%	2.25	11	45.45%
01/06/2013	\$1,130.00	1.21%	1.56	9	33.33%
01/05/2013	\$400.00	0.43%	1.25	8	50.00%
01/04/2013	\$1,990.00	2.19%	2.34	7	42.86%
01/03/2013	(\$520.00)	(0.57%)	0.61	8	50.00%
01/02/2013	\$2,180.00	2.44%	2.96	6	50.00%
01/01/2013	\$980.00	1.11%	1.36	14	42.86%
01/12/2012	(\$370.00)	(0.42%)	0.73	7	42.86%
01/11/2012	\$1,460.00	1.67%	1.70	11	45.45%

01/10/2012	\$1,690.00	1.97%	1.41	14	21.43%
01/09/2012	\$1,770.00	2.11%	1.89	10	40.00%
01/08/2012	(\$690.00)	(0.82%)	0.68	9	22.22%
01/07/2012	\$2,210.00	2.68%	1.61	12	25.00%
01/06/2012	\$1,070.00	1.32%	1.50	8	25.00%
01/05/2012	\$3,220.00	4.13%	2.58	11	45.45%
01/04/2012	\$200.00	0.26%	1.09	8	25.00%
01/03/2012	(\$20.00)	(0.03%)	0.99	13	38.46%
01/02/2012	(\$4,400.00)	(5.35%)	0.00	11	0.00%
01/01/2012	\$1,860.00	2.31%	1.75	11	27.27%
01/12/2011	\$3,520.00	4.58%	2.76	9	44.44%
01/11/2011	(\$3,630.00)	(4.51%)	0.24	14	14.29%
01/10/2011	\$3,870.00	5.05%	3.21	8	37.50%

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	(\$1,280.00)	(1.14%)	0.39	7	14.29%
01/12/2014 - 01/01/2015	(\$1,090.00)	(0.97%)	0.62	11	27.27%
01/11/2014 - 01/01/2015	\$1,750.00	1.60%	1.39	19	36.84%
01/10/2014 - 01/01/2015	\$640.00	0.58%	1.08	32	28.13%
01/09/2014 - 01/01/2015	\$1,740.00	1.59%	1.19	39	33.33%
01/08/2014 - 01/01/2015	\$40.00	0.04%	1.00	49	28.57%
01/07/2014 - 01/01/2015	\$830.00	0.75%	1.06	60	31.67%
01/06/2014 - 01/01/2015	\$2,550.00	2.35%	1.15	72	31.94%
01/05/2014 - 01/01/2015	\$2,540.00	2.34%	1.14	80	32.50%
01/04/2014 - 01/01/2015	\$610.00	0.55%	1.03	92	30.43%
01/03/2014 - 01/01/2015	\$2,350.00	2.16%	1.11	99	32.32%
01/02/2014 - 01/01/2015	\$1,970.00	1.80%	1.08	109	32.11%
01/01/2014 - 01/01/2015	\$7,430.00	7.15%	1.30	117	35.04%
01/12/2013 - 01/01/2015	\$8,050.00	7.80%	1.31	125	35.20%
01/11/2013 - 01/01/2015	\$11,200.00	11.19%	1.42	133	36.84%
01/10/2013 - 01/01/2015	\$13,330.00	13.61%	1.46	144	37.50%
01/09/2013 - 01/01/2015	\$12,930.00	13.15%	1.41	153	37.25%
01/08/2013 - 01/01/2015	\$13,730.00	14.07%	1.42	161	36.65%
01/07/2013 - 01/01/2015	\$16,720.00	17.68%	1.48	172	37.21%
01/06/2013 - 01/01/2015	\$17,850.00	19.11%	1.48	181	37.02%
01/05/2013 - 01/01/2015	\$18,250.00	19.62%	1.47	189	37.57%
01/04/2013 - 01/01/2015	\$20,240.00	22.23%	1.50	196	37.76%
01/03/2013 - 01/01/2015	\$19,720.00	21.54%	1.48	204	38.24%
01/02/2013 - 01/01/2015	\$21,900.00	24.50%	1.51	210	38.57%
01/01/2013 - 01/01/2015	\$22,880.00	25.88%	1.50	224	38.84%
01/12/2012 - 01/01/2015	\$22,510.00	25.36%	1.48	231	38.96%
01/11/2012 - 01/01/2015	\$23,970.00	27.45%	1.49	242	39.26%
01/10/2012 - 01/01/2015	\$25,660.00	29.97%	1.48	256	38.28%
01/09/2012 - 01/01/2015	\$27,430.00	32.71%	1.50	266	38.35%
01/08/2012 - 01/01/2015	\$26,740.00	31.63%	1.47	275	37.82%

01/07/2012 - 01/01/2015	\$28,950.00	35.16%	1.48	287	37.28%
01/06/2012 - 01/01/2015	\$30,020.00	36.94%	1.48	295	36.95%
01/05/2012 - 01/01/2015	\$33,240.00	42.59%	1.51	306	37.25%
01/04/2012 - 01/01/2015	\$33,440.00	42.96%	1.50	314	36.94%
01/03/2012 - 01/01/2015	\$33,420.00	42.92%	1.48	327	37.00%
01/02/2012 - 01/01/2015	\$29,020.00	35.28%	1.39	338	35.80%
01/01/2012 - 01/01/2015	\$30,880.00	38.41%	1.40	349	35.53%
01/12/2011 - 01/01/2015	\$34,400.00	44.75%	1.43	358	35.75%
01/11/2011 - 01/01/2015	\$30,770.00	38.22%	1.37	372	34.95%
01/10/2011 - 01/01/2015	\$34,640.00	45.20%	1.40	380	35.00%