

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$87,910.00	\$34,180.00	\$53,730.00
<u>Gross Profit</u>	\$234,630.00	\$108,550.00	\$126,080.00
<u>Gross Loss</u>	(\$146,720.00)	(\$74,370.00)	(\$72,350.00)
<u>Profit Factor</u>	1.60	1.46	1.74
<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>	\$55,510.00	\$29,000.00	\$26,510.00
<u>Select Gross Profit</u>	\$202,230.00	\$103,370.00	\$98,860.00
<u>Select Gross Loss</u>	(\$146,720.00)	(\$74,370.00)	(\$72,350.00)
<u>Select Profit Factor</u>	1.38	1.39	1.37
<u>Adjusted Total Net Profit</u>	\$63,477.67	\$18,146.70	\$35,095.40
<u>Adjusted Gross Profit</u>	\$217,608.15	\$97,801.95	\$112,639.83
<u>Adjusted Gross Loss</u>	(\$154,130.48)	(\$79,655.25)	(\$77,544.43)
<u>Adjusted Profit Factor</u>	1.41	1.23	1.45
<u>Total Number of Trades</u>	586	302	284
<u>Percent Profitable</u>	32.42%	33.77%	30.99%
<u>Winning Trades</u>	190	102	88
<u>Losing Trades</u>	392	198	194
<u>Even Trades</u>	4	2	2
<u>Avg. Trade Net Profit</u>	\$150.02	\$113.18	\$189.19
<u>Avg. Winning Trade</u>	\$1,234.89	\$1,064.22	\$1,432.73
<u>Avg. Losing Trade</u>	(\$374.29)	(\$375.61)	(\$372.94)
<u>Ratio Avg. Win:Avg. Loss</u>	3.30	2.83	3.84
<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>	3.52%	4.77%	6.56%
<u>Largest Loser as % of Gross Loss</u>	0.27%	0.54%	0.55%
<u>Net Profit as % of Largest Loss</u>	21977.50%	8545.00%	13432.50%
<u>Select Net Profit as % of Largest Loss</u>	13877.50%	7250.00%	6627.50%
<u>Adjusted Net Profit as % of Largest Loss</u>	15869.42%	4536.68%	8773.85%
<u>Max. Consecutive Winning Trades</u>	6	6	4
<u>Max. Consecutive Losing Trades</u>	14	11	14
<u>Avg. Bars in Total Trades</u>	10.65	10.75	10.53
<u>Avg. Bars in Winning Trades</u>	20.35	20.12	20.61
<u>Avg. Bars in Losing Trades</u>	5.86	5.86	5.86
<u>Avg. Bars in Even Trades</u>	18.50	17.50	19.50
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	586	302	284
<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>	879.10%		
<u>Annual Rate of Return</u>	41.76%		
<u>Buy & Hold Return</u>	(24.56%)		
<u>Return on Account</u>	1285.23%		

<u>Avg. Monthly Return</u>	\$1,182.25
<u>Std. Deviation of Monthly Return</u>	\$2,202.11

<u>Return Retracement Ratio</u>	0.66
<u>RINA Index</u>	2945.74
<u>Sharpe Ratio</u>	0.27
<u>K-Ratio</u>	n/a

<u>Trading Period</u>	5 Yrs, 5 Mths, 15 Dys, 11 Hrs, 15 Mins
<u>Percent of Time in the Market</u>	5.94%
<u>Time in the Market</u>	3 Mths, 26 Dys, 12 Hrs, 30 Mins
<u>Longest Flat Period</u>	28 Dys, 16 Hrs

<u>Max. Equity Run-up</u>	\$88,800.00
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<u>Date of Max. Equity Run-up</u>	07/18/13 20:30
<u>Max. Equity Run-up as % of Initial Capital</u>	888.00%

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>	1096.13%	354.93%	710.71%
<u>Select Net Profit as % of Drawdown</u>	692.14%	301.14%	350.66%
<u>Adjusted Net Profit as % of Drawdown</u>	791.49%	188.44%	464.22%

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>	1285.23%	407.39%	984.07%
<u>Select Net Profit as % of Drawdown</u>	811.55%	345.65%	485.53%
<u>Adjusted Net Profit as % of Drawdown</u>	928.04%	216.29%	642.77%

<u>Max. Trade Drawdown</u>	(\$400.00)	(\$400.00)	(\$400.00)
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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>	586	190	392
<u>Avg. Trade Net Profit</u>	\$150.02	\$1,234.89	(\$374.29)
<u>1 Std. Deviation of Avg. Trade</u>	\$1,031.55	\$1,235.59	\$79.59
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,181.56	\$2,470.49	(\$294.69)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$881.53)	(\$0.70)	(\$453.88)
<u>Coefficient of Variation</u>	687.62%	100.06%	21.27%

Time Averages

<u>Avg. Time in Trades</u>	4 Hrs, 51 Mins	9 Hrs, 43 Mins	2 Hrs, 26 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 5 Hrs, 21 Mins	10 Dys, 3 Hrs, 27 Mins	4 Dys, 23 Hrs, 52 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	60 Dys, 6 Hrs, 7 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	14/02/2008
<u>Avg. Value</u>	\$840.41	(\$318.60)
<u>1 Std. Deviation</u>	\$1,066.92	\$122.85
<u>Avg. + 1 Std. Deviation</u>	\$1,907.33	(\$195.76)
<u>Avg. - 1 Std. Deviation</u>	(\$226.51)	(\$441.45)
<u>Coefficient of Variation</u>	126.95%	38.56%

Efficiency Analysis

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(22.41%)	55.12%	22.47%
<u>1 Std. Deviation</u>	58.85%	30.52%	33.29%
<u>Avg. + 1 Std. Deviation</u>	36.44%	85.64%	55.76%
<u>Avg. - 1 Std. Deviation</u>	(81.25%)	24.60%	(10.82%)
<u>Coefficient of Variation</u>	262.59%	55.37%	148.14%

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>	3.52%	0.27%
<u>Largest Consec. Profit/Loss</u>	\$8,270.00	(\$5,600.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>	3.52%	3.82%

<u>Winning Series</u>	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	100	\$1,350.20	(\$367.58)
2	21	\$1,310.71	(\$400.00)
3	8	\$1,011.67	(\$366.25)
4	2	\$642.50	(\$400.00)
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	46	(\$372.17)	\$1,063.48
2	32	(\$371.09)	\$1,151.87
3	14	(\$373.10)	\$1,455.00
4	20	(\$360.87)	\$1,296.00
5	10	(\$380.60)	\$1,203.00
6	2	(\$385.00)	\$1,075.00
7	1	(\$400.00)	\$2,180.00
8	4	(\$376.25)	\$782.50
9	1	(\$400.00)	\$4,290.00
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	\$14,430.00	17.29%	1.57	117	39.32%
01/01/2013	\$9,510.00	10.76%	1.83	59	45.76%
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>
01/01/2013 - Today	\$9,510.00	10.76%	1.83	59	45.76%
01/01/2012 - 01/01/2013	\$17,510.00	21.78%	1.40	184	34.78%
01/01/2011 - 01/01/2013	\$39,210.00	66.80%	1.52	301	32.56%
01/01/2010 - 01/01/2013	\$47,620.00	94.69%	1.47	409	32.52%
01/01/2009 - 01/01/2013	\$59,320.00	153.72%	1.46	524	32.82%
01/01/2008 - 01/01/2013	\$87,910.00	879.10%	1.60	586	32.42%

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	\$468.00	4.68%	28.85%
February	\$476.67	0.75%	20.83%
March	\$611.67	1.11%	35.09%
April	\$1,670.00	2.99%	35.19%
May	\$2,746.67	4.77%	40.82%
June	\$618.33	1.03%	33.33%
July	\$1,350.00	2.22%	32.08%
August	\$1,066.00	1.71%	29.55%
September	\$4,898.00	8.72%	40.91%
October	\$766.00	1.25%	26.83%
November	\$74.00	0.12%	29.17%
December	\$1,342.00	2.17%	35.42%

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>
01/07/2013	\$3,350.00	3.54%	3.79	7	57.14%
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%
01/09/2011	\$3,340.00	4.56%	2.67	8	37.50%
01/08/2011	\$3,010.00	4.28%	2.08	11	36.36%
01/07/2011	\$20.00	0.03%	1.01	11	27.27%
01/06/2011	\$2,160.00	3.17%	2.80	7	57.14%
01/05/2011	\$6,610.00	10.75%	3.36	9	22.22%

01/04/2011	\$280.00	0.46%	1.10	10	30.00%
01/03/2011	(\$2,930.00)	(4.57%)	0.37	13	7.69%
01/02/2011	\$3,180.00	5.22%	2.59	6	16.67%
01/01/2011	\$2,270.00	3.87%	1.83	11	36.36%
01/12/2010	\$90.00	0.15%	1.06	9	33.33%
01/11/2010	(\$820.00)	(1.38%)	0.50	7	28.57%
01/10/2010	\$440.00	0.75%	1.65	7	28.57%
01/09/2010	(\$770.00)	(1.29%)	0.72	11	36.36%
01/08/2010	\$1,320.00	2.26%	1.66	8	37.50%
01/07/2010	(\$1,700.00)	(2.83%)	0.42	11	18.18%
01/06/2010	\$2,890.00	5.05%	2.44	10	50.00%
01/05/2010	\$4,890.00	9.34%	4.06	8	50.00%
01/04/2010	\$1,740.00	3.44%	1.70	10	30.00%

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>
01/07/2013 - Today	\$3,350.00	3.54%	3.79	7	57.14%
01/06/2013 - 01/07/2013	\$4,480.00	4.80%	2.39	16	43.75%
01/05/2013 - 01/07/2013	\$4,880.00	5.25%	2.01	24	45.83%
01/04/2013 - 01/07/2013	\$6,870.00	7.55%	2.09	31	45.16%
01/03/2013 - 01/07/2013	\$6,350.00	6.94%	1.83	39	46.15%
01/02/2013 - 01/07/2013	\$8,530.00	9.54%	1.97	45	46.67%
01/01/2013 - 01/07/2013	\$9,510.00	10.76%	1.83	59	45.76%
01/12/2012 - 01/07/2013	\$9,140.00	10.30%	1.71	66	45.45%
01/11/2012 - 01/07/2013	\$10,600.00	12.14%	1.71	77	45.45%
01/10/2012 - 01/07/2013	\$12,290.00	14.35%	1.64	91	41.76%
01/09/2012 - 01/07/2013	\$14,060.00	16.77%	1.66	101	41.58%
01/08/2012 - 01/07/2013	\$13,370.00	15.81%	1.57	110	40.00%
01/07/2012 - 01/07/2013	\$15,580.00	18.92%	1.58	122	38.52%
01/06/2012 - 01/07/2013	\$16,650.00	20.49%	1.57	130	37.69%
01/05/2012 - 01/07/2013	\$19,870.00	25.46%	1.64	141	38.30%
01/04/2012 - 01/07/2013	\$20,070.00	25.78%	1.60	149	37.58%
01/03/2012 - 01/07/2013	\$20,050.00	25.75%	1.55	162	37.65%
01/02/2012 - 01/07/2013	\$15,650.00	19.03%	1.38	173	35.26%
01/01/2012 - 01/07/2013	\$17,510.00	21.78%	1.40	184	34.78%
01/12/2011 - 01/07/2013	\$21,030.00	27.35%	1.46	193	35.23%
01/11/2011 - 01/07/2013	\$17,400.00	21.61%	1.35	207	33.82%
01/10/2011 - 01/07/2013	\$21,270.00	27.75%	1.41	215	33.95%
01/09/2011 - 01/07/2013	\$24,610.00	33.57%	1.46	223	34.08%
01/08/2011 - 01/07/2013	\$27,620.00	39.29%	1.49	234	34.19%
01/07/2011 - 01/07/2013	\$27,640.00	39.33%	1.46	245	33.88%
01/06/2011 - 01/07/2013	\$29,800.00	43.75%	1.49	252	34.52%
01/05/2011 - 01/07/2013	\$36,410.00	59.20%	1.57	261	34.10%
01/04/2011 - 01/07/2013	\$36,690.00	59.93%	1.55	271	33.95%
01/03/2011 - 01/07/2013	\$33,760.00	52.63%	1.47	284	32.75%
01/02/2011 - 01/07/2013	\$36,940.00	60.59%	1.50	290	32.41%

01/01/2011 - 01/07/2013	\$39,210.00	66.80%	1.52	301	32.56%
01/12/2010 - 01/07/2013	\$39,300.00	67.05%	1.51	310	32.58%
01/11/2010 - 01/07/2013	\$38,480.00	64.75%	1.48	317	32.49%
01/10/2010 - 01/07/2013	\$38,920.00	65.98%	1.49	324	32.41%
01/09/2010 - 01/07/2013	\$38,150.00	63.84%	1.46	335	32.54%
01/08/2010 - 01/07/2013	\$39,470.00	67.54%	1.47	343	32.65%
01/07/2010 - 01/07/2013	\$37,770.00	62.80%	1.43	354	32.20%
01/06/2010 - 01/07/2013	\$40,660.00	71.02%	1.45	364	32.69%
01/05/2010 - 01/07/2013	\$45,550.00	86.99%	1.50	372	33.06%
01/04/2010 - 01/07/2013	\$47,290.00	93.42%	1.50	382	32.98%