

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$9,630.00	\$30.00	\$9,600.00
<u>Gross Profit</u>	\$26,290.00	\$11,220.00	\$15,070.00
<u>Gross Loss</u>	(\$16,660.00)	(\$11,190.00)	(\$5,470.00)
<u>Profit Factor</u>	1.58	1.00	2.76
<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>	\$6,950.00	\$30.00	\$6,920.00
<u>Select Gross Profit</u>	\$23,610.00	\$11,220.00	\$12,390.00
<u>Select Gross Loss</u>	(\$16,660.00)	(\$11,190.00)	(\$5,470.00)
<u>Select Profit Factor</u>	1.42	1.00	2.27
<u>Adjusted Total Net Profit</u>	\$2,810.98	(\$4,786.06)	\$4,853.41
<u>Adjusted Gross Profit</u>	\$21,781.30	\$8,323.01	\$11,612.70
<u>Adjusted Gross Loss</u>	(\$18,970.33)	(\$13,109.07)	(\$6,759.29)
<u>Adjusted Profit Factor</u>	1.15	0.63	1.72
<u>Total Number of Trades</u>	88	50	38
<u>Percent Profitable</u>	38.64%	30.00%	50.00%
<u>Winning Trades</u>	34	15	19
<u>Losing Trades</u>	52	34	18
<u>Even Trades</u>	2	1	1
<u>Avg. Trade Net Profit</u>	\$109.43	\$0.60	\$252.63
<u>Avg. Winning Trade</u>	\$773.24	\$748.00	\$793.16
<u>Avg. Losing Trade</u>	(\$320.38)	(\$329.12)	(\$303.89)
<u>Ratio Avg. Win:Avg. Loss</u>	2.41	2.27	2.61
<u>Largest Winning Trade</u>	\$2,680.00	\$1,490.00	\$2,680.00
<u>Largest Losing Trade</u>	(\$400.00)	(\$400.00)	(\$400.00)
<u>Largest Winner as % of Gross Profit</u>	10.19%	13.28%	17.78%
<u>Largest Loser as % of Gross Loss</u>	2.40%	3.57%	7.31%
<u>Net Profit as % of Largest Loss</u>	2407.50%	7.50%	2400.00%
<u>Select Net Profit as % of Largest Loss</u>	1737.50%	7.50%	1730.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	702.74%	(1196.52%)	1213.35%
<u>Max. Consecutive Winning Trades</u>	4	2	7
<u>Max. Consecutive Losing Trades</u>	7	8	4
<u>Avg. Bars in Total Trades</u>	13.86	12.42	15.76
<u>Avg. Bars in Winning Trades</u>	20.68	18.53	22.37
<u>Avg. Bars in Losing Trades</u>	9.40	9.68	8.89
<u>Avg. Bars in Even Trades</u>	14.00	14.00	14.00
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	88	50	38
<u>Account Size Required</u>	\$3,410.00	\$3,250.00	\$1,360.00
<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>	96.30%		
<u>Annual Rate of Return</u>	84.51%		
<u>Buy & Hold Return</u>	(4.56%)		
<u>Return on Account</u>	282.40%		
<u>Avg. Monthly Return</u>	\$875.45		

<u>Std. Deviation of Monthly Return</u>	\$2,132.87
<u>Return Retracement Ratio</u>	2.04
<u>RINA Index</u>	344.78
<u>Sharpe Ratio</u>	n/a
<u>K-Ratio</u>	n/a

<u>Trading Period</u>	9 Mths, 17 Dys, 12 Hrs, 15 Mins
<u>Percent of Time in the Market</u>	8.10%
<u>Time in the Market</u>	23 Dys, 14 Hrs, 30 Mins
<u>Longest Flat Period</u>	7 Dys, 5 Hrs, 30 Mins

<u>Max. Equity Run-up</u>	\$15,060.00
<u>Date of Max. Equity Run-up</u>	03/12/14 18:30
<u>Max. Equity Run-up as % of Initial Capital</u>	150.60%

Max. Drawdown (Intra-day Peak to Valley)

<u>Value</u>	(\$4,020.00)	(\$4,270.00)	(\$2,360.00)
<u>Date</u>	05/09/14 13:00		
<u>as % of Initial Capital</u>	40.20%	42.70%	23.60%
<u>Net Profit as % of Drawdown</u>	239.55%	0.70%	406.78%
<u>Select Net Profit as % of Drawdown</u>	172.89%	0.70%	293.22%
<u>Adjusted Net Profit as % of Drawdown</u>	69.92%	(112.09%)	205.65%

Max. Drawdown (Trade Close to Trade Close)

<u>Value</u>	(\$3,410.00)	(\$3,250.00)	(\$1,360.00)
<u>Date</u>	05/09/14 13:00		
<u>as % of Initial Capital</u>	34.10%	32.50%	13.60%
<u>Net Profit as % of Drawdown</u>	282.40%	0.92%	705.88%
<u>Select Net Profit as % of Drawdown</u>	203.81%	0.92%	508.82%
<u>Adjusted Net Profit as % of Drawdown</u>	82.43%	(147.26%)	356.87%

<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>	88	34	52
<u>Avg. Trade Net Profit</u>	\$109.43	\$773.24	(\$320.38)
<u>1 Std. Deviation of Avg. Trade</u>	\$630.18	\$524.88	\$128.81
<u>Avg. Trade + 1 Std. Deviation</u>	\$739.61	\$1,298.11	(\$191.57)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$520.74)	\$248.36	(\$449.19)
<u>Coefficient of Variation</u>	575.86%	67.88%	40.20%
<u>Time Averages</u>			
<u>Avg. Time in Trades</u>	6 Hrs, 26 Mins	9 Hrs, 50 Mins	4 Hrs, 12 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 1 Hr, 31 Mins	7 Dys, 15 Hrs, 41 Mins	5 Dys, 12 Hrs, 13 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	39 Dys		
<u>Outliers</u>			
	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	1	1	0
<u>Outlier Profit/Loss</u>	\$2,680.00	\$2,680.00	\$0.00
<u>Run-up/Drawdown</u>			
		<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>		\$2,840.00	(\$400.00)
<u>Max. Value Date</u>		02/01/2014	23/07/2013
<u>Avg. Value</u>		\$668.30	(\$275.80)
<u>1 Std. Deviation</u>		\$561.45	\$129.06
<u>Avg. + 1 Std. Deviation</u>		\$1,229.75	(\$146.73)
<u>Avg. - 1 Std. Deviation</u>		\$106.84	(\$404.86)
<u>Coefficient of Variation</u>		84.01%	46.80%
<u>Efficiency Analysis</u>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(11.14%)	59.66%	29.20%
<u>1 Std. Deviation</u>	56.95%	28.83%	33.61%
<u>Avg. + 1 Std. Deviation</u>	45.81%	88.49%	62.80%
<u>Avg. - 1 Std. Deviation</u>	(68.09%)	30.83%	(4.41%)
<u>Coefficient of Variation</u>	511.12%	48.32%	115.11%

TradeStation Trade Series Analysis			
		<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>		\$2,680.00	(\$400.00)
<u>Largest Profit/Loss as % of Gross</u>		10.19%	2.40%
<u>Largest Consec. Profit/Loss</u>		\$5,210.00	(\$2,180.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		19.82%	13.09%
Winning Series	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	11	\$599.09	(\$339.09)
2	3	\$813.33	(\$266.67)
3	3	\$721.11	(\$310.00)
4	2	\$1,041.25	(\$400.00)
Losing Series	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>

1	9	(\$300.00)	\$651.11
2	4	(\$358.75)	\$900.00
3	3	(\$348.89)	\$686.67
4	2	(\$316.25)	\$705.00
5	1	(\$290.00)	\$800.00
6	1	(\$298.33)	\$1,490.00
7	1	(\$311.43)	\$0.00

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	\$5,460.00	54.60%	75.00%
February	(\$380.00)	(1.78%)	30.00%
March	\$1,740.00	8.28%	57.14%
April	(\$1,930.00)	(8.48%)	16.67%
May	(\$1,200.00)	(5.76%)	0.00%
July	(\$360.00)	(1.83%)	25.00%
August	\$800.00	8.30%	25.00%
September	(\$400.00)	(3.83%)	33.33%
October	\$2,130.00	21.22%	45.45%
November	\$3,150.00	25.88%	62.50%
December	\$620.00	4.05%	37.50%

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	(\$1,200.00)	(5.76%)	0.00	3	0.00%
01/04/2014	(\$1,930.00)	(8.48%)	0.32	12	16.67%
01/03/2014	\$1,740.00	8.28%	2.87	7	57.14%
01/02/2014	(\$380.00)	(1.78%)	0.83	10	30.00%
01/01/2014	\$5,460.00	34.25%	14.00	8	75.00%
01/12/2013	\$620.00	4.05%	1.49	8	37.50%
01/11/2013	\$3,150.00	25.88%	4.12	8	62.50%
01/10/2013	\$2,130.00	21.22%	2.03	11	45.45%
01/09/2013	(\$400.00)	(3.83%)	0.82	9	33.33%
01/08/2013	\$800.00	8.30%	1.60	8	25.00%
01/07/2013	(\$360.00)	(3.60%)	0.70	4	25.00%

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	(\$1,200.00)	(5.76%)	0.00	3	0.00%
01/04/2014 - 01/05/2014	(\$3,130.00)	(13.75%)	0.22	15	13.33%
01/03/2014 - 01/05/2014	(\$1,390.00)	(6.61%)	0.72	22	27.27%
01/02/2014 - 01/05/2014	(\$1,770.00)	(8.27%)	0.75	32	28.13%
01/01/2014 - 01/05/2014	\$3,690.00	23.15%	1.49	40	37.50%
01/12/2013 - 01/05/2014	\$4,310.00	28.13%	1.49	48	37.50%
01/11/2013 - 01/05/2014	\$7,460.00	61.30%	1.76	56	41.07%
01/10/2013 - 01/05/2014	\$9,590.00	95.52%	1.81	67	41.79%
01/09/2013 - 01/05/2014	\$9,190.00	88.03%	1.65	76	40.79%
01/08/2013 - 01/05/2014	\$9,990.00	103.63%	1.65	84	39.29%
01/07/2013 - 01/05/2014	\$9,630.00	96.30%	1.58	88	38.64%
01/06/2013 - 01/05/2014	\$9,630.00	96.30%	1.58	88	38.64%

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>
04/05/2014	(\$800.00)	(3.92%)	0.00	2	0.00%
27/04/2014	(\$950.00)	(4.44%)	0.00	3	0.00%
20/04/2014	(\$30.00)	(0.14%)	0.96	4	25.00%
13/04/2014	(\$450.00)	(2.06%)	0.00	2	0.00%
06/04/2014	(\$600.00)	(2.67%)	0.00	2	0.00%
30/03/2014	(\$300.00)	(1.32%)	0.25	2	50.00%
23/03/2014	\$250.00	1.11%	1.62	2	50.00%
16/03/2014	(\$530.00)	(2.30%)	0.00	2	0.00%
09/03/2014	\$1,640.00	7.66%	100.00	2	100.00%
02/03/2014	\$380.00	1.81%	100.00	1	100.00%
23/02/2014	(\$80.00)	(0.38%)	0.80	3	66.67%
16/02/2014	\$1,420.00	7.22%	21.29	2	50.00%
09/02/2014	(\$520.00)	(2.57%)	0.00	2	0.00%
02/02/2014	(\$1,200.00)	(5.61%)	0.00	3	0.00%
26/01/2014	\$70.00	0.33%	4.50	2	50.00%
19/01/2014	\$580.00	2.80%	100.00	1	100.00%
12/01/2014	\$1,290.00	6.63%	4.23	3	66.67%
05/01/2014	\$840.00	4.51%	100.00	1	100.00%
29/12/2013	\$2,510.00	15.58%	15.76	2	50.00%
22/12/2013	(\$290.00)	(1.77%)	0.00	2	0.00%
15/12/2013	(\$240.00)	(1.44%)	0.40	2	50.00%
08/12/2013	\$210.00	1.28%	1.53	2	50.00%
01/12/2013	\$1,110.00	7.25%	100.00	1	100.00%
24/11/2013	\$1,440.00	10.37%	100.00	2	100.00%
17/11/2013	(\$40.00)	(0.29%)	0.93	3	33.33%
10/11/2013	(\$400.00)	(2.79%)	0.00	1	0.00%
03/11/2013	\$900.00	6.71%	100.00	1	100.00%
27/10/2013	\$1,690.00	14.41%	25.14	3	66.67%
20/10/2013	\$1,100.00	10.35%	3.75	3	66.67%
13/10/2013	(\$400.00)	(3.63%)	0.00	1	0.00%
06/10/2013	(\$270.00)	(2.39%)	0.78	4	25.00%
29/09/2013	\$1,040.00	10.14%	5.73	2	50.00%
22/09/2013	(\$200.00)	(1.91%)	0.50	2	50.00%
15/09/2013	(\$800.00)	(7.10%)	0.00	2	0.00%
08/09/2013	\$40.00	0.36%	1.10	2	50.00%
01/09/2013	\$780.00	7.47%	2.95	2	50.00%
25/08/2013	\$810.00	8.41%	3.02	2	50.00%
18/08/2013	(\$220.00)	(2.23%)	0.00	1	0.00%
11/08/2013	(\$710.00)	(6.72%)	0.00	3	0.00%
04/08/2013	\$0.00	0.00%	0.00	1	0.00%

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>
04/05/2014 - Today	(\$800.00)	(3.92%)	0.00	2	0.00%
27/04/2014 - 04/05/2014	(\$1,750.00)	(8.19%)	0.00	5	0.00%
20/04/2014 - 04/05/2014	(\$1,780.00)	(8.31%)	0.31	9	11.11%
13/04/2014 - 04/05/2014	(\$2,230.00)	(10.20%)	0.26	11	9.09%
06/04/2014 - 04/05/2014	(\$2,830.00)	(12.60%)	0.22	13	7.69%
30/03/2014 - 04/05/2014	(\$3,130.00)	(13.75%)	0.22	15	13.33%
23/03/2014 - 04/05/2014	(\$2,880.00)	(12.79%)	0.35	17	17.65%
16/03/2014 - 04/05/2014	(\$3,410.00)	(14.80%)	0.31	19	15.79%
09/03/2014 - 04/05/2014	(\$1,770.00)	(8.27%)	0.64	21	23.81%
02/03/2014 - 04/05/2014	(\$1,390.00)	(6.61%)	0.72	22	27.27%
23/02/2014 - 04/05/2014	(\$1,470.00)	(6.97%)	0.73	25	32.00%
16/02/2014 - 04/05/2014	(\$50.00)	(0.25%)	0.99	27	33.33%
09/02/2014 - 04/05/2014	(\$570.00)	(2.82%)	0.90	29	31.03%
02/02/2014 - 04/05/2014	(\$1,770.00)	(8.27%)	0.75	32	28.13%
26/01/2014 - 04/05/2014	(\$1,700.00)	(7.97%)	0.76	34	29.41%
19/01/2014 - 04/05/2014	(\$1,120.00)	(5.40%)	0.84	35	31.43%
12/01/2014 - 04/05/2014	\$170.00	0.87%	1.02	38	34.21%
05/01/2014 - 04/05/2014	\$1,010.00	5.42%	1.13	39	35.90%
29/12/2013 - 04/05/2014	\$3,520.00	21.85%	1.45	41	36.59%
22/12/2013 - 04/05/2014	\$3,230.00	19.70%	1.40	43	34.88%
15/12/2013 - 04/05/2014	\$2,990.00	17.97%	1.35	45	35.56%
08/12/2013 - 04/05/2014	\$3,200.00	19.48%	1.36	47	36.17%
01/12/2013 - 04/05/2014	\$4,310.00	28.13%	1.49	48	37.50%
24/11/2013 - 04/05/2014	\$5,750.00	41.43%	1.65	50	40.00%
17/11/2013 - 04/05/2014	\$5,710.00	41.02%	1.60	53	39.62%
10/11/2013 - 04/05/2014	\$5,310.00	37.08%	1.54	54	38.89%
03/11/2013 - 04/05/2014	\$6,210.00	46.27%	1.63	55	40.00%
27/10/2013 - 04/05/2014	\$7,900.00	67.35%	1.80	58	41.38%
20/10/2013 - 04/05/2014	\$9,000.00	84.67%	1.87	61	42.62%
13/10/2013 - 04/05/2014	\$8,600.00	77.97%	1.80	62	41.94%
06/10/2013 - 04/05/2014	\$8,330.00	73.72%	1.70	66	40.91%
29/09/2013 - 04/05/2014	\$9,370.00	91.33%	1.77	68	41.18%
22/09/2013 - 04/05/2014	\$9,170.00	87.67%	1.73	70	41.43%
15/09/2013 - 04/05/2014	\$8,370.00	74.33%	1.63	72	40.28%
08/09/2013 - 04/05/2014	\$8,410.00	74.96%	1.61	74	40.54%
01/09/2013 - 04/05/2014	\$9,190.00	88.03%	1.65	76	40.79%
25/08/2013 - 04/05/2014	\$10,000.00	103.84%	1.69	78	41.03%
18/08/2013 - 04/05/2014	\$9,780.00	99.29%	1.66	79	40.51%
11/08/2013 - 04/05/2014	\$9,070.00	85.89%	1.59	82	39.02%
04/08/2013 - 04/05/2014	\$9,070.00	85.89%	1.59	83	38.55%