

TradeStation TradeManager Performance Report  
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$18,250.00	\$4,610.00	\$13,640.00
<u>Gross Profit</u>	\$39,420.00	\$14,670.00	\$24,750.00
<u>Gross Loss</u>	(\$21,170.00)	(\$10,060.00)	(\$11,110.00)
<u>Profit Factor</u>	1.86	1.46	2.23
<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>	\$15,080.00	\$1,440.00	\$13,640.00
<u>Select Gross Profit</u>	\$36,250.00	\$11,500.00	\$24,750.00
<u>Select Gross Loss</u>	(\$21,170.00)	(\$10,060.00)	(\$11,110.00)
<u>Select Profit Factor</u>	1.71	1.14	2.23
<u>Adjusted Total Net Profit</u>	\$9,482.41	(\$748.91)	\$6,694.59
<u>Adjusted Gross Profit</u>	\$33,408.51	\$11,212.25	\$19,800.00
<u>Adjusted Gross Loss</u>	(\$23,926.10)	(\$11,961.16)	(\$13,105.41)
<u>Adjusted Profit Factor</u>	1.40	0.94	1.51
<u>Total Number of Trades</u>	102	46	56
<u>Percent Profitable</u>	42.16%	39.13%	44.64%
<u>Winning Trades</u>	43	18	25
<u>Losing Trades</u>	59	28	31
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$178.92	\$100.22	\$243.57
<u>Avg. Winning Trade</u>	\$916.74	\$815.00	\$990.00
<u>Avg. Losing Trade</u>	(\$358.81)	(\$359.29)	(\$358.39)
<u>Ratio Avg. Win:Avg. Loss</u>	2.55	2.27	2.76
<u>Largest Winning Trade</u>	\$3,170.00	\$3,170.00	\$2,630.00
<u>Largest Losing Trade</u>	(\$500.00)	(\$500.00)	(\$500.00)
<u>Largest Winner as % of Gross Profit</u>	8.04%	21.61%	10.63%
<u>Largest Loser as % of Gross Loss</u>	2.36%	4.97%	4.50%
<u>Net Profit as % of Largest Loss</u>	3650.00%	922.00%	2728.00%
<u>Select Net Profit as % of Largest Loss</u>	3016.00%	288.00%	2728.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	1896.48%	(149.78%)	1338.92%
<u>Max. Consecutive Winning Trades</u>	6	4	4
<u>Max. Consecutive Losing Trades</u>	7	5	7
<u>Avg. Bars in Total Trades</u>	25.88	25.35	26.32
<u>Avg. Bars in Winning Trades</u>	37.60	34.56	39.80
<u>Avg. Bars in Losing Trades</u>	17.34	19.43	15.45
<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>	102	46	56
<u>Account Size Required</u>	\$3,230.00	\$3,740.00	\$3,200.00
<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>	182.50%		
<u>Annual Rate of Return</u>	103.23%		
<u>Buy &amp; Hold Return</u>	(7.24%)		
<u>Return on Account</u>	565.02%		
<u>Avg. Monthly Return</u>	\$1,403.85		
<u>Std. Deviation of Monthly Return</u>	\$1,521.63		

<a href="#">Return Retracement Ratio</a>	2.76
<a href="#">RINA Index</a>	729.48
<a href="#">Sharpe Ratio</a>	n/a
<a href="#">K-Ratio</a>	n/a

<a href="#">Trading Period</a>	1 Yr, 1 Dy, 11 Hrs
<a href="#">Percent of Time in the Market</a>	7.19%
<a href="#">Time in the Market</a>	26 Dys, 10 Hrs, 30 Mins
<a href="#">Longest Flat Period</a>	11 Dys, 10 Hrs, 45 Mins

<a href="#">Max. Equity Run-up</a>	\$19,300.00
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<a href="#">Date of Max. Equity Run-up</a>	11/14/14 19:15
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<a href="#">Max. Equity Run-up as % of Initial Capital</a>	193.00%
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**Max. Drawdown (Intra-day Peak to Valley)**

<a href="#">Value</a>	(\$5,090.00)	(\$4,300.00)	(\$5,060.00)
<a href="#">Date</a>	05/27/14 07:00		
<a href="#">as % of Initial Capital</a>	50.90%	43.00%	50.60%
<a href="#">Net Profit as % of Drawdown</a>	358.55%	107.21%	269.57%
<a href="#">Select Net Profit as % of Drawdown</a>	296.27%	33.49%	269.57%
<a href="#">Adjusted Net Profit as % of Drawdown</a>	186.29%	(17.42%)	132.30%

**Max. Drawdown (Trade Close to Trade Close)**

<a href="#">Value</a>	(\$3,230.00)	(\$3,740.00)	(\$3,200.00)
<a href="#">Date</a>	05/23/14 15:15		
<a href="#">as % of Initial Capital</a>	32.30%	37.40%	32.00%
<a href="#">Net Profit as % of Drawdown</a>	565.02%	123.26%	426.25%
<a href="#">Select Net Profit as % of Drawdown</a>	466.87%	38.50%	426.25%
<a href="#">Adjusted Net Profit as % of Drawdown</a>	293.57%	(20.02%)	209.21%

<a href="#">Max. Trade Drawdown</a>	(\$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>	102	43	59
<u>Avg. Trade Net Profit</u>	\$178.92	\$916.74	(\$358.81)
<u>1 Std. Deviation of Avg. Trade</u>	\$800.29	\$734.30	\$164.57
<u>Avg. Trade + 1 Std. Deviation</u>	\$979.21	\$1,651.05	(\$194.24)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$621.36)	\$182.44	(\$523.38)
<u>Coefficient of Variation</u>	447.28%	80.10%	45.86%

Time Averages

<u>Avg. Time in Trades</u>	6 Hrs, 13 Mins	9 Hrs, 9 Mins	4 Hrs, 5 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 7 Hrs, 34 Mins	8 Dys, 4 Hrs, 4 Mins	6 Dys, 43 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	211 Dys		

Outliers

	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	1	1	0
<u>Outlier Profit/Loss</u>	\$3,170.00	\$3,170.00	\$0.00

Run-up/Drawdown

	<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>	\$3,490.00	(\$500.00)
<u>Max. Value Date</u>	19/06/2014	18/11/2013
<u>Avg. Value</u>	\$767.06	(\$310.39)
<u>1 Std. Deviation</u>	\$715.74	\$167.87
<u>Avg. + 1 Std. Deviation</u>	\$1,482.80	(\$142.52)
<u>Avg. - 1 Std. Deviation</u>	\$51.32	(\$478.26)
<u>Coefficient of Variation</u>	93.31%	54.08%

Efficiency Analysis

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(7.82%)	59.65%	32.54%
<u>1 Std. Deviation</u>	60.08%	30.52%	34.60%
<u>Avg. + 1 Std. Deviation</u>	52.26%	90.16%	67.13%
<u>Avg. - 1 Std. Deviation</u>	(67.90%)	29.13%	(2.06%)
<u>Coefficient of Variation</u>	768.53%	51.17%	106.33%

## TradeStation Trade Series Analysis

	<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>	\$3,170.00	(\$500.00)
<u>Largest Profit/Loss as % of Gross</u>	8.04%	2.36%
<u>Largest Consec. Profit/Loss</u>	\$4,460.00	(\$2,930.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>	11.31%	13.84%

<u>Winning Series</u>	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	15	\$992.67	(\$370.67)
2	3	\$625.00	(\$365.00)
3	4	\$1,125.83	(\$332.50)
4	1	\$702.50	(\$500.00)
6	1	\$743.33	(\$500.00)
<u>Losing Series</u>	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>
1	11	(\$377.27)	\$949.09
2	4	(\$340.00)	\$260.00

3	3	(\$350.00)	\$1,050.00
4	2	(\$412.50)	\$1,745.00
5	2	(\$293.00)	\$1,195.00
6	1	(\$331.67)	\$1,250.00
7	1	(\$418.57)	\$340.00

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	\$18,250.00	182.50%	1.86	102	42.16%
01/01/2014	\$12,680.00	81.44%	1.66	91	40.66%
01/01/2013	\$5,570.00	55.70%	3.92	11	54.55%

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>
01/01/2014 - Today	\$12,680.00	81.44%	1.66	91	40.66%
01/01/2013 - 01/01/2014	\$18,250.00	182.50%	1.86	102	42.16%

## 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	\$3,930.00	39.30%	75.00%
February	(\$1,290.00)	(6.62%)	16.67%
March	\$2,190.00	12.03%	50.00%
April	(\$150.00)	(0.74%)	33.33%
May	\$860.00	4.25%	33.33%
June	\$2,630.00	12.46%	28.57%
July	(\$90.00)	(0.38%)	27.27%
August	(\$50.00)	(0.21%)	44.44%
September	\$860.00	3.64%	28.57%
October	\$2,170.00	8.87%	57.14%
November	\$2,035.00	7.64%	62.50%
December	\$3,120.00	15.33%	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>
01/11/2014	\$1,620.00	6.08%	2.62	5	60.00%
01/10/2014	\$2,170.00	8.87%	2.60	7	57.14%
01/09/2014	\$860.00	3.64%	1.64	7	28.57%
01/08/2014	(\$50.00)	(0.21%)	0.97	9	44.44%
01/07/2014	(\$90.00)	(0.38%)	0.96	11	27.27%
01/06/2014	\$2,630.00	12.46%	2.78	7	28.57%
01/05/2014	\$860.00	4.25%	1.27	12	33.33%
01/04/2014	(\$150.00)	(0.74%)	0.93	9	33.33%
01/03/2014	\$2,190.00	12.03%	2.06	10	50.00%
01/02/2014	(\$1,290.00)	(6.62%)	0.44	6	16.67%
01/01/2014	\$3,930.00	25.24%	8.42	8	75.00%
01/12/2013	\$3,120.00	25.06%	3.21	8	50.00%
01/11/2013	\$2,450.00	24.50%	5.90	3	66.67%

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>
01/11/2014 - Today	\$1,620.00	6.08%	2.62	5	60.00%
01/10/2014 - 01/11/2014	\$3,790.00	15.49%	2.61	12	58.33%
01/09/2014 - 01/11/2014	\$4,650.00	19.70%	2.25	19	47.37%
01/08/2014 - 01/11/2014	\$4,600.00	19.45%	1.86	28	46.43%
01/07/2014 - 01/11/2014	\$4,510.00	19.00%	1.60	39	41.03%
01/06/2014 - 01/11/2014	\$7,140.00	33.82%	1.80	46	39.13%
01/05/2014 - 01/11/2014	\$8,000.00	39.51%	1.66	58	37.93%
01/04/2014 - 01/11/2014	\$7,850.00	38.48%	1.55	67	37.31%
01/03/2014 - 01/11/2014	\$10,040.00	55.13%	1.61	77	38.96%
01/02/2014 - 01/11/2014	\$8,750.00	44.87%	1.47	83	37.35%
01/01/2014 - 01/11/2014	\$12,680.00	81.44%	1.66	91	40.66%
01/12/2013 - 01/11/2014	\$15,800.00	126.91%	1.76	99	41.41%

01/11/2013 - 01/11/2014	\$18,250.00	182.50%	1.86	102	42.16%
01/10/2013 - 01/11/2014	\$18,250.00	182.50%	1.86	102	42.16%