

TradeStation TradeManager Performance Report  
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$2,090.00	\$1,730.00	\$360.00
<u>Gross Profit</u>	\$5,180.00	\$3,250.00	\$1,930.00
<u>Gross Loss</u>	(\$3,090.00)	(\$1,520.00)	(\$1,570.00)
<u>Profit Factor</u>	1.68	2.14	1.23
<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>	\$2,090.00	\$1,730.00	\$360.00
<u>Select Gross Profit</u>	\$5,180.00	\$3,250.00	\$1,930.00
<u>Select Gross Loss</u>	(\$3,090.00)	(\$1,520.00)	(\$1,570.00)
<u>Select Profit Factor</u>	1.68	2.14	1.23
<u>Adjusted Total Net Profit</u>	(\$960.34)	(\$483.44)	(\$1,789.72)
<u>Adjusted Gross Profit</u>	\$3,222.14	\$1,796.56	\$565.28
<u>Adjusted Gross Loss</u>	(\$4,182.48)	(\$2,280.00)	(\$2,355.00)
<u>Adjusted Profit Factor</u>	0.77	0.79	0.24
<u>Total Number of Trades</u>	15	9	6
<u>Percent Profitable</u>	46.67%	55.56%	33.33%
<u>Winning Trades</u>	7	5	2
<u>Losing Trades</u>	8	4	4
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$139.33	\$192.22	\$60.00
<u>Avg. Winning Trade</u>	\$740.00	\$650.00	\$965.00
<u>Avg. Losing Trade</u>	(\$386.25)	(\$380.00)	(\$392.50)
<u>Ratio Avg. Win:Avg. Loss</u>	1.92	1.71	2.46
<u>Largest Winning Trade</u>	\$1,540.00	\$1,340.00	\$1,540.00
<u>Largest Losing Trade</u>	(\$500.00)	(\$500.00)	(\$500.00)
<u>Largest Winner as % of Gross Profit</u>	29.73%	41.23%	79.79%
<u>Largest Loser as % of Gross Loss</u>	16.18%	32.89%	31.85%
<u>Net Profit as % of Largest Loss</u>	418.00%	346.00%	72.00%
<u>Select Net Profit as % of Largest Loss</u>	418.00%	346.00%	72.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	(192.07%)	(96.69%)	(357.94%)
<u>Max. Consecutive Winning Trades</u>	3	3	2
<u>Max. Consecutive Losing Trades</u>	4	3	3
<u>Avg. Bars in Total Trades</u>	20.47	25.00	13.67
<u>Avg. Bars in Winning Trades</u>	29.14	31.40	23.50
<u>Avg. Bars in Losing Trades</u>	12.88	17.00	8.75
<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>	15	9	6
<u>Account Size Required</u>	\$1,930.00	\$1,020.00	\$1,070.00
<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>	20.90%		
<u>Annual Rate of Return</u>	109.22%		
<u>Buy &amp; Hold Return</u>	7.31%		
<u>Return on Account</u>	108.29%		
<u>Avg. Monthly Return</u>	\$696.67		
<u>Std. Deviation of Monthly Return</u>	\$2,045.05		

<a href="#">Return Retracement Ratio</a>	1.14
<a href="#">RINA Index</a>	215.79
<a href="#">Sharpe Ratio</a>	n/a
<a href="#">K-Ratio</a>	n/a

<a href="#">Trading Period</a>	2 Mths, 2 Dys, 11 Hrs, 15 Mins
<a href="#">Percent of Time in the Market</a>	4.79%
<a href="#">Time in the Market</a>	3 Dys, 1 Hr
<a href="#">Longest Flat Period</a>	8 Dys, 1 Hr

<a href="#">Max. Equity Run-up</a>	\$5,260.00
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<a href="#">Date of Max. Equity Run-up</a>	01/15/15 17:30
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<a href="#">Max. Equity Run-up as % of Initial Capital</a>	52.60%
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**Max. Drawdown (Intra-day Peak to Valley)**

<a href="#">Value</a>	(\$3,270.00)	(\$2,560.00)	(\$1,640.00)
<a href="#">Date</a>	12/09/14 15:00		
<a href="#">as % of Initial Capital</a>	32.70%	25.60%	16.40%
<a href="#">Net Profit as % of Drawdown</a>	63.91%	67.58%	21.95%
<a href="#">Select Net Profit as % of Drawdown</a>	63.91%	67.58%	21.95%
<a href="#">Adjusted Net Profit as % of Drawdown</a>	(29.37%)	(18.88%)	(109.13%)

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

<a href="#">Value</a>	(\$1,930.00)	(\$1,020.00)	(\$1,070.00)
<a href="#">Date</a>	12/05/14 15:15		
<a href="#">as % of Initial Capital</a>	19.30%	10.20%	10.70%
<a href="#">Net Profit as % of Drawdown</a>	108.29%	169.61%	33.64%
<a href="#">Select Net Profit as % of Drawdown</a>	108.29%	169.61%	33.64%
<a href="#">Adjusted Net Profit as % of Drawdown</a>	(49.76%)	(47.40%)	(167.26%)

<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>	15	7	8
<u>Avg. Trade Net Profit</u>	\$139.33	\$740.00	(\$386.25)
<u>1 Std. Deviation of Avg. Trade</u>	\$727.55	\$627.61	\$211.05
<u>Avg. Trade + 1 Std. Deviation</u>	\$866.89	\$1,367.61	(\$175.20)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$588.22)	\$112.39	(\$597.30)
<u>Coefficient of Variation</u>	522.17%	84.81%	54.64%

**Time Averages**

<u>Avg. Time in Trades</u>	4 Hrs, 52 Mins	7 Hrs, 2 Mins	2 Hrs, 58 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 23 Hrs, 7 Mins	6 Dys, 20 Hrs, 40 Mins	6 Dys, 7 Hrs, 42 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	9 Dys, 12 Hrs		

**Outliers**

	<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

**Run-up/Drawdown**

	<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>	\$2,390.00	(\$500.00)
<u>Max. Value Date</u>	15/01/2015	21/11/2014
<u>Avg. Value</u>	\$792.67	(\$296.00)
<u>1 Std. Deviation</u>	\$750.93	\$193.72
<u>Avg. + 1 Std. Deviation</u>	\$1,543.59	(\$102.28)
<u>Avg. - 1 Std. Deviation</u>	\$41.74	(\$489.72)
<u>Coefficient of Variation</u>	94.73%	65.44%

**Efficiency Analysis**

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(8.29%)	61.47%	30.24%
<u>1 Std. Deviation</u>	58.81%	31.76%	33.72%
<u>Avg. + 1 Std. Deviation</u>	50.51%	93.23%	63.96%
<u>Avg. - 1 Std. Deviation</u>	(67.10%)	29.70%	(3.48%)
<u>Coefficient of Variation</u>	709.05%	51.68%	111.51%

**TradeStation Trade Series Analysis**

	<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>	\$1,540.00	(\$500.00)
<u>Largest Profit/Loss as % of Gross</u>	29.73%	16.18%
<u>Largest Consec. Profit/Loss</u>	\$2,150.00	(\$1,520.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>	41.51%	49.19%

<u>Winning Series</u>	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	2	\$715.00	(\$285.00)
2	1	\$800.00	\$0.00
3	1	\$716.67	(\$500.00)
<u>Losing Series</u>	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>

1	2	(\$285.00)	\$1,440.00
2	1	(\$500.00)	\$280.00
4	1	(\$380.00)	\$90.00

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	\$1,100.00	11.00%	66.67%
November	(\$1,520.00)	(12.57%)	0.00%
December	\$2,510.00	29.60%	62.50%

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>
01/01/2015	\$1,100.00	10.01%	3.20	3	66.67%
01/12/2014	\$2,510.00	29.60%	3.35	8	62.50%
01/11/2014	(\$1,520.00)	(15.20%)	0.00	4	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>
01/01/2015 - Today	\$1,100.00	10.01%	3.20	3	66.67%
01/12/2014 - 01/01/2015	\$3,610.00	42.57%	3.30	11	63.64%
01/11/2014 - 01/01/2015	\$2,090.00	20.90%	1.68	15	46.67%
01/10/2014 - 01/01/2015	\$2,090.00	20.90%	1.68	15	46.67%

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>
11/01/2015	\$1,320.00	12.26%	100.00	1	100.00%
04/01/2015	\$280.00	2.67%	100.00	1	100.00%
28/12/2014	(\$610.00)	(5.50%)	0.39	3	33.33%
21/12/2014	\$1,760.00	18.84%	100.00	2	100.00%
14/12/2014	(\$70.00)	(0.74%)	0.00	1	0.00%
07/12/2014	\$1,340.00	16.60%	100.00	1	100.00%
30/11/2014	(\$410.00)	(4.83%)	0.18	2	50.00%
23/11/2014	(\$1,000.00)	(10.55%)	0.00	2	0.00%
16/11/2014	(\$520.00)	(5.20%)	0.00	2	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>
11/01/2015 - Today	\$1,320.00	12.26%	100.00	1	100.00%
04/01/2015 - 11/01/2015	\$1,600.00	15.25%	100.00	2	100.00%
28/12/2014 - 11/01/2015	\$990.00	8.92%	1.99	5	60.00%
21/12/2014 - 11/01/2015	\$2,750.00	29.44%	3.75	7	71.43%
14/12/2014 - 11/01/2015	\$2,680.00	28.48%	3.50	8	62.50%
07/12/2014 - 11/01/2015	\$4,020.00	49.81%	4.76	9	66.67%
30/11/2014 - 11/01/2015	\$3,610.00	42.57%	3.30	11	63.64%
23/11/2014 - 11/01/2015	\$2,610.00	27.53%	2.02	13	53.85%
16/11/2014 - 11/01/2015	\$2,090.00	20.90%	1.68	15	46.67%
09/11/2014 - 11/01/2015	\$2,090.00	20.90%	1.68	15	46.67%
02/11/2014 - 11/01/2015	\$2,090.00	20.90%	1.68	15	46.67%
26/10/2014 - 11/01/2015	\$2,090.00	20.90%	1.68	15	46.67%
19/10/2014 - 11/01/2015	\$2,090.00	20.90%	1.68	15	46.67%
12/10/2014 - 11/01/2015	\$2,090.00	20.90%	1.68	15	46.67%