

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$1,860.00	(\$1,250.00)	\$3,110.00
<u>Gross Profit</u>	\$16,370.00	\$7,030.00	\$9,340.00
<u>Gross Loss</u>	(\$14,510.00)	(\$8,280.00)	(\$6,230.00)
<u>Profit Factor</u>	1.13	0.85	1.50
<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>	\$1,860.00	(\$1,250.00)	\$3,110.00
<u>Select Gross Profit</u>	\$16,370.00	\$7,030.00	\$9,340.00
<u>Select Gross Loss</u>	(\$14,510.00)	(\$8,280.00)	(\$6,230.00)
<u>Select Profit Factor</u>	1.13	0.85	1.50
<u>Adjusted Total Net Profit</u>	(\$4,563.48)	(\$5,687.10)	(\$1,508.60)
<u>Adjusted Gross Profit</u>	\$12,511.55	\$4,544.52	\$6,386.43
<u>Adjusted Gross Loss</u>	(\$17,075.03)	(\$10,231.61)	(\$7,895.04)
<u>Adjusted Profit Factor</u>	0.73	0.44	0.81
<u>Total Number of Trades</u>	50	26	24
<u>Percent Profitable</u>	36.00%	30.77%	41.67%
<u>Winning Trades</u>	18	8	10
<u>Losing Trades</u>	32	18	14
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$37.20	(\$48.08)	\$129.58
<u>Avg. Winning Trade</u>	\$909.44	\$878.75	\$934.00
<u>Avg. Losing Trade</u>	(\$453.44)	(\$460.00)	(\$445.00)
<u>Ratio Avg. Win:Avg. Loss</u>	2.01	1.91	2.10
<u>Largest Winning Trade</u>	\$2,330.00	\$2,330.00	\$2,130.00
<u>Largest Losing Trade</u>	(\$500.00)	(\$500.00)	(\$500.00)
<u>Largest Winner as % of Gross Profit</u>	14.23%	33.14%	22.81%
<u>Largest Loser as % of Gross Loss</u>	3.45%	6.04%	8.03%
<u>Net Profit as % of Largest Loss</u>	372.00%	(250.00%)	622.00%
<u>Select Net Profit as % of Largest Loss</u>	372.00%	(250.00%)	622.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	(912.70%)	(1137.42%)	(301.72%)
<u>Max. Consecutive Winning Trades</u>	4	4	4
<u>Max. Consecutive Losing Trades</u>	6	7	4
<u>Avg. Bars in Total Trades</u>	15.06	13.96	16.25
<u>Avg. Bars in Winning Trades</u>	23.72	22.50	24.70
<u>Avg. Bars in Losing Trades</u>	10.19	10.17	10.21
<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>	50	26	24
<u>Account Size Required</u>	\$3,710.00	\$4,290.00	\$2,810.00
<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>	18.60%		
<u>Annual Rate of Return</u>	35.36%		
<u>Buy & Hold Return</u>	(2.39%)		
<u>Return on Account</u>	50.13%		
<u>Avg. Monthly Return</u>	\$265.71		
<u>Std. Deviation of Monthly Return</u>	\$1,479.89		

Return Retracement Ratio	1.15
RINA Index	65.30
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	5 Mths, 23 Dys, 5 Hrs, 15 Mins
Percent of Time in the Market	10.20%
Time in the Market	17 Dys, 23 Hrs, 30 Mins
Longest Flat Period	8 Dys, 6 Hrs

Max. Equity Run-up	\$7,260.00
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Date of Max. Equity Run-up	12/01/14 01:00
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Max. Equity Run-up as % of Initial Capital	72.60%
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Max. Drawdown (Intra-day Peak to Valley)

Value	(\$4,740.00)	(\$5,120.00)	(\$4,600.00)
Date	10/29/14 16:00		
as % of Initial Capital	47.40%	51.20%	46.00%
Net Profit as % of Drawdown	39.24%	(24.41%)	67.61%
Select Net Profit as % of Drawdown	39.24%	(24.41%)	67.61%
Adjusted Net Profit as % of Drawdown	(96.28%)	(111.08%)	(32.80%)

Max. Drawdown (Trade Close to Trade Close)

Value	(\$3,710.00)	(\$4,290.00)	(\$2,810.00)
Date	10/23/14 21:30		
as % of Initial Capital	37.10%	42.90%	28.10%
Net Profit as % of Drawdown	50.13%	(29.14%)	110.68%
Select Net Profit as % of Drawdown	50.13%	(29.14%)	110.68%
Adjusted Net Profit as % of Drawdown	(123.00%)	(132.57%)	(53.69%)

Max. Trade Drawdown	(\$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>	50	18	32
<u>Avg. Trade Net Profit</u>	\$37.20	\$909.44	(\$453.44)
<u>1 Std. Deviation of Avg. Trade</u>	\$797.50	\$741.81	\$115.24
<u>Avg. Trade + 1 Std. Deviation</u>	\$834.70	\$1,651.26	(\$338.19)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$760.30)	\$167.63	(\$568.68)
<u>Coefficient of Variation</u>	2143.82%	81.57%	25.42%

Time Averages

<u>Avg. Time in Trades</u>	8 Hrs, 37 Mins	14 Hrs, 15 Mins	5 Hrs, 28 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 3 Hrs, 15 Mins	9 Dys, 6 Hrs, 31 Mins	5 Dys, 5 Hrs, 24 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	26 Dys, 4 Hrs, 48 Mins		

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>	\$3,740.00	(\$500.00)
<u>Max. Value Date</u>	01/12/2014	28/07/2014
<u>Avg. Value</u>	\$801.40	(\$372.20)
<u>1 Std. Deviation</u>	\$822.31	\$172.28
<u>Avg. + 1 Std. Deviation</u>	\$1,623.71	(\$199.92)
<u>Avg. - 1 Std. Deviation</u>	(\$20.91)	(\$544.48)
<u>Coefficient of Variation</u>	102.61%	46.29%

Efficiency Analysis

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(20.69%)	55.14%	24.17%
<u>1 Std. Deviation</u>	59.17%	30.73%	32.77%
<u>Avg. + 1 Std. Deviation</u>	38.48%	85.87%	56.94%
<u>Avg. - 1 Std. Deviation</u>	(79.86%)	24.42%	(8.61%)
<u>Coefficient of Variation</u>	286.03%	55.72%	135.61%

TradeStation Trade Series Analysis

	<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>	\$2,330.00	(\$500.00)
<u>Largest Profit/Loss as % of Gross</u>	14.23%	3.45%
<u>Largest Consec. Profit/Loss</u>	\$4,830.00	(\$2,500.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>	29.51%	17.23%

Winning Series	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	7	\$751.43	(\$491.67)
2	2	\$987.50	(\$145.00)
3	1	\$1,610.00	(\$500.00)
4	1	\$582.50	(\$500.00)
Losing Series	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>

1	3	(\$500.00)	\$430.00
2	3	(\$491.67)	\$370.00
3	1	(\$396.67)	\$1,200.00
4	1	(\$370.00)	\$850.00
5	2	(\$500.00)	\$1,265.00
6	1	(\$398.33)	\$70.00

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	(\$1,080.00)	(10.80%)	20.00%
July	(\$500.00)	(4.22%)	33.33%
August	\$500.00	5.26%	42.86%
September	\$260.00	2.60%	42.86%
October	(\$690.00)	(6.73%)	27.27%
November	\$3,380.00	35.32%	50.00%
December	(\$10.00)	(0.08%)	30.00%

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>
01/01/2015	(\$1,080.00)	(8.35%)	0.46	5	20.00%
01/12/2014	(\$10.00)	(0.08%)	1.00	10	30.00%
01/11/2014	\$3,380.00	35.32%	2.73	8	50.00%
01/10/2014	(\$690.00)	(6.73%)	0.80	11	27.27%
01/09/2014	\$260.00	2.60%	1.13	7	42.86%
01/08/2014	\$500.00	5.26%	1.30	7	42.86%
01/07/2014	(\$500.00)	(5.00%)	0.50	3	33.33%

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	(\$1,080.00)	(8.35%)	0.46	5	20.00%
01/12/2014 - 01/01/2015	(\$1,090.00)	(8.42%)	0.80	15	26.67%
01/11/2014 - 01/01/2015	\$2,290.00	23.93%	1.36	22	36.36%
01/10/2014 - 01/01/2015	\$1,600.00	15.59%	1.16	33	33.33%
01/09/2014 - 01/01/2015	\$1,860.00	18.60%	1.16	40	35.00%
01/08/2014 - 01/01/2015	\$2,360.00	24.84%	1.17	47	36.17%
01/07/2014 - 01/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
01/06/2014 - 01/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
01/05/2014 - 01/01/2015	\$1,860.00	18.60%	1.13	50	36.00%

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	(\$80.00)	(0.67%)	0.92	3	33.33%
04/01/2015	(\$500.00)	(4.02%)	0.00	1	0.00%
28/12/2014	(\$1,000.00)	(7.44%)	0.00	2	0.00%
21/12/2014	(\$30.00)	(0.22%)	0.97	3	33.33%
14/12/2014	(\$600.00)	(4.26%)	0.00	2	0.00%
07/12/2014	\$2,330.00	19.85%	100.00	1	100.00%
30/11/2014	(\$1,210.00)	(9.34%)	0.14	3	33.33%
23/11/2014	\$380.00	3.02%	1.40	3	33.33%
16/11/2014	\$190.00	1.53%	100.00	1	100.00%
09/11/2014	(\$1,000.00)	(7.47%)	0.00	2	0.00%
02/11/2014	\$3,810.00	39.81%	100.00	2	100.00%
26/10/2014	\$1,020.00	11.93%	100.00	1	100.00%
19/10/2014	(\$430.00)	(4.79%)	0.14	2	50.00%
12/10/2014	(\$1,800.00)	(16.70%)	0.00	4	0.00%
05/10/2014	(\$590.00)	(5.19%)	0.00	2	0.00%
28/09/2014	\$610.00	5.67%	1.61	3	33.33%
21/09/2014	(\$1,000.00)	(8.50%)	0.00	2	0.00%
14/09/2014	(\$500.00)	(4.08%)	0.00	1	0.00%
07/09/2014	\$440.00	3.72%	100.00	2	100.00%
31/08/2014	\$1,820.00	18.20%	100.00	1	100.00%
24/08/2014	(\$430.00)	(4.12%)	0.14	2	50.00%
17/08/2014	\$700.00	7.19%	2.40	2	50.00%
10/08/2014	(\$690.00)	(6.62%)	0.00	2	0.00%
03/08/2014	\$920.00	9.68%	100.00	1	100.00%
27/07/2014	(\$500.00)	(5.00%)	0.50	3	33.33%

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	(\$80.00)	(0.67%)	0.92	3	33.33%
04/01/2015 - 11/01/2015	(\$580.00)	(4.66%)	0.61	4	25.00%
28/12/2014 - 11/01/2015	(\$1,580.00)	(11.76%)	0.37	6	16.67%
21/12/2014 - 11/01/2015	(\$1,610.00)	(11.95%)	0.52	9	22.22%
14/12/2014 - 11/01/2015	(\$2,210.00)	(15.71%)	0.44	11	18.18%
07/12/2014 - 11/01/2015	\$120.00	1.02%	1.03	12	25.00%
30/11/2014 - 11/01/2015	(\$1,090.00)	(8.42%)	0.80	15	26.67%
23/11/2014 - 11/01/2015	(\$710.00)	(5.65%)	0.87	17	29.41%
16/11/2014 - 11/01/2015	(\$520.00)	(4.20%)	0.90	18	33.33%
09/11/2014 - 11/01/2015	(\$1,520.00)	(11.36%)	0.76	20	30.00%
02/11/2014 - 11/01/2015	\$2,290.00	23.93%	1.36	22	36.36%
26/10/2014 - 11/01/2015	\$3,310.00	38.71%	1.51	23	39.13%
19/10/2014 - 11/01/2015	\$2,880.00	32.07%	1.42	25	40.00%
12/10/2014 - 11/01/2015	\$1,080.00	10.02%	1.12	29	34.48%

05/10/2014 - 11/01/2015	\$490.00	4.31%	1.05	31	32.26%
28/09/2014 - 11/01/2015	\$1,100.00	10.22%	1.11	34	32.35%
21/09/2014 - 11/01/2015	\$100.00	0.85%	1.01	36	30.56%
14/09/2014 - 11/01/2015	(\$400.00)	(3.26%)	0.97	37	29.73%
07/09/2014 - 11/01/2015	\$40.00	0.34%	1.00	39	33.33%
31/08/2014 - 11/01/2015	\$1,860.00	18.60%	1.16	40	35.00%
24/08/2014 - 11/01/2015	\$1,430.00	13.71%	1.12	42	35.71%
17/08/2014 - 11/01/2015	\$2,130.00	21.89%	1.17	44	36.36%
10/08/2014 - 11/01/2015	\$1,440.00	13.82%	1.11	46	34.78%
03/08/2014 - 11/01/2015	\$2,360.00	24.84%	1.17	47	36.17%
27/07/2014 - 11/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
20/07/2014 - 11/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
13/07/2014 - 11/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
06/07/2014 - 11/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
29/06/2014 - 11/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
22/06/2014 - 11/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
15/06/2014 - 11/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
08/06/2014 - 11/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
01/06/2014 - 11/01/2015	\$1,860.00	18.60%	1.13	50	36.00%
25/05/2014 - 11/01/2015	\$1,860.00	18.60%	1.13	50	36.00%