

TradeStation TradeManager Performance Report  
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$100,290.00	\$29,700.00	\$70,590.00
<u>Gross Profit</u>	\$248,240.00	\$102,690.00	\$145,550.00
<u>Gross Loss</u>	(\$147,950.00)	(\$72,990.00)	(\$74,960.00)
<u>Profit Factor</u>	1.68	1.41	1.94
<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>	\$78,680.00	\$29,700.00	\$48,980.00
<u>Select Gross Profit</u>	\$226,630.00	\$102,690.00	\$123,940.00
<u>Select Gross Loss</u>	(\$147,950.00)	(\$72,990.00)	(\$74,960.00)
<u>Select Profit Factor</u>	1.53	1.41	1.65
<u>Adjusted Total Net Profit</u>	\$74,995.75	\$13,661.95	\$50,955.69
<u>Adjusted Gross Profit</u>	\$230,324.82	\$91,865.52	\$131,138.40
<u>Adjusted Gross Loss</u>	(\$155,329.08)	(\$78,203.57)	(\$80,182.71)
<u>Adjusted Profit Factor</u>	1.48	1.17	1.64
<u>Total Number of Trades</u>	596	287	309
<u>Percent Profitable</u>	32.21%	31.36%	33.01%
<u>Winning Trades</u>	192	90	102
<u>Losing Trades</u>	402	196	206
<u>Even Trades</u>	2	1	1
<u>Avg. Trade Net Profit</u>	\$168.27	\$103.48	\$228.45
<u>Avg. Winning Trade</u>	\$1,292.92	\$1,141.00	\$1,426.96
<u>Avg. Losing Trade</u>	(\$368.03)	(\$372.40)	(\$363.88)
<u>Ratio Avg. Win:Avg. Loss</u>	3.51	3.06	3.92
<u>Largest Winning Trade</u>	\$8,270.00	\$4,340.00	\$8,270.00
<u>Largest Losing Trade</u>	(\$400.00)	(\$400.00)	(\$400.00)
<u>Largest Winner as % of Gross Profit</u>	3.33%	4.23%	5.68%
<u>Largest Loser as % of Gross Loss</u>	0.27%	0.55%	0.53%
<u>Net Profit as % of Largest Loss</u>	25072.50%	7425.00%	17647.50%
<u>Select Net Profit as % of Largest Loss</u>	19670.00%	7425.00%	12245.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	18748.94%	3415.49%	12738.92%
<u>Max. Consecutive Winning Trades</u>	6	4	6
<u>Max. Consecutive Losing Trades</u>	12	9	16
<u>Avg. Bars in Total Trades</u>	12.69	12.44	12.92
<u>Avg. Bars in Winning Trades</u>	23.27	23.06	23.46
<u>Avg. Bars in Losing Trades</u>	7.62	7.56	7.69
<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>	596	287	309
<u>Account Size Required</u>	\$5,100.00	\$5,350.00	\$6,960.00
<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>	1002.90%		
<u>Annual Rate of Return</u>	37.04%		
<u>Buy &amp; Hold Return</u>	(71.10%)		
<u>Return on Account</u>	1966.47%		

Avg. Monthly Return \$974.00  
Std. Deviation of Monthly Return \$2,011.08

Return Retracement Ratio 0.48  
RINA Index 3991.61  
Sharpe Ratio 0.22  
K-Ratio n/a

Trading Period 6 Yrs, 5 Mths, 22 Dys, 10 Hrs, 45 Mins  
Percent of Time in the Market 6.34%  
Time in the Market 4 Mths, 28 Dys, 4 Hrs  
Longest Flat Period 17 Dys, 17 Hrs

Max. Equity Run-up \$106,610.00

Date of Max. Equity Run-up 11/27/14 17:30  
Max. Equity Run-up as % of Initial Capital 1066.10%

**Max. Drawdown (Intra-day Peak to Valley)**

<u>Value</u>	(\$6,340.00)	(\$6,640.00)	(\$7,820.00)
<u>Date</u>	07/29/09 09:30		
<u>as % of Initial Capital</u>	63.40%	66.40%	78.20%
<u>Net Profit as % of Drawdown</u>	1581.86%	447.29%	902.69%
<u>Select Net Profit as % of Drawdown</u>	1241.01%	447.29%	626.34%
<u>Adjusted Net Profit as % of Drawdown</u>	1182.90%	205.75%	651.61%

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

<u>Value</u>	(\$5,100.00)	(\$5,350.00)	(\$6,960.00)
<u>Date</u>	07/28/09 17:00		
<u>as % of Initial Capital</u>	51.00%	53.50%	69.60%
<u>Net Profit as % of Drawdown</u>	1966.47%	555.14%	1014.22%
<u>Select Net Profit as % of Drawdown</u>	1542.75%	555.14%	703.74%
<u>Adjusted Net Profit as % of Drawdown</u>	1470.50%	255.36%	732.12%

Max. Trade Drawdown (\$400.00) (\$400.00) (\$400.00)

## TradeStation TradeManager Performance Report

TradeStation Trade Analysis			
	<u>All Trades</u>	<u>Winners</u>	<u>Losers</u>
<u>Total Number of Trades</u>	596	192	402
<u>Avg. Trade Net Profit</u>	\$168.27	\$1,292.92	(\$368.03)
<u>1 Std. Deviation of Avg. Trade</u>	\$1,038.35	\$1,210.70	\$86.79
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,206.63	\$2,503.62	(\$281.24)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$870.08)	\$82.21	(\$454.83)
<u>Coefficient of Variation</u>	617.07%	93.64%	23.58%
<b><u>Time Averages</u></b>			
<u>Avg. Time in Trades</u>	6 Hrs, 2 Mins	11 Hrs, 26 Mins	3 Hrs, 27 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 17 Hrs, 5 Mins	11 Dys, 14 Hrs, 50 Mins	5 Dys, 17 Hrs, 30 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	14 Dys		
<b><u>Outliers</u></b>			
	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	3	3	0
<u>Outlier Profit/Loss</u>	\$21,610.00	\$21,610.00	\$0.00
<b><u>Run-up/Drawdown</u></b>			
		<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>		\$9,290.00	(\$400.00)
<u>Max. Value Date</u>		05/05/2011	29/07/2008
<u>Avg. Value</u>		\$863.98	(\$314.63)
<u>1 Std. Deviation</u>		\$1,068.83	\$123.28
<u>Avg. + 1 Std. Deviation</u>		\$1,932.80	(\$191.35)
<u>Avg. - 1 Std. Deviation</u>		(\$204.85)	(\$437.91)
<u>Coefficient of Variation</u>		123.71%	39.18%
<b><u>Efficiency Analysis</u></b>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(21.54%)	55.74%	22.73%
<u>1 Std. Deviation</u>	59.51%	30.79%	33.70%
<u>Avg. + 1 Std. Deviation</u>	37.97%	86.53%	56.42%
<u>Avg. - 1 Std. Deviation</u>	(81.04%)	24.95%	(10.97%)
<u>Coefficient of Variation</u>	276.33%	55.24%	148.28%

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>		3.33%	0.27%
<u>Largest Consec. Profit/Loss</u>		\$8,270.00	(\$4,800.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		3.33%	3.24%
<b>Winning Series</b>	<b><u>Number of Series</u></b>	<b><u>Avg. Gain per Series</u></b>	<b><u>Avg. Loss Next Trade</u></b>
1	101	\$1,473.66	(\$365.70)
2	27	\$1,172.59	(\$378.52)
3	5	\$1,209.33	(\$282.00)
4	4	\$803.13	(\$380.00)
6	1	\$848.33	(\$210.00)

<b>Losing Series</b>	<b><u>Number of Series</u></b>	<b><u>Avg. Loss per Series</u></b>	<b><u>Avg. Gain Next Trade</u></b>
1	41	(\$378.78)	\$1,218.29
2	38	(\$348.95)	\$1,121.58
3	15	(\$382.00)	\$1,623.33
4	18	(\$370.42)	\$1,453.89
5	10	(\$373.40)	\$1,310.00
6	4	(\$375.42)	\$2,575.00
7	6	(\$366.90)	\$1,480.00
8	5	(\$353.75)	\$922.00
12	1	(\$400.00)	\$5,420.00

## 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	\$9,290.00	9.20%	1.48	88	35.23%
01/01/2015	\$2,060.00	1.90%	3.57	4	50.00%
01/01/2014	\$11,600.00	12.00%	1.62	87	36.78%
01/01/2013	\$8,840.00	10.07%	1.49	84	38.10%
01/01/2012	\$17,270.00	24.49%	1.73	102	34.31%
01/01/2011	\$24,220.00	52.31%	1.96	91	29.67%
01/01/2010	\$9,910.00	27.23%	1.52	82	32.93%
01/01/2009	\$11,080.00	43.78%	1.41	100	29.00%
01/01/2008	\$15,310.00	153.10%	2.01	46	17.39%

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	\$2,060.00	1.90%	3.57	4	50.00%
01/01/2014 - 01/01/2015	\$13,660.00	14.14%	1.70	91	37.36%
01/01/2013 - 01/01/2015	\$22,500.00	25.63%	1.60	175	37.71%
01/01/2012 - 01/01/2015	\$39,770.00	56.40%	1.65	277	36.46%
01/01/2011 - 01/01/2015	\$63,990.00	138.21%	1.74	368	34.78%
01/01/2010 - 01/01/2015	\$73,900.00	203.08%	1.70	450	34.44%
01/01/2009 - 01/01/2015	\$84,980.00	335.76%	1.64	550	33.45%
01/01/2008 - 01/01/2015	\$100,290.00	1002.90%	1.68	596	32.21%

## 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	\$1,001.43	10.01%	35.85%
February	\$518.33	0.76%	21.05%
March	\$1,471.67	2.38%	44.19%
April	\$1,933.33	3.05%	35.56%
May	\$2,228.33	3.42%	35.42%
June	\$783.33	1.16%	34.69%
July	\$1,937.14	2.84%	41.67%
August	\$355.71	0.57%	22.64%
September	\$2,685.71	4.32%	30.77%
October	\$841.43	1.30%	27.42%
November	\$1,417.14	2.16%	36.00%
December	\$144.29	0.21%	23.64%

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	\$2,060.00	1.90%	3.57	4	50.00%
01/12/2014	(\$1,910.00)	(1.73%)	0.05	6	16.67%
01/11/2014	\$5,200.00	4.96%	7.50	5	60.00%
01/10/2014	(\$1,060.00)	(1.00%)	0.68	10	10.00%
01/09/2014	\$660.00	0.63%	1.49	6	33.33%
01/08/2014	(\$1,160.00)	(1.09%)	0.11	6	16.67%
01/07/2014	\$1,410.00	1.34%	1.96	9	55.56%
01/06/2014	\$2,750.00	2.69%	4.12	6	50.00%
01/05/2014	(\$390.00)	(0.38%)	0.82	9	33.33%
01/04/2014	\$230.00	0.22%	1.11	9	33.33%
01/03/2014	\$2,140.00	2.13%	5.04	6	66.67%
01/02/2014	(\$910.00)	(0.90%)	0.62	9	11.11%
01/01/2014	\$4,640.00	4.80%	12.60	6	83.33%
01/12/2013	(\$1,280.00)	(1.31%)	0.32	7	14.29%
01/11/2013	\$2,470.00	2.59%	3.84	7	57.14%
01/10/2013	\$2,140.00	2.29%	3.67	6	66.67%
01/09/2013	(\$600.00)	(0.64%)	0.66	7	14.29%
01/08/2013	(\$410.00)	(0.43%)	0.69	7	14.29%
01/07/2013	\$3,400.00	3.74%	3.12	8	50.00%
01/06/2013	\$1,370.00	1.53%	1.59	9	33.33%
01/05/2013	\$1,320.00	1.50%	2.10	6	50.00%
01/04/2013	\$1,080.00	1.24%	1.90	5	40.00%
01/03/2013	(\$1,050.00)	(1.19%)	0.34	7	42.86%
01/02/2013	\$910.00	1.04%	2.28	4	50.00%
01/01/2013	(\$510.00)	(0.58%)	0.80	11	36.36%
01/12/2012	\$1,160.00	1.34%	2.66	6	50.00%
01/11/2012	\$1,850.00	2.18%	2.08	10	40.00%

01/10/2012	\$3,110.00	3.81%	2.13	10	30.00%
01/09/2012	\$2,320.00	2.92%	2.35	9	44.44%
01/08/2012	(\$2,540.00)	(3.10%)	0.01	9	11.11%
01/07/2012	\$6,420.00	8.51%	5.01	9	55.56%
01/06/2012	\$1,860.00	2.53%	2.38	6	33.33%
01/05/2012	\$2,100.00	2.94%	1.91	10	40.00%
01/04/2012	\$600.00	0.85%	1.34	7	28.57%
01/03/2012	\$110.00	0.16%	1.05	9	33.33%
01/02/2012	(\$1,930.00)	(2.65%)	0.31	8	12.50%
01/01/2012	\$2,210.00	3.13%	2.06	9	33.33%
01/12/2011	\$80.00	0.11%	1.04	6	16.67%
01/11/2011	(\$2,030.00)	(2.80%)	0.37	10	20.00%
01/10/2011	\$1,140.00	1.60%	1.41	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>
01/01/2015 - Today	\$2,060.00	1.90%	3.57	4	50.00%
01/12/2014 - 01/01/2015	\$150.00	0.14%	1.05	10	30.00%
01/11/2014 - 01/01/2015	\$5,350.00	5.10%	2.49	15	40.00%
01/10/2014 - 01/01/2015	\$4,290.00	4.05%	1.62	25	28.00%
01/09/2014 - 01/01/2015	\$4,950.00	4.70%	1.60	31	29.03%
01/08/2014 - 01/01/2015	\$3,790.00	3.56%	1.40	37	27.03%
01/07/2014 - 01/01/2015	\$5,200.00	4.95%	1.47	46	32.61%
01/06/2014 - 01/01/2015	\$7,950.00	7.77%	1.67	52	34.62%
01/05/2014 - 01/01/2015	\$7,560.00	7.36%	1.54	61	34.43%
01/04/2014 - 01/01/2015	\$7,790.00	7.60%	1.48	70	34.29%
01/03/2014 - 01/01/2015	\$9,930.00	9.89%	1.60	76	36.84%
01/02/2014 - 01/01/2015	\$9,020.00	8.91%	1.47	85	34.12%
01/01/2014 - 01/01/2015	\$13,660.00	14.14%	1.70	91	37.36%
01/12/2013 - 01/01/2015	\$12,380.00	12.64%	1.58	98	35.71%
01/11/2013 - 01/01/2015	\$14,850.00	15.56%	1.67	105	37.14%
01/10/2013 - 01/01/2015	\$16,990.00	18.21%	1.74	111	38.74%
01/09/2013 - 01/01/2015	\$16,390.00	17.45%	1.66	118	37.29%
01/08/2013 - 01/01/2015	\$15,980.00	16.94%	1.61	125	36.00%
01/07/2013 - 01/01/2015	\$19,380.00	21.32%	1.70	133	36.84%
01/06/2013 - 01/01/2015	\$20,750.00	23.17%	1.69	142	36.62%
01/05/2013 - 01/01/2015	\$22,070.00	25.02%	1.71	148	37.16%
01/04/2013 - 01/01/2015	\$23,150.00	26.57%	1.71	153	37.25%
01/03/2013 - 01/01/2015	\$22,100.00	25.06%	1.65	160	37.50%
01/02/2013 - 01/01/2015	\$23,010.00	26.36%	1.66	164	37.80%
01/01/2013 - 01/01/2015	\$22,500.00	25.63%	1.60	175	37.71%
01/12/2012 - 01/01/2015	\$23,660.00	27.31%	1.62	181	38.12%
01/11/2012 - 01/01/2015	\$25,510.00	30.09%	1.64	191	38.22%
01/10/2012 - 01/01/2015	\$28,620.00	35.04%	1.67	201	37.81%
01/09/2012 - 01/01/2015	\$30,940.00	38.99%	1.70	210	38.10%
01/08/2012 - 01/01/2015	\$28,400.00	34.68%	1.61	219	36.99%

01/07/2012 - 01/01/2015	\$34,820.00	46.14%	1.72	228	37.72%
01/06/2012 - 01/01/2015	\$36,680.00	49.83%	1.74	234	37.61%
01/05/2012 - 01/01/2015	\$38,780.00	54.23%	1.74	244	37.70%
01/04/2012 - 01/01/2015	\$39,380.00	55.54%	1.73	251	37.45%
01/03/2012 - 01/01/2015	\$39,490.00	55.78%	1.70	260	37.31%
01/02/2012 - 01/01/2015	\$37,560.00	51.64%	1.64	268	36.57%
01/01/2012 - 01/01/2015	\$39,770.00	56.40%	1.65	277	36.46%
01/12/2011 - 01/01/2015	\$39,850.00	56.57%	1.63	283	36.04%
01/11/2011 - 01/01/2015	\$37,820.00	52.19%	1.57	293	35.49%
01/10/2011 - 01/01/2015	\$38,960.00	54.62%	1.56	303	35.31%