

TradeStation TradeManager Performance Report  
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$83,900.00	\$30,290.00	\$53,610.00
<u>Gross Profit</u>	\$207,030.00	\$90,690.00	\$116,340.00
<u>Gross Loss</u>	(\$123,130.00)	(\$60,400.00)	(\$62,730.00)
<u>Profit Factor</u>	1.68	1.50	1.85
<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>	\$62,290.00	\$30,290.00	\$32,000.00
<u>Select Gross Profit</u>	\$185,420.00	\$90,690.00	\$94,730.00
<u>Select Gross Loss</u>	(\$123,130.00)	(\$60,400.00)	(\$62,730.00)
<u>Select Profit Factor</u>	1.51	1.50	1.51
<u>Adjusted Total Net Profit</u>	\$60,093.86	\$15,027.99	\$35,182.26
<u>Adjusted Gross Profit</u>	\$190,012.24	\$80,218.02	\$102,723.43
<u>Adjusted Gross Loss</u>	(\$129,918.38)	(\$65,190.03)	(\$67,541.17)
<u>Adjusted Profit Factor</u>	1.46	1.23	1.52
<u>Total Number of Trades</u>	478	234	244
<u>Percent Profitable</u>	30.96%	32.05%	29.92%
<u>Winning Trades</u>	148	75	73
<u>Losing Trades</u>	329	159	170
<u>Even Trades</u>	1	0	1
<u>Avg. Trade Net Profit</u>	\$175.52	\$129.44	\$219.71
<u>Avg. Winning Trade</u>	\$1,398.85	\$1,209.20	\$1,593.70
<u>Avg. Losing Trade</u>	(\$374.26)	(\$379.87)	(\$369.00)
<u>Ratio Avg. Win:Avg. Loss</u>	3.74	3.18	4.32
<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>	3.99%	4.79%	7.11%
<u>Largest Loser as % of Gross Loss</u>	0.32%	0.66%	0.64%
<u>Net Profit as % of Largest Loss</u>	20975.00%	7572.50%	13402.50%
<u>Select Net Profit as % of Largest Loss</u>	15572.50%	7572.50%	8000.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	15023.47%	3757.00%	8795.57%
<u>Max. Consecutive Winning Trades</u>	4	4	4
<u>Max. Consecutive Losing Trades</u>	12	9	16
<u>Avg. Bars in Total Trades</u>	12.11	12.10	12.11
<u>Avg. Bars in Winning Trades</u>	23.27	23.01	23.53
<u>Avg. Bars in Losing Trades</u>	7.08	6.96	7.20
<u>Avg. Bars in Even Trades</u>	14.00	0.00	14.00
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	478	234	244
<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>	839.00%		
<u>Annual Rate of Return</u>	43.90%		
<u>Buy &amp; Hold Return</u>	(40.34%)		
<u>Return on Account</u>	1645.10%		
<u>Avg. Monthly Return</u>	\$1,250.50		

<a href="#">Std. Deviation of Monthly Return</a>	\$2,044.74
<a href="#">Return Retracement Ratio</a>	0.57
<a href="#">RINA Index</a>	3239.23
<a href="#">Sharpe Ratio</a>	0.24
<a href="#">K-Ratio</a>	n/a

<a href="#">Trading Period</a>	5 Yrs, 1 Mth, 5 Dys, 10 Hrs, 45 Mins
<a href="#">Percent of Time in the Market</a>	6.08%
<a href="#">Time in the Market</a>	3 Mths, 21 Dys, 6 Hrs
<a href="#">Longest Flat Period</a>	17 Dys, 17 Hrs

<a href="#">Max. Equity Run-up</a>	\$91,020.00
<a href="#">Date of Max. Equity Run-up</a>	08/28/13 07:30
<a href="#">Max. Equity Run-up as % of Initial Capital</a>	910.20%

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

<a href="#">Value</a>	(\$6,340.00)	(\$6,640.00)	(\$7,820.00)
<a href="#">Date</a>	07/29/09 09:30		
<a href="#">as % of Initial Capital</a>	63.40%	66.40%	78.20%
<a href="#">Net Profit as % of Drawdown</a>	1323.34%	456.17%	685.55%
<a href="#">Select Net Profit as % of Drawdown</a>	982.49%	456.17%	409.21%
<a href="#">Adjusted Net Profit as % of Drawdown</a>	947.85%	226.33%	449.90%

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

<a href="#">Value</a>	(\$5,100.00)	(\$5,350.00)	(\$6,960.00)
<a href="#">Date</a>	07/28/09 17:00		
<a href="#">as % of Initial Capital</a>	51.00%	53.50%	69.60%
<a href="#">Net Profit as % of Drawdown</a>	1645.10%	566.17%	770.26%
<a href="#">Select Net Profit as % of Drawdown</a>	1221.37%	566.17%	459.77%
<a href="#">Adjusted Net Profit as % of Drawdown</a>	1178.31%	280.90%	505.49%

<a href="#">Max. Trade Drawdown</a>	(\$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>	478	148	329
<u>Avg. Trade Net Profit</u>	\$175.52	\$1,398.85	(\$374.26)
<u>1 Std. Deviation of Avg. Trade</u>	\$1,092.56	\$1,294.63	\$78.91
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,268.08	\$2,693.48	(\$295.34)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$917.03)	\$104.22	(\$453.17)
<u>Coefficient of Variation</u>	622.46%	92.55%	21.08%
<b><u>Time Averages</u></b>			
<u>Avg. Time in Trades</u>	5 Hrs, 41 Mins	11 Hrs, 30 Mins	3 Hrs, 3 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 15 Hrs, 41 Mins	11 Dys, 15 Hrs, 18 Mins	5 Dys, 12 Hrs, 44 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	08/08/2008
<u>Avg. Value</u>		\$902.28	(\$321.42)
<u>1 Std. Deviation</u>		\$1,130.76	\$121.37
<u>Avg. + 1 Std. Deviation</u>		\$2,033.04	(\$200.06)
<u>Avg. - 1 Std. Deviation</u>		(\$228.48)	(\$442.79)
<u>Coefficient of Variation</u>		125.32%	37.76%
<b><u>Efficiency Analysis</u></b>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(22.97%)	55.41%	21.62%
<u>1 Std. Deviation</u>	59.14%	30.91%	33.34%
<u>Avg. + 1 Std. Deviation</u>	36.18%	86.32%	54.96%
<u>Avg. - 1 Std. Deviation</u>	(82.11%)	24.50%	(11.71%)
<u>Coefficient of Variation</u>	257.51%	55.79%	154.17%

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>		3.99%	0.32%
<u>Largest Consec. Profit/Loss</u>		\$8,270.00	(\$4,800.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		3.99%	3.90%
<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	85	\$1,539.53	(\$367.76)
2	24	\$1,258.13	(\$383.33)
3	1	\$1,896.67	(\$400.00)
4	3	\$840.83	(\$400.00)
<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	36	(\$375.83)	\$1,185.00
2	29	(\$363.79)	\$1,326.90
3	13	(\$396.41)	\$1,767.69
4	16	(\$372.50)	\$1,458.75
5	7	(\$372.00)	\$1,546.67
6	3	(\$400.00)	\$2,936.67
7	5	(\$360.29)	\$1,736.00
8	4	(\$361.56)	\$1,012.50
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	\$14,110.00	17.68%	1.71	94	38.30%
01/01/2013	\$6,110.00	6.96%	1.49	57	38.60%
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>
01/01/2013 - Today	\$6,110.00	6.96%	1.49	57	38.60%
01/01/2012 - 01/01/2013	\$23,380.00	33.15%	1.64	159	35.85%
01/01/2011 - 01/01/2013	\$47,600.00	102.81%	1.77	250	33.60%
01/01/2010 - 01/01/2013	\$57,510.00	158.04%	1.71	332	33.43%
01/01/2009 - 01/01/2013	\$68,590.00	271.00%	1.64	432	32.41%
01/01/2008 - 01/01/2013	\$83,900.00	839.00%	1.68	478	30.96%

## 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	\$62.00	0.62%	27.91%
February	\$804.00	1.51%	24.14%
March	\$1,338.00	2.47%	40.54%
April	\$2,274.00	4.10%	36.11%
May	\$2,752.00	4.77%	35.90%
June	\$390.00	0.64%	32.56%
July	\$2,025.00	3.33%	38.46%
August	\$608.33	1.12%	23.40%
September	\$3,748.00	6.81%	33.33%
October	\$962.00	1.89%	26.09%
November	\$450.00	0.87%	28.95%
December	\$840.00	1.60%	26.19%

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>
01/08/2013	(\$410.00)	(0.43%)	0.69	7	14.29%
01/07/2013	\$3,400.00	3.74%	3.13	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%
01/09/2011	\$3,950.00	5.86%	3.93	6	33.33%
01/08/2011	\$1,900.00	2.90%	1.53	11	18.18%
01/07/2011	\$2,310.00	3.66%	6.77	4	75.00%
01/06/2011	\$1,920.00	3.13%	5.80	3	66.67%

01/05/2011	\$6,210.00	11.28%	2.94	10	20.00%
01/04/2011	\$2,830.00	5.42%	2.42	7	28.57%
01/03/2011	\$3,170.00	6.46%	2.59	9	44.44%
01/02/2011	\$2,740.00	5.92%	2.71	5	20.00%
01/01/2011	\$0.00	0.00%	1.00	10	30.00%
01/12/2010	(\$190.00)	(0.41%)	0.91	8	25.00%
01/11/2010	(\$650.00)	(1.38%)	0.56	6	33.33%
01/10/2010	\$30.00	0.06%	1.03	7	28.57%
01/09/2010	(\$950.00)	(1.98%)	0.53	7	28.57%
01/08/2010	\$2,210.00	4.82%	2.84	6	50.00%
01/07/2010	(\$2,300.00)	(4.78%)	0.00	7	0.00%
01/06/2010	\$700.00	1.48%	1.29	10	40.00%
01/05/2010	\$3,570.00	8.14%	3.23	7	42.86%

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>
01/08/2013 - Today	(\$410.00)	(0.43%)	0.69	7	14.29%
01/07/2013 - 01/08/2013	\$2,990.00	3.29%	2.02	15	33.33%
01/06/2013 - 01/08/2013	\$4,360.00	4.87%	1.83	24	33.33%
01/05/2013 - 01/08/2013	\$5,680.00	6.44%	1.88	30	36.67%
01/04/2013 - 01/08/2013	\$6,760.00	7.76%	1.88	35	37.14%
01/03/2013 - 01/08/2013	\$5,710.00	6.47%	1.62	42	38.10%
01/02/2013 - 01/08/2013	\$6,620.00	7.58%	1.66	46	39.13%
01/01/2013 - 01/08/2013	\$6,110.00	6.96%	1.49	57	38.60%
01/12/2012 - 01/08/2013	\$7,270.00	8.39%	1.55	63	39.68%
01/11/2012 - 01/08/2013	\$9,120.00	10.76%	1.61	73	39.73%
01/10/2012 - 01/08/2013	\$12,230.00	14.97%	1.69	83	38.55%
01/09/2012 - 01/08/2013	\$14,550.00	18.34%	1.75	92	39.13%
01/08/2012 - 01/08/2013	\$12,010.00	14.67%	1.55	101	36.63%
01/07/2012 - 01/08/2013	\$18,430.00	24.42%	1.78	110	38.18%
01/06/2012 - 01/08/2013	\$20,290.00	27.56%	1.81	116	37.93%
01/05/2012 - 01/08/2013	\$22,390.00	31.31%	1.82	126	38.10%
01/04/2012 - 01/08/2013	\$22,990.00	32.42%	1.79	133	37.59%
01/03/2012 - 01/08/2013	\$23,100.00	32.63%	1.73	142	37.32%
01/02/2012 - 01/08/2013	\$21,170.00	29.11%	1.62	150	36.00%
01/01/2012 - 01/08/2013	\$23,380.00	33.15%	1.64	159	35.85%
01/12/2011 - 01/08/2013	\$23,460.00	33.30%	1.61	165	35.15%
01/11/2011 - 01/08/2013	\$21,430.00	29.57%	1.52	175	34.29%
01/10/2011 - 01/08/2013	\$22,570.00	31.64%	1.51	185	34.05%
01/09/2011 - 01/08/2013	\$26,520.00	39.36%	1.58	191	34.03%
01/08/2011 - 01/08/2013	\$28,420.00	43.40%	1.58	202	33.17%
01/07/2011 - 01/08/2013	\$30,730.00	48.65%	1.62	206	33.98%
01/06/2011 - 01/08/2013	\$32,650.00	53.31%	1.65	209	34.45%
01/05/2011 - 01/08/2013	\$38,860.00	70.60%	1.73	219	33.79%
01/04/2011 - 01/08/2013	\$41,690.00	79.85%	1.75	226	33.63%
01/03/2011 - 01/08/2013	\$44,860.00	91.48%	1.78	235	34.04%

01/02/2011 - 01/08/2013	\$47,600.00	102.81%	1.81	240	33.75%
01/01/2011 - 01/08/2013	\$47,600.00	102.81%	1.77	250	33.60%
01/12/2010 - 01/08/2013	\$47,410.00	101.98%	1.74	258	33.33%
01/11/2010 - 01/08/2013	\$46,760.00	99.19%	1.72	264	33.33%
01/10/2010 - 01/08/2013	\$46,790.00	99.32%	1.71	271	33.21%
01/09/2010 - 01/08/2013	\$45,840.00	95.38%	1.67	278	33.09%
01/08/2010 - 01/08/2013	\$48,050.00	104.80%	1.69	284	33.45%
01/07/2010 - 01/08/2013	\$45,750.00	95.02%	1.64	291	32.65%
01/06/2010 - 01/08/2013	\$46,450.00	97.89%	1.63	301	32.89%
01/05/2010 - 01/08/2013	\$50,020.00	113.99%	1.66	308	33.12%