

TradeStation TradeManager Performance Report  
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$11,440.00	\$2,210.00	\$9,230.00
<u>Gross Profit</u>	\$28,040.00	\$12,000.00	\$16,040.00
<u>Gross Loss</u>	(\$16,600.00)	(\$9,790.00)	(\$6,810.00)
<u>Profit Factor</u>	1.69	1.23	2.36
<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>	\$8,760.00	\$2,210.00	\$6,550.00
<u>Select Gross Profit</u>	\$25,360.00	\$12,000.00	\$13,360.00
<u>Select Gross Loss</u>	(\$16,600.00)	(\$9,790.00)	(\$6,810.00)
<u>Select Profit Factor</u>	1.53	1.23	1.96
<u>Adjusted Total Net Profit</u>	\$4,375.91	(\$2,675.79)	\$4,157.28
<u>Adjusted Gross Profit</u>	\$23,300.37	\$8,901.61	\$12,453.35
<u>Adjusted Gross Loss</u>	(\$18,924.46)	(\$11,577.40)	(\$8,296.06)
<u>Adjusted Profit Factor</u>	1.23	0.77	1.50
<u>Total Number of Trades</u>	87	46	41
<u>Percent Profitable</u>	40.23%	32.61%	48.78%
<u>Winning Trades</u>	35	15	20
<u>Losing Trades</u>	51	30	21
<u>Even Trades</u>	1	1	0
<u>Avg. Trade Net Profit</u>	\$131.49	\$48.04	\$225.12
<u>Avg. Winning Trade</u>	\$801.14	\$800.00	\$802.00
<u>Avg. Losing Trade</u>	(\$325.49)	(\$326.33)	(\$324.29)
<u>Ratio Avg. Win:Avg. Loss</u>	2.46	2.45	2.47
<u>Largest Winning Trade</u>	\$2,680.00	\$2,150.00	\$2,680.00
<u>Largest Losing Trade</u>	(\$400.00)	(\$400.00)	(\$400.00)
<u>Largest Winner as % of Gross Profit</u>	9.56%	17.92%	16.71%
<u>Largest Loser as % of Gross Loss</u>	2.41%	4.09%	5.87%
<u>Net Profit as % of Largest Loss</u>	2860.00%	552.50%	2307.50%
<u>Select Net Profit as % of Largest Loss</u>	2190.00%	552.50%	1637.50%
<u>Adjusted Net Profit as % of Largest Loss</u>	1093.98%	(668.95%)	1039.32%
<u>Max. Consecutive Winning Trades</u>	6	4	6
<u>Max. Consecutive Losing Trades</u>	8	9	6
<u>Avg. Bars in Total Trades</u>	15.83	15.00	16.76
<u>Avg. Bars in Winning Trades</u>	22.83	23.27	22.50
<u>Avg. Bars in Losing Trades</u>	11.06	10.90	11.29
<u>Avg. Bars in Even Trades</u>	14.00	14.00	0.00
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	87	46	41
<u>Account Size Required</u>	\$3,150.00	\$3,560.00	\$1,780.00
<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>	114.40%		
<u>Annual Rate of Return</u>	77.03%		
<u>Buy &amp; Hold Return</u>	(7.59%)		
<u>Return on Account</u>	363.17%		
<u>Avg. Monthly Return</u>	\$953.33		

<u>Std. Deviation of Monthly Return</u>	\$1,902.42
<u>Return Retracement Ratio</u>	1.67
<u>RINA Index</u>	449.14
<u>Sharpe Ratio</u>	n/a
<u>K-Ratio</u>	n/a

<u>Trading Period</u>	11 Mths, 26 Dys, 15 Hrs, 45 Mins
<u>Percent of Time in the Market</u>	8.05%
<u>Time in the Market</u>	29 Dys, 2 Hrs, 30 Mins
<u>Longest Flat Period</u>	12 Dys, 9 Hrs

<u>Max. Equity Run-up</u>	\$14,990.00
<u>Date of Max. Equity Run-up</u>	07/22/14 06:00
<u>Max. Equity Run-up as % of Initial Capital</u>	149.90%

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

<u>Value</u>	(\$3,740.00)	(\$4,170.00)	(\$2,270.00)
<u>Date</u>	05/19/14 17:00		
<u>as % of Initial Capital</u>	37.40%	41.70%	22.70%
<u>Net Profit as % of Drawdown</u>	305.88%	53.00%	406.61%
<u>Select Net Profit as % of Drawdown</u>	234.22%	53.00%	288.55%
<u>Adjusted Net Profit as % of Drawdown</u>	117.00%	(64.17%)	183.14%

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

<u>Value</u>	(\$3,150.00)	(\$3,560.00)	(\$1,780.00)
<u>Date</u>	05/09/14 13:00		
<u>as % of Initial Capital</u>	31.50%	35.60%	17.80%
<u>Net Profit as % of Drawdown</u>	363.17%	62.08%	518.54%
<u>Select Net Profit as % of Drawdown</u>	278.10%	62.08%	367.98%
<u>Adjusted Net Profit as % of Drawdown</u>	138.92%	(75.16%)	233.56%

<u>Max. Trade Drawdown</u>	(\$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>	87	35	51
<u>Avg. Trade Net Profit</u>	\$131.49	\$801.14	(\$325.49)
<u>1 Std. Deviation of Avg. Trade</u>	\$683.39	\$619.81	\$121.56
<u>Avg. Trade + 1 Std. Deviation</u>	\$814.88	\$1,420.95	(\$203.93)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$551.89)	\$181.33	(\$447.05)
<u>Coefficient of Variation</u>	519.71%	77.37%	37.35%
<b><u>Time Averages</u></b>			
<u>Avg. Time in Trades</u>	8 Hrs, 1 Min	10 Hrs, 54 Mins	6 Hrs, 4 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 19 Hrs, 12 Mins	9 Dys, 19 Hrs, 22 Mins	6 Dys, 18 Hrs, 56 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	59 Dys, 15 Mins		
<b><u>Outliers</u></b>			
	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	1	1	0
<u>Outlier Profit/Loss</u>	\$2,680.00	\$2,680.00	\$0.00
<b><u>Run-up/Drawdown</u></b>			
		<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>		\$2,840.00	(\$400.00)
<u>Max. Value Date</u>		02/01/2014	23/09/2013
<u>Avg. Value</u>		\$640.46	(\$263.33)
<u>1 Std. Deviation</u>		\$587.27	\$135.37
<u>Avg. + 1 Std. Deviation</u>		\$1,227.73	(\$127.96)
<u>Avg. - 1 Std. Deviation</u>		\$53.19	(\$398.70)
<u>Coefficient of Variation</u>		91.69%	51.41%
<b><u>Efficiency Analysis</u></b>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(12.40%)	58.39%	29.21%
<u>1 Std. Deviation</u>	61.25%	30.52%	34.78%
<u>Avg. + 1 Std. Deviation</u>	48.85%	88.91%	63.99%
<u>Avg. - 1 Std. Deviation</u>	(73.65%)	27.86%	(5.57%)
<u>Coefficient of Variation</u>	493.85%	52.28%	119.07%

TradeStation Trade Series Analysis			
		<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>		\$2,680.00	(\$400.00)
<u>Largest Profit/Loss as % of Gross</u>		9.56%	2.41%
<u>Largest Consec. Profit/Loss</u>		\$5,090.00	(\$2,580.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		18.15%	15.54%
<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	7	\$687.14	(\$301.43)
2	3	\$488.33	(\$340.00)
3	4	\$1,037.50	(\$252.50)
4	1	\$690.00	(\$320.00)
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	1	(\$400.00)	\$580.00
2	8	(\$301.88)	\$433.75
3	2	(\$288.33)	\$40.00
4	1	(\$400.00)	\$610.00
5	2	(\$365.00)	\$300.00
6	1	(\$301.67)	\$1,490.00
8	1	(\$322.50)	\$560.00

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	\$11,440.00	114.40%	1.69	87	40.23%
01/01/2014	\$8,710.00	68.42%	1.77	60	41.67%
01/01/2013	\$2,730.00	27.30%	1.51	27	37.04%

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	\$8,710.00	68.42%	1.77	60	41.67%
01/01/2013 - 01/01/2014	\$11,440.00	114.40%	1.69	87	40.23%

## 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	\$4,640.00	46.40%	83.33%
February	(\$910.00)	(5.24%)	11.11%
March	\$2,140.00	13.00%	66.67%
April	\$230.00	1.24%	33.33%
May	(\$390.00)	(2.07%)	33.33%
June	\$2,750.00	14.91%	50.00%
July	\$1,410.00	6.65%	55.56%
August	(\$1,160.00)	(5.13%)	16.67%
September	(\$600.00)	(2.80%)	14.29%
October	\$2,140.00	22.77%	66.67%
November	\$2,470.00	21.40%	57.14%
December	(\$1,280.00)	(9.14%)	14.29%

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>
01/08/2014	(\$1,160.00)	(5.13%)	0.11	6	16.67%
01/07/2014	\$1,410.00	6.65%	1.96	9	55.56%
01/06/2014	\$2,750.00	14.91%	4.13	6	50.00%
01/05/2014	(\$390.00)	(2.07%)	0.82	9	33.33%
01/04/2014	\$230.00	1.24%	1.11	9	33.33%
01/03/2014	\$2,140.00	13.00%	5.04	6	66.67%
01/02/2014	(\$910.00)	(5.24%)	0.62	9	11.11%
01/01/2014	\$4,640.00	36.45%	12.60	6	83.33%
01/12/2013	(\$1,280.00)	(9.14%)	0.32	7	14.29%
01/11/2013	\$2,470.00	21.40%	3.84	7	57.14%
01/10/2013	\$2,140.00	22.77%	3.68	6	66.67%
01/09/2013	(\$600.00)	(6.00%)	0.66	7	14.29%

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>
01/08/2014 - Today	(\$1,160.00)	(5.13%)	0.11	6	16.67%
01/07/2014 - 01/08/2014	\$250.00	1.18%	1.09	15	40.00%
01/06/2014 - 01/08/2014	\$3,000.00	16.27%	1.82	21	42.86%
01/05/2014 - 01/08/2014	\$2,610.00	13.86%	1.44	30	40.00%
01/04/2014 - 01/08/2014	\$2,840.00	15.27%	1.36	39	38.46%
01/03/2014 - 01/08/2014	\$4,980.00	30.26%	1.59	45	42.22%
01/02/2014 - 01/08/2014	\$4,070.00	23.43%	1.37	54	37.04%
01/01/2014 - 01/08/2014	\$8,710.00	68.42%	1.77	60	41.67%
01/12/2013 - 01/08/2014	\$7,430.00	53.03%	1.57	67	38.81%
01/11/2013 - 01/08/2014	\$9,900.00	85.79%	1.71	74	40.54%
01/10/2013 - 01/08/2014	\$12,040.00	128.09%	1.81	80	42.50%
01/09/2013 - 01/08/2014	\$11,440.00	114.40%	1.69	87	40.23%
01/08/2013 - 01/08/2014	\$11,440.00	114.40%	1.69	87	40.23%

