

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$136,940.00	\$51,390.00	\$85,550.00
<u>Gross Profit</u>	\$316,810.00	\$147,680.00	\$169,130.00
<u>Gross Loss</u>	(\$179,870.00)	(\$96,290.00)	(\$83,580.00)
<u>Profit Factor</u>	1.76	1.53	2.02
<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>	\$95,470.00	\$40,490.00	\$54,980.00
<u>Select Gross Profit</u>	\$275,340.00	\$136,780.00	\$138,560.00
<u>Select Gross Loss</u>	(\$179,870.00)	(\$96,290.00)	(\$83,580.00)
<u>Select Profit Factor</u>	1.53	1.42	1.66
<u>Adjusted Total Net Profit</u>	\$110,306.05	\$33,872.86	\$65,156.94
<u>Adjusted Gross Profit</u>	\$299,016.18	\$136,610.92	\$154,784.58
<u>Adjusted Gross Loss</u>	(\$188,710.13)	(\$102,738.06)	(\$89,627.64)
<u>Adjusted Profit Factor</u>	1.58	1.33	1.73
<u>Total Number of Trades</u>	733	403	330
<u>Percent Profitable</u>	43.25%	44.17%	42.12%
<u>Winning Trades</u>	317	178	139
<u>Losing Trades</u>	414	223	191
<u>Even Trades</u>	2	2	0
<u>Avg. Trade Net Profit</u>	\$186.82	\$127.52	\$259.24
<u>Avg. Winning Trade</u>	\$999.40	\$829.66	\$1,216.76
<u>Avg. Losing Trade</u>	(\$434.47)	(\$431.79)	(\$437.59)
<u>Ratio Avg. Win:Avg. Loss</u>	2.30	1.92	2.78
<u>Largest Winning Trade</u>	\$6,400.00	\$6,400.00	\$6,370.00
<u>Largest Losing Trade</u>	(\$500.00)	(\$500.00)	(\$500.00)
<u>Largest Winner as % of Gross Profit</u>	2.02%	4.33%	3.77%
<u>Largest Loser as % of Gross Loss</u>	0.28%	0.52%	0.60%
<u>Net Profit as % of Largest Loss</u>	27388.00%	10278.00%	17110.00%
<u>Select Net Profit as % of Largest Loss</u>	19094.00%	8098.00%	10996.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	22061.21%	6774.57%	13031.39%
<u>Max. Consecutive Winning Trades</u>	7	8	5
<u>Max. Consecutive Losing Trades</u>	12	8	11
<u>Avg. Bars in Total Trades</u>	12.47	12.97	11.87
<u>Avg. Bars in Winning Trades</u>	19.39	19.70	19.00
<u>Avg. Bars in Losing Trades</u>	7.12	7.50	6.68
<u>Avg. Bars in Even Trades</u>	23.00	23.00	0.00
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	733	403	330
<u>Account Size Required</u>	\$6,580.00	\$8,280.00	\$5,860.00
<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>	1369.40%		
<u>Annual Rate of Return</u>	41.73%		
<u>Buy & Hold Return</u>	39.88%		
<u>Return on Account</u>	2081.16%		
<u>Avg. Monthly Return</u>	\$1,489.25		

Std. Deviation of Monthly Return	\$2,678.82
Return Retracement Ratio	0.60
RINA Index	3627.16
Sharpe Ratio	0.37
K-Ratio	n/a

Trading Period	6 Yrs, 5 Mths, 7 Dys, 1 Hr, 45 Mins
Percent of Time in the Market	7.60%
Time in the Market	5 Mths, 25 Dys, 16 Hrs, 15 Mins
Longest Flat Period	18 Dys, 14 Hrs, 30 Mins

Max. Equity Run-up	\$138,890.00
Date of Max. Equity Run-up	12/09/14 17:00
Max. Equity Run-up as % of Initial Capital	1388.90%

Max. Drawdown (Intra-day Peak to Valley)

Value	(\$7,540.00)	(\$9,400.00)	(\$6,740.00)
Date	05/27/14 07:00		
as % of Initial Capital	75.40%	94.00%	67.40%
Net Profit as % of Drawdown	1816.18%	546.70%	1269.29%
Select Net Profit as % of Drawdown	1266.18%	430.74%	815.73%
Adjusted Net Profit as % of Drawdown	1462.94%	360.35%	966.72%

Max. Drawdown (Trade Close to Trade Close)

Value	(\$6,580.00)	(\$8,280.00)	(\$5,860.00)
Date	05/23/14 15:30		
as % of Initial Capital	65.80%	82.80%	58.60%
Net Profit as % of Drawdown	2081.16%	620.65%	1459.90%
Select Net Profit as % of Drawdown	1450.91%	489.01%	938.23%
Adjusted Net Profit as % of Drawdown	1676.38%	409.09%	1111.89%

Max. Trade Drawdown	(\$500.00)	(\$500.00)	(\$500.00)
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TradeStation Trade Analysis

	<u>All Trades</u>	<u>Winners</u>	<u>Losers</u>
<u>Total Number of Trades</u>	733	317	414
<u>Avg. Trade Net Profit</u>	\$186.82	\$999.40	(\$434.47)
<u>1 Std. Deviation of Avg. Trade</u>	\$1,003.44	\$1,067.83	\$135.15
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,190.26	\$2,067.23	(\$299.32)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$816.62)	(\$68.43)	(\$569.61)
<u>Coefficient of Variation</u>	537.11%	106.85%	31.11%

Time Averages

<u>Avg. Time in Trades</u>	5 Hrs, 51 Mins	9 Hrs, 22 Mins	3 Hrs, 7 Mins
<u>Avg. Time Between Trades</u>	2 Dys, 23 Hrs, 37 Mins	7 Dys, 56 Mins	5 Dys, 12 Hrs, 6 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	36 Dys, 21 Hrs, 30 Mins		

Outliers

	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	8	8	0
<u>Outlier Profit/Loss</u>	\$41,470.00	\$41,470.00	\$0.00

Run-up/Drawdown

	<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>	\$7,450.00	(\$500.00)
<u>Max. Value Date</u>	10/10/2008	19/08/2008
<u>Avg. Value</u>	\$853.47	(\$349.26)
<u>1 Std. Deviation</u>	\$977.69	\$169.26
<u>Avg. + 1 Std. Deviation</u>	\$1,831.15	(\$180.00)
<u>Avg. - 1 Std. Deviation</u>	(\$124.22)	(\$518.52)
<u>Coefficient of Variation</u>	114.56%	48.46%

Efficiency Analysis

	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(14.07%)	55.94%	29.99%
<u>1 Std. Deviation</u>	60.87%	31.77%	34.07%
<u>Avg. + 1 Std. Deviation</u>	46.80%	87.71%	64.07%
<u>Avg. - 1 Std. Deviation</u>	(74.93%)	24.17%	(4.08%)
<u>Coefficient of Variation</u>	432.73%	56.79%	113.60%

TradeStation Trade Series Analysis

	<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>	\$6,400.00	(\$500.00)
<u>Largest Profit/Loss as % of Gross</u>	2.02%	0.28%
<u>Largest Consec. Profit/Loss</u>	\$11,010.00	(\$4,470.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>	3.48%	2.49%

<u>Winning Series</u>	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	116	\$991.47	(\$430.43)
2	44	\$1,036.59	(\$402.50)
3	22	\$959.85	(\$458.57)
4	5	\$1,364.00	(\$500.00)

5	4	\$871.50	(\$377.50)
7	1	\$360.00	(\$500.00)
Losing Series	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>
1	86	(\$419.77)	\$990.35
2	53	(\$432.36)	\$802.83
3	28	(\$444.52)	\$1,097.86
4	8	(\$419.37)	\$1,418.75
5	8	(\$453.00)	\$623.75
6	5	(\$478.67)	\$1,310.00
8	3	(\$426.25)	\$936.67
12	1	(\$372.50)	\$210.00

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	\$9,810.00	7.15%	1.34	123	41.46%
01/01/2015	\$620.00	0.42%	2.24	4	75.00%
01/01/2014	\$7,680.00	5.54%	1.25	126	39.68%
01/01/2013	\$34,010.00	32.51%	2.12	122	41.80%
01/01/2012	\$15,010.00	16.75%	1.46	124	39.52%
01/01/2011	\$23,160.00	34.85%	1.89	101	43.56%
01/01/2010	\$23,960.00	56.38%	1.99	105	44.76%
01/01/2009	\$12,940.00	43.78%	1.52	114	50.00%
01/01/2008	\$19,560.00	195.60%	2.86	37	43.24%

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	\$620.00	0.42%	2.24	4	75.00%
01/01/2014 - 01/01/2015	\$8,300.00	5.99%	1.27	130	40.77%
01/01/2013 - 01/01/2015	\$42,310.00	40.44%	1.69	252	41.27%
01/01/2012 - 01/01/2015	\$57,320.00	63.96%	1.61	376	40.69%
01/01/2011 - 01/01/2015	\$80,480.00	121.10%	1.67	477	41.30%
01/01/2010 - 01/01/2015	\$104,440.00	245.74%	1.72	582	41.92%
01/01/2009 - 01/01/2015	\$117,380.00	397.09%	1.69	696	43.25%
01/01/2008 - 01/01/2015	\$136,940.00	1369.40%	1.76	733	43.25%

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	\$918.57	9.19%	44.44%
February	\$1,275.00	1.43%	45.83%
March	\$1,061.67	1.31%	44.29%
April	(\$100.00)	(0.12%)	32.20%
May	\$1,525.00	1.86%	42.62%
June	\$1,826.67	2.19%	37.25%
July	\$2,438.33	2.86%	50.00%
August	\$800.00	0.91%	41.43%
September	\$5,382.86	6.97%	59.02%
October	\$1,855.71	2.24%	38.03%
November	\$1,732.86	2.05%	42.42%
December	\$1,992.86	2.31%	42.11%

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	\$620.00	0.42%	2.24	4	75.00%
01/12/2014	\$480.00	0.33%	1.17	10	40.00%
01/11/2014	\$670.00	0.46%	1.33	9	55.56%
01/10/2014	\$1,660.00	1.16%	1.72	10	50.00%
01/09/2014	\$1,170.00	0.82%	1.89	7	57.14%
01/08/2014	(\$800.00)	(0.56%)	0.69	11	27.27%
01/07/2014	(\$660.00)	(0.46%)	0.80	13	30.77%
01/06/2014	\$2,990.00	2.12%	2.45	7	28.57%
01/05/2014	\$90.00	0.06%	1.03	12	33.33%
01/04/2014	(\$3,990.00)	(2.76%)	0.11	14	14.29%
01/03/2014	\$5,010.00	3.59%	4.34	11	72.73%
01/02/2014	\$70.00	0.05%	1.03	8	37.50%
01/01/2014	\$990.00	0.71%	1.33	14	42.86%
01/12/2013	\$4,860.00	3.63%	3.64	10	50.00%
01/11/2013	\$2,490.00	1.90%	1.83	13	30.77%
01/10/2013	\$1,760.00	1.36%	1.42	13	30.77%
01/09/2013	\$9,410.00	7.83%	4.76	12	58.33%
01/08/2013	\$150.00	0.13%	1.08	9	55.56%
01/07/2013	\$860.00	0.72%	1.43	7	42.86%
01/06/2013	\$7,630.00	6.84%	4.80	9	44.44%
01/05/2013	\$5,940.00	5.63%	3.97	10	60.00%
01/04/2013	\$3,840.00	3.78%	2.43	8	25.00%
01/03/2013	(\$2,610.00)	(2.50%)	0.23	12	25.00%
01/02/2013	(\$1,180.00)	(1.12%)	0.53	8	37.50%
01/01/2013	\$860.00	0.82%	1.38	11	45.45%
01/12/2012	\$1,310.00	1.27%	2.17	7	42.86%
01/11/2012	\$3,240.00	3.24%	2.17	10	30.00%

01/10/2012	\$1,820.00	1.85%	1.82	10	50.00%
01/09/2012	(\$1,040.00)	(1.05%)	0.65	10	30.00%
01/08/2012	\$2,900.00	3.01%	2.09	12	50.00%
01/07/2012	\$1,490.00	1.57%	1.48	12	41.67%
01/06/2012	\$1,490.00	1.59%	1.54	10	40.00%
01/05/2012	\$1,130.00	1.22%	1.45	10	50.00%
01/04/2012	(\$1,980.00)	(2.10%)	0.31	10	30.00%
01/03/2012	\$2,470.00	2.69%	1.86	10	40.00%
01/02/2012	\$1,930.00	2.15%	1.47	14	35.71%
01/01/2012	\$250.00	0.28%	1.10	9	33.33%
01/12/2011	\$2,560.00	2.94%	1.99	8	25.00%
01/11/2011	\$3,070.00	3.66%	3.05	7	57.14%
01/10/2011	(\$3,380.00)	(3.87%)	0.25	12	16.67%

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	\$620.00	0.42%	2.24	4	75.00%
01/12/2014 - 01/01/2015	\$1,100.00	0.75%	1.34	14	50.00%
01/11/2014 - 01/01/2015	\$1,770.00	1.22%	1.34	23	52.17%
01/10/2014 - 01/01/2015	\$3,430.00	2.39%	1.45	33	51.52%
01/09/2014 - 01/01/2015	\$4,600.00	3.23%	1.52	40	52.50%
01/08/2014 - 01/01/2015	\$3,800.00	2.65%	1.33	51	47.06%
01/07/2014 - 01/01/2015	\$3,140.00	2.18%	1.21	64	43.75%
01/06/2014 - 01/01/2015	\$6,130.00	4.35%	1.36	71	42.25%
01/05/2014 - 01/01/2015	\$6,220.00	4.42%	1.31	83	40.96%
01/04/2014 - 01/01/2015	\$2,230.00	1.54%	1.09	97	37.11%
01/03/2014 - 01/01/2015	\$7,240.00	5.18%	1.28	108	40.74%
01/02/2014 - 01/01/2015	\$7,310.00	5.24%	1.26	116	40.52%
01/01/2014 - 01/01/2015	\$8,300.00	5.99%	1.27	130	40.77%
01/12/2013 - 01/01/2015	\$13,160.00	9.84%	1.40	140	41.43%
01/11/2013 - 01/01/2015	\$15,650.00	11.92%	1.44	153	40.52%
01/10/2013 - 01/01/2015	\$17,410.00	13.44%	1.43	166	39.76%
01/09/2013 - 01/01/2015	\$26,820.00	22.33%	1.63	178	41.01%
01/08/2013 - 01/01/2015	\$26,970.00	22.48%	1.60	187	41.71%
01/07/2013 - 01/01/2015	\$27,830.00	23.36%	1.60	194	41.75%
01/06/2013 - 01/01/2015	\$35,460.00	31.81%	1.73	203	41.87%
01/05/2013 - 01/01/2015	\$41,400.00	39.23%	1.82	213	42.72%
01/04/2013 - 01/01/2015	\$45,240.00	44.48%	1.85	221	42.08%
01/03/2013 - 01/01/2015	\$42,630.00	40.87%	1.75	233	41.20%
01/02/2013 - 01/01/2015	\$41,450.00	39.29%	1.70	241	41.08%
01/01/2013 - 01/01/2015	\$42,310.00	40.44%	1.69	252	41.27%
01/12/2012 - 01/01/2015	\$43,620.00	42.22%	1.70	259	41.31%
01/11/2012 - 01/01/2015	\$46,860.00	46.82%	1.72	269	40.89%
01/10/2012 - 01/01/2015	\$48,680.00	49.54%	1.72	279	41.22%
01/09/2012 - 01/01/2015	\$47,640.00	47.98%	1.67	289	40.83%
01/08/2012 - 01/01/2015	\$50,540.00	52.43%	1.69	301	41.20%

01/07/2012 - 01/01/2015	\$52,030.00	54.82%	1.68	313	41.21%
01/06/2012 - 01/01/2015	\$53,520.00	57.29%	1.68	323	41.18%
01/05/2012 - 01/01/2015	\$54,650.00	59.22%	1.67	333	41.44%
01/04/2012 - 01/01/2015	\$52,670.00	55.87%	1.62	343	41.11%
01/03/2012 - 01/01/2015	\$55,140.00	60.07%	1.63	353	41.08%
01/02/2012 - 01/01/2015	\$57,070.00	63.50%	1.62	367	40.87%
01/01/2012 - 01/01/2015	\$57,320.00	63.96%	1.61	376	40.69%
01/12/2011 - 01/01/2015	\$59,880.00	68.78%	1.62	384	40.36%
01/11/2011 - 01/01/2015	\$62,950.00	74.95%	1.64	391	40.66%
01/10/2011 - 01/01/2015	\$59,570.00	68.18%	1.58	403	39.95%