

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$110,470.00	\$47,180.00	\$63,290.00
<u>Gross Profit</u>	\$245,190.00	\$118,570.00	\$126,620.00
<u>Gross Loss</u>	(\$134,720.00)	(\$71,390.00)	(\$63,330.00)
<u>Profit Factor</u>	1.82	1.66	2.00
<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>	\$69,000.00	\$36,280.00	\$32,720.00
<u>Select Gross Profit</u>	\$203,720.00	\$107,670.00	\$96,050.00
<u>Select Gross Loss</u>	(\$134,720.00)	(\$71,390.00)	(\$63,330.00)
<u>Select Profit Factor</u>	1.51	1.51	1.52
<u>Adjusted Total Net Profit</u>	\$86,883.26	\$31,601.30	\$45,192.63
<u>Adjusted Gross Profit</u>	\$229,329.98	\$108,549.01	\$113,894.21
<u>Adjusted Gross Loss</u>	(\$142,446.72)	(\$76,947.70)	(\$68,701.58)
<u>Adjusted Profit Factor</u>	1.61	1.41	1.66
<u>Total Number of Trades</u>	545	307	238
<u>Percent Profitable</u>	43.85%	45.60%	41.60%
<u>Winning Trades</u>	239	140	99
<u>Losing Trades</u>	304	165	139
<u>Even Trades</u>	2	2	0
<u>Avg. Trade Net Profit</u>	\$202.70	\$153.68	\$265.92
<u>Avg. Winning Trade</u>	\$1,025.90	\$846.93	\$1,278.99
<u>Avg. Losing Trade</u>	(\$443.16)	(\$432.67)	(\$455.61)
<u>Ratio Avg. Win:Avg. Loss</u>	2.31	1.96	2.81
<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>	2.61%	5.40%	5.03%
<u>Largest Loser as % of Gross Loss</u>	0.37%	0.70%	0.79%
<u>Net Profit as % of Largest Loss</u>	22094.00%	9436.00%	12658.00%
<u>Select Net Profit as % of Largest Loss</u>	13800.00%	7256.00%	6544.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	17376.65%	6320.26%	9038.53%
<u>Max. Consecutive Winning Trades</u>	7	8	5
<u>Max. Consecutive Losing Trades</u>	8	8	8
<u>Avg. Bars in Total Trades</u>	12.15	12.97	11.10
<u>Avg. Bars in Winning Trades</u>	18.82	19.51	17.85
<u>Avg. Bars in Losing Trades</u>	6.83	7.29	6.29
<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>	545	307	238
<u>Account Size Required</u>	\$4,620.00	\$5,930.00	\$4,580.00
<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>	1104.70%		
<u>Annual Rate of Return</u>	50.14%		
<u>Buy & Hold Return</u>	46.11%		
<u>Return on Account</u>	2391.13%		
<u>Avg. Monthly Return</u>	\$1,842.00		

<u>Std. Deviation of Monthly Return</u>	\$2,794.57
<u>Return Retracement Ratio</u>	0.76
<u>RINA Index</u>	2776.83
<u>Sharpe Ratio</u>	0.40
<u>K-Ratio</u>	n/a

<u>Trading Period</u>	4 Yrs, 11 Mths, 17 Dys, 1 Hr, 45 Mins
<u>Percent of Time in the Market</u>	7.11%
<u>Time in the Market</u>	4 Mths, 6 Dys, 23 Hrs
<u>Longest Flat Period</u>	18 Dys, 14 Hrs, 30 Mins

<u>Max. Equity Run-up</u>	\$113,000.00
<u>Date of Max. Equity Run-up</u>	07/05/13 16:30
<u>Max. Equity Run-up as % of Initial Capital</u>	1130.00%

Max. Drawdown (Intra-day Peak to Valley)

<u>Value</u>	(\$5,640.00)	(\$7,050.00)	(\$5,850.00)
<u>Date</u>	05/10/13 11:30		
<u>as % of Initial Capital</u>	56.40%	70.50%	58.50%
<u>Net Profit as % of Drawdown</u>	1958.69%	669.22%	1081.88%
<u>Select Net Profit as % of Drawdown</u>	1223.40%	514.61%	559.32%
<u>Adjusted Net Profit as % of Drawdown</u>	1540.48%	448.25%	772.52%

Max. Drawdown (Trade Close to Trade Close)

<u>Value</u>	(\$4,620.00)	(\$5,930.00)	(\$4,580.00)
<u>Date</u>	03/27/13 15:30		
<u>as % of Initial Capital</u>	46.20%	59.30%	45.80%
<u>Net Profit as % of Drawdown</u>	2391.13%	795.62%	1381.88%
<u>Select Net Profit as % of Drawdown</u>	1493.51%	611.80%	714.41%
<u>Adjusted Net Profit as % of Drawdown</u>	1880.59%	532.91%	986.74%

<u>Max. Trade Drawdown</u>	(\$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>	545	239	304
<u>Avg. Trade Net Profit</u>	\$202.70	\$1,025.90	(\$443.16)
<u>1 Std. Deviation of Avg. Trade</u>	\$1,042.90	\$1,118.86	\$127.01
<u>Avg. Trade + 1 Std. Deviation</u>	\$1,245.60	\$2,144.76	(\$316.14)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$840.20)	(\$92.96)	(\$570.17)
<u>Coefficient of Variation</u>	514.51%	109.06%	28.66%
<u>Time Averages</u>			
<u>Avg. Time in Trades</u>	5 Hrs, 40 Mins	9 Hrs, 8 Mins	2 Hrs, 54 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 2 Hrs, 33 Mins	7 Dys, 4 Hrs, 39 Mins	5 Dys, 19 Hrs, 48 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	36 Dys, 21 Hrs, 30 Mins		
<u>Outliers</u>			
	<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
<u>Run-up/Drawdown</u>			
		<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>		\$889.30	(\$352.99)
<u>1 Std. Deviation</u>		\$1,031.12	\$167.80
<u>Avg. + 1 Std. Deviation</u>		\$1,920.42	(\$185.19)
<u>Avg. - 1 Std. Deviation</u>		(\$141.82)	(\$520.79)
<u>Coefficient of Variation</u>		115.95%	47.54%
<u>Efficiency Analysis</u>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(13.92%)	56.11%	29.97%
<u>1 Std. Deviation</u>	61.12%	31.94%	34.12%
<u>Avg. + 1 Std. Deviation</u>	47.20%	88.06%	64.08%
<u>Avg. - 1 Std. Deviation</u>	(75.04%)	24.17%	(4.15%)
<u>Coefficient of Variation</u>	439.09%	56.93%	113.85%

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>		2.61%	0.37%
<u>Largest Consec. Profit/Loss</u>		\$11,010.00	(\$3,510.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		4.49%	2.61%
<u>Winning Series</u>	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	91	\$978.68	(\$435.93)
2	32	\$1,135.00	(\$412.19)
3	15	\$1,089.56	(\$442.00)
4	3	\$1,209.17	(\$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	68	(\$422.21)	\$988.21
2	41	(\$436.59)	\$912.68
3	20	(\$454.17)	\$1,141.00
4	6	(\$425.42)	\$1,268.33
5	6	(\$476.00)	\$218.33
6	4	(\$480.00)	\$1,592.50
8	2	(\$434.38)	\$555.00

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	\$24,070.00	24.97%	1.86	113	40.71%
01/01/2013	\$15,840.00	15.14%	1.97	64	40.63%
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>
01/01/2013 - Today	\$15,840.00	15.14%	1.97	64	40.63%
01/01/2012 - 01/01/2013	\$30,850.00	34.42%	1.63	188	39.89%
01/01/2011 - 01/01/2013	\$54,010.00	81.27%	1.72	289	41.18%
01/01/2010 - 01/01/2013	\$77,970.00	183.46%	1.79	394	42.13%
01/01/2009 - 01/01/2013	\$90,910.00	307.54%	1.73	508	43.90%
01/01/2008 - 01/01/2013	\$110,470.00	1104.70%	1.82	545	43.85%

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	\$964.00	9.64%	42.22%
February	\$1,516.00	2.25%	47.50%
March	\$272.00	0.39%	38.98%
April	\$678.00	0.98%	37.78%
May	\$1,812.00	2.59%	44.90%
June	\$1,594.00	2.22%	38.64%
July	\$3,158.00	4.30%	57.14%
August	\$1,250.00	1.63%	42.00%
September	\$5,420.00	9.73%	59.52%
October	\$1,914.00	3.13%	37.50%
November	\$1,794.00	2.85%	43.18%
December	\$1,722.00	2.66%	40.54%

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>
01/07/2013	\$1,360.00	1.14%	1.91	6	50.00%
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%
01/09/2011	\$11,370.00	14.96%	23.74	4	75.00%
01/08/2011	\$2,780.00	3.80%	2.11	8	37.50%
01/07/2011	\$2,690.00	3.81%	6.38	7	85.71%
01/06/2011	(\$540.00)	(0.76%)	0.65	6	33.33%
01/05/2011	(\$250.00)	(0.35%)	0.93	11	27.27%

01/04/2011	\$1,570.00	2.25%	1.59	10	40.00%
01/03/2011	\$1,920.00	2.83%	1.48	16	43.75%
01/02/2011	(\$400.00)	(0.59%)	0.56	6	66.67%
01/01/2011	\$1,770.00	2.66%	2.77	6	66.67%
01/12/2010	\$2,840.00	4.46%	3.10	9	55.56%
01/11/2010	\$2,690.00	4.41%	2.08	9	44.44%
01/10/2010	\$2,560.00	4.39%	2.71	7	57.14%
01/09/2010	\$4,680.00	8.72%	4.77	11	54.55%
01/08/2010	\$590.00	1.11%	1.23	12	41.67%
01/07/2010	\$7,080.00	15.38%	14.62	6	66.67%
01/06/2010	(\$660.00)	(1.41%)	0.62	7	42.86%
01/05/2010	\$490.00	1.06%	1.12	11	18.18%
01/04/2010	(\$600.00)	(1.28%)	0.73	10	40.00%

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>
01/07/2013 - Today	\$1,360.00	1.14%	1.91	6	50.00%
01/06/2013 - 01/07/2013	\$8,990.00	8.06%	3.56	15	46.67%
01/05/2013 - 01/07/2013	\$14,930.00	14.15%	3.71	25	52.00%
01/04/2013 - 01/07/2013	\$18,770.00	18.46%	3.29	33	45.45%
01/03/2013 - 01/07/2013	\$16,160.00	15.49%	2.39	45	40.00%
01/02/2013 - 01/07/2013	\$14,980.00	14.20%	2.06	53	39.62%
01/01/2013 - 01/07/2013	\$15,840.00	15.14%	1.97	64	40.63%
01/12/2012 - 01/07/2013	\$17,150.00	16.60%	1.98	71	40.85%
01/11/2012 - 01/07/2013	\$20,390.00	20.37%	2.01	81	39.51%
01/10/2012 - 01/07/2013	\$22,210.00	22.60%	1.99	91	40.66%
01/09/2012 - 01/07/2013	\$21,170.00	21.32%	1.83	101	39.60%
01/08/2012 - 01/07/2013	\$24,070.00	24.97%	1.86	113	40.71%
01/07/2012 - 01/07/2013	\$25,560.00	26.93%	1.82	125	40.80%
01/06/2012 - 01/07/2013	\$27,050.00	28.96%	1.80	135	40.74%
01/05/2012 - 01/07/2013	\$28,180.00	30.53%	1.77	145	41.38%
01/04/2012 - 01/07/2013	\$26,200.00	27.79%	1.67	155	40.65%
01/03/2012 - 01/07/2013	\$28,670.00	31.23%	1.68	165	40.61%
01/02/2012 - 01/07/2013	\$30,600.00	34.05%	1.66	179	40.22%
01/01/2012 - 01/07/2013	\$30,850.00	34.42%	1.63	188	39.89%
01/12/2011 - 01/07/2013	\$33,410.00	38.38%	1.65	196	39.29%
01/11/2011 - 01/07/2013	\$36,480.00	43.43%	1.69	203	39.90%
01/10/2011 - 01/07/2013	\$33,100.00	37.88%	1.58	215	38.60%
01/09/2011 - 01/07/2013	\$44,470.00	58.51%	1.77	219	39.27%
01/08/2011 - 01/07/2013	\$47,250.00	64.53%	1.78	227	39.21%
01/07/2011 - 01/07/2013	\$49,940.00	70.81%	1.82	234	40.60%
01/06/2011 - 01/07/2013	\$49,400.00	69.51%	1.79	240	40.42%
01/05/2011 - 01/07/2013	\$49,150.00	68.91%	1.74	251	39.84%
01/04/2011 - 01/07/2013	\$50,720.00	72.72%	1.73	261	39.85%
01/03/2011 - 01/07/2013	\$52,640.00	77.61%	1.72	277	40.07%
01/02/2011 - 01/07/2013	\$52,240.00	76.56%	1.71	283	40.64%

01/01/2011 - 01/07/2013	\$54,010.00	81.27%	1.72	289	41.18%
01/12/2010 - 01/07/2013	\$56,850.00	89.36%	1.74	298	41.61%
01/11/2010 - 01/07/2013	\$59,540.00	97.72%	1.76	307	41.69%
01/10/2010 - 01/07/2013	\$62,100.00	106.39%	1.77	314	42.04%
01/09/2010 - 01/07/2013	\$66,780.00	124.38%	1.82	325	42.46%
01/08/2010 - 01/07/2013	\$67,370.00	126.87%	1.80	337	42.43%
01/07/2010 - 01/07/2013	\$74,450.00	161.78%	1.88	343	42.86%
01/06/2010 - 01/07/2013	\$73,790.00	158.08%	1.85	350	42.86%
01/05/2010 - 01/07/2013	\$74,280.00	160.81%	1.82	361	42.11%
01/04/2010 - 01/07/2013	\$73,680.00	157.47%	1.79	371	42.05%