

TradeStation TradeManager Performance Report  
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$7,130.00	\$1,190.00	\$5,940.00
<u>Gross Profit</u>	\$25,550.00	\$11,650.00	\$13,900.00
<u>Gross Loss</u>	(\$18,420.00)	(\$10,460.00)	(\$7,960.00)
<u>Profit Factor</u>	1.39	1.11	1.75
<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>	\$3,010.00	(\$2,930.00)	\$5,940.00
<u>Select Gross Profit</u>	\$21,430.00	\$7,530.00	\$13,900.00
<u>Select Gross Loss</u>	(\$18,420.00)	(\$10,460.00)	(\$7,960.00)
<u>Select Profit Factor</u>	1.16	0.72	1.75
<u>Adjusted Total Net Profit</u>	(\$204.81)	(\$4,058.73)	\$831.74
<u>Adjusted Gross Profit</u>	\$20,961.08	\$8,536.41	\$10,528.75
<u>Adjusted Gross Loss</u>	(\$21,165.89)	(\$12,595.14)	(\$9,697.01)
<u>Adjusted Profit Factor</u>	0.99	0.68	1.09
<u>Total Number of Trades</u>	76	38	38
<u>Percent Profitable</u>	40.79%	36.84%	44.74%
<u>Winning Trades</u>	31	14	17
<u>Losing Trades</u>	45	24	21
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$93.82	\$31.32	\$156.32
<u>Avg. Winning Trade</u>	\$824.19	\$832.14	\$817.65
<u>Avg. Losing Trade</u>	(\$409.33)	(\$435.83)	(\$379.05)
<u>Ratio Avg. Win:Avg. Loss</u>	2.01	1.91	2.16
<u>Largest Winning Trade</u>	\$4,120.00	\$4,120.00	\$2,610.00
<u>Largest Losing Trade</u>	(\$500.00)	(\$500.00)	(\$500.00)
<u>Largest Winner as % of Gross Profit</u>	16.13%	35.36%	18.78%
<u>Largest Loser as % of Gross Loss</u>	2.71%	4.78%	6.28%
<u>Net Profit as % of Largest Loss</u>	1426.00%	238.00%	1188.00%
<u>Select Net Profit as % of Largest Loss</u>	602.00%	(586.00%)	1188.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	(40.96%)	(811.75%)	166.35%
<u>Max. Consecutive Winning Trades</u>	3	3	3
<u>Max. Consecutive Losing Trades</u>	5	6	4
<u>Avg. Bars in Total Trades</u>	13.29	12.47	14.11
<u>Avg. Bars in Winning Trades</u>	20.19	19.14	21.06
<u>Avg. Bars in Losing Trades</u>	8.53	8.58	8.48
<u>Avg. Bars in Even Trades</u>	0.00	0.00	0.00
<u>Max. Shares/Contracts Held</u>	1	1	1
<u>Total Shares/Contracts Held</u>	76	38	38
<u>Account Size Required</u>	\$2,990.00	\$5,380.00	\$1,650.00
<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>	71.30%		
<u>Annual Rate of Return</u>	81.35%		
<u>Buy &amp; Hold Return</u>	(0.89%)		
<u>Return on Account</u>	238.46%		
<u>Avg. Monthly Return</u>	\$792.22		

<u>Std. Deviation of Monthly Return</u>	\$1,148.66
<u>Return Retracement Ratio</u>	3.35
<u>RINA Index</u>	118.10
<u>Sharpe Ratio</u>	n/a
<u>K-Ratio</u>	n/a

<u>Trading Period</u>	7 Mths, 27 Dys, 16 Hrs, 15 Mins
<u>Percent of Time in the Market</u>	8.53%
<u>Time in the Market</u>	20 Dys, 14 Hrs, 45 Mins
<u>Longest Flat Period</u>	11 Dys, 5 Hrs

<u>Max. Equity Run-up</u>	\$10,060.00
<u>Date of Max. Equity Run-up</u>	12/09/14 17:00
<u>Max. Equity Run-up as % of Initial Capital</u>	100.60%

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

<u>Value</u>	(\$3,470.00)	(\$5,930.00)	(\$2,740.00)
<u>Date</u>	08/19/14 16:30		
<u>as % of Initial Capital</u>	34.70%	59.30%	27.40%
<u>Net Profit as % of Drawdown</u>	205.48%	20.07%	216.79%
<u>Select Net Profit as % of Drawdown</u>	86.74%	(49.41%)	216.79%
<u>Adjusted Net Profit as % of Drawdown</u>	(5.90%)	(68.44%)	30.36%

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

<u>Value</u>	(\$2,990.00)	(\$5,380.00)	(\$1,650.00)
<u>Date</u>	08/19/14 23:00		
<u>as % of Initial Capital</u>	29.90%	53.80%	16.50%
<u>Net Profit as % of Drawdown</u>	238.46%	22.12%	360.00%
<u>Select Net Profit as % of Drawdown</u>	100.67%	(54.46%)	360.00%
<u>Adjusted Net Profit as % of Drawdown</u>	(6.85%)	(75.44%)	50.41%

<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>	76	31	45
<u>Avg. Trade Net Profit</u>	\$93.82	\$824.19	(\$409.33)
<u>1 Std. Deviation of Avg. Trade</u>	\$845.92	\$909.84	\$143.47
<u>Avg. Trade + 1 Std. Deviation</u>	\$939.74	\$1,734.03	(\$265.86)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$752.11)	(\$85.64)	(\$552.80)
<u>Coefficient of Variation</u>	901.69%	110.39%	35.05%
<b><u>Time Averages</u></b>			
<u>Avg. Time in Trades</u>	6 Hrs, 30 Mins	9 Hrs, 35 Mins	4 Hrs, 23 Mins
<u>Avg. Time Between Trades</u>	2 Dys, 21 Hrs, 58 Mins	7 Dys, 9 Hrs, 1 Min	4 Dys, 22 Hrs, 47 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	23 Dys		
<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>	\$4,120.00	\$4,120.00	\$0.00
<b><u>Run-up/Drawdown</u></b>			
		<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>		\$4,330.00	(\$500.00)
<u>Max. Value Date</u>		19/06/2014	21/05/2014
<u>Avg. Value</u>		\$699.08	(\$335.00)
<u>1 Std. Deviation</u>		\$786.37	\$174.47
<u>Avg. + 1 Std. Deviation</u>		\$1,485.45	(\$160.53)
<u>Avg. - 1 Std. Deviation</u>		(\$87.29)	(\$509.47)
<u>Coefficient of Variation</u>		112.49%	52.08%
<b><u>Efficiency Analysis</u></b>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(16.23%)	54.97%	28.80%
<u>1 Std. Deviation</u>	57.63%	30.60%	32.71%
<u>Avg. + 1 Std. Deviation</u>	41.39%	85.56%	61.51%
<u>Avg. - 1 Std. Deviation</u>	(73.86%)	24.37%	(3.91%)
<u>Coefficient of Variation</u>	354.98%	55.66%	113.59%

TradeStation Trade Series Analysis			
		<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>		\$4,120.00	(\$500.00)
<u>Largest Profit/Loss as % of Gross</u>		16.13%	2.71%
<u>Largest Consec. Profit/Loss</u>		\$4,120.00	(\$1,660.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		16.13%	9.01%
<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	16	\$1,058.75	(\$413.75)
2	3	\$633.33	(\$413.33)
3	3	\$534.44	(\$500.00)
<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	9	(\$414.44)	\$1,112.22
2	6	(\$447.50)	\$230.00
3	5	(\$430.00)	\$950.00
4	1	(\$302.50)	\$840.00
5	1	(\$332.00)	\$1,070.00

## 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	\$620.00	6.20%	75.00%
May	\$1,000.00	5.84%	20.00%
June	\$2,990.00	27.18%	28.57%
July	(\$660.00)	(4.72%)	30.77%
August	(\$800.00)	(6.00%)	27.27%
September	\$1,170.00	9.34%	57.14%
October	\$1,660.00	12.12%	50.00%
November	\$670.00	4.36%	55.56%
December	\$480.00	2.99%	40.00%

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	3.76%	2.24	4	75.00%
01/12/2014	\$480.00	2.99%	1.17	10	40.00%
01/11/2014	\$670.00	4.36%	1.33	9	55.56%
01/10/2014	\$1,660.00	12.12%	1.72	10	50.00%
01/09/2014	\$1,170.00	9.34%	1.89	7	57.14%
01/08/2014	(\$800.00)	(6.00%)	0.69	11	27.27%
01/07/2014	(\$660.00)	(4.72%)	0.80	13	30.77%
01/06/2014	\$2,990.00	27.18%	2.45	7	28.57%
01/05/2014	\$1,000.00	10.00%	1.62	5	20.00%

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	\$620.00	3.76%	2.24	4	75.00%
01/12/2014 - 01/01/2015	\$1,100.00	6.86%	1.34	14	50.00%
01/11/2014 - 01/01/2015	\$1,770.00	11.52%	1.34	23	52.17%
01/10/2014 - 01/01/2015	\$3,430.00	25.04%	1.45	33	51.52%
01/09/2014 - 01/01/2015	\$4,600.00	36.71%	1.52	40	52.50%
01/08/2014 - 01/01/2015	\$3,800.00	28.51%	1.33	51	47.06%
01/07/2014 - 01/01/2015	\$3,140.00	22.44%	1.21	64	43.75%
01/06/2014 - 01/01/2015	\$6,130.00	55.73%	1.36	71	42.25%
01/05/2014 - 01/01/2015	\$7,130.00	71.30%	1.39	76	40.79%
01/04/2014 - 01/01/2015	\$7,130.00	71.30%	1.39	76	40.79%

TradeStation Strategy Performance Report  
TradeStation Periodical Returns: Weekly

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>
11/01/2015	\$920.00	5.68%	100.00	1	100.00%
04/01/2015	\$200.00	1.25%	100.00	2	100.00%
28/12/2014	(\$650.00)	(3.90%)	0.35	3	33.33%
21/12/2014	(\$280.00)	(1.65%)	0.00	1	0.00%
14/12/2014	(\$500.00)	(2.87%)	0.00	1	0.00%
07/12/2014	\$1,830.00	11.72%	4.66	2	50.00%
30/11/2014	(\$420.00)	(2.62%)	0.58	4	50.00%
23/11/2014	(\$510.00)	(3.08%)	0.49	3	33.33%
16/11/2014	\$480.00	2.99%	100.00	2	100.00%
09/11/2014	(\$420.00)	(2.55%)	0.16	2	50.00%
02/11/2014	\$1,120.00	7.29%	3.24	2	50.00%
26/10/2014	\$1,150.00	8.09%	4.19	3	66.67%
19/10/2014	\$50.00	0.35%	1.12	2	50.00%
12/10/2014	(\$650.00)	(4.39%)	0.35	3	33.33%
05/10/2014	(\$500.00)	(3.27%)	0.00	1	0.00%
28/09/2014	\$1,110.00	7.82%	3.22	2	50.00%
21/09/2014	(\$40.00)	(0.28%)	0.87	2	50.00%
07/09/2014	\$440.00	3.19%	100.00	2	100.00%
31/08/2014	\$1,270.00	10.14%	3.54	2	50.00%
24/08/2014	(\$310.00)	(2.41%)	0.62	3	33.33%
17/08/2014	\$820.00	6.82%	42.00	2	50.00%
10/08/2014	(\$1,190.00)	(9.01%)	0.00	3	0.00%
03/08/2014	(\$120.00)	(0.90%)	0.79	3	33.33%
27/07/2014	\$390.00	3.01%	4.55	2	50.00%
20/07/2014	(\$470.00)	(3.50%)	0.53	3	33.33%
13/07/2014	\$390.00	3.00%	1.57	3	33.33%
06/07/2014	(\$980.00)	(7.00%)	0.00	3	0.00%
29/06/2014	\$10.00	0.07%	1.02	2	50.00%
22/06/2014	(\$1,000.00)	(6.67%)	0.00	2	0.00%
15/06/2014	\$3,620.00	31.84%	8.24	2	50.00%
08/06/2014	\$930.00	8.91%	100.00	1	100.00%
01/06/2014	(\$560.00)	(5.09%)	0.00	2	0.00%
25/05/2014	\$2,180.00	24.72%	6.07	2	50.00%
18/05/2014	(\$1,180.00)	(11.80%)	0.00	3	0.00%

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>
11/01/2015 - Today	\$920.00	5.68%	100.00	1	100.00%
04/01/2015 - 11/01/2015	\$1,120.00	7.00%	100.00	3	100.00%
28/12/2014 - 11/01/2015	\$470.00	2.82%	1.47	6	66.67%
21/12/2014 - 11/01/2015	\$190.00	1.12%	1.15	7	57.14%
14/12/2014 - 11/01/2015	(\$310.00)	(1.78%)	0.83	8	50.00%

07/12/2014 - 11/01/2015	\$1,520.00	9.74%	1.67	10	50.00%
30/11/2014 - 11/01/2015	\$1,100.00	6.86%	1.34	14	50.00%
23/11/2014 - 11/01/2015	\$590.00	3.57%	1.14	17	47.06%
16/11/2014 - 11/01/2015	\$1,070.00	6.66%	1.25	19	52.63%
09/11/2014 - 11/01/2015	\$650.00	3.94%	1.14	21	52.38%
02/11/2014 - 11/01/2015	\$1,770.00	11.52%	1.34	23	52.17%
26/10/2014 - 11/01/2015	\$2,920.00	20.55%	1.52	26	53.85%
19/10/2014 - 11/01/2015	\$2,970.00	20.97%	1.49	28	53.57%
12/10/2014 - 11/01/2015	\$2,320.00	15.67%	1.33	31	51.61%
05/10/2014 - 11/01/2015	\$1,820.00	11.89%	1.24	32	50.00%
28/09/2014 - 11/01/2015	\$2,930.00	20.63%	1.36	34	50.00%
21/09/2014 - 11/01/2015	\$2,890.00	20.29%	1.34	36	50.00%
14/09/2014 - 11/01/2015	\$2,890.00	20.29%	1.34	36	50.00%
07/09/2014 - 11/01/2015	\$3,330.00	24.13%	1.40	38	52.63%
31/08/2014 - 11/01/2015	\$4,600.00	36.71%	1.52	40	52.50%
24/08/2014 - 11/01/2015	\$4,290.00	33.41%	1.44	43	51.16%
17/08/2014 - 11/01/2015	\$5,110.00	42.51%	1.53	45	51.11%
10/08/2014 - 11/01/2015	\$3,920.00	29.67%	1.36	48	47.92%
03/08/2014 - 11/01/2015	\$3,800.00	28.51%	1.33	51	47.06%
27/07/2014 - 11/01/2015	\$4,190.00	32.38%	1.36	53	47.17%
20/07/2014 - 11/01/2015	\$3,720.00	27.74%	1.30	56	46.43%
13/07/2014 - 11/01/2015	\$4,110.00	31.57%	1.31	59	45.76%
06/07/2014 - 11/01/2015	\$3,130.00	22.36%	1.22	62	43.55%
29/06/2014 - 11/01/2015	\$3,140.00	22.44%	1.21	64	43.75%
22/06/2014 - 11/01/2015	\$2,140.00	14.28%	1.14	66	42.42%
15/06/2014 - 11/01/2015	\$5,760.00	50.66%	1.35	68	42.65%
08/06/2014 - 11/01/2015	\$6,690.00	64.08%	1.41	69	43.48%
01/06/2014 - 11/01/2015	\$6,130.00	55.73%	1.36	71	42.25%
25/05/2014 - 11/01/2015	\$8,310.00	94.22%	1.48	73	42.47%
18/05/2014 - 11/01/2015	\$7,130.00	71.30%	1.39	76	40.79%
11/05/2014 - 11/01/2015	\$7,130.00	71.30%	1.39	76	40.79%
04/05/2014 - 11/01/2015	\$7,130.00	71.30%	1.39	76	40.79%
27/04/2014 - 11/01/2015	\$7,130.00	71.30%	1.39	76	40.79%
20/04/2014 - 11/01/2015	\$7,130.00	71.30%	1.39	76	40.79%