

TradeStation TradeManager Performance Report
TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$3,740.00	(\$220.00)	\$3,960.00
<u>Gross Profit</u>	\$20,880.00	\$7,180.00	\$13,700.00
<u>Gross Loss</u>	(\$17,140.00)	(\$7,400.00)	(\$9,740.00)
<u>Profit Factor</u>	1.22	0.97	1.41
<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>	\$3,740.00	(\$220.00)	\$3,960.00
<u>Select Gross Profit</u>	\$20,880.00	\$7,180.00	\$13,700.00
<u>Select Gross Loss</u>	(\$17,140.00)	(\$7,400.00)	(\$9,740.00)
<u>Select Profit Factor</u>	1.22	0.97	1.41
<u>Adjusted Total Net Profit</u>	(\$2,754.98)	(\$4,548.60)	(\$961.27)
<u>Adjusted Gross Profit</u>	\$16,785.10	\$4,466.22	\$10,557.00
<u>Adjusted Gross Loss</u>	(\$19,540.08)	(\$9,014.81)	(\$11,518.27)
<u>Adjusted Profit Factor</u>	0.86	0.50	0.92
<u>Total Number of Trades</u>	77	28	49
<u>Percent Profitable</u>	33.77%	25.00%	38.78%
<u>Winning Trades</u>	26	7	19
<u>Losing Trades</u>	51	21	30
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$48.57	(\$7.86)	\$80.82
<u>Avg. Winning Trade</u>	\$803.08	\$1,025.71	\$721.05
<u>Avg. Losing Trade</u>	(\$336.08)	(\$352.38)	(\$324.67)
<u>Ratio Avg. Win:Avg. Loss</u>	2.39	2.91	2.22
<u>Largest Winning Trade</u>	\$2,370.00	\$2,150.00	\$2,370.00
<u>Largest Losing Trade</u>	(\$400.00)	(\$400.00)	(\$400.00)
<u>Largest Winner as % of Gross Profit</u>	11.35%	29.94%	17.30%
<u>Largest Loser as % of Gross Loss</u>	2.33%	5.41%	4.11%
<u>Net Profit as % of Largest Loss</u>	935.00%	(55.00%)	990.00%
<u>Select Net Profit as % of Largest Loss</u>	935.00%	(55.00%)	990.00%
<u>Adjusted Net Profit as % of Largest Loss</u>	(688.75%)	(1137.15%)	(240.32%)
<u>Max. Consecutive Winning Trades</u>	4	3	6
<u>Max. Consecutive Losing Trades</u>	10	8	7
<u>Avg. Bars in Total Trades</u>	11.29	10.86	11.53
<u>Avg. Bars in Winning Trades</u>	19.50	24.29	17.74
<u>Avg. Bars in Losing Trades</u>	7.10	6.38	7.60
<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>	77	28	49
<u>Account Size Required</u>	\$3,950.00	\$4,710.00	\$2,500.00
<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>	37.40%		
<u>Annual Rate of Return</u>	46.48%		
<u>Buy & Hold Return</u>	(49.13%)		
<u>Return on Account</u>	94.68%		
<u>Avg. Monthly Return</u>	\$415.56		
<u>Std. Deviation of Monthly Return</u>	\$1,521.37		

Return Retracement Ratio	2.48
RINA Index	190.52
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	8 Mths, 5 Dys, 16 Hrs, 15 Mins
Percent of Time in the Market	7.49%
Time in the Market	18 Dys, 17 Hrs
Longest Flat Period	15 Dys, 3 Hrs

Max. Equity Run-up	\$7,430.00
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Date of Max. Equity Run-up	10/15/14 15:00
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Max. Equity Run-up as % of Initial Capital	74.30%
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Max. Drawdown (Intra-day Peak to Valley)

Value	(\$5,850.00)	(\$5,090.00)	(\$4,020.00)
Date	11/13/14 12:00		
as % of Initial Capital	58.50%	50.90%	40.20%
Net Profit as % of Drawdown	63.93%	(4.32%)	98.51%
Select Net Profit as % of Drawdown	63.93%	(4.32%)	98.51%
Adjusted Net Profit as % of Drawdown	(47.09%)	(89.36%)	(23.91%)

Max. Drawdown (Trade Close to Trade Close)

Value	(\$3,950.00)	(\$4,710.00)	(\$2,500.00)
Date	11/10/14 15:00		
as % of Initial Capital	39.50%	47.10%	25.00%
Net Profit as % of Drawdown	94.68%	(4.67%)	158.40%
Select Net Profit as % of Drawdown	94.68%	(4.67%)	158.40%
Adjusted Net Profit as % of Drawdown	(69.75%)	(96.57%)	(38.45%)

Max. Trade Drawdown	(\$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>	77	26	51
<u>Avg. Trade Net Profit</u>	\$48.57	\$803.08	(\$336.08)
<u>1 Std. Deviation of Avg. Trade</u>	\$692.72	\$733.90	\$114.70
<u>Avg. Trade + 1 Std. Deviation</u>	\$741.30	\$1,536.97	(\$221.38)
<u>Avg. Trade - 1 Std. Deviation</u>	(\$644.15)	\$69.18	(\$450.78)
<u>Coefficient of Variation</u>	1426.20%	91.39%	34.13%
<u>Time Averages</u>			
<u>Avg. Time in Trades</u>	5 Hrs, 49 Mins	9 Hrs, 15 Mins	4 Hrs, 5 Mins
<u>Avg. Time Between Trades</u>	3 Dys, 2 Hrs, 4 Mins	9 Dys, 3 Hrs, 24 Mins	4 Dys, 18 Hrs, 27 Mins
<u>Avg. Time Between Trade Profit Peaks</u>	35 Dys, 14 Hrs, 48 Mins		
<u>Outliers</u>			
	<u>Total</u>	<u>Positive</u>	<u>Negative</u>
<u>Number of Outliers</u>	0	0	0
<u>Outlier Profit/Loss</u>	\$0.00	\$0.00	\$0.00
<u>Run-up/Drawdown</u>			
		<u>Run-up</u>	<u>Drawdown</u>
<u>Max. Value</u>		\$2,580.00	(\$400.00)
<u>Max. Value Date</u>		13/11/2014	13/05/2014
<u>Avg. Value</u>		\$622.73	(\$295.84)
<u>1 Std. Deviation</u>		\$639.85	\$124.13
<u>Avg. + 1 Std. Deviation</u>		\$1,262.58	(\$171.71)
<u>Avg. - 1 Std. Deviation</u>		(\$17.13)	(\$419.98)
<u>Coefficient of Variation</u>		102.75%	41.96%
<u>Efficiency Analysis</u>			
	<u>Total</u>	<u>Entry</u>	<u>Exit</u>
<u>Avg. Efficiency</u>	(22.75%)	52.88%	24.37%
<u>1 Std. Deviation</u>	58.04%	29.93%	33.10%
<u>Avg. + 1 Std. Deviation</u>	35.29%	82.81%	57.47%
<u>Avg. - 1 Std. Deviation</u>	(80.79%)	22.95%	(8.73%)
<u>Coefficient of Variation</u>	255.11%	56.60%	135.83%

TradeStation Trade Series Analysis			
		<u>Winners</u>	<u>Losers</u>
<u>Largest Profit/Loss</u>		\$2,370.00	(\$400.00)
<u>Largest Profit/Loss as % of Gross</u>		11.35%	2.33%
<u>Largest Consec. Profit/Loss</u>		\$4,020.00	(\$3,750.00)
<u>Largest Consec. Profit/Loss as % of Gross</u>		19.25%	21.88%
<u>Winning Series</u>	<u>Number of Series</u>	<u>Avg. Gain per Series</u>	<u>Avg. Loss Next Trade</u>
1	7	\$562.86	(\$347.14)
2	6	\$1,080.83	(\$366.67)
3	1	\$403.33	(\$400.00)
4	1	\$690.00	(\$320.00)

Losing Series	<u>Number of Series</u>	<u>Avg. Loss per Series</u>	<u>Avg. Gain Next Trade</u>
1	7	(\$364.29)	\$740.00
2	2	(\$260.00)	\$1,220.00
3	2	(\$350.00)	\$730.00
4	1	(\$387.50)	\$1,550.00
6	1	(\$350.00)	\$470.00
7	2	(\$289.29)	\$430.00
10	1	(\$375.00)	\$200.00

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	(\$1,280.00)	(12.80%)	14.29%
May	\$1,190.00	8.66%	60.00%
June	\$1,720.00	15.37%	33.33%
July	\$790.00	6.12%	45.45%
August	(\$1,700.00)	(12.41%)	10.00%
September	\$1,100.00	9.17%	57.14%
October	(\$1,110.00)	(8.47%)	15.38%
November	\$2,840.00	23.69%	50.00%
December	\$190.00	1.28%	50.00%

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	(\$1,280.00)	(8.52%)	0.39	7	14.29%
01/12/2014	\$190.00	1.28%	1.24	4	50.00%
01/11/2014	\$2,840.00	23.69%	2.77	8	50.00%
01/10/2014	(\$1,110.00)	(8.47%)	0.69	13	15.38%
01/09/2014	\$1,100.00	9.17%	1.96	7	57.14%
01/08/2014	(\$1,700.00)	(12.41%)	0.48	10	10.00%
01/07/2014	\$790.00	6.12%	1.38	11	45.45%
01/06/2014	\$1,720.00	15.37%	1.88	12	33.33%
01/05/2014	\$1,190.00	11.90%	2.98	5	60.00%

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	(\$1,280.00)	(8.52%)	0.39	7	14.29%
01/12/2014 - 01/01/2015	(\$1,090.00)	(7.35%)	0.62	11	27.27%
01/11/2014 - 01/01/2015	\$1,750.00	14.60%	1.39	19	36.84%
01/10/2014 - 01/01/2015	\$640.00	4.89%	1.08	32	28.13%
01/09/2014 - 01/01/2015	\$1,740.00	14.50%	1.19	39	33.33%
01/08/2014 - 01/01/2015	\$40.00	0.29%	1.00	49	28.57%
01/07/2014 - 01/01/2015	\$830.00	6.43%	1.06	60	31.67%
01/06/2014 - 01/01/2015	\$2,550.00	22.79%	1.15	72	31.94%
01/05/2014 - 01/01/2015	\$3,740.00	37.40%	1.22	77	33.77%
01/04/2014 - 01/01/2015	\$3,740.00	37.40%	1.22	77	33.77%

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	\$420.00	3.15%	2.05	2	50.00%
04/01/2015	(\$1,300.00)	(8.89%)	0.00	4	0.00%
28/12/2014	(\$800.00)	(5.19%)	0.00	2	0.00%
14/12/2014	(\$400.00)	(2.53%)	0.00	1	0.00%
07/12/2014	\$900.00	6.03%	100.00	1	100.00%
30/11/2014	\$90.00	0.61%	100.00	1	100.00%
23/11/2014	\$220.00	1.51%	100.00	1	100.00%
16/11/2014	\$850.00	6.18%	2.06	3	33.33%
09/11/2014	\$1,970.00	16.71%	5.92	2	50.00%
02/11/2014	(\$200.00)	(1.67%)	0.50	2	50.00%
26/10/2014	(\$2,150.00)	(15.21%)	0.00	6	0.00%
19/10/2014	(\$800.00)	(5.35%)	0.00	2	0.00%
12/10/2014	(\$140.00)	(0.93%)	0.65	2	50.00%
05/10/2014	\$2,060.00	15.82%	13.87	2	50.00%
28/09/2014	(\$80.00)	(0.61%)	0.00	1	0.00%
21/09/2014	(\$300.00)	(2.24%)	0.14	2	50.00%
14/09/2014	\$660.00	5.18%	2.65	2	50.00%
07/09/2014	\$670.00	5.55%	100.00	1	100.00%
31/08/2014	\$70.00	0.58%	1.18	2	50.00%
24/08/2014	(\$1,700.00)	(12.41%)	0.00	5	0.00%
10/08/2014	\$750.00	5.79%	1.94	3	33.33%
03/08/2014	(\$750.00)	(5.47%)	0.00	2	0.00%
27/07/2014	(\$280.00)	(2.00%)	0.30	2	50.00%
20/07/2014	(\$720.00)	(4.90%)	0.00	2	0.00%
13/07/2014	\$1,600.00	12.21%	100.00	2	100.00%
06/07/2014	\$1,090.00	9.08%	16.57	3	66.67%
29/06/2014	(\$1,080.00)	(8.25%)	0.00	6	0.00%
22/06/2014	(\$400.00)	(2.97%)	0.00	1	0.00%
15/06/2014	(\$260.00)	(1.89%)	0.35	2	50.00%
08/06/2014	\$3,490.00	34.02%	100.00	2	100.00%
01/06/2014	(\$930.00)	(8.31%)	0.05	4	25.00%
25/05/2014	\$490.00	4.58%	3.45	2	50.00%
18/05/2014	\$1,100.00	11.46%	100.00	2	100.00%
11/05/2014	(\$400.00)	(4.00%)	0.00	1	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	\$420.00	3.15%	2.05	2	50.00%
04/01/2015 - 11/01/2015	(\$880.00)	(6.02%)	0.48	6	16.67%
28/12/2014 - 11/01/2015	(\$1,680.00)	(10.89%)	0.33	8	12.50%
21/12/2014 - 11/01/2015	(\$1,680.00)	(10.89%)	0.33	8	12.50%
14/12/2014 - 11/01/2015	(\$2,080.00)	(13.15%)	0.28	9	11.11%

07/12/2014 - 11/01/2015	(\$1,180.00)	(7.91%)	0.59	10	20.00%
30/11/2014 - 11/01/2015	(\$1,090.00)	(7.35%)	0.62	11	27.27%
23/11/2014 - 11/01/2015	(\$870.00)	(5.95%)	0.70	12	33.33%
16/11/2014 - 11/01/2015	(\$20.00)	(0.15%)	0.99	15	33.33%
09/11/2014 - 11/01/2015	\$1,950.00	16.54%	1.48	17	35.29%
02/11/2014 - 11/01/2015	\$1,750.00	14.60%	1.39	19	36.84%
26/10/2014 - 11/01/2015	(\$400.00)	(2.83%)	0.94	25	28.00%
19/10/2014 - 11/01/2015	(\$1,200.00)	(8.03%)	0.84	27	25.93%
12/10/2014 - 11/01/2015	(\$1,340.00)	(8.89%)	0.83	29	27.59%
05/10/2014 - 11/01/2015	\$720.00	5.53%	1.09	31	29.03%
28/09/2014 - 11/01/2015	\$640.00	4.89%	1.08	32	28.13%
21/09/2014 - 11/01/2015	\$340.00	2.54%	1.04	34	29.41%
14/09/2014 - 11/01/2015	\$1,000.00	7.85%	1.11	36	30.56%
07/09/2014 - 11/01/2015	\$1,670.00	13.84%	1.19	37	32.43%
31/08/2014 - 11/01/2015	\$1,740.00	14.50%	1.19	39	33.33%
24/08/2014 - 11/01/2015	\$40.00	0.29%	1.00	44	29.55%
17/08/2014 - 11/01/2015	\$40.00	0.29%	1.00	44	29.55%
10/08/2014 - 11/01/2015	\$790.00	6.10%	1.07	47	29.79%
03/08/2014 - 11/01/2015	\$40.00	0.29%	1.00	49	28.57%
27/07/2014 - 11/01/2015	(\$240.00)	(1.72%)	0.98	51	29.41%
20/07/2014 - 11/01/2015	(\$960.00)	(6.53%)	0.93	53	28.30%
13/07/2014 - 11/01/2015	\$640.00	4.89%	1.05	55	30.91%
06/07/2014 - 11/01/2015	\$1,730.00	14.40%	1.13	58	32.76%
29/06/2014 - 11/01/2015	\$650.00	4.97%	1.04	63	30.16%
22/06/2014 - 11/01/2015	\$250.00	1.85%	1.02	64	29.69%
15/06/2014 - 11/01/2015	(\$10.00)	(0.07%)	1.00	66	30.30%
08/06/2014 - 11/01/2015	\$3,480.00	33.92%	1.22	68	32.35%
01/06/2014 - 11/01/2015	\$2,550.00	22.79%	1.15	72	31.94%
25/05/2014 - 11/01/2015	\$3,040.00	28.41%	1.18	74	32.43%
18/05/2014 - 11/01/2015	\$4,140.00	43.12%	1.25	76	34.21%
11/05/2014 - 11/01/2015	\$3,740.00	37.40%	1.22	77	33.77%
04/05/2014 - 11/01/2015	\$3,740.00	37.40%	1.22	77	33.77%
27/04/2014 - 11/01/2015	\$3,740.00	37.40%	1.22	77	33.77%
20/04/2014 - 11/01/2015	\$3,740.00	37.40%	1.22	77	33.77%
13/04/2014 - 11/01/2015	\$3,740.00	37.40%	1.22	77	33.77%