

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$4,125.00	\$4,075.00	\$50.00
Gross Profit	\$14,862.50	\$7,200.00	\$7,662.50
Gross Loss	(\$10,737.50)	(\$3,125.00)	(\$7,612.50)
Profit Factor	1.38	2.3	1.01
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	(\$250.00)	\$0.00	(\$250.00)
Select Total Net Profit	\$2,237.50	\$4,075.00	(\$1,837.50)
Select Gross Profit	\$12,237.50	\$7,200.00	\$5,037.50
Select Gross Loss	(\$10,000.00)	(\$3,125.00)	(\$6,875.00)
Select Profit Factor	1.22	2.3	0.73
Adjusted Total Net Profit	(\$397.97)	\$1,404.67	(\$3,595.62)
Adjusted Gross Profit	\$12,943.76	\$5,927.21	\$6,214.42
Adjusted Gross Loss	(\$13,341.73)	(\$4,522.54)	(\$9,810.04)
Adjusted Profit Factor	0.97	1.31	0.63
Total Number of Trades	80	38	42
Percent Profitable	75.00%	84.21%	66.67%
Winning Trades	60	32	28
Losing Trades	17	5	12
Even Trades	3	1	2
Avg. Trade Net Profit	\$51.56	\$107.24	\$1.19
Avg. Winning Trade	\$247.71	\$225.00	\$273.66
Avg. Losing Trade	(\$631.62)	(\$625.00)	(\$634.38)
Ratio Avg. Win:Avg. Loss	0.39	0.36	0.43
Largest Winning Trade	\$1,462.50	\$612.50	\$1,462.50
Largest Losing Trade	(\$737.50)	(\$625.00)	(\$737.50)
Largest Winner as % of Gross Profit	9.84%	8.51%	19.09%
Largest Loser as % of Gross Loss	6.87%	20.00%	9.69%
Net Profit as % of Largest Winner	559.32%	652.00%	6.78%
Select Net Profit as % of Largest Winner	303.39%	652.00%	-249.15%
Adjusted Net Profit as % of Largest Winner	-53.96%	224.75%	-487.54%
Max. Consecutive Winning Trades	8	14	8
Max. Consecutive Losing Trades	2	2	2
Avg. Bars in Total Trades	301.75	214.26	380.9
Avg. Bars in Winning Trades	258.93	207.03	318.25
Avg. Bars in Losing Trades	473	287.8	550.17
Avg. Bars in Even Trades	187.67	78	242.5

Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	81	38	43
Account Size Required	\$2,675.00	\$1,250.00	\$4,900.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$0.00	\$0.00	\$0.00
Return on Initial Capital	4.13%		
Annual Rate of Return	11.89%		
Buy & Hold Return	6.57%		
Return on Account	154.21%		
Avg. Monthly Return	\$968.75		
Std. Deviation of Monthly	\$1,696.95		
Return Retracement Ratio	6.97		
RINA Index	8.08		
Sharpe Ratio	n/a		
K-Ratio	n/a		
Trading Period	4 Mths, 2 Dys, 4 Hrs, 48 Mins		
Percent of Time in the Market	70.05%		
Time in the Market	2 Mths, 26 Dys, 5 Mins		
Longest Flat Period	3 Dys		
Max. Equity Run-up	\$5,250.00		
Date of Max. Equity Run-up	2/26/2010 12:52		
Max. Equity Run-up as %	5.25%		
Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$2,987.50)	(\$1,500.00)	(\$5,025.00)
Date	4/15/2010 14:56		
as % of Initial Capital	2.99%	1.50%	5.03%
Net Profit as % of Drawdown	138.08%	271.67%	1.00%
Select Net Profit as % of Initial Capital	74.90%	271.67%	-36.57%
Adjusted Net Profit as % of Initial Capital	-13.32%	93.64%	-71.55%
Max. Drawdown (Trade Close to Trade Close)			
Value	(\$2,675.00)	(\$1,250.00)	(\$4,900.00)
Date	4/14/2010 15:53		
as % of Initial Capital	2.67%	1.25%	4.90%
Net Profit as % of Drawdown	154.21%	326.00%	1.02%
Select Net Profit as % of Initial Capital	83.64%	326.00%	-37.50%
Adjusted Net Profit as % of Initial Capital	-14.88%	112.37%	-73.38%
Max. Trade Drawdown	(\$737.50)	(\$625.00)	(\$737.50)

All Trades

Total Net Profit	\$4,125.00	Profit Factor	1.38
Gross Profit	\$14,862.50	Gross Loss	(\$10,737.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$250.00)		
Select Total Net Profit	\$2,237.50	Select Profit Factor	1.22
Select Gross Profit	\$12,237.50	Select Gross Loss	(\$10,000.00)
Adjusted Total Net Profit	(\$397.97)	Adjusted Profit Factor	0.97
Adjusted Gross Profit	\$12,943.76	Adjusted Gross Loss	(\$13,341.73)
Total Number of Trades	80	Percent Profitable	75.00%
Winning Trades	60	Losing Trades	17
Even Trades	3		
Avg. Trade Net Profit	\$51.56	Ratio Avg. Win:Avg. Los	0.39
Avg. Winning Trade	\$247.71	Avg. Losing Trade	(\$631.62)
Largest Winning Trade	\$1,462.50	Largest Losing Trade	(\$737.50)
Largest Winner as % of Gr	9.84%	Largest Loser as % of Gr	6.87%
Net Profit as % of Largest	559.32%		
Slct. Net Profit as % of Lar	303.39%	Adj. Net Profit as % of L	-53.96%
Max. Consecutive Winnin	8	Max. Consecutive Losin	2
Avg. Bars in Winning Trac	258.93	Avg. Bars in Losing Trad	473
Avg. Bars in Total Trades	301.75		
Max. Shares/Contracts Ho	1	Account Size Required	\$2,675.00
Total Commission	\$0.00	Total Slippage	\$0.00
Return on Initial Capital	4.13%	Annual Rate of Return	11.89%
Buy and Hold Return	6.57%	Return on Account	154.21%
Avg. Monthly Return	\$968.75	Std. Deviation of Month	\$1,696.95
Return Retracement Rati	6.97	RINA Index	8.08
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	4 Mths, 2 Dys, 4 Hrs, 48 M	Percent of Time in the M	70.05%
Time in the Market	2 Mths, 26 Dys, 5 Mins	Longest Flat Period	3 Dys
Max. Equity Run-up	\$5,250.00		
Date of Max. E. Run-up	2/26/2010 12:52	Max. E. Run-up as % of	5.25%
Max. Drawdown (Intra-d	Max. Drawdown (Trade Close to Trade Close)		

Value	(\$2,987.50)	Value	(\$2,675.00)
Date	4/15/2010 14:56	Date	4/14/2010 15:53
as % of Initial Capital	2.99%	as % of Initial Capital	2.67%
Net Profit as % of Drawd	138.08%	Net Profit as % of Drawd	154.21%
Slct. Net Profit as % of Dr	74.90%	Slct. Net Profit as % of L	83.64%
Adj. Net Prof as % of Draw	-13.32%	Adj. Net Profit as % of L	-14.88%

Max. Trade Drawdown (\$737.50)

Long Trades

Total Net Profit	\$4,075.00	Profit Factor	2.3
Gross Profit	\$7,200.00	Gross Loss	(\$3,125.00)

Roll Over Credit	\$0.00
Open Position Profit/Loss	\$0.00

Select Total Net Profit	\$4,075.00	Select Profit Factor	2.3
Select Gross Profit	\$7,200.00	Select Gross Loss	(\$3,125.00)

Adjusted Total Net Profit	\$1,404.67	Adjusted Profit Factor	1.31
Adjusted Gross Profit	\$5,927.21	Adjusted Gross Loss	(\$4,522.54)

Total Number of Trades	38	Percent Profitable	84.21%
Winning Trades	32	Losing Trades	5
Even Trades	1		

Avg. Trade Net Profit	\$107.24	Ratio Avg. Win:Avg. Los	0.36
Avg. Winning Trade	\$225.00	Avg. Losing Trade	(\$625.00)
Largest Winning Trade	\$612.50	Largest Losing Trade	(\$625.00)
Largest Winner as % of Gr	8.51%	Largest Loser as % of Gr	20.00%

Max. Consecutive Winnin	14	Max. Consecutive Losin	2
Avg. Bars in Winning Trad	207.03	Avg. Bars in Losing Trad	287.8
Avg. Bars in Total Trades	214.26		

Max. Shares/Contracts He	1	Account Size Required	\$1,250.00
Total Commission	\$0.00	Total Slippage	\$0.00

Net Profit as % of Largest	652.00%		
Slct. Net Profit as % of Lar	652.00%	Adj. Net Profit as % of L	224.75%

Max. Drawdown (Intra-d	Max. Drawdown (Trade Close to Trade Close)
Value	Value
(\$1,500.00)	(\$1,250.00)
as % of Initial Capital	as % of Initial Capital
1.50%	1.25%
Net Profit as % of Drawd	Net Profit as % of Drawd
271.67%	326.00%
Slct. Net Profit as % of Dr	Slct. Net Profit as % of L
271.67%	326.00%

Adj. Net Prof as % of Draw	93.64%	Adj. Net Profit as % of E	326.00%
Max. Trade Drawdown	(\$625.00)		
Short Trades			
Total Net Profit	\$50.00	Profit Factor	1.01
Gross Profit	\$7,662.50	Gross Loss	(\$7,612.50)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	(\$250.00)		
Select Total Net Profit	(\$1,837.50)	Select Profit Factor	0.73
Select Gross Profit	\$5,037.50	Select Gross Loss	(\$6,875.00)
Adjusted Total Net Profit	(\$3,595.62)	Adjusted Profit Factor	0.63
Adjusted Gross Profit	\$6,214.42	Adjusted Gross Loss	(\$9,810.04)
Total Number of Trades	42	Percent Profitable	66.67%
Winning Trades	28	Losing Trades	12
Even Trades	2		
Avg. Trade Net Profit	\$1.19	Ratio Avg. Win:Avg. Los	0.43
Avg. Winning Trade	\$273.66	Avg. Losing Trade	(\$634.38)
Largest Winning Trade	\$1,462.50	Largest Losing Trade	(\$737.50)
Largest Winner as % of Gr	19.09%	Largest Loser as % of Gr	20.00%
Max. Consecutive Winnin	8	Max. Consecutive Losin	2
Avg. Bars in Winning Trad	318.25	Avg. Bars in Losing Trad	550.17
Avg. Bars in Total Trades	380.9		
Max. Shares/Contracts He	1	Account Size Required	\$4,900.00
Total Slippage	\$0.00	Total Commission	\$0.00
Net Profit as % of Largest	6.78%		
Slct. Net Profit as % of Lai	-249.15%	Adj. Net Profit as % of L	-487.54%
Max. Drawdown (Intra-da	Max. Drawdown (Trade	Close to Trade Close)	
Value	(\$5,025.00)	Value	(\$4,900.00)
as % of Initial Capital	5.03%	as % of Initial Capital	4.90%
Net Profit as % of Drawd	1.00%	Net Profit as % of Draw	1.02%
Slct. Net Profit as % of Dr	-36.57%	Slct. Net Profit as % of E	-37.50%
Adj. Net Prof as % of Draw	-71.55%	Adj. Net Prof as % of Dr	-73.38%
Max. Trade Drawdown	(\$737.50)		

TradeStation Trade List

#	Type	Date/Time	Signal	Price	Roll Over Pip Shares/Ctrts
1	Buy	1/5/2010 9:44	Buy	\$1,122.25	\$0.00 1
	Sell	1/5/2010 10:27	Short	\$1,125.50	\$162.50
2	Sell Short	1/5/2010 10:27	Short	\$1,125.50	\$0.00 1
	Buy to Cover	1/5/2010 14:12	Buy	\$1,122.25	\$162.50
3	Buy	1/5/2010 14:12	Buy	\$1,122.25	\$0.00 1
	Sell	1/5/2010 15:08	Short	\$1,125.75	\$175.00
4	Sell Short	1/5/2010 15:08	Short	\$1,125.75	\$0.00 1
	Buy to Cover	1/6/2010 9:32	Buy	\$1,125.75	\$0.00
5	Buy	1/6/2010 9:32	Buy	\$1,125.75	\$0.00 1
	Sell	1/6/2010 11:22	Short	\$1,129.25	\$175.00
6	Sell Short	1/6/2010 11:22	Short	\$1,129.25	\$0.00 1
	Buy to Cover	1/7/2010 9:47	Buy	\$1,126.75	\$125.00
7	Buy	1/7/2010 9:47	Buy	\$1,126.75	\$0.00 1
	Sell	1/7/2010 10:52	Short	\$1,130.00	\$162.50
8	Sell Short	1/7/2010 10:52	Short	\$1,130.00	\$0.00 1
	Buy to Cover	1/13/2010 10:11	Buy	\$1,127.50	\$125.00
9	Buy	1/13/2010 10:11	Buy	\$1,127.50	\$0.00 1
	Sell	1/13/2010 11:35	Short	\$1,131.25	\$187.50
10	Sell Short	1/13/2010 11:35	Short	\$1,131.25	\$0.00 1
	Buy to Cover	1/22/2010 9:32	Buy	\$1,102.00	\$1,462.50
11	Buy	1/22/2010 9:32	Buy	\$1,102.00	\$0.00 1
	Sell	1/22/2010 15:12	Stop-Out Lor	\$1,089.50	(\$625.00)
12	Sell Short	1/25/2010 10:09	Short	\$1,089.00	\$0.00 1
	Buy to Cover	1/26/2010 9:31	Buy	\$1,084.00	\$250.00
13	Buy	1/26/2010 9:31	Buy	\$1,084.00	\$0.00 1
	Sell	1/26/2010 10:12	Short	\$1,089.50	\$275.00
14	Sell Short	1/26/2010 10:12	Short	\$1,089.50	\$0.00 1
	Buy to Cover	1/26/2010 15:39	Buy	\$1,086.00	\$175.00
15	Buy	1/26/2010 15:39	Buy	\$1,086.00	\$0.00 1
	Sell	1/28/2010 9:31	Short	\$1,092.50	\$325.00
16	Sell Short	1/28/2010 9:31	Short	\$1,092.50	\$0.00 1
	Buy to Cover	1/28/2010 9:43	Buy	\$1,087.25	\$262.50
17	Buy	1/28/2010 9:43	Buy	\$1,087.25	\$0.00 1
	Sell	1/28/2010 11:32	Stop-Out Lor	\$1,074.75	(\$625.00)
18	Sell Short	1/29/2010 11:35	Short	\$1,075.75	\$0.00 1
	Buy to Cover	1/29/2010 14:35	Buy	\$1,071.50	\$212.50
19	Buy	1/29/2010 14:35	Buy	\$1,071.50	\$0.00 1
	Sell	2/2/2010 9:37	Short	\$1,083.75	\$612.50
20	Sell Short	2/2/2010 9:37	Short	\$1,083.75	\$0.00 1
	Buy to Cover	2/2/2010 10:07	Buy	\$1,079.75	\$200.00
21	Buy	2/2/2010 10:07	Buy	\$1,079.75	\$0.00 1
	Sell	2/2/2010 10:16	Short	\$1,083.75	\$200.00
22	Sell Short	2/2/2010 10:16	Short	\$1,083.75	\$0.00 1

	Buy to Cover	2/2/2010 15:20 Stop-Out Shc	\$1,096.25		(\$625.00)
23	Sell Short	2/3/2010 9:53 Short	\$1,094.00	\$0.00	1
	Buy to Cover	2/3/2010 10:26 Buy	\$1,090.50		\$175.00
24	Buy	2/3/2010 10:26 Buy	\$1,090.50	\$0.00	1
	Sell	2/4/2010 9:42 Stop-Out Lor	\$1,078.00		(\$625.00)
25	Buy	2/5/2010 9:36 Buy	\$1,053.50	\$0.00	1
	Sell	2/5/2010 13:38 Stop-Out Lor	\$1,041.00		(\$625.00)
26	Buy	2/5/2010 15:16 Buy	\$1,053.75	\$0.00	1
	Sell	2/8/2010 9:42 Short	\$1,056.75		\$150.00
27	Sell Short	2/8/2010 9:42 Short	\$1,056.75	\$0.00	1
	Buy to Cover	2/8/2010 9:50 Buy	\$1,051.75		\$250.00
28	Buy	2/8/2010 9:50 Buy	\$1,051.75	\$0.00	1
	Sell	2/8/2010 10:01 Short	\$1,056.75		\$250.00
29	Sell Short	2/8/2010 10:01 Short	\$1,056.75	\$0.00	1
	Buy to Cover	2/8/2010 15:23 Buy	\$1,052.75		\$200.00
30	Buy	2/8/2010 15:23 Buy	\$1,052.75	\$0.00	1
	Sell	2/10/2010 9:36 Short	\$1,063.75		\$550.00
31	Sell Short	2/10/2010 9:36 Short	\$1,063.75	\$0.00	1
	Buy to Cover	2/10/2010 9:44 Buy	\$1,059.25		\$225.00
32	Buy	2/10/2010 9:44 Buy	\$1,059.25	\$0.00	1
	Sell	2/10/2010 12:33 Short	\$1,063.75		\$225.00
33	Sell Short	2/10/2010 12:33 Short	\$1,063.75	\$0.00	1
	Buy to Cover	2/10/2010 15:44 Buy	\$1,059.75		\$200.00
34	Buy	2/10/2010 15:44 Buy	\$1,059.75	\$0.00	1
	Sell	2/11/2010 10:16 Short	\$1,059.75		\$0.00
35	Sell Short	2/11/2010 10:16 Short	\$1,059.75	\$0.00	1
	Buy to Cover	2/11/2010 10:53 Buy	\$1,056.25		\$175.00
36	Buy	2/11/2010 10:53 Buy	\$1,056.25	\$0.00	1
	Sell	2/11/2010 11:12 Short	\$1,059.75		\$175.00
37	Sell Short	2/11/2010 11:12 Short	\$1,059.75	\$0.00	1
	Buy to Cover	2/11/2010 13:28 Stop-Out Shc	\$1,072.25		(\$625.00)
38	Buy	2/12/2010 12:23 Buy	\$1,069.00	\$0.00	1
	Sell	2/12/2010 16:08 Short	\$1,073.00		\$200.00
39	Sell Short	2/12/2010 16:08 Short	\$1,073.00	\$0.00	1
	Buy to Cover	2/16/2010 15:26 Stop-Out Shc	\$1,085.50		(\$625.00)
40	Sell Short	2/17/2010 9:31 Short	\$1,093.25	\$0.00	1
	Buy to Cover	2/18/2010 9:50 Buy	\$1,093.25		\$0.00
41	Buy	2/18/2010 9:50 Buy	\$1,093.25	\$0.00	1
	Sell	2/18/2010 10:16 Short	\$1,096.75		\$175.00
42	Sell Short	2/18/2010 10:16 Short	\$1,096.75	\$0.00	1
	Buy to Cover	2/18/2010 10:24 Buy	\$1,093.25		\$175.00
43	Buy	2/18/2010 10:24 Buy	\$1,093.25	\$0.00	1
	Sell	2/18/2010 13:57 Short	\$1,096.75		\$175.00
44	Sell Short	2/18/2010 13:57 Short	\$1,096.75	\$0.00	1
	Buy to Cover	2/24/2010 10:17 Buy	\$1,090.50		\$312.50
45	Buy	2/24/2010 10:17 Buy	\$1,090.50	\$0.00	1
	Sell	2/26/2010 10:32 Short	\$1,099.25		\$437.50

46	Sell Short	2/26/2010 10:32	Short	\$1,099.25	\$0.00	1
	Buy to Cover	3/2/2010 9:31	Stop-Out Shc	\$1,114.00		(\$737.50)
47	Sell Short	3/2/2010 15:31	Short	\$1,111.75	\$0.00	1
	Buy to Cover	3/5/2010 9:31	Stop-Out Shc	\$1,124.25		(\$625.00)
48	Sell Short	3/8/2010 9:31	Short	\$1,133.00	\$0.00	1
	Buy to Cover	3/9/2010 9:31	Buy	\$1,129.50		\$175.00
49	Buy	3/9/2010 9:31	Buy	\$1,129.50	\$0.00	1
	Sell	3/9/2010 10:07	Short	\$1,133.75		\$212.50
50	Sell Short	3/9/2010 10:07	Short	\$1,133.75	\$0.00	1
	Buy to Cover	3/11/2010 16:13	Stop-Out Shc	\$1,146.25		(\$625.00)
51	Sell Short	3/12/2010 9:31	Short	\$1,150.00	\$0.00	1
	Buy to Cover	3/12/2010 10:41	Buy	\$1,144.00		\$300.00
52	Buy	3/12/2010 10:41	Buy	\$1,144.00	\$0.00	1
	Sell	3/16/2010 9:42	Short	\$1,147.25		\$162.50
53	Sell Short	3/16/2010 9:42	Short	\$1,147.25	\$0.00	1
	Buy to Cover	3/17/2010 9:44	Stop-Out Shc	\$1,159.75		(\$625.00)
54	Sell Short	3/18/2010 10:02	Short	\$1,162.75	\$0.00	1
	Buy to Cover	3/18/2010 10:37	Buy	\$1,159.25		\$175.00
55	Buy	3/18/2010 10:37	Buy	\$1,159.25	\$0.00	1
	Sell	3/23/2010 9:32	Short	\$1,163.50		\$212.50
56	Sell Short	3/23/2010 9:32	Short	\$1,163.50	\$0.00	1
	Buy to Cover	3/23/2010 9:46	Buy	\$1,160.00		\$175.00
57	Buy	3/23/2010 9:46	Buy	\$1,160.00	\$0.00	1
	Sell	3/23/2010 10:20	Short	\$1,164.00		\$200.00
58	Sell Short	3/23/2010 10:20	Short	\$1,164.00	\$0.00	1
	Buy to Cover	3/23/2010 11:01	Buy	\$1,160.25		\$187.50
59	Buy	3/23/2010 11:01	Buy	\$1,160.25	\$0.00	1
	Sell	3/23/2010 12:02	Short	\$1,163.75		\$175.00
60	Sell Short	3/23/2010 12:02	Short	\$1,163.75	\$0.00	1
	Buy to Cover	3/25/2010 12:48	Stop-Out Shc	\$1,176.25		(\$625.00)
61	Buy	3/25/2010 15:47	Buy	\$1,162.50	\$0.00	1
	Sell	3/26/2010 9:31	Short	\$1,164.00		\$75.00
62	Sell Short	3/26/2010 9:31	Short	\$1,164.00	\$0.00	1
	Buy to Cover	3/26/2010 12:57	Buy	\$1,160.00		\$200.00
63	Buy	3/26/2010 12:57	Buy	\$1,160.00	\$0.00	1
	Sell	3/26/2010 14:42	Short	\$1,163.75		\$187.50
64	Sell Short	3/26/2010 14:42	Short	\$1,163.75	\$0.00	1
	Buy to Cover	3/26/2010 14:59	Buy	\$1,160.25		\$175.00
65	Buy	3/26/2010 14:59	Buy	\$1,160.25	\$0.00	1
	Sell	3/26/2010 16:15	Short	\$1,163.75		\$175.00
66	Sell Short	3/26/2010 16:15	Short	\$1,163.75	\$0.00	1
	Buy to Cover	4/1/2010 9:37	Stop-Out Shc	\$1,176.25		(\$625.00)
67	Sell Short	4/1/2010 14:51	Short	\$1,169.00	\$0.00	1
	Buy to Cover	4/5/2010 10:23	Stop-Out Shc	\$1,181.50		(\$625.00)
68	Buy	4/6/2010 10:17	Buy	\$1,181.75	\$0.00	1
	Sell	4/6/2010 14:05	Short	\$1,184.75		\$150.00
69	Sell Short	4/6/2010 14:05	Short	\$1,184.75	\$0.00	1

Buy to Cover	4/7/2010 9:47 Buy	\$1,184.25		\$25.00
70 Buy	4/7/2010 9:47 Buy	\$1,184.25	\$0.00	1
Sell	4/8/2010 9:41 Stop-Out Lor	\$1,171.75		(\$625.00)
71 Buy	4/8/2010 11:06 Buy	\$1,176.25	\$0.00	1
Sell	4/8/2010 12:21 Short	\$1,179.75		\$175.00
72 Sell Short	4/8/2010 12:21 Short	\$1,179.75	\$0.00	1
Buy to Cover	4/9/2010 16:15 Stop-Out Shc	\$1,192.25		(\$625.00)
73 Buy	4/12/2010 9:59 Buy	\$1,191.00	\$0.00	1
Sell	4/12/2010 13:03 Short	\$1,195.00		\$200.00
74 Sell Short	4/12/2010 13:03 Short	\$1,195.00	\$0.00	1
Buy to Cover	4/12/2010 15:47 Buy	\$1,191.25		\$187.50
75 Buy	4/12/2010 15:47 Buy	\$1,191.25	\$0.00	1
Sell	4/13/2010 15:19 Short	\$1,194.50		\$162.50
76 Sell Short	4/13/2010 15:19 Short	\$1,194.50	\$0.00	1
Buy to Cover	4/14/2010 15:53 Stop-Out Shc	\$1,207.00		(\$625.00)
77 Sell Short	4/15/2010 11:22 Short	\$1,208.50	\$0.00	1
Buy to Cover	4/19/2010 9:31 Buy	\$1,185.25		\$1,162.50
78 Buy	4/19/2010 9:31 Buy	\$1,185.25	\$0.00	1
Sell	4/19/2010 10:03 Short	\$1,191.75		\$325.00
79 Sell Short	4/19/2010 10:03 Short	\$1,191.75	\$0.00	1
Buy to Cover	4/19/2010 10:58 Buy	\$1,187.50		\$212.50
80 Buy	4/19/2010 10:58 Buy	\$1,187.50	\$0.00	1
Sell	4/19/2010 14:59 Short	\$1,191.00		\$175.00
81 Sell Short	4/19/2010 14:59 Short	\$1,191.00		1
Buy to Cover open	n/a	\$1,196.00		n/a

Net Profit - C % Profit	Run-up/Draw Efficiency	Total Eff.	Comm.	Slippage		
\$162.50	0.29%	\$162.50	61.90%	\$0.00	\$0.00	
\$162.50		(\$100.00)	100.00%	61.90%	\$0.00	\$0.00
\$162.50	0.29%	\$162.50	56.52%	\$0.00	\$0.00	
\$325.00		(\$125.00)	100.00%	56.52%	\$0.00	\$0.00
\$175.00	0.31%	\$175.00	77.78%	\$0.00	\$0.00	
\$500.00		(\$50.00)	100.00%	77.78%	\$0.00	\$0.00
\$0.00	0.00%	\$50.00	28.57%	\$0.00	\$0.00	
\$500.00		(\$125.00)	71.43%	0.00%	\$0.00	\$0.00
\$175.00	0.31%	\$175.00	82.35%	\$0.00	\$0.00	
\$675.00		(\$37.50)	100.00%	82.35%	\$0.00	\$0.00
\$125.00	0.22%	\$212.50	73.91%	\$0.00	\$0.00	
\$800.00		(\$75.00)	69.57%	43.48%	\$0.00	\$0.00
\$162.50	0.29%	\$162.50	44.83%	\$0.00	\$0.00	
\$962.50		(\$200.00)	100.00%	44.83%	\$0.00	\$0.00
\$125.00	0.22%	\$350.00	36.84%	\$0.00	\$0.00	
\$1,087.50		(\$600.00)	76.32%	13.16%	\$0.00	\$0.00
\$187.50	0.33%	\$212.50	58.62%	\$0.00	\$0.00	
\$1,275.00		(\$150.00)	93.10%	51.72%	\$0.00	\$0.00
\$1,462.50	2.59%	\$1,462.50	72.67%	\$0.00	\$0.00	
\$2,737.50		(\$550.00)	100.00%	72.67%	\$0.00	\$0.00
(\$625.00)	-1.13%	\$250.00	28.57%	\$0.00	\$0.00	
\$2,112.50		(\$625.00)	0.00%	-71.43%	\$0.00	\$0.00
\$250.00	0.46%	\$250.00	46.51%	\$0.00	\$0.00	
\$2,362.50		(\$287.50)	100.00%	46.51%	\$0.00	\$0.00
\$275.00	0.51%	\$300.00	68.57%	\$0.00	\$0.00	
\$2,637.50		(\$137.50)	94.29%	62.86%	\$0.00	\$0.00
\$175.00	0.32%	\$212.50	42.50%	\$0.00	\$0.00	
\$2,812.50		(\$287.50)	92.50%	35.00%	\$0.00	\$0.00
\$325.00	0.60%	\$325.00	34.67%	\$0.00	\$0.00	
\$3,137.50		(\$612.50)	100.00%	34.67%	\$0.00	\$0.00
\$262.50	0.48%	\$337.50	93.10%	\$0.00	\$0.00	
\$3,400.00		(\$25.00)	79.31%	72.41%	\$0.00	\$0.00
(\$625.00)	-1.15%	\$87.50	12.28%	\$0.00	\$0.00	
\$2,775.00		(\$625.00)	0.00%	-87.72%	\$0.00	\$0.00
\$212.50	0.40%	\$212.50	51.52%	\$0.00	\$0.00	
\$2,987.50		(\$200.00)	100.00%	51.52%	\$0.00	\$0.00
\$612.50	1.14%	\$612.50	55.68%	\$0.00	\$0.00	
\$3,600.00		(\$487.50)	100.00%	55.68%	\$0.00	\$0.00
\$200.00	0.37%	\$212.50	89.47%	\$0.00	\$0.00	
\$3,800.00		(\$25.00)	94.74%	84.21%	\$0.00	\$0.00
\$200.00	0.37%	\$200.00	100.00%	\$0.00	\$0.00	
\$4,000.00		\$0.00	100.00%	100.00%	\$0.00	\$0.00
(\$625.00)	-1.15%	\$0.00	0.00%	\$0.00	\$0.00	

\$3,375.00		(\$625.00)	0.00%	-100.00%	\$0.00	\$0.00
\$175.00	0.32%	\$175.00	82.35%		\$0.00	\$0.00
\$3,550.00		(\$37.50)	100.00%	82.35%	\$0.00	\$0.00
(\$625.00)	-1.15%	\$100.00	13.79%		\$0.00	\$0.00
\$2,925.00		(\$625.00)	0.00%	-86.21%	\$0.00	\$0.00
(\$625.00)	-1.19%	\$237.50	27.54%		\$0.00	\$0.00
\$2,300.00		(\$625.00)	0.00%	-72.46%	\$0.00	\$0.00
\$150.00	0.28%	\$275.00	64.71%		\$0.00	\$0.00
\$2,450.00		(\$150.00)	70.59%	35.29%	\$0.00	\$0.00
\$250.00	0.47%	\$250.00	90.91%		\$0.00	\$0.00
\$2,700.00		(\$25.00)	100.00%	90.91%	\$0.00	\$0.00
\$250.00	0.48%	\$250.00	90.91%		\$0.00	\$0.00
\$2,950.00		(\$25.00)	100.00%	90.91%	\$0.00	\$0.00
\$200.00	0.38%	\$225.00	39.13%		\$0.00	\$0.00
\$3,150.00		(\$350.00)	95.65%	34.78%	\$0.00	\$0.00
\$550.00	1.04%	\$975.00	81.25%		\$0.00	\$0.00
\$3,700.00		(\$225.00)	64.58%	45.83%	\$0.00	\$0.00
\$225.00	0.42%	\$225.00	78.26%		\$0.00	\$0.00
\$3,925.00		(\$62.50)	100.00%	78.26%	\$0.00	\$0.00
\$225.00	0.42%	\$262.50	40.38%		\$0.00	\$0.00
\$4,150.00		(\$387.50)	94.23%	34.62%	\$0.00	\$0.00
\$200.00	0.38%	\$262.50	63.64%		\$0.00	\$0.00
\$4,350.00		(\$150.00)	84.85%	48.48%	\$0.00	\$0.00
\$0.00	0.00%	\$125.00	26.32%		\$0.00	\$0.00
\$4,350.00		(\$350.00)	73.68%	0.00%	\$0.00	\$0.00
\$175.00	0.33%	\$175.00	70.00%		\$0.00	\$0.00
\$4,525.00		(\$75.00)	100.00%	70.00%	\$0.00	\$0.00
\$175.00	0.33%	\$175.00	87.50%		\$0.00	\$0.00
\$4,700.00		(\$25.00)	100.00%	87.50%	\$0.00	\$0.00
(\$625.00)	-1.18%	\$37.50	5.66%		\$0.00	\$0.00
\$4,075.00		(\$625.00)	0.00%	-94.34%	\$0.00	\$0.00
\$200.00	0.37%	\$200.00	32.65%		\$0.00	\$0.00
\$4,275.00		(\$412.50)	100.00%	32.65%	\$0.00	\$0.00
(\$625.00)	-1.16%	\$25.00	3.85%		\$0.00	\$0.00
\$3,650.00		(\$625.00)	0.00%	-96.15%	\$0.00	\$0.00
\$0.00	0.00%	\$262.50	75.00%		\$0.00	\$0.00
\$3,650.00		(\$87.50)	25.00%	0.00%	\$0.00	\$0.00
\$175.00	0.32%	\$200.00	100.00%		\$0.00	\$0.00
\$3,825.00		\$0.00	87.50%	87.50%	\$0.00	\$0.00
\$175.00	0.32%	\$175.00	100.00%		\$0.00	\$0.00
\$4,000.00		\$0.00	100.00%	100.00%	\$0.00	\$0.00
\$175.00	0.32%	\$175.00	66.67%		\$0.00	\$0.00
\$4,175.00		(\$87.50)	100.00%	66.67%	\$0.00	\$0.00
\$312.50	0.57%	\$562.50	54.22%		\$0.00	\$0.00
\$4,487.50		(\$475.00)	75.90%	30.12%	\$0.00	\$0.00
\$437.50	0.80%	\$512.50	48.81%		\$0.00	\$0.00
\$4,925.00		(\$537.50)	92.86%	41.67%	\$0.00	\$0.00

(\$737.50)	-1.34%	\$225.00	23.38%		\$0.00	\$0.00
\$4,187.50		(\$737.50)	0.00%	-76.62%	\$0.00	\$0.00
(\$625.00)	-1.12%	\$62.50	9.09%		\$0.00	\$0.00
\$3,562.50		(\$625.00)	0.00%	-90.91%	\$0.00	\$0.00
\$175.00	0.31%	\$175.00	56.00%		\$0.00	\$0.00
\$3,737.50		(\$137.50)	100.00%	56.00%	\$0.00	\$0.00
\$212.50	0.38%	\$212.50	94.44%		\$0.00	\$0.00
\$3,950.00		(\$12.50)	100.00%	94.44%	\$0.00	\$0.00
(\$625.00)	-1.10%	\$112.50	15.25%		\$0.00	\$0.00
\$3,325.00		(\$625.00)	0.00%	-84.75%	\$0.00	\$0.00
\$300.00	0.52%	\$400.00	96.97%		\$0.00	\$0.00
\$3,625.00		(\$12.50)	75.76%	72.73%	\$0.00	\$0.00
\$162.50	0.28%	\$250.00	40.00%		\$0.00	\$0.00
\$3,787.50		(\$375.00)	86.00%	26.00%	\$0.00	\$0.00
(\$625.00)	-1.09%	\$87.50	12.28%		\$0.00	\$0.00
\$3,162.50		(\$625.00)	0.00%	-87.72%	\$0.00	\$0.00
\$175.00	0.30%	\$175.00	87.50%		\$0.00	\$0.00
\$3,337.50		(\$25.00)	100.00%	87.50%	\$0.00	\$0.00
\$212.50	0.37%	\$287.50	33.33%		\$0.00	\$0.00
\$3,550.00		(\$575.00)	91.30%	24.64%	\$0.00	\$0.00
\$175.00	0.30%	\$175.00	87.50%		\$0.00	\$0.00
\$3,725.00		(\$25.00)	100.00%	87.50%	\$0.00	\$0.00
\$200.00	0.34%	\$212.50	89.47%		\$0.00	\$0.00
\$3,925.00		(\$25.00)	94.74%	84.21%	\$0.00	\$0.00
\$187.50	0.32%	\$187.50	78.95%		\$0.00	\$0.00
\$4,112.50		(\$50.00)	100.00%	78.95%	\$0.00	\$0.00
\$175.00	0.30%	\$175.00	73.68%		\$0.00	\$0.00
\$4,287.50		(\$62.50)	100.00%	73.68%	\$0.00	\$0.00
(\$625.00)	-1.07%	\$75.00	10.71%		\$0.00	\$0.00
\$3,662.50		(\$625.00)	0.00%	-89.29%	\$0.00	\$0.00
\$75.00	0.13%	\$75.00	40.00%		\$0.00	\$0.00
\$3,737.50		(\$112.50)	100.00%	40.00%	\$0.00	\$0.00
\$200.00	0.34%	\$200.00	41.03%		\$0.00	\$0.00
\$3,937.50		(\$287.50)	100.00%	41.03%	\$0.00	\$0.00
\$187.50	0.32%	\$187.50	51.72%		\$0.00	\$0.00
\$4,125.00		(\$175.00)	100.00%	51.72%	\$0.00	\$0.00
\$175.00	0.30%	\$175.00	100.00%		\$0.00	\$0.00
\$4,300.00		\$0.00	100.00%	100.00%	\$0.00	\$0.00
\$175.00	0.30%	\$175.00	82.35%		\$0.00	\$0.00
\$4,475.00		(\$37.50)	100.00%	82.35%	\$0.00	\$0.00
(\$625.00)	-1.07%	\$125.00	16.67%		\$0.00	\$0.00
\$3,850.00		(\$625.00)	0.00%	-83.33%	\$0.00	\$0.00
(\$625.00)	-1.07%	\$37.50	5.66%		\$0.00	\$0.00
\$3,225.00		(\$625.00)	0.00%	-94.34%	\$0.00	\$0.00
\$150.00	0.25%	\$150.00	75.00%		\$0.00	\$0.00
\$3,375.00		(\$50.00)	100.00%	75.00%	\$0.00	\$0.00
\$25.00	0.04%	\$162.50	50.00%		\$0.00	\$0.00

\$3,400.00		(\$162.50)	57.69%	7.69%	\$0.00	\$0.00
(\$625.00)	-1.06%	\$100.00	13.79%		\$0.00	\$0.00
\$2,775.00		(\$625.00)	0.00%	-86.21%	\$0.00	\$0.00
\$175.00	0.30%	\$175.00	73.68%		\$0.00	\$0.00
\$2,950.00		(\$62.50)	100.00%	73.68%	\$0.00	\$0.00
(\$625.00)	-1.06%	\$25.00	3.85%		\$0.00	\$0.00
\$2,325.00		(\$625.00)	0.00%	-96.15%	\$0.00	\$0.00
\$200.00	0.34%	\$200.00	94.12%		\$0.00	\$0.00
\$2,525.00		(\$12.50)	100.00%	94.12%	\$0.00	\$0.00
\$187.50	0.31%	\$200.00	84.21%		\$0.00	\$0.00
\$2,712.50		(\$37.50)	94.74%	78.95%	\$0.00	\$0.00
\$162.50	0.27%	\$162.50	34.21%		\$0.00	\$0.00
\$2,875.00		(\$312.50)	100.00%	34.21%	\$0.00	\$0.00
(\$625.00)	-1.05%	\$100.00	13.79%		\$0.00	\$0.00
\$2,250.00		(\$625.00)	0.00%	-86.21%	\$0.00	\$0.00
\$1,162.50	1.92%	\$1,287.50	93.64%		\$0.00	\$0.00
\$3,412.50		(\$87.50)	90.91%	84.55%	\$0.00	\$0.00
\$325.00	0.55%	\$337.50	96.43%		\$0.00	\$0.00
\$3,737.50		(\$12.50)	96.43%	92.86%	\$0.00	\$0.00
\$212.50	0.36%	\$212.50	73.91%		\$0.00	\$0.00
\$3,950.00		(\$75.00)	100.00%	73.91%	\$0.00	\$0.00
\$175.00	0.29%	\$175.00	31.11%		\$0.00	\$0.00
\$4,125.00		(\$387.50)	100.00%	31.11%	\$0.00	\$0.00
n/a	n/a	\$37.50	n/a		\$0.00	\$0.00
n/a		(\$275.00)	n/a	n/a	n/a	n/a

TradeStation Periodical Returns: Monthly

Mark-To-Market
Monthly Average
Analysis:

Period	Avg. Net Profit	% Gain	%Profitable	
January	\$2,612.50	2.61%	78.95%	
February	\$2,250.00	2.19%	71.43%	
March	(\$587.50)	-0.56%	71.43%	
April	(\$400.00)	-0.38%	62.50%	

Mark-To-Market Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
4/1/2010	(\$400.00)	-0.38%	0.87	
3/1/2010	(\$587.50)	-0.56%	0.83	
2/1/2010	\$2,250.00	2.19%	1.71	
1/1/2010	\$2,612.50	2.61%	2.61	

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	
4/1/2010 - Today	(\$400.00)	-0.38%	0.87	
3/1/2010 - 4/1/2010	(\$987.50)	-0.94%	0.85	
2/1/2010 - 4/1/2010	\$1,262.50	1.23%	1.13	
1/1/2010 - 4/1/2010	\$3,875.00	3.88%	1.35	
12/1/2009 - 4/1/2010	\$3,875.00	3.88%	1.35	

# Trades	%Profitable
16	62.50%
21	71.43%
28	71.43%
19	78.95%

# Trades	%Profitable
16	62.50%
36	69.44%
63	71.43%
81	74.07%
81	74.07%