

TradeStation Performance Summary -- This performance summary is based on hypothetical results.

	All Trades	Long Trades	Short Trades
Total Net Profit	\$7,235.00	\$6,605.00	\$630.00
Gross Profit	\$32,480.00	\$21,915.00	\$10,565.00
Gross Loss	(\$25,245.00)	(\$15,310.00)	(\$9,935.00)
Profit Factor	1.29	1.43	1.06
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$7,775.00	\$6,605.00	\$1,170.00
Select Gross Profit	\$32,480.00	\$21,915.00	\$10,565.00
Select Gross Loss	(\$24,705.00)	(\$15,310.00)	(\$9,395.00)
Select Profit Factor	1.31	1.43	1.12
Adjusted Total Net Profit	\$2,110.80	\$2,352.93	(\$2,260.86)
Adjusted Gross Profit	\$29,437.97	\$19,276.74	\$8,990.06
Adjusted Gross Loss	(\$27,327.17)	(\$16,923.82)	(\$11,250.92)
Adjusted Profit Factor	1.08	1.14	0.8
Total Number of Trades	261	159	102
Percent Profitable	43.68%	43.40%	44.12%
Winning Trades	114	69	45
Losing Trades	147	90	57
Even Trades	0	0	0
Avg. Trade Net Profit	\$27.72	\$41.54	\$6.18
Avg. Winning Trade	\$284.91	\$317.61	\$234.78
Avg. Losing Trade	(\$171.73)	(\$170.11)	(\$174.30)
Ratio Avg. Win:Avg. Loss	1.66	1.87	1.35
Largest Winning Trade	\$820.00	\$820.00	\$815.00
Largest Losing Trade	(\$540.00)	(\$400.00)	(\$540.00)
Largest Winner as % of G	2.52%	3.74%	7.71%
Largest Loser as % of Gr	2.14%	2.61%	5.44%
Net Profit as % of Largest	1339.81%	1651.25%	116.67%
Select Net Profit as % of l	1439.81%	1651.25%	216.67%
Adjusted Net Profit as % c	390.89%	588.23%	-418.68%
Max. Consecutive Winnin	7	5	6
Max. Consecutive Losing	8	7	5
Avg. Bars in Total Trades	35.01	35.52	34.23
Avg. Bars in Winning Trac	41.52	42.7	39.71
Avg. Bars in Losing Trade	29.97	30.01	29.89
Avg. Bars in Even Trades	0	0	0
Max. Shares/Contracts H	1	1	1
Total Shares/Contracts H	261	159	102

HYPOTHETICAL OR SIMULATED PERFORMANCE RESULTS HAVE CERTAIN LIMITATIONS. UNLIKE AN ACTUAL PERFORMANCE RECORD, SIMULATED RESULTS DO NOT REPRESENT ACTUAL TRADING. ALSO, SINCE THE TRADES HAVE NOT BEEN EXECUTED, THE RESULTS MAY HAVE UNDER-OVER COMPENSATED FOR THE IMPACT, IF ANY, OF CERTAIN MARKET FACTORS SUCH AS LACK OF LIQUIDITY. SIMULATED TRADING PROGRAMS IN GENERAL ARE ALSO SUBJECT TO THE FACT THAT THEY ARE DESIGNED WITH THE BENEFIT OF HINDSIGHT. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFIT OR LOSSES SIMILAR TO THOSE SHOWN.

Account Size Required	\$1,940.00	\$1,780.00	\$1,640.00
Total Slippage	\$0	\$0	\$0
Total Commission	\$2,610	\$1,590	\$1,020

Return on Initial Capital	7.23%
Annual Rate of Return	18.22%
Buy & Hold Return	-8.82%
Return on Account	372.94%
Avg. Monthly Return	\$1,447.00
Std. Deviation of Monthly	\$1,179.08

Return Retracement Ratio	3.34
RINA Index	550.8
Sharpe Ratio	n/a
K-Ratio	n/a

Trading Period	4 Mths, 18 Dys, 52 Mins
Percent of Time in the Market	8.81%
Time in the Market	12 Dys, 7 Hrs, 58 Mins
Longest Flat Period	3 Dys, 21 Hrs, 22 Mins

Max. Equity Run-up	\$9,005.00
Date of Max. Equity Run-up	4/23/2009 14:54
Max. Equity Run-up as %	9.01%

Max. Drawdown (Intra-day Peak to Valley)			
Value	(\$2,165.00)	(\$2,265.00)	(\$1,795.00)
Date	2/11/2009 13:24		
as % of Initial Capital	2.17%	2.27%	1.79%
Net Profit as % of Drawdown	334.18%	291.61%	35.10%
Select Net Profit as % of Initial Capital	359.12%	291.61%	65.18%
Adjusted Net Profit as % of Initial Capital	97.50%	103.88%	-125.95%

Max. Drawdown (Trade Close to Trade Close)			
Value	(\$1,940.00)	(\$1,780.00)	(\$1,640.00)
Date	12/18/2008 14:14		
as % of Initial Capital	1.94%	1.78%	1.64%
Net Profit as % of Drawdown	372.94%	371.07%	38.41%
Select Net Profit as % of Initial Capital	400.77%	371.07%	71.34%
Adjusted Net Profit as % of Initial Capital	108.80%	132.19%	-137.86%

Max. Trade Drawdown	(\$585.00)	(\$390.00)	(\$585.00)
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All Trades

Total Net Profit	\$7,235.00	Profit Factor	1.29
Gross Profit	\$32,480.00	Gross Loss	(\$25,245.00)

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

Select Total Net Profit	\$7,775.00	Select Profit Factor	1.31
Select Gross Profit	\$32,480.00	Select Gross Loss	(\$24,705.00)
Adjusted Total Net Profit	\$2,110.80	Adjusted Profit Factor	1.08
Adjusted Gross Profit	\$29,437.97	Adjusted Gross Loss	(\$27,327.17)
Total Number of Trades	261	Percent Profitable	43.68%
Winning Trades	114	Losing Trades	147
Even Trades	0		
Avg. Trade Net Profit	\$27.72	Ratio Avg. Win:Avg. Loss	1.66
Avg. Winning Trade	\$284.91	Avg. Losing Trade	(\$171.73)
Largest Winning Trade	\$820.00	Largest Losing Trade	(\$540.00)
Largest Winner as % of Capital	2.52%	Largest Loser as % of Capital	2.14%
Net Profit as % of Largest Trade	1339.81%		
Slct. Net Profit as % of Largest Trade	1439.81%	Adj. Net Profit as % of Largest Trade	390.89%
Max. Consecutive Winning Trades	7	Max. Consecutive Losing Trades	8
Avg. Bars in Winning Trades	41.52	Avg. Bars in Losing Trades	29.97
Avg. Bars in Total Trades	35.01		
Max. Shares/Contracts Held	1	Account Size Required	\$1,940.00
Total Commission	\$2,610	Total Slippage	\$0
Return on Initial Capital	7.23%	Annual Rate of Return	18.22%
Buy and Hold Return	-8.82%	Return on Account	372.94%
Avg. Monthly Return	\$1,447.00	Std. Deviation of Monthly Return	\$1,179.08
Return Retracement Ratio	3.34	RINA Index	550.8
Sharpe Ratio	n/a	K-Ratio	n/a
Trading Period	4 Mths, 18 Dys, 52 Mins	Percent of Time in the Market	8.81%
Time in the Market	12 Dys, 7 Hrs, 58 Mins	Longest Flat Period	3 Dys, 21 Hrs, 22 Mins
Max. Equity Run-up	\$9,005.00		
Date of Max. E. Run-up	4/23/2009 14:54	Max. E. Run-up as % of Initial Capital	9.01%
Max. Drawdown (Intra-day)		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$2,165.00)	Value	(\$1,940.00)
Date	2/11/2009 13:24	Date	12/18/2008 14:14
as % of Initial Capital	2.17%	as % of Initial Capital	1.94%
Net Profit as % of Drawdown	334.18%	Net Profit as % of Drawdown	372.94%
Slct. Net Profit as % of Drawdown	359.12%	Slct. Net Profit as % of Drawdown	400.77%
Adj. Net Prof as % of Drawdown	97.50%	Adj. Net Profit as % of Drawdown	108.80%
Max. Trade Drawdown	(\$585.00)		
Long Trades			
Total Net Profit	\$6,605.00	Profit Factor	1.43

Gross Profit	\$21,915.00	Gross Loss	(\$15,310.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$6,605.00	Select Profit Factor	1.43
Select Gross Profit	\$21,915.00	Select Gross Loss	(\$15,310.00)
Adjusted Total Net Profit	\$2,352.93	Adjusted Profit Factor	1.14
Adjusted Gross Profit	\$19,276.74	Adjusted Gross Loss	(\$16,923.82)
Total Number of Trades	159	Percent Profitable	43.40%
Winning Trades	69	Losing Trades	90
Even Trades	0		
Avg. Trade Net Profit	\$41.54	Ratio Avg. Win:Avg. Loss	1.87
Avg. Winning Trade	\$317.61	Avg. Losing Trade	(\$170.11)
Largest Winning Trade	\$820.00	Largest Losing Trade	(\$400.00)
Largest Winner as % of Capital	3.74%	Largest Loser as % of Capital	2.61%
Max. Consecutive Winning Trades	5	Max. Consecutive Losing Trades	7
Avg. Bars in Winning Trades	42.7	Avg. Bars in Losing Trades	30.01
Avg. Bars in Total Trades	35.52		
Max. Shares/Contracts Held	1	Account Size Required	\$1,780.00
Total Commission	\$1,590	Total Slippage	\$0
Net Profit as % of Largest Trade	1651.25%		
Slct. Net Profit as % of Largest Trade	1651.25%	Adj. Net Profit as % of Largest Trade	588.23%
Max. Drawdown (Intra-day)		Max. Drawdown (Trade Close to Trade Close)	
Value	(\$2,265.00)	Value	(\$1,780.00)
as % of Initial Capital	2.27%	as % of Initial Capital	1.78%
Net Profit as % of Drawdown	291.61%	Net Profit as % of Drawdown	371.07%
Slct. Net Profit as % of Drawdown	291.61%	Slct. Net Profit as % of Drawdown	371.07%
Adj. Net Prof as % of Drawdown	103.88%	Adj. Net Profit as % of Drawdown	371.07%
Max. Trade Drawdown	(\$390.00)		
Short Trades			
Total Net Profit	\$630.00	Profit Factor	1.06
Gross Profit	\$10,565.00	Gross Loss	(\$9,935.00)
Roll Over Credit	\$0.00		
Open Position Profit/Loss	\$0.00		
Select Total Net Profit	\$1,170.00	Select Profit Factor	1.12
Select Gross Profit	\$10,565.00	Select Gross Loss	(\$9,395.00)
Adjusted Total Net Profit	(\$2,260.86)	Adjusted Profit Factor	0.8
Adjusted Gross Profit	\$8,990.06	Adjusted Gross Loss	(\$11,250.92)

Total Number of Trades	102	Percent Profitable	44.12%
Winning Trades	45	Losing Trades	57
Even Trades	0		
Avg. Trade Net Profit	\$6.18	Ratio Avg. Win:Avg. Los	1.35
Avg. Winning Trade	\$234.78	Avg. Losing Trade	(\$174.30)
Largest Winning Trade	\$815.00	Largest Losing Trade	(\$540.00)
Largest Winner as % of C	7.71%	Largest Loser as % of C	2.61%
Max. Consecutive Winnin	6	Max. Consecutive Losin	5
Avg. Bars in Winning Trac	39.71	Avg. Bars in Losing Tra	29.89
Avg. Bars in Total Trades	34.23		
Max. Shares/Contracts H	1	Account Size Required	\$1,640.00
Total Slippage	\$0	Total Commission	\$1,020
Net Profit as % of Largest	116.67%		
Slct. Net Profit as % of La	216.67%	Adj. Net Profit as % of L	-418.68%
Max. Drawdown (Intra-da	Max. Drawdown (Trade Close to Trade Close)		
Value	(\$1,795.00)	Value	(\$1,640.00)
as % of Initial Capital	1.79%	as % of Initial Capital	1.64%
Net Profit as % of Drawdc	35.10%	Net Profit as % of Draw	38.41%
Slct. Net Profit as % of Dr	65.18%	Slct. Net Profit as % of I	71.34%
Adj. Net Prof as % of Dra	-125.95%	Adj. Net Prof as % of Di	-137.86%
Max. Trade Drawdown	(\$585.00)		

Equity Curve Line - @YM.D 2 min(12/08/08 08:32 - 04/27/09 11:04)



