

Portfolio Maestro®



| Key Features Checklist | |
|---|---|
| Portfolio and Strategy Testing | |
| Test a strategy across a portfolio of multiple symbols and time intervals (e.g., daily, 60-minute and 10-minute bars within the same portfolio) | ✓ |
| Backtest a portfolio of multiple trading strategies on one or several symbol lists simultaneously (e.g. many systems and symbol lists within the same portfolio) | ✓ |
| Test a trading strategy across a portfolio using strategies that reference multiple symbols in the trading logic (e.g. pairs, inter-market analysis). Define reference symbol relationships within the portfolio. | ✓ |
| Test a trading strategy across a portfolio using strategies that reference multiple symbols with different time frames. | ✓ |
| Rank symbols in your portfolio with user defined criteria and functions and then backtest the performance of the ranking strategy in combination with trading strategies | ✓ |
| Use all of the capabilities described above in any combination | ✓ |
| Import current version of TradeStation® EasyLanguage® code or TradeStation 2000i EasyLanguage code and test strategies written in EasyLanguage directly in Portfolio Maestro | ✓ |
| Develop trading strategies written in VB.NET, C# or other .NET languages using a standard Portfolio Maestro interface | ✓ |
| Automatically retrieve historical prices from TradeStation or Bloomberg for use in backtesting | ✓ |
| Use text files and CSI's Unfair Advantage® (CSV Format) as a price source in backtesting. | ✓ |
| Retrieve symbol properties from available data sources or using Portfolio Maestro Symbol Master | ✓ |
| Portfolio Analysis and Reporting | |
| Create detailed statistical reports and charts to analyze portfolio backtesting results | ✓ |
| Optimize the parameters of any or all of your strategies across the portfolio and analyze backtesting results | ✓ |
| Perform Walk-Forward Analysis to generate rigorous out of sample performance results when optimizing strategies | ✓ |
| Create new ranking strategies written in VB.NET, C# or other .NET languages using a standard Portfolio Maestro interface | ✓ |
| Apply Money Management Strategies integrated with portfolio testing | ✓ |
| Apply Money Management Strategies using Portfolio Equity or specific risk variables calculated from within your trading strategy | ✓ |
| Constrain Trading based on Capital, Margin, Risk and other parameters (e.g., Margin/Equity <=0.3) for more realistic portfolio simulations given real world capital limitations. | ✓ |
| Perform Monte-Carlo Simulation of historical returns to generate scenarios of total return, drawdown, and time between new equity peaks across thousands of simulations | ✓ |
| Convert foreign currency profits to the portfolio base and manage currency denominations for symbols in the portfolio | ✓ |
| Mix and match instruments traded in foreign currencies within the same portfolio | ✓ |
| Measure performance using hedge fund industry standard performance reporting | ✓ |
| View Individual Symbol Equity Curve for symbols in the portfolio | ✓ |
| Create Daily Orders and Positions reports which can be exported to Excel | ✓ |
| Calculate Commission and Slippage by Asset Class or by Symbol for more realistic trading cost assumptions in the backtest | ✓ |
| Export performance reports directly into Excel for an additional analysis | ✓ |

Portfolio Maestro®



| Technology | |
|---|---|
| Built on Microsoft .NET platform and SQL Server database technology | ✓ |
| Included API allows for custom development of trading and ranking strategies in standard .Net Languages | ✓ |
| User can run the software from any computer using the same login information | ✓ |
| High performance backtesting engine can process millions of bars of price information | ✓ |

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