

STONE MARC J  
Form 4  
August 15, 2005

**FORM 4**

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549**

OMB APPROVAL

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Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
STONE MARC J

2. Issuer Name and Ticker or Trading Symbol  
TRADESTATION GROUP INC  
[TRAD]

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)  
8050 SW 10TH STREET, SUITE  
4000

3. Date of Earliest Transaction  
(Month/Day/Year)  
08/11/2005

\_\_\_\_ Director  
 Officer (give title below) \_\_\_\_\_ Other (specify below)  
VP Corp Dev, Gen Counsel & Sec

(Street)  
PLANTATION, FL 33324

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
 Form filed by More than One Reporting Person

(City) (State) (Zip)

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)			5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Ownership (Instr. 4)
				Code	V	Amount			
Common Stock	08/11/2005		M			2,447	\$ 6.63	2,447	D
Common Stock	08/11/2005		S			2,447	\$ 9.35	0	D
Common Stock	08/12/2005		M			2,525	\$ 6.63	2,525	D
Common Stock	08/12/2005		S			25	\$ 9.3	2,500	D
Common Stock	08/12/2005		S			2,500	\$ 9.25	0	D

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Common Stock	08/15/2005	M	4,975	A	\$ 6.63	4,975	D
Common Stock	08/15/2005	S	2,475	D	\$ 9.25	2,500	D
Common Stock	08/15/2005	S	2,500	D	\$ 9.30	0	D

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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SEC 1474  
(9-02)

**Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned**  
(e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of Derivative Securities (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount of Underlying Securities (Instr. 3 and 4)			
							Amount or Number of Shares			
							Date Exercisable	Expiration Date	Title	Amount or Number of Shares
							Code	V	(A)	(D)
Stock Option (Right to buy)	\$ 6.63	08/11/2005		M	2,447	01/16/2001 <sup>(1)</sup> 01/16/2010	Common Stock	2,447		
Stock Option (Right to buy)	\$ 6.63	08/12/2005		M	2,525	01/16/2001 <sup>(1)</sup> 01/16/2010	Common Stock	2,525		
Stock Option (Right to buy)	\$ 6.63	08/15/2005		M	4,975	01/16/2001 <sup>(1)</sup> 01/16/2010	Common Stock	4,975		

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
			VP Corp Dev, Gen Counsel & Sec	

STONE MARC J  
8050 SW 10TH STREET  
SUITE 4000  
PLANTATION, FL 33324

## Signatures

/s/ Marc J. Stone                      08/15/2005

\_\_Signature of  
Reporting Person

Date

## Explanation of Responses:

\* If the form is filed by more than one reporting person, *see* Instruction 4(b)(v).

\*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. *See* 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

(1) The derivative securities exercised (9,947 in total: 2,447 on August 11, 2005, 2,525 on August 12, 2005 and 4,975 on August 15, 2005) became exercisable as follows: 5,447 on January 16, 2001 and 4,500 on January 16, 2002. The remaining derivative securities beneficially owned after such exercises (27,500 in total) became exercisable as follows: 3,500 on January 16, 2002 and 8,000 each on January 16, 2003, 2004 and 2005.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.