#### CRUZ WILLIAM R

Form 4

November 14, 2005

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

OMB 3235-0287 Number:

Check this box if no longer subject to Section 16.

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

January 31, Expires: 2005 Estimated average

0.5

**OMB APPROVAL** 

Form 4 or Form 5 obligations may continue.

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

burden hours per response...

See Instruction 1(b).

(Print or Type Responses)

1. Name and Address of Reporting Person \* 2. Issuer Name and Ticker or Trading CRUZ WILLIAM R Symbol TRADESTATION GROUP INC

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

[TRAD] (Last) (First) (Middle) 3. Date of Earliest Transaction

(Month/Day/Year)

\_X\_ Director X\_\_ 10% Owner \_ Other (specify \_X\_\_ Officer (give title below)

8050 SW 10TH STREET, SUITE 4000

(Street)

11/10/2005

Co-Chairman and Co-CEO

4. If Amendment, Date Original

6. Individual or Joint/Group Filing(Check Applicable Line)

Filed(Month/Day/Year)

\_X\_ Form filed by One Reporting Person Form filed by More than One Reporting

#### PLANTATION, FL 33324

(City)	(State)	Zip) Table I - Non-Derivative Securities Acquired, Disposed						ed 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. 4. Securities Acquired Transaction(A) or Disposed of (D) Code (Instr. 3, 4 and 5) (Instr. 8)		5. Amount of Securities Form: Direct Beneficially (D) or Owned Indirect (I) Following (Instr. 4) Reported Transaction(s)		7. Nature of Indirect Beneficial Ownership (Instr. 4)				
			Code V	Amount	or (D)	Price	(Instr. 3 and 4)				
Common Stock	11/10/2005		S(1)	675	D	\$ 12.11	1,949,325	I	Partner (2)		
Common Stock	11/10/2005		S <u>(1)</u>	200	D	\$ 12.12	1,949,125	I	Partner (2)		
Common Stock	11/10/2005		S <u>(1)</u>	1,300	D	\$ 12.13	1,947,825	I	Partner (2)		
Common Stock	11/10/2005		S <u>(1)</u>	725	D	\$ 12.14	1,947,100	I	Partner (2)		
Common Stock	11/10/2005		S <u>(1)</u>	1,000	D	\$ 12.15	1,946,100	I	Partner (2)		

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Common Stock	11/10/2005	S <u>(1)</u>	1,600	D	\$ 12.16	1,944,500	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	1,400	D	\$ 12.17	1,943,100	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	1,700	D	\$ 12.18	1,941,400	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	2,900	D	\$ 12.19	1,938,500	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	1,600	D	\$ 12.2	1,936,900	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	3,342	D	\$ 12.21	1,933,558	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	3,012	D	\$ 12.22	1,930,546	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	3,510	D	\$ 12.23	1,927,036	I	Partner (2)
Common Stock	11/10/2005	S(1)	7,236	D	\$ 12.24	1,919,800	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	4,700	D	\$ 12.25	1,915,100	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	1,500	D	\$ 12.26	1,913,600	I	Partner (2)
Common Stock	11/10/2005	S(1)	2,185	D	\$ 12.27	1,911,415	I	Partner (2)
Common Stock	11/10/2005	S(1)	1,515	D	\$ 12.28	1,909,900	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	2,000	D	\$ 12.29	1,907,900	I	Partner (2)
Common Stock	11/10/2005	S(1)	4,400	D	\$ 12.3	1,903,500	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	600	D	\$ 12.31	1,902,900	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	1,900	D	\$ 12.32	1,901,000	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	800	D	\$ 12.33	1,900,200	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	1,600	D	\$ 12.34	1,898,600	I	Partner (2)
Common Stock	11/10/2005	S <u>(1)</u>	1,100	D	\$ 12.35	1,897,500	I	Partner (2)
	11/10/2005	S(1)	400	D		1,897,100	I	Partner (2)

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Common Stock					\$ 12.36			
Common Stock	11/10/2005	S <u>(1)</u>	400	D	\$ 12.37	1,896,700	I	Partner (2)
Common Stock						8,103,738	I	Partner (3)
Common Stock						900	I	Spouse (4)
Common Stock						100	D	

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

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

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9. Nu Deriv Secur Bene Own Follo Repo Trans (Instr

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

1. Title of	2.	3. Transaction Date	3A. Deemed	4.	5.	6. Date Exerc	isable and	7. Titl	le and	8. Price of	9
Derivative	Conversion	(Month/Day/Year)	Execution Date, if	Transactio	orNumber	Expiration Da	ate	Amou	int of	Derivative	J
Security	or Exercise		any	Code	of	(Month/Day/	Year)	Under	lying	Security	5
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8)	Derivative	e		Secur	ities	(Instr. 5)	]
	Derivative				Securities			(Instr.	3 and 4)		(
	Security				Acquired						1
					(A) or						]
					Disposed						-
					of (D)						(
					(Instr. 3,						
					4, and 5)						
									Amount		
									or		
						Date	Expiration	Title	Number		
						Exercisable	Date	Title	of		
				Code V	(A) (D)				Shares		
				Code v	(11) (D)				Silaics		

# **Reporting Owners**

Reporting Owner Name / Address	Relationships						
	Director	10% Owner	Officer	Other			
CRUZ WILLIAM R 8050 SW 10TH STREET SUITE 4000 PLANTATION, FL 33324	X	X	Co-Chairman and Co-CEO				

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## **Signatures**

/s/ William R.

Cruz 11/14/2005

\*\*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 sales reported in this Form 4 were effected pursuant to a Rule 10b5-1 trading plan adopted by WRCF-II 1997 Limited Partnership on October 26, 2005.
- (2) Shares owned by WRCF-II 1997 Limited Partnership, which is 100% beneficially owned by William R. Cruz.
  - Shares owned by WRCF-I 1997 Limited Partnership, the 1% general partner of which is a Texas corporation that is wholly owned by
- (3) William R. Cruz and the 99% limited partner of which is William R. Cruz. WRCF-I 1997 Limited Partnership is a 10% owner of the issuer. This partnership engaged in no purchase or sale transactions regarding the shares.
- (4) Shares owned by Patricia Cruz, the wife of William R. Cruz. William R. Cruz disclaims beneficial ownership of these shares.

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.

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