

TradeStation TradeManager Performance Report

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$1,857.95	(\$1,176.30)	\$3,034.25
Gross Profit	\$26,682.10	\$8,712.15	\$17,969.95
Gross Loss	(\$24,824.15)	(\$9,888.45)	(\$14,935.70)
Profit Factor	1.07	0.88	1.20
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	(\$562.45)	(\$2,099.10)	\$1,536.65
Select Gross Profit	\$22,699.30	\$6,226.95	\$16,472.35
Select Gross Loss	(\$23,261.75)	(\$8,326.05)	(\$14,935.70)
Select Profit Factor	0.98	0.75	1.10
Adjusted Total Net Profit	(\$3,749.26)	(\$4,437.76)	(\$1,552.75)
Adjusted Gross Profit	\$24,000.45	\$7,172.04	\$15,774.57
Adjusted Gross Loss	(\$27,749.70)	(\$11,609.81)	(\$17,327.33)
Adjusted Profit Factor	0.86	0.62	0.91
Total Number of Trades	171	65	106
Percent Profitable	57.89%	49.23%	63.21%
Winning Trades	99	32	67
Losing Trades	72	33	39
Even Trades	0	0	0
Avg. Trade Net Profit	\$10.87	(\$18.10)	\$28.62
Avg. Winning Trade	\$269.52	\$272.25	\$268.21
Avg. Losing Trade	(\$344.78)	(\$299.65)	(\$382.97)
Ratio Avg. Win:Avg. Loss	0.78	0.91	0.70
Largest Winning Trade	\$1,497.60	\$1,277.60	\$1,497.60
Largest Losing Trade	(\$1,562.40)	(\$1,562.40)	(\$1,402.40)
Largest Winner as % of Gross Profit	5.61%	14.66%	8.33%
Largest Loser as % of Gross Loss	6.29%	15.80%	9.39%
Net Profit as % of Largest Loss	118.92%	(75.29%)	216.36%
Select Net Profit as % of Largest Loss	(36.00%)	(134.35%)	109.57%
Adjusted Net Profit as % of Largest Loss	(239.97%)	(284.04%)	(110.72%)
Max. Consecutive Winning Trades	9	3	15
Max. Consecutive Losing Trades	4	3	5
Max. Shares/Contracts Held	n/a	n/a	n/a
Total Shares/Contracts Held	171	65	106
Account Size Required	n/a	n/a	n/a
Total Commission	\$410.40	\$156.00	\$254.40
Return on Initial Capital	1.86%		
Annual Rate of Return	3.65%		
Buy & Hold Return	0.15%		
Return on Account	n/a		
Avg. Monthly Return	\$265.42		
Std. Deviation of Monthly Return	\$1,563.36		
Return Retracement Ratio	6.15		
RINA Index	n/a		
Sharpe Ratio	n/a		
K-Ratio	0.11		
Trading Period	6 Mths, 1 Dy, 9 Hrs, 2 Mins		
Percent of Time in the Market	52.05%		
Time in the Market	3 Mths, 3 Dys, 23 Hrs, 11 Mins		

Longest Flat Period	10 Dys, 16 Mins
Max. Equity Run-up(Daily)	\$7,233.90
Date of Max. Equity Run-up	08/07/12 15:00
Max. Equity Run-up as % of Initial Capital	7.23%

Max. Drawdown(Daily)

Value	(\$5,569.75)	(\$3,266.15)	(\$3,972.00)
Date	09/19/12 15:30		
as % of Initial Capital	5.57%	3.27%	3.97%
Net Profit as % of Drawdown	33.36%	(36.01%)	76.39%
Select Net Profit as % of Drawdown	(10.10%)	(64.27%)	38.69%
Adjusted Net Profit as % of Drawdown	(67.31%)	(135.87%)	(39.09%)

Max. Drawdown(Trade Close)

Value	(\$5,737.15)	(\$3,495.05)	(\$4,030.60)
Date	01/01/13 23:18:09		
as % of Initial Capital	5.74%	3.50%	4.03%
Net Profit as % of Drawdown	32.38%	(33.66%)	75.28%
Select Net Profit as % of Drawdown	(9.80%)	(60.06%)	38.12%
Adjusted Net Profit as % of Drawdown	(65.35%)	(126.97%)	(38.52%)
Max. Trade Drawdown	(\$1,560.00)	(\$1,560.00)	(\$1,450.00)