

TradeStation TradeManager Performance Report

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	(\$2,633.75)	(\$1,506.71)	(\$1,127.04)
Gross Profit	\$3,186.05	\$1,111.78	\$2,074.27
Gross Loss	(\$5,819.81)	(\$2,618.49)	(\$3,201.32)
Profit Factor	0.55	0.42	0.65
Roll Over Credit	(\$1.31)	\$2.27	(\$3.58)
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	(\$2,345.79)	(\$2,041.15)	(\$304.64)
Select Gross Profit	\$2,651.61	\$577.34	\$2,074.27
Select Gross Loss	(\$4,997.41)	(\$2,618.49)	(\$2,378.92)
Select Profit Factor	0.53	0.22	0.87
Adjusted Total Net Profit	(\$4,245.00)	(\$2,428.37)	(\$2,489.20)
Adjusted Gross Profit	\$2,572.90	\$790.84	\$1,538.70
Adjusted Gross Loss	(\$6,817.89)	(\$3,219.21)	(\$4,027.89)
Adjusted Profit Factor	0.38	0.25	0.38
Total Number of Trades	61	31	30
Percent Profitable	44.26%	38.71%	50.00%
Winning Trades	27	12	15
Losing Trades	34	19	15
Even Trades	0	0	0
Avg. Trade Net Profit	(\$43.18)	(\$48.60)	(\$37.57)
Avg. Winning Trade	\$118.00	\$92.65	\$138.28
Avg. Losing Trade	(\$171.17)	(\$137.82)	(\$213.42)
Ratio Avg. Win:Avg. Loss	0.69	0.67	0.65
Largest Winning Trade	\$534.44	\$534.44	\$266.20
Largest Losing Trade	(\$822.40)	(\$482.40)	(\$822.40)
Largest Winner as % of Gross Profit	16.77%	48.07%	12.83%
Largest Loser as % of Gross Loss	14.13%	18.42%	25.69%
Net Profit as % of Largest Loss	(320.25%)	(312.34%)	(137.04%)
Select Net Profit as % of Largest Loss	(285.24%)	(423.12%)	(37.04%)
Adjusted Net Profit as % of Largest Loss	(516.17%)	(503.39%)	(302.67%)
Max. Consecutive Winning Trades	5	3	4
Max. Consecutive Losing Trades	7	5	6
Max. Shares/Contracts Held	n/a	n/a	n/a
Total Shares/Contracts Held	500031	100023	400008
Account Size Required	n/a	n/a	n/a
Total Commission	\$74.40	\$55.20	\$19.20
Return on Initial Capital	(2.63%)		
Annual Rate of Return	(5.32%)		
Buy & Hold Return	(0.56%)		
Return on Account	n/a		
Avg. Monthly Return	(\$438.92)		
Std. Deviation of Monthly Return	\$1,075.82		
Return Retracement Ratio	(1.65)		
RINA Index	n/a		
Sharpe Ratio	n/a		
K-Ratio	1.68		
Trading Period	5 Mths, 25 Dys, 12 Hrs, 51 Mins		
Percent of Time in the Market	32.37%		
Time in the Market	1 Mth, 26 Dys, 19 Hrs, 2 Mins		

Longest Flat Period 45 Dys, 11 Hrs, 32 Mins

Max. Equity Run-up(Daily) \$1,648.39
 Date of Max. Equity Run-up 05/21/12 15:00
 Max. Equity Run-up as % of Initial Capital 1.65%

Max. Drawdown(Daily)

Value	(\$4,744.87)	(\$2,550.76)	(\$2,194.11)
Date	06/19/12 17:15		
as % of Initial Capital	4.74%	2.55%	2.19%
Net Profit as % of Drawdown	(55.51%)	(59.07%)	(51.37%)
Select Net Profit as % of Drawdown	(49.44%)	(80.02%)	(13.88%)
Adjusted Net Profit as % of Drawdown	(89.46%)	(95.20%)	(113.45%)

Max. Drawdown(Trade Close)

Value	(\$4,272.57)	(\$2,224.56)	(\$2,212.91)
Date	06/15/12 09:13:02		
as % of Initial Capital	4.27%	2.22%	2.21%
Net Profit as % of Drawdown	(61.64%)	(67.73%)	(50.93%)
Select Net Profit as % of Drawdown	(54.90%)	(91.76%)	(13.77%)
Adjusted Net Profit as % of Drawdown	(99.35%)	(109.16%)	(112.49%)
Max. Trade Drawdown	(\$820.00)	(\$480.00)	(\$820.00)