

TradeStation TradeManager Performance Report

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$1,687.45	(\$751.60)	\$2,439.05
Gross Profit	\$25,869.30	\$8,494.55	\$17,374.75
Gross Loss	(\$24,181.85)	(\$9,246.15)	(\$14,935.70)
Profit Factor	1.07	0.92	1.16
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	(\$732.95)	(\$1,674.40)	\$941.45
Select Gross Profit	\$21,886.50	\$6,009.35	\$15,877.15
Select Gross Loss	(\$22,619.45)	(\$7,683.75)	(\$14,935.70)
Select Profit Factor	0.97	0.78	1.06
Adjusted Total Net Profit	(\$3,843.11)	(\$3,937.92)	(\$2,107.65)
Adjusted Gross Profit	\$23,229.03	\$6,968.88	\$15,219.68
Adjusted Gross Loss	(\$27,072.13)	(\$10,906.81)	(\$17,327.33)
Adjusted Profit Factor	0.86	0.64	0.88
Total Number of Trades	166	62	104
Percent Profitable	57.83%	50.00%	62.50%
Winning Trades	96	31	65
Losing Trades	70	31	39
Even Trades	0	0	0
Avg. Trade Net Profit	\$10.17	(\$12.12)	\$23.45
Avg. Winning Trade	\$269.47	\$274.02	\$267.30
Avg. Losing Trade	(\$345.45)	(\$298.26)	(\$382.97)
Ratio Avg. Win:Avg. Loss	0.78	0.92	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	5.79%	15.04%	8.62%
Largest Loser as % of Gross Loss	6.46%	16.90%	9.39%
Net Profit as % of Largest Loss	108.00%	(48.11%)	173.92%
Select Net Profit as % of Largest Loss	(46.91%)	(107.17%)	67.13%
Adjusted Net Profit as % of Largest Loss	(245.97%)	(252.04%)	(150.29%)
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	166	62	104
Account Size Required	n/a	n/a	n/a
Total Commission	\$398.40	\$148.80	\$249.60
Return on Initial Capital	1.69%		
Annual Rate of Return	3.35%		
Buy & Hold Return	0.39%		
Return on Account	n/a		
Avg. Monthly Return	\$281.24		
Std. Deviation of Monthly Return	\$1,686.33		
Return Retracement Ratio	7.11		
RINA Index	n/a		
Sharpe Ratio	n/a		
K-Ratio	0.28		
Trading Period	5 Mths, 29 Dys, 8 Hrs, 47 Mins		
Percent of Time in the Market	51.54%		
Time in the Market	3 Mths, 1 Dy, 23 Hrs, 52 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)	(\$3,246.65)	(\$3,972.00)
Date	09/19/12 15:30		
as % of Initial Capital	5.57%	3.25%	3.97%
Net Profit as % of Drawdown	30.30%	(23.15%)	61.41%
Select Net Profit as % of Drawdown	(13.16%)	(51.57%)	23.70%
Adjusted Net Profit as % of Drawdown	(69.00%)	(121.29%)	(53.06%)

Max. Drawdown(Trade Close)

Value	(\$5,605.95)	(\$2,976.75)	(\$4,030.60)
Date	10/01/12 21:41:48		
as % of Initial Capital	5.61%	2.98%	4.03%
Net Profit as % of Drawdown	30.10%	(25.25%)	60.51%
Select Net Profit as % of Drawdown	(13.07%)	(56.25%)	23.36%
Adjusted Net Profit as % of Drawdown	(68.55%)	(132.29%)	(52.29%)
Max. Trade Drawdown	(\$1,560.00)	(\$1,560.00)	(\$1,450.00)