

## TradeStation TradeManager Performance Report

## TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	(\$775.80)	(\$2,683.01)	\$1,907.21
Gross Profit	\$29,868.15	\$9,823.93	\$20,044.22
Gross Loss	(\$30,643.96)	(\$12,506.94)	(\$18,137.02)
Profit Factor	0.97	0.79	1.11
Roll Over Credit	(\$1.31)	\$2.27	(\$3.58)
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	(\$286.60)	(\$3,605.81)	\$3,319.21
Select Gross Profit	\$24,797.75	\$7,338.73	\$17,459.02
Select Gross Loss	(\$25,084.36)	(\$10,944.54)	(\$14,139.82)
Select Profit Factor	0.99	0.67	1.23
Adjusted Total Net Profit	(\$6,413.07)	(\$5,898.42)	(\$2,774.44)
Adjusted Gross Profit	\$27,207.29	\$8,342.92	\$17,830.71
Adjusted Gross Loss	(\$33,620.36)	(\$14,241.34)	(\$20,605.15)
Adjusted Profit Factor	0.81	0.59	0.87
Total Number of Trades	232	96	136
Percent Profitable	54.31%	45.83%	60.29%
Winning Trades	126	44	82
Losing Trades	106	52	54
Even Trades	0	0	0
Avg. Trade Net Profit	(\$3.34)	(\$27.95)	\$14.02
Avg. Winning Trade	\$237.05	\$223.27	\$244.44
Avg. Losing Trade	(\$289.09)	(\$240.52)	(\$335.87)
Ratio Avg. Win:Avg. Loss	0.82	0.93	0.73
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	5.01%	13.00%	7.47%
Largest Loser as % of Gross Loss	5.10%	12.49%	7.73%
Net Profit as % of Largest Loss	(49.65%)	(171.72%)	136.00%
Select Net Profit as % of Largest Loss	(18.34%)	(230.79%)	236.68%
Adjusted Net Profit as % of Largest Loss	(410.46%)	(377.52%)	(197.84%)
Max. Consecutive Winning Trades	9	5	15
Max. Consecutive Losing Trades	7	5	6
Max. Shares/Contracts Held	n/a	n/a	n/a
Total Shares/Contracts Held	500202	100088	400114
Account Size Required	n/a	n/a	n/a
Total Commission	\$484.80	\$211.20	\$273.60
Return on Initial Capital	(0.78%)		
Annual Rate of Return	(0.77%)		
Buy & Hold Return	0.30%		
Return on Account	n/a		
Avg. Monthly Return	(\$59.66)		
Std. Deviation of Monthly Return	\$1,355.68		
Return Retracement Ratio	(0.18)		
RINA Index	n/a		
Sharpe Ratio	n/a		
K-Ratio	0.11		
Trading Period	11 Mths, 30 Dys, 14 Hrs, 36 Mins		
Percent of Time in the Market	42.06%		
Time in the Market	5 Mths, 18 Hrs, 13 Mins		

Longest Flat Period	45 Dys, 11 Hrs, 32 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)	(\$3,420.56)	(\$3,972.00)
Date	09/19/12 15:30		
as % of Initial Capital	5.57%	3.42%	3.97%
Net Profit as % of Drawdown	(13.93%)	(78.44%)	48.02%
Select Net Profit as % of Drawdown	(5.15%)	(105.42%)	83.57%
Adjusted Net Profit as % of Drawdown	(115.14%)	(172.44%)	(69.85%)

**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	(13.52%)	(76.77%)	47.32%
Select Net Profit as % of Drawdown	(5.00%)	(103.17%)	82.35%
Adjusted Net Profit as % of Drawdown	(111.78%)	(168.77%)	(68.83%)
Max. Trade Drawdown	(\$1,560.00)	(\$1,560.00)	(\$1,450.00)