

TradeStation TradeManager Performance Report

Stop Loss, @GC, 1440 min., 9/23/2002 5:00:00 PM - 7/12/2019 5:00:00 PM

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$309,540.00	\$192,760.00	\$116,780.00
Gross Profit	\$341,950.00	\$220,380.00	\$121,570.00
Gross Loss	(\$32,410.00)	(\$27,620.00)	(\$4,790.00)
Profit Factor	10.55	7.98	25.38
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$248,970.00	\$151,950.00	\$97,020.00
Select Gross Profit	\$281,380.00	\$179,570.00	\$101,810.00
Select Gross Loss	(\$32,410.00)	(\$27,620.00)	(\$4,790.00)
Select Profit Factor	8.68	6.50	21.25
Adjusted Total Net Profit	\$279,688.85	\$167,511.35	\$101,045.91
Adjusted Gross Profit	\$319,737.96	\$202,791.76	\$107,978.06
Adjusted Gross Loss	(\$40,049.11)	(\$35,280.41)	(\$6,932.15)
Adjusted Profit Factor	7.98	5.75	15.58
Total Number of Trades	255	170	85
Percent Profitable	92.94%	92.35%	94.12%
Winning Trades	237	157	80
Losing Trades	18	13	5
Even Trades	0	0	0
Avg. Trade Net Profit	\$1,213.88	\$1,133.88	\$1,373.88
Avg. Winning Trade	\$1,442.83	\$1,403.69	\$1,519.63
Avg. Losing Trade	(\$1,800.56)	(\$2,124.62)	(\$958.00)
Ratio Avg. Win:Avg. Loss	0.80	0.66	1.59
Largest Winning Trade	\$7,330.00	\$7,150.00	\$7,330.00
Largest Losing Trade	(\$3,230.00)	(\$3,230.00)	(\$3,230.00)
Largest Winner as % of Gross Profit	2.14%	3.24%	6.03%
Largest Loser as % of Gross Loss	9.97%	11.69%	67.43%
Net Profit as % of Largest Loss	9,583.28%	5,967.80%	3,615.48%
Select Net Profit as % of Largest Loss	7,708.05%	4,704.33%	3,003.72%
Adjusted Net Profit as % of Largest Loss	8,659.10%	5,186.11%	3,128.36%
Max. Consecutive Winning Trades	32	27	32
Max. Consecutive Losing Trades	2	1	1
Avg. Bars in Total Trades	3.22	3.17	3.32
Avg. Bars in Winning Trades	3.16	3.06	3.38
Avg. Bars in Losing Trades	3.94	4.54	2.40
Avg. Bars in Even Trades	0.00	0.00	0.00
Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	255	170	85
Account Size Required	\$3,230.00	\$3,660.00	\$3,230.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$7,650.00	\$5,100.00	\$2,550.00
Return on Initial Capital	309.54%		
Annual Rate of Return	10.63%		
Buy & Hold Return	60.75%		
Return on Account	9,583.28%		
Avg. Monthly Return	\$1,518.50		
Std. Deviation of Monthly Return	\$2,236.01		
Return Retracement Ratio	47.77		
RINA Index	1,949.13		

Sharpe Ratio	0.58
K-Ratio	n/a
Trading Period	13 Years, 3 Months, 3 days
Percent of Time in the Market	16.74%
Time in the Market	2 Years, 2 Months, 19 days
Longest Flat Period	94 days
Max. Equity Run-up	\$311,870.00
Date of Max. Equity Run-up	6/21/2019 17:00
Max. Equity Run-up as % of Initial Capital	311.87%

Max. Drawdown (Intra-day Peak to Valley)

Value	(\$7,570.00)	(\$7,570.00)	(\$4,590.00)
Date	8/26/2008 17:00		
as % of Initial Capital	7.57%	7.57%	4.59%
Net Profit as % of Drawdown	4,089.04%	2,546.37%	2,544.23%
Select Net Profit as % of Drawdown	3,288.90%	2,007.27%	2,113.73%
Adjusted Net Profit as % of Drawdown	3,694.70%	2,212.83%	2,201.44%

Max. Drawdown (Trade Close to Trade Close)

Value	(\$3,230.00)	(\$3,660.00)	(\$3,230.00)
Date	05/02/08 17:00		
as % of Initial Capital	3.23%	3.66%	3.23%
Net Profit as % of Drawdown	9,583.28%	5,266.67%	3,615.48%
Select Net Profit as % of Drawdown	7,708.05%	4,151.64%	3,003.72%
Adjusted Net Profit as % of Drawdown	8,659.10%	4,576.81%	3,128.36%
Max. Trade Drawdown	(\$3,200.00)	(\$3,200.00)	(\$3,200.00)

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TradeStation Strategy Performance Report Stop Loss, @GC, 1440 min., 9/23/2002 5:00:00 PM - 7/12/2019 5:00:00 PM

TradeStation Periodical Returns: Annual**Mark-To-Market Period Analysis:**

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
Last 12 month	\$14,970.00	3.79%	5.63	19	94.74%
1/1/2019	\$5,160.00	1.28%	2.60	8	87.50%
1/1/2018	\$19,360.00	5.03%	646.33	23	95.65%
1/1/2017	\$9,280.00	2.47%	3.87	16	93.75%
1/1/2016	\$23,545.00	6.69%	100.00	13	100.00%
1/1/2015	\$8,775.00	2.56%	2.86	15	86.67%
1/1/2014	\$19,385.00	5.98%	7.00	21	95.24%
1/1/2013	\$52,125.00	19.17%	17.14	23	95.65%
1/1/2012	\$40,980.00	17.75%	100.00	18	100.00%
1/1/2011	\$47,195.00	25.69%	13.35	28	92.86%
1/1/2010	\$17,345.00	10.42%	7.18	20	80.00%
1/1/2009	\$12,600.00	8.19%	4.90	17	94.12%
1/1/2008	\$31,270.00	25.52%	5.84	24	91.67%
1/1/2007	\$6,910.00	5.98%	9.53	15	93.33%
1/1/2006	\$15,610.00	15.61%	34.21	17	88.24%

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
1/1/2019 - Today	\$5,160.00	1.28%	2.60	8	87.50%
1/1/2018 - 1/1/2019	\$24,520.00	6.37%	8.52	31	93.55%
1/1/2017 - 1/1/2019	\$33,800.00	9.00%	6.21	47	93.62%
1/1/2016 - 1/1/2019	\$57,345.00	16.28%	9.84	60	95.00%
1/1/2015 - 1/1/2019	\$66,120.00	19.25%	7.69	74	93.24%
1/1/2014 - 1/1/2019	\$85,505.00	26.39%	7.52	95	93.68%
1/1/2013 - 1/1/2019	\$137,630.00	50.62%	9.42	117	94.02%
1/1/2012 - 1/1/2019	\$178,610.00	77.34%	11.93	135	94.81%
1/1/2011 - 1/1/2019	\$225,805.00	122.90%	12.20	163	94.48%
1/1/2010 - 1/1/2019	\$243,150.00	146.13%	12.34	182	93.41%
1/1/2009 - 1/1/2019	\$255,750.00	166.30%	11.37	199	93.47%
1/1/2008 - 1/1/2019	\$287,020.00	234.26%	10.22	223	93.27%
1/1/2007 - 1/1/2019	\$293,930.00	254.24%	10.20	238	93.28%
1/1/2006 - 1/1/2019	\$309,540.00	309.54%	10.55	255	92.94%
1/1/2005 - 1/1/2019	\$309,540.00	309.54%	10.55	255	92.94%
1/1/2004 - 1/1/2019	\$309,540.00	309.54%	10.55	255	92.94%
1/1/2003 - 1/1/2019	\$309,540.00	309.54%	10.55	255	92.94%
1/1/2002 - 1/1/2019	\$309,540.00	309.54%	10.55	255	92.94%

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