

TradeStation TradeManager Performance Report

NQ_rcog_DYNAMIC_STOP, @NQ, 1440 min., 7/19/2004 4:00:00 PM - 7/19/2019 4:00:00 PM

TradeStation Performance Summary

	All Trades	Long Trades	Short Trades
Total Net Profit	\$185,025.00	\$143,445.00	\$41,580.00
Gross Profit	\$235,240.00	\$192,100.00	\$43,140.00
Gross Loss	(\$50,215.00)	(\$48,655.00)	(\$1,560.00)
Profit Factor	4.68	3.95	27.65
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$161,565.00	\$128,985.00	\$32,580.00
Select Gross Profit	\$211,780.00	\$177,640.00	\$34,140.00
Select Gross Loss	(\$50,215.00)	(\$48,655.00)	(\$1,560.00)
Select Profit Factor	4.22	3.65	21.88
Adjusted Total Net Profit	\$165,326.34	\$125,193.20	\$34,061.31
Adjusted Gross Profit	\$223,026.95	\$181,541.23	\$36,318.97
Adjusted Gross Loss	(\$57,700.61)	(\$56,348.03)	(\$2,257.65)
Adjusted Profit Factor	3.87	3.22	16.09
Total Number of Trades	416	371	45
Percent Profitable	89.18%	89.22%	88.89%
Winning Trades	371	331	40
Losing Trades	45	40	5
Even Trades	0	0	0
Avg. Trade Net Profit	\$444.77	\$386.64	\$924.00
Avg. Winning Trade	\$634.07	\$580.36	\$1,078.50
Avg. Losing Trade	(\$1,115.89)	(\$1,216.38)	(\$312.00)
Ratio Avg. Win:Avg. Loss	0.57	0.48	3.46
Largest Winning Trade	\$5,615.00	\$5,615.00	\$4,865.00
Largest Losing Trade	(\$3,195.00)	(\$3,195.00)	(\$810.00)
Largest Winner as % of Gross Profit	2.39%	2.92%	11.28%
Largest Loser as % of Gross Loss	6.36%	6.57%	51.92%
Net Profit as % of Largest Loss	5,791.08%	4,489.67%	5,133.33%
Select Net Profit as % of Largest Loss	5,056.81%	4,037.09%	4,022.22%
Adjusted Net Profit as % of Largest Loss	5,174.53%	3,918.41%	4,205.10%
Max. Consecutive Winning Trades	29	28	27
Max. Consecutive Losing Trades	4	4	2
Avg. Bars in Total Trades	2.94	2.93	3.00
Avg. Bars in Winning Trades	2.71	2.69	2.88
Avg. Bars in Losing Trades	4.84	4.95	4.00
Avg. Bars in Even Trades	0.00	0.00	0.00
Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	416	371	45
Account Size Required	\$8,365.00	\$7,560.00	\$810.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$14,560.00	\$12,985.00	\$1,575.00
Return on Initial Capital	740.10%		
Annual Rate of Return	17.87%		
Buy & Hold Return	288.74%		
Return on Account	2,211.89%		
Avg. Monthly Return	\$2,255.75		
Std. Deviation of Monthly Return	\$2,434.63		
Return Retracement Ratio	5.49		
RINA Index	1,224.93		

Sharpe Ratio	0.42
K-Ratio	n/a
Trading Period	11 Years, 10 Months, 26 days
Percent of Time in the Market	26.35%
Time in the Market	3 Years, 1 Month, 19 days
Longest Flat Period	72 days
Max. Equity Run-up	\$194,775.00
Date of Max. Equity Run-up	6/21/2019 16:00
Max. Equity Run-up as % of Initial Capital	779.10%

Max. Drawdown (Intra-day Peak to Valley)

Value	(\$8,775.00)	(\$8,015.00)	(\$3,150.00)
Date	6/16/2008 16:00		
as % of Initial Capital	35.10%	32.06%	12.60%
Net Profit as % of Drawdown	2,108.55%	1,789.71%	1,320.00%
Select Net Profit as % of Drawdown	1,841.20%	1,609.30%	1,034.29%
Adjusted Net Profit as % of Drawdown	1,884.06%	1,561.99%	1,081.31%

Max. Drawdown (Trade Close to Trade Close)

Value	(\$8,365.00)	(\$7,560.00)	(\$810.00)
Date	06/12/08 16:00		
as % of Initial Capital	33.46%	30.24%	3.24%
Net Profit as % of Drawdown	2,211.89%	1,897.42%	5,133.33%
Select Net Profit as % of Drawdown	1,931.44%	1,706.15%	4,022.22%
Adjusted Net Profit as % of Drawdown	1,976.41%	1,655.99%	4,205.10%
Max. Trade Drawdown	(\$3,160.00)	(\$3,160.00)	(\$2,275.00)

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TradeStation Strategy Performance
ReportNQ_rcog_DYNAMIC_STOP, @NQ, 1440 min., 7/19/2004 4:00:00 PM - 7/19/2019
4:00:00 PM**TradeStation Periodical Returns: Annual****Mark-To-Market Period Analysis:**

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
Last 12 month	\$38,902.50	22.73%	4.65	54	92.59%
1/1/2019	\$12,895.00	6.54%	3.12	32	93.75%
1/1/2018	\$52,577.50	36.37%	8.89	52	90.38%
1/1/2017	\$14,620.00	11.25%	7.41	34	94.12%
1/1/2016	\$12,122.50	10.29%	3.50	25	92.00%
1/1/2015	\$23,675.00	25.15%	28.37	30	93.33%
1/1/2014	\$20,685.00	28.16%	6.46	48	87.50%
1/1/2013	\$9,612.50	15.06%	6.45	32	87.50%
1/1/2012	\$9,647.50	17.80%	3.37	31	90.32%
1/1/2011	\$10,292.50	23.45%	2.74	36	83.33%
1/1/2010	\$12,155.00	38.29%	31.58	34	91.18%
1/1/2009	\$8,617.50	37.26%	3.69	33	87.88%
1/1/2008	(\$897.50)	-3.74%	0.91	24	75.00%
1/1/2007	(\$977.50)	-3.91%	0.78	11	63.64%

Mark-To-Market Rolling Period Analysis:

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
1/1/2019 - Today	\$12,895.00	6.54%	3.12	32	93.75%
1/1/2018 - 1/1/2019	\$65,472.50	45.29%	6.14	84	91.67%
1/1/2017 - 1/1/2019	\$80,092.50	61.64%	7.14	117	93.16%
1/1/2016 - 1/1/2019	\$92,215.00	78.27%	6.44	141	92.91%
1/1/2015 - 1/1/2019	\$115,890.00	123.11%	7.51	171	92.98%
1/1/2014 - 1/1/2019	\$136,575.00	185.94%	7.32	219	91.78%
1/1/2013 - 1/1/2019	\$146,187.50	229.00%	7.26	251	91.24%
1/1/2012 - 1/1/2019	\$155,835.00	287.57%	6.79	281	91.10%
1/1/2011 - 1/1/2019	\$166,127.50	378.44%	6.06	317	90.22%
1/1/2010 - 1/1/2019	\$178,282.50	561.65%	6.41	350	90.57%
1/1/2009 - 1/1/2019	\$186,900.00	808.22%	6.17	382	90.58%
1/1/2008 - 1/1/2019	\$186,002.50	774.28%	5.07	406	89.66%
1/1/2007 - 1/1/2019	\$185,025.00	740.10%	4.68	416	89.18%
1/1/2006 - 1/1/2019	\$185,025.00	740.10%	4.68	416	89.18%
1/1/2005 - 1/1/2019	\$185,025.00	740.10%	4.68	416	89.18%
1/1/2004 - 1/1/2019	\$185,025.00	740.10%	4.68	416	89.18%

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