

TradeStation TradeManager Performance Report

STOP\_VBPV\_V2, @RTYU19, 1440 min., 10/25/2001 5:00:00 PM - 7/19/2019 5:00:00 PM

**TradeStation Performance Summary**

	<b>All Trades</b>	<b>Long Trades</b>	<b>Short Trades</b>
Total Net Profit	\$178,480.00	\$114,720.00	\$63,760.00
Gross Profit	\$219,310.00	\$144,780.00	\$74,530.00
Gross Loss	(\$40,830.00)	(\$30,060.00)	(\$10,770.00)
Profit Factor	5.37	4.82	6.92
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$163,280.00	\$112,515.00	\$50,765.00
Select Gross Profit	\$204,110.00	\$142,575.00	\$61,535.00
Select Gross Loss	(\$40,830.00)	(\$30,060.00)	(\$10,770.00)
Select Profit Factor	5.00	4.74	5.71
Adjusted Total Net Profit	\$160,801.72	\$100,589.72	\$52,984.06
Adjusted Gross Profit	\$207,587.39	\$135,659.72	\$67,001.33
Adjusted Gross Loss	(\$46,785.67)	(\$35,070.00)	(\$14,017.28)
Adjusted Profit Factor	4.44	3.87	4.78
Total Number of Trades	397	288	109
Percent Profitable	88.16%	87.50%	89.91%
Winning Trades	350	252	98
Losing Trades	47	36	11
Even Trades	0	0	0
Avg. Trade Net Profit	\$449.57	\$398.33	\$584.95
Avg. Winning Trade	\$626.60	\$574.52	\$760.51
Avg. Losing Trade	(\$868.72)	(\$835.00)	(\$979.09)
Ratio Avg. Win:Avg. Loss	0.72	0.69	0.78
Largest Winning Trade	\$3,820.00	\$2,205.00	\$3,820.00
Largest Losing Trade	(\$2,880.00)	(\$2,880.00)	(\$2,880.00)
Largest Winner as % of Gross Profit	1.74%	1.52%	5.13%
Largest Loser as % of Gross Loss	7.05%	9.58%	26.74%
Net Profit as % of Largest Loss	6,197.22%	3,983.33%	2,213.89%
Select Net Profit as % of Largest Loss	5,669.44%	3,906.77%	1,762.67%
Adjusted Net Profit as % of Largest Loss	5,583.39%	3,492.70%	1,839.72%
Max. Consecutive Winning Trades	37	38	26
Max. Consecutive Losing Trades	3	2	2
Avg. Bars in Total Trades	3.46	3.29	3.92
Avg. Bars in Winning Trades	3.11	2.96	3.49
Avg. Bars in Losing Trades	6.11	5.61	7.73
Avg. Bars in Even Trades	0.00	0.00	0.00
Max. Shares/Contracts Held	1	1	1
Total Shares/Contracts Held	397	288	109
Account Size Required	\$2,880.00	\$2,880.00	\$2,880.00
Total Slippage	\$0.00	\$0.00	\$0.00
Total Commission	\$11,910.00	\$8,640.00	\$3,270.00
Return on Initial Capital	178.48%		
Annual Rate of Return	7.11%		
Buy & Hold Return	152.17%		
Return on Account	6,197.22%		
Avg. Monthly Return	\$1,284.00		
Std. Deviation of Monthly Return	\$981.13		
Return Retracement Ratio	36.74		
RINA Index	1,408.67		

Sharpe Ratio	0.44
K-Ratio	n/a
Trading Period	14 Years, 4 Months, 25 days
Percent of Time in the Market	26.31%
Time in the Market	3 Years, 9 Months, 14 days
Longest Flat Period	74 days
Max. Equity Run-up	\$178,890.00
Date of Max. Equity Run-up	7/12/2019 17:00
Max. Equity Run-up as % of Initial Capital	178.89%

**Max. Drawdown (Intra-day Peak to Valley)**

Value	(\$4,345.00)	(\$4,345.00)	(\$4,650.00)
Date	2/12/2018 17:00		
as % of Initial Capital	4.35%	4.35%	4.65%
Net Profit as % of Drawdown	4,107.71%	2,640.28%	1,371.18%
Select Net Profit as % of Drawdown	3,757.88%	2,589.53%	1,091.72%
Adjusted Net Profit as % of Drawdown	3,700.85%	2,315.07%	1,139.44%

**Max. Drawdown (Trade Close to Trade Close)**

Value	(\$2,880.00)	(\$2,880.00)	(\$2,880.00)
Date	11/26/08 17:00		
as % of Initial Capital	2.88%	2.88%	2.88%
Net Profit as % of Drawdown	6,197.22%	3,983.33%	2,213.89%
Select Net Profit as % of Drawdown	5,669.44%	3,906.77%	1,762.67%
Adjusted Net Profit as % of Drawdown	5,583.39%	3,492.70%	1,839.72%
Max. Trade Drawdown	(\$2,850.00)	(\$2,850.00)	(\$2,850.00)

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TradeStation Strategy Performance  
ReportSTOP\_VBPV\_V2, @RTYU19, 1440 min., 10/25/2001 5:00:00 PM - 7/19/2019  
5:00:00 PM**TradeStation Periodical Returns: Annual****Mark-To-Market Period Analysis:**

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
Last 12 month	\$13,290.00	5.01%	44.57	22	90.91%
1/1/2019	\$6,150.00	2.26%	48.31	11	90.91%
1/1/2018	\$17,275.00	6.77%	4.93	33	90.91%
1/1/2017	\$12,515.00	5.16%	5.18	25	88.00%
1/1/2016	\$13,750.00	6.01%	7.77	25	80.00%
1/1/2015	\$11,955.00	5.51%	798.00	19	94.74%
1/1/2014	\$9,670.00	4.67%	4.71	23	86.96%
1/1/2013	\$3,270.00	1.60%	1.73	24	75.00%
1/1/2012	\$4,775.00	2.40%	2.39	21	80.95%
1/1/2011	\$13,740.00	7.41%	3.77	32	87.50%
1/1/2010	\$16,175.00	9.56%	8.39	38	94.74%
1/1/2009	\$17,390.00	11.45%	249.43	28	96.43%
1/1/2008	\$34,445.00	29.35%	6.38	48	91.67%
1/1/2007	\$3,760.00	3.31%	1.86	24	70.83%
1/1/2006	\$6,165.00	5.74%	3.03	22	81.82%
1/1/2005	\$7,445.00	7.45%	29.09	27	92.59%

**Mark-To-Market Rolling Period Analysis:**

Period	Net Profit	% Gain	Profit Factor	# Trades	% Profitable
1/1/2019 - Today	\$6,150.00	2.26%	48.31	11	90.91%
1/1/2018 - 1/1/2019	\$23,425.00	9.18%	6.18	44	90.91%
1/1/2017 - 1/1/2019	\$35,940.00	14.82%	5.78	69	89.86%
1/1/2016 - 1/1/2019	\$49,690.00	21.72%	6.34	93	88.17%
1/1/2015 - 1/1/2019	\$61,645.00	28.43%	7.61	112	89.29%
1/1/2014 - 1/1/2019	\$71,315.00	34.42%	6.99	134	89.55%
1/1/2013 - 1/1/2019	\$74,585.00	36.58%	5.56	158	87.34%
1/1/2012 - 1/1/2019	\$79,360.00	39.86%	5.01	179	86.59%
1/1/2011 - 1/1/2019	\$93,100.00	50.22%	4.76	211	86.73%
1/1/2010 - 1/1/2019	\$109,275.00	64.58%	5.09	248	88.31%
1/1/2009 - 1/1/2019	\$126,665.00	83.43%	5.73	276	89.13%
1/1/2008 - 1/1/2019	\$161,110.00	137.27%	5.86	324	89.51%
1/1/2007 - 1/1/2019	\$164,870.00	145.12%	5.39	348	88.22%
1/1/2006 - 1/1/2019	\$171,035.00	159.18%	5.22	370	87.84%
1/1/2005 - 1/1/2019	\$178,480.00	178.48%	5.37	397	88.16%
1/1/2004 - 1/1/2019	\$178,480.00	178.48%	5.37	397	88.16%
1/1/2003 - 1/1/2019	\$178,480.00	178.48%	5.37	397	88.16%
1/1/2002 - 1/1/2019	\$178,480.00	178.48%	5.37	397	88.16%
1/1/2001 - 1/1/2019	\$178,480.00	178.48%	5.37	397	88.16%

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