

Display:

Column View

Daily

Start Date/Time

6/1/1999 4:15:00 PM

End Date/Time

2/23/2010 4:15:00 PM

TradeStation Performance Summary

	<u>All Trades</u>	<u>Long Trades</u>	<u>Short Trades</u>
<u>Total Net Profit</u>	\$18,674,660.10	\$11,123,779.60	\$7,550,880.50
<u>Gross Profit</u>	\$23,864,650.70	\$14,086,603.30	\$9,778,047.40
<u>Gross Loss</u>	(\$5,189,990.60)	(\$2,962,823.70)	(\$2,227,166.90)
<u>Profit Factor</u>	4.60	4.75	4.39
<u>Roll Over Credit</u>	\$0.00	\$0.00	\$0.00
<u>Open Position P/L</u>	(\$170,247.70)	(\$170,247.70)	\$0.00
<u>Select Total Net Profit</u>	\$11,603,635.30	\$5,366,683.20	\$6,236,952.10
<u>Select Gross Profit</u>	\$14,247,521.70	\$6,771,597.80	\$7,475,923.90
<u>Select Gross Loss</u>	(\$2,643,886.40)	(\$1,404,914.60)	(\$1,238,971.80)
<u>Select Profit Factor</u>	5.39	4.82	6.03
<u>Adjusted Total Net Profit</u>	\$16,768,032.62	\$9,531,900.85	\$6,437,883.65
<u>Adjusted Gross Profit</u>	\$22,414,976.41	\$12,846,347.04	\$8,957,491.89
<u>Adjusted Gross Loss</u>	(\$5,646,943.79)	(\$3,314,446.18)	(\$2,519,608.24)
<u>Adjusted Profit Factor</u>	3.97	3.88	3.56
<u>Total Number of Trades</u>	400	200	200
<u>Percent Profitable</u>	67.75%	64.50%	71.00%
<u>Winning Trades</u>	271	129	142
<u>Losing Trades</u>	129	71	58
<u>Even Trades</u>	0	0	0
<u>Avg. Trade Net Profit</u>	\$46,686.65	\$55,618.90	\$37,754.40
<u>Avg. Winning Trade</u>	\$88,061.44	\$109,198.48	\$68,859.49
<u>Avg. Losing Trade</u>	(\$40,232.49)	(\$41,729.91)	(\$38,399.43)
<u>Ratio Avg. Win:Avg. Loss</u>	2.19	2.62	1.79
<u>Largest Winning Trade</u>	\$2,010,135.20	\$2,010,135.20	\$1,389,981.60
<u>Largest Losing Trade</u>	(\$618,487.80)	(\$618,487.80)	(\$603,196.20)
<u>Largest Winner as % of Gross Profit</u>	8.42%	14.27%	14.22%
<u>Largest Loser as % of Gross Loss</u>	11.92%	20.87%	27.08%
<u>Net Profit as % of Largest Loss</u>	3019.41%	1798.54%	1251.81%
<u>Select Net Profit as % of Largest Loss</u>	1876.13%	867.71%	1033.98%
<u>Adjusted Net Profit as % of Largest Loss</u>	2711.13%	1541.16%	1067.30%
<u>Max. Consecutive Winning Trades</u>	14	13	18
<u>Max. Consecutive Losing Trades</u>	4	4	4
<u>Avg. Bars in Total Trades</u>	6.98	7.64	6.32

<u>Avg. Bars in Winning Trades</u>	5.80	7.22	4.51
<u>Avg. Bars in Losing Trades</u>	9.46	8.41	10.74
<u>Avg. Bars in Even Trades</u>	0.00	0.00	0.00
<u>Max. Shares/Contracts Held</u>	749	749	711
<u>Total Shares/Contracts Held</u>	19918	10123	9795
<u>Account Size Required</u>	\$1,648,474.80	\$996,660.40	\$719,214.30
<u>Total Slippage</u>	\$0.00	\$0.00	\$0.00
<u>Total Commission</u>	\$88,177.40	\$43,120.40	\$45,057.00
<u>Return on Initial Capital</u>	18674.66%		
<u>Annual Rate of Return</u>	53.77%		
<u>Buy & Hold Return</u>	(32.30%)		
<u>Return on Account</u>	1132.84%		
<u>Avg. Monthly Return</u>	\$458,968.95		
<u>Std. Deviation of Monthly Return</u>	\$732,184.40		
<u>Return Retracement Ratio</u>	0.67		
<u>RINA Index</u>	156.94		
<u>Sharpe Ratio</u>	0.38		
<u>K-Ratio</u>	0.74		
<u>Trading Period</u>	9 Yrs, 8 Mths, 24 Dys		
<u>Percent of Time in the Market</u>	98.37%		
<u>Time in the Market</u>	9 Yrs, 6 Mths, 27 Dys		
<u>Longest Flat Period</u>	n/a		
<u>Max. Equity Run-up</u>	\$18,937,001.30		
<u>Date of Max. Equity Run-up</u>	01/22/10 16:15		
<u>Max. Equity Run-up as % of Initial Capital</u>	18937.00%		
Max. Drawdown (Intra-day Peak to Valley)			
<u>Value</u>	(\$2,808,750.00)	(\$2,808,750.00)	(\$1,723,680.60)
<u>Date</u>	02/05/10 16:15		
<u>as % of Initial Capital</u>	2808.75%	2808.75%	1723.68%
<u>Net Profit as % of Drawdown</u>	664.87%	396.04%	438.07%
<u>Select Net Profit as % of Drawdown</u>	413.12%	191.07%	361.84%
<u>Adjusted Net Profit as % of Drawdown</u>	596.99%	339.36%	373.50%
Max. Drawdown (Trade Close to Trade Close)			
<u>Value</u>	(\$1,648,474.80)	(\$996,660.40)	(\$719,214.30)
<u>Date</u>	01/20/09 16:15		
<u>as % of Initial Capital</u>	1648.47%	996.66%	719.21%
<u>Net Profit as % of Drawdown</u>	1132.84%	1116.11%	1049.88%
<u>Select Net Profit as % of Drawdown</u>	703.90%	538.47%	867.19%
<u>Adjusted Net Profit as % of Drawdown</u>	1017.18%	956.38%	895.13%
<u>Max. Trade Drawdown</u>	(\$1,280,487.50)	(\$1,280,487.50)	(\$1,113,000.00)

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