

Strategy Performance Summary			
	All Trades	Long Trades	Short Trades
Net Profit	19.783,00 \$	36.699,00 \$	(16.916,00 \$)
Gross Profit	190.025,50 \$	133.073,50 \$	56.952,00 \$
Gross Loss	(170.242,50 \$)	(96.374,50 \$)	(73.868,00 \$)
Adjusted Net Profit	(3.787,23 \$)	17.959,82 \$	(31.101,99 \$)
Adjusted Gross Profit	176.452,25 \$	121.704,26 \$	49.537,48 \$
Adjusted Gross Loss	(180.239,48 \$)	(103.744,44 \$)	(80.639,47 \$)
Select Net Profit	(4.594,50 \$)	11.646,50 \$	(16.241,00 \$)
Select Gross Profit	116.059,50 \$	84.369,00 \$	31.690,50 \$
Select Gross Loss	(120.654,00 \$)	(72.722,50 \$)	(47.931,50 \$)
Account Size Required	18.197,00 \$	5.662,00 \$	21.478,00 \$
Return on Account	108,72%	648,16%	(78,76%)
Return on Initial Capital	39,57%	73,4%	(33,83%)
Max Strategy Drawdown	(19.928,00 \$)	(6.797,00 \$)	(25.688,00 \$)
Max Strategy Drawdown (%)	(25,81%)	(12,31%)	(45,19%)
Max Close To Close Drawdown	(18.197,00 \$)	(5.662,00 \$)	(21.478,00 \$)
Max Close To Close Drawdown (%)	(23,99%)	(11,32%)	(40%)
Return on Max Strategy Drawdown	0,99	5,4	(0,66)
Profit Factor	1,12	1,38	(0,77)
Adjusted Profit Factor	(0,98)	1,17	(0,61)
Select Profit Factor	(0,96)	1,16	(0,66)
Max # Contracts Held	1	1	1
Slippage Paid	9.720,00 \$	6.160,00 \$	3.560,00 \$
Commission Paid	972,00 \$	616,00 \$	356,00 \$
Open Position P/L	n/a	n/a	n/a
Annual Rate of Return	4,29%	7,97%	(3,67%)
Monthly Rate of Return	0,36%	0,66%	(0,31%)
Buy Hold Return	147.200,15 \$	147.200,15 \$	161.956,08 \$

Click to view description of Adjusted Gross Profit

TradeStation Strategy Performance Report - @ES 30 min (04/04/2008-04/04/2018)			
Display: Column View			
TradeStation Performance Summary			
	All Trades	Long Trades	Short Trades
Total Net Profit	\$45,235.00	\$45,454.50	(\$219.50)
Gross Profit	\$195,251.50	\$133,466.50	\$61,785.00
Gross Loss	(\$150,016.50)	(\$88,012.00)	(\$62,004.50)
Profit Factor	1.30	1.52	1.00
Roll Over Credit	\$0.00	\$0.00	\$0.00
Open Position P/L	\$0.00	\$0.00	\$0.00
Select Total Net Profit	\$34,166.50	\$36,575.50	(\$2,409.00)
Select Gross Profit	\$176,248.50	\$119,827.00	\$56,421.50
Select Gross Loss	(\$142,082.00)	(\$83,251.50)	(\$58,830.50)
Select Profit Factor	1.24	1.44	0.96
Adjusted Total Net Profit	\$21,919.69	\$26,809.80	(\$14,162.29)
Adjusted Gross Profit	\$181,049.04	\$121,715.43	\$53,808.59
Adjusted Gross Loss	(\$159,129.35)	(\$94,905.63)	(\$67,970.89)
Adjusted Profit Factor	1.14	1.28	0.79
Total Number of Trades	460	292	168
Percent Profitable	41.09%	44.18%	35.71%
Winning Trades	189	129	60
Losing Trades	271	163	108
Even Trades	0	0	0
Avg. Trade Net Profit	\$98.34	\$155.67	(\$1.31)
Avg. Winning Trade	\$1,033.08	\$1,034.62	\$1,029.75
Avg. Losing Trade	(\$553.57)	(\$539.95)	(\$574.12)
Ratio Avg. Win:Avg. Loss	1.87	1.92	1.79
Largest Winning Trade	\$8,026.00	\$8,026.00	\$5,363.50
Largest Losing Trade	(\$3,174.00)	(\$2,549.00)	(\$3,174.00)
Largest Winner as % of Gross Profit	4.11%	6.01%	8.68%
Largest Loser as % of Gross Loss	2.12%	2.90%	5.12%
Net Profit as % of Largest Loss	1,425.17%	1,783.23%	-6.92%
Select Net Profit as % of Largest Loss	1,076.45%	1,434.90%	-75.90%

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