

TradeStation TradeManager Performance Report

TradeStation Trade Analysis

	All Trades	Winners	Losers
Total Number of Trades	67	66	1
Avg. Trade Net Profit	\$1,119.44	\$1,138.82	(\$160.00)
1 Std. Deviation of Avg. Trade	\$2,209.04	\$2,220.22	\$0.00
Avg. Trade + 1 Std. Deviation	\$3,328.48	\$3,359.04	(\$160.00)
Avg. Trade - 1 Std. Deviation	(\$1,089.60)	(\$1,081.40)	(\$160.00)
Coefficient of Variation	197.33%	194.96%	0.00%

Time Averages

Avg. Time in Trades	9 hours, 29 Minutes	9 hours, 32 Minutes	6 hours, 36 Minutes
Avg. Time Between Trades	1 day, 3 hours, 40 Minutes	12 hours, 20 Minutes	n/a
Avg. Time Between Trade Profit Peaks	9 days, 16 hours, 34 Minutes		

Outliers

	Total	Positive	Negative
Number of Outliers	2	2	0
Outlier Profit/Loss	\$23,181.00	\$23,181.00	\$0.00

Run-up/Drawdown

	Run-up	Drawdown
Max. Value	\$31,350.00	(\$29,559.00)
Max. Value Date	11/14/2014	12/4/2014
Avg. Value	\$2,378.06	(\$5,215.39)
1 Std. Deviation	\$5,234.10	\$6,547.63
Avg. + 1 Std. Deviation	\$7,612.16	\$1,332.24
Avg. - 1 Std. Deviation	(\$2,856.03)	(\$11,763.02)
Coefficient of Variation	220.10%	125.54%

Efficiency Analysis

	Total	Entry	Exit
Avg. Efficiency	23.38%	34.52%	88.87%
1 Std. Deviation	31.17%	34.77%	23.59%
Avg. + 1 Std. Deviation	54.55%	69.28%	112.46%
Avg. - 1 Std. Deviation	-7.79%	-0.25%	65.27%
Coefficient of Variation	133.31%	100.73%	26.55%

TradeStation Trade Series Analysis

	Winners	Losers
Largest Profit/Loss	\$14,133.00	(\$160.00)
Largest Profit/Loss as % of Gross	18.80%	100.00%
Largest Consec. Profit/Loss	\$44,927.48	(\$160.00)
Largest Consec. Profit/Loss as % of Gross	59.77%	100.00%

Winning Series	Number of Series	Avg. Gain per Series	Avg. Loss Next Trade
23	1	\$1,953.37	\$0.00
43	1	\$703.14	(\$160.00)

Losing Series	Number of Series	Avg. Loss per Series	Avg. Gain Next Trade
1	1	(\$160.00)	\$8.00