

How Trade Reports are Calculated - Updated January 2013

Using Filled Orders.

Filled Order Layout

R Trader -

Account - B/S - Qty to fill - Description - Price Type - Avg. Fill Price - User ID - Update Time - Application - Originator User ID - Originator Application

T4 Order Book-

B/S - Volume - Fills - Market - Time - Account

What constitutes a "Trade" - A trade is considered **1** trade if the completed price "in" (entry) is the same, no matter the quantity and the completed price "out" (exit) is the same, no matter the quantity. If two entries occur at the same price, and two exits occur at different prices, then that would constitute **2** trades. **Positions are different than trades**

Net P&L - P&L minus Fees and Commissions

Fees & Commissions - Total Contracts x \$2.50

Scratch trades do not affect any metric except Fees & Commissions/Net P&L and Total Trades. They are included in "Total Trades" therefore, that metric is not used to calculate averages.

Overall Average Avg P&L Per Trade

1. Add trading day's Winning Trades + Losing Trades (do not use "Total Trades" column), find total
2. Take the total from step 1 and multiply (x) it by the Average P&L per trade for that day
3. Repeat step 2 for all Combine days, find total
4. Take the "Total" from #3 and divide by the running total of all Combine days' Winning Trades + Losing Trades (do not use "Total Trades" column)

Overall Average Avg Win

1. Take one trading day's Winning Trades and multiply (x) it by the Average Win per trade for that day
2. Repeat step 1 for all Combine days, find total
3. Take the "Total" from step 2 and divide by the running total of ALL Combine days' Winning Trades

Overall Average Avg Loss

1. Take one trading day's Losing Trades and multiply (x) it by the Average Loss per trade for that day
2. Repeat step 1 for all Combine days, find total

3. Take the "Total" from step 2 and divide by the running total of ALL Combine days' Losing Trades

Total Win % (Per Day)

1. Add the day's Winning Trades, find total
2. Add that day's Winning Trades + Losing Trades (do not use "Total Trades" column), find total
3. Divide the total of step 1 by the total of step 2

Overall Average Total Win %

1. Add all trading days' Winning Trades, find total
2. Add all that day's Winning Trades + Losing Trades (do not use "Total Trades" column), find total
3. Divide the total of step 1 by the total of step 2

Overall Average Avg Win Duration

1. Take one trading day's Winning Trades and multiply (x) it by the Average Win Duration per trade for that day
2. Convert the amount from step 1 to seconds
3. Repeat step 1 and step 2 for ALL Combine days
4. Total ALL trading days' amounts found on step 2
5. Take the "Total" from step 4 and divide by the running total of ALL Combine days' Winning Trades
6. Convert the Total "seconds" found on step 5 back into minutes

Overall Average Avg. Loss Duration

1. Take one trading day's Losing Trades and multiply (x) it by the Average Loss Duration per trade for that day
2. Convert the amount from step 1 to seconds
3. Repeat step 1 and step 2 for ALL Combine days
4. Total ALL trading days' amounts found on step 2
5. Take the "Total" from step 4 and divide by the running total of ALL Combine days' Losing Trades
6. Convert the Total "seconds" found on step 5 back into minutes