

QUANT ANALYZER REPORT

sb1

Source: NinjaTrader

Symbol ES 06-18 Period unknown : 09.02.2006 - 28.06.2017
 Initial deposit 10000.0
 Parameters -

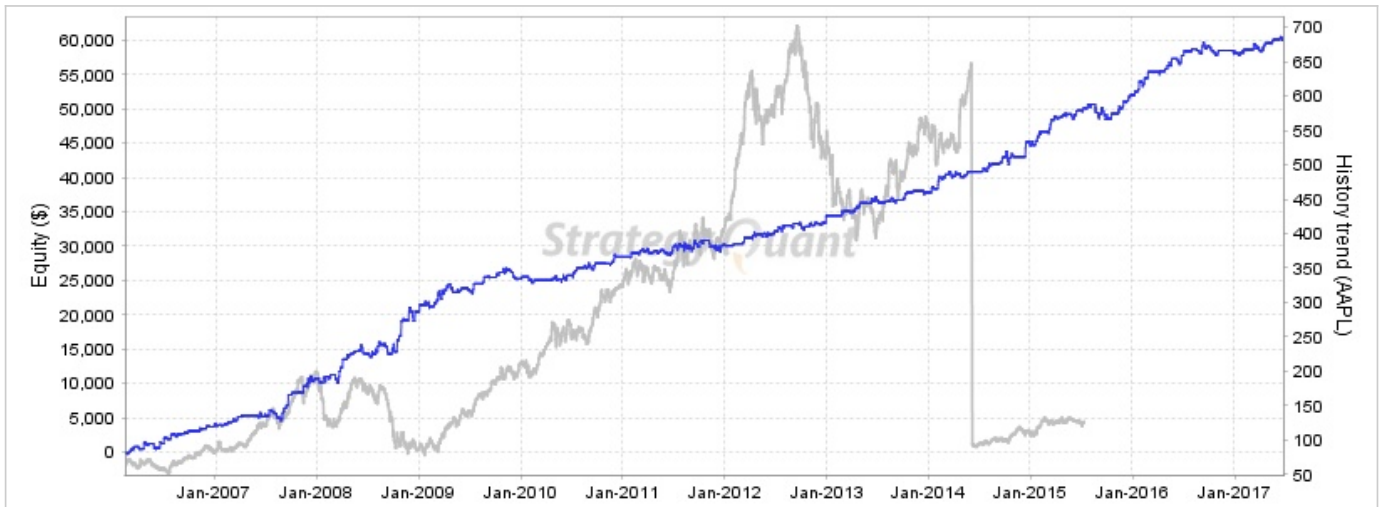
TOTAL PROFIT

\$ 60187.5

PROFIT IN PIPS 4815 PIPS
 YRLY AVG PROFIT \$ 5517.04
 YRLY AVG % RET 55.17 %
 CAGR 17.63 %

# OF TRADES	703	SHARPE RATIO	0.2	PROFIT FACTOR	1.75	RETURN / DD RATIO	27.67	WINNING %	58.89 %
DRAWDOWN	\$ 2175	% DRAWDOWN	9.63 %	DAILY AVG PROFIT	\$ 66.8	MTHLY AVG PROFIT	\$ 459.45	AVERAGE TRADE	\$ 314.92
ANNUAL% / MAX DD%	1.83	R EXPECTANCY	0.31 R	R EXP SCORE	19.78 R	SQN	5.73	SQN SCORE	1.26

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	-287.5	475	212.5	700	575	62.5	0	0	0	0	0	0	1737.5
2016	1937.5	525	912.5	100	1812.5	462.5	625	37.5	675	-1225	612.5	-37.5	6437.5
2015	687.5	812.5	2137.5	50	337.5	525	887.5	-1200	-962.5	800	812.5	1925	6812.5
2014	550	1637.5	112.5	-50	762.5	0	112.5	1025	937.5	387.5	-287.5	2187.5	7375
2013	100	450	150	812.5	362.5	900	-787.5	162.5	200	1100	262.5	-250	3462.5
2012	-250	237.5	925	500	-275	700	737.5	-175	650	-537.5	425	1100	4037.5
2011	37.5	337.5	850	-300	-300	400	587.5	-350	250	925	-725	200	1912.5
2010	-187.5	-25	12.5	187.5	-12.5	525	1112.5	62.5	575	0	237.5	687.5	3175
2009	1125	87.5	1537.5	375	-37.5	75	862.5	975	-25	1250	-512.5	-950	4762.5
2008	-62.5	587.5	1062.5	1850	612.5	-475	312.5	1125	-25	3350	1987.5	-575	9750
2007	-37.5	425	725	187.5	0	-150	400	337.5	2400	237.5	1575	587.5	6687.5
2006	0	37.5	512.5	500	-662.5	1637.5	537.5	50	437.5	0	712.5	275	4037.5

STATS

Strategy

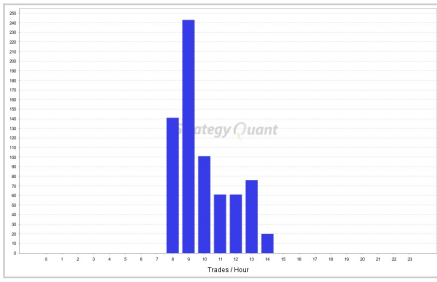
Wins/Losses Ratio	1.43	Payout Ratio (Avg Win/Loss)	1.22	Average # of Bars in Trade	22.51
AHPR	0.29	Z-Score	0.94	Z-Probability	17.36 %
Expectancy	85.62	Deviation	\$ 458.03	Exposure	-99999999 %
Stagnation in Days	255	Stagnation in %	6.13 %		

Trades

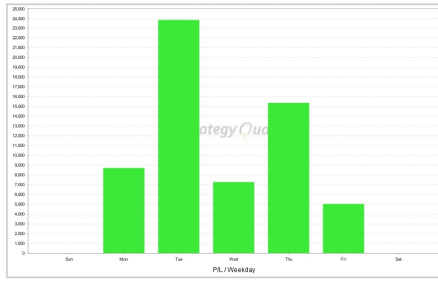
		# of Wins	414	# of Losses	289	# of Cancelled/Expired	0
Gross Profit	\$ 140787.5	Gross Loss	\$ -80600	Average Win	\$ 340.07	Average Loss	\$ -278.89

Largest Win	\$ 2137.5	Largest Loss	\$ -1125	Max Consec Wins	10	Max Consec Losses	7
Avg Consec Wins	2.35	Avg Consec Loss	1.64	Avg # of Bars in Wins	26.97	Avg # of Bars in Losses	16.12

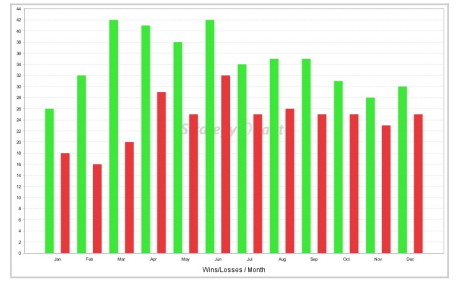
CHARTS



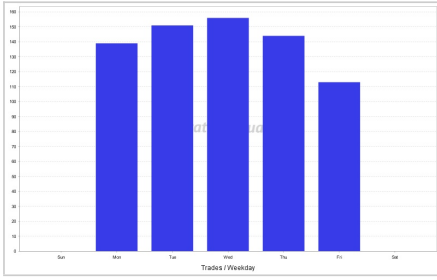
Trades by hour



P/L by weekday



Wins/Losses by month



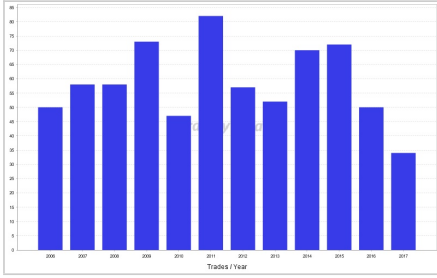
Trades by weekday



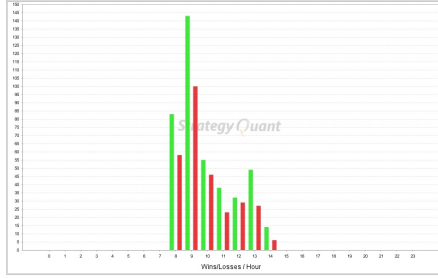
P/L by year



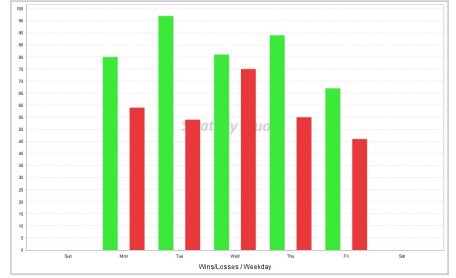
Wins/Losses Profit by hour



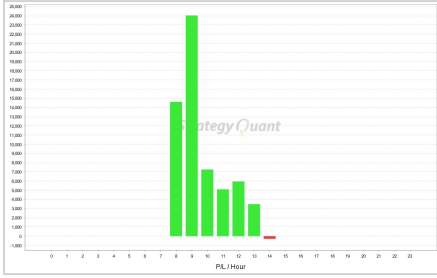
Trades by year



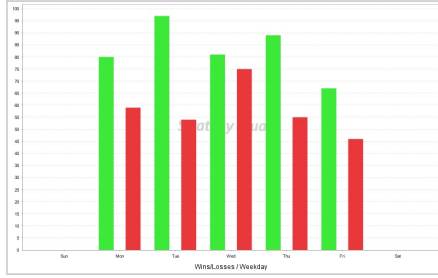
Wins/Losses by hour



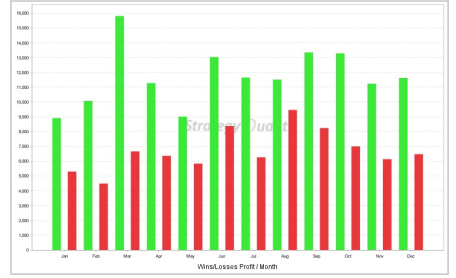
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month