

QUANT ANALYZER REPORT

sb2

Source: NinjaTrader

Symbol: NQ 06-18 Period: unknown : 27.02.2006 - 28.06.2017
 Initial deposit: 10000.0
 Parameters: -

TOTAL PROFIT

\$ 44035

PROFIT IN PIPS: 4403.5 PIPS
 YRLY AVG PROFIT: \$ 4061.79
 YRLY AVG % RET: 40.62 %
 CAGR: 15.09 %

# OF TRADES	683	SHARPE RATIO	0.2	PROFIT FACTOR	1.86	RETURN / DD RATIO	32.86	WINNING %	43.78 %
DRAWDOWN	\$ 1340	% DRAWDOWN	11.18 %	DAILY AVG PROFIT	\$ 48.28	MTHLY AVG PROFIT	\$ 338.73	AVERAGE TRADE	\$ 214.15
ANNUAL% / MAX DD%	1.35	R EXPECTANCY	0.48 R	R EXP SCORE	30.51 R	SQN	5.9	SQN SCORE	1.33

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	-85	-5	275	865	0	470	0	0	0	0	0	0	1520
2016	60	840	1120	0	2370	785	350	-130	975	-345	925	1590	8540
2015	650	-550	485	475	1180	1175	655	305	-615	960	980	645	6345
2014	1060	590	-635	745	610	0	260	415	235	2445	0	1420	7145
2013	-360	755	285	1015	30	70	-420	-405	-15	610	250	525	2340
2012	-195	0	0	470	-795	540	1135	210	1385	10	400	1250	4410
2011	50	625	60	-85	-30	1180	305	100	635	-470	120	210	2700
2010	-125	-175	-85	0	160	625	195	60	585	-60	385	340	1905
2009	915	105	1460	15	360	85	305	320	-280	120	40	-395	3050
2008	-205	310	325	1330	-230	-45	115	465	200	5	420	590	3280
2007	-165	240	-5	175	-440	395	105	460	215	-315	940	245	1850
2006	0	10	340	90	-420	1500	315	15	-225	-240	260	-695	950

STATS

Strategy

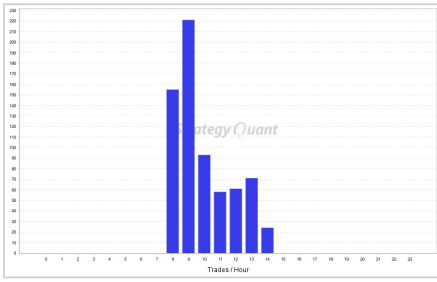
Wins/Losses Ratio	0.78	Payout Ratio (Avg Win/Loss)	2.39	Average # of Bars in Trade	17.08
AHPR	0.26	Z-Score	1.71	Z-Probability	4.36 %
Expectancy	64.47	Deviation	\$ 322.58	Exposure	-999999999 %
Stagnation in Days	386	Stagnation in %	9.32 %		

Trades

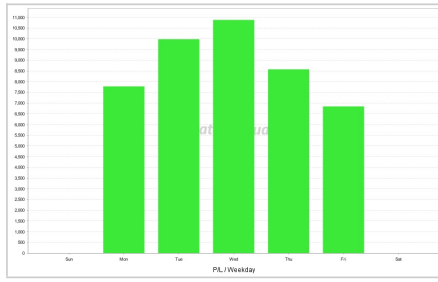
		# of Wins	299	# of Losses	384	# of Cancelled/Expired	0
Gross Profit	\$ 95150	Gross Loss	\$ -51115	Average Win	\$ 318.23	Average Loss	\$ -133.11

Largest Win	\$ 1290	Largest Loss	\$ -570	Max Consec Wins	8	Max Consec Losses	13
Avg Consec Wins	1.65	Avg Consec Loss	2.13	Avg # of Bars in Wins	27.58	Avg # of Bars in Losses	8.9

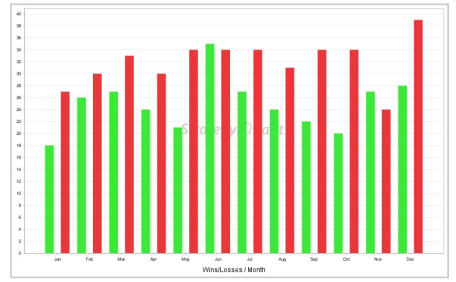
CHARTS



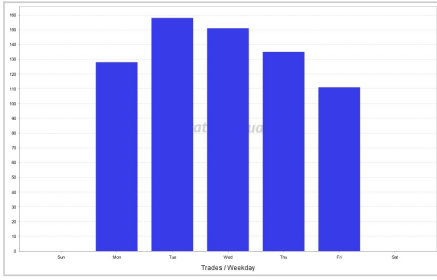
Trades by hour



P/L by weekday



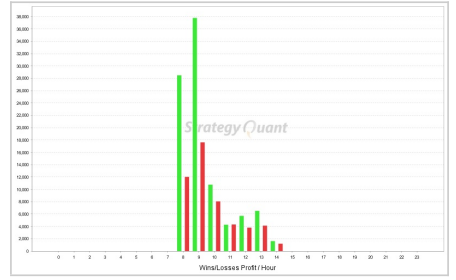
Wins/Losses by month



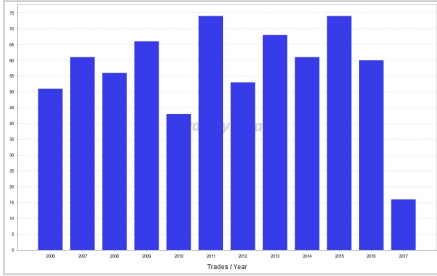
Trades by weekday



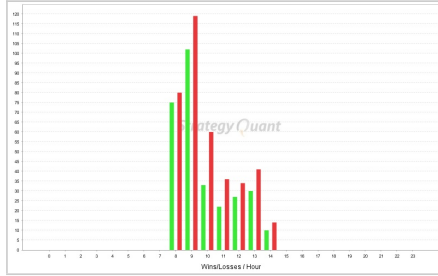
P/L by year



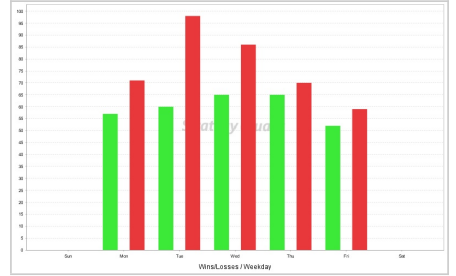
Wins/Losses Profit by hour



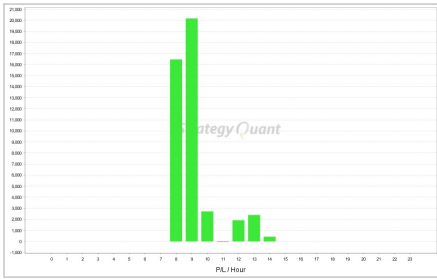
Trades by year



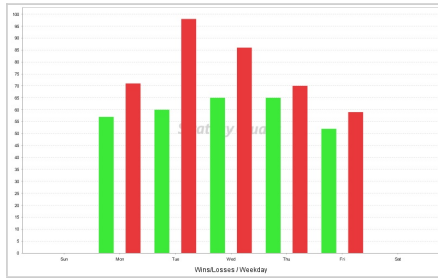
Wins/Losses by hour



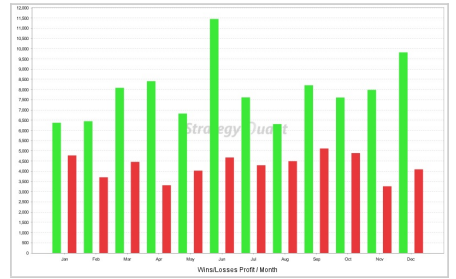
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month