

QUANT ANALYZER REPORT

sb3

Source: NinjaTrader

Symbol: YM 06-18 Period: unknown : 14.02.2006 - 28.06.2017
 Initial deposit: 5000.0
 Parameters: -

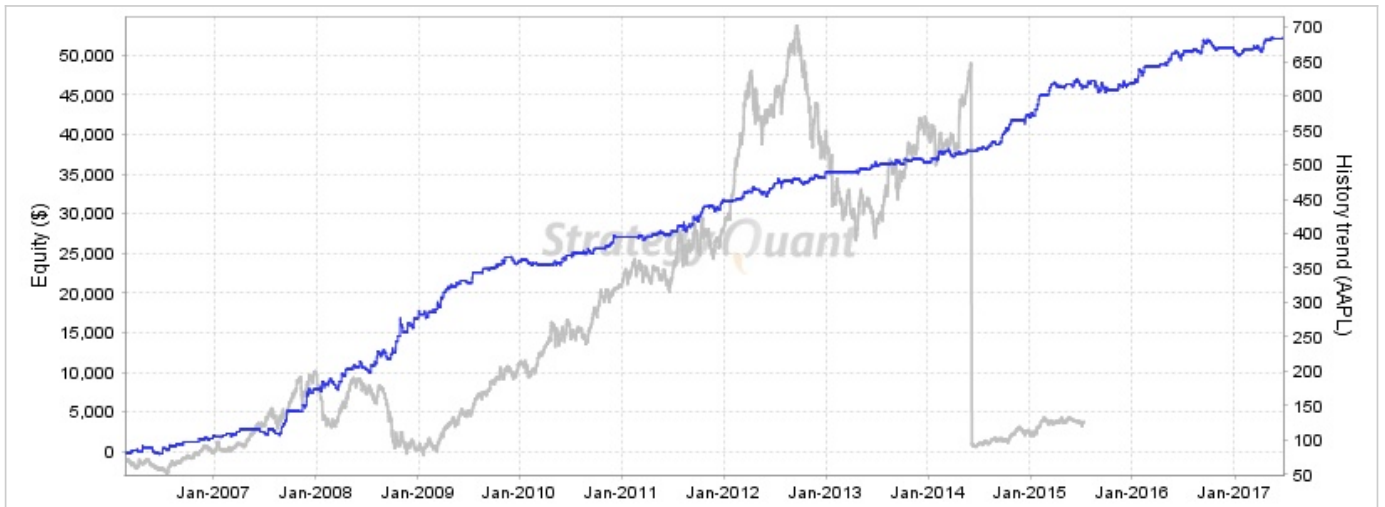
TOTAL PROFIT

\$ 52175

PROFIT IN PIPS: 10435 PIPS
 YRLY AVG PROFIT: \$ 5007
 YRLY AVG % RET: 100.14 %
 CAGR: 22.51 %

# OF TRADES	694	SHARPE RATIO	0.18	PROFIT FACTOR	1.81	RETURN / DD RATIO	26.42	WINNING %	54.32 %
DRAWDOWN	\$ 1975	% DRAWDOWN	17.54 %	DAILY AVG PROFIT	\$ 56.96	MTHLY AVG PROFIT	\$ 417.4	AVERAGE TRADE	\$ 260.06
ANNUAL% / MAX DD%	1.28	R EXPECTANCY	0.37 R	R EXP SCORE	24.74 R	SQN	6	SQN SCORE	1.49

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	-770	575	290	865	160	110	0	0	0	0	0	0	1230
2016	1700	430	0	270	1315	-140	455	30	1375	-1190	230	0	4475
2015	1290	1265	1580	-645	410	275	10	-515	-760	250	570	300	4030
2014	495	620	-205	230	305	10	205	875	1015	1770	0	650	5970
2013	105	0	0	95	170	920	-200	25	0	315	335	-480	1285
2012	-180	300	960	190	-815	1480	275	-5	395	-385	780	430	3425
2011	0	-130	140	270	40	355	725	-165	755	1840	-120	975	4685
2010	-195	-35	-120	25	270	850	285	105	490	0	750	710	3135
2009	10	615	1975	1550	120	95	1320	490	60	1000	390	-590	7035
2008	595	300	45	1590	285	-300	750	1635	205	3000	280	645	9030
2007	45	-105	540	330	0	-575	345	530	1980	-65	2060	760	5845
2006	0	-145	250	440	-670	550	260	165	380	0	590	210	2030

STATS

Strategy

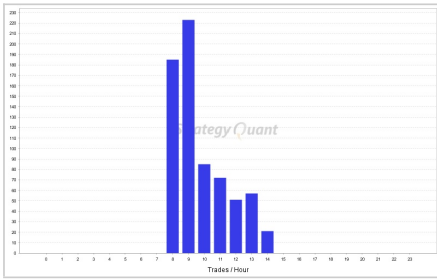
Wins/Losses Ratio	1.19	Payout Ratio (Avg Win/Loss)	1.52	Average # of Bars in Trade	21.37
AHPR	0.37	Z-Score	2.03	Z-Probability	2.12 %
Expectancy	75.18	Deviation	\$ 378.5	Exposure	-99999999 %
Stagnation in Days	227	Stagnation in %	5.47 %		

Trades

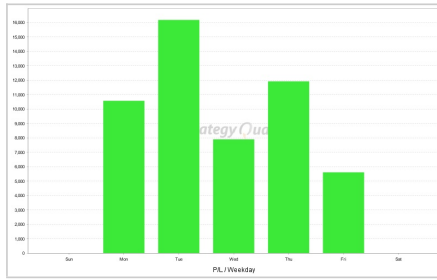
		# of Wins	377	# of Losses	317	# of Cancelled/Expired	0
Gross Profit	\$ 116330	Gross Loss	\$ -64155	Average Win	\$ 308.57	Average Loss	\$ -202.38

Largest Win	\$ 2220	Largest Loss	\$ -810	Max Consec Wins	9	Max Consec Losses	6
Avg Consec Wins	2.04	Avg Consec Loss	1.71	Avg # of Bars in Wins	28.16	Avg # of Bars in Losses	13.29

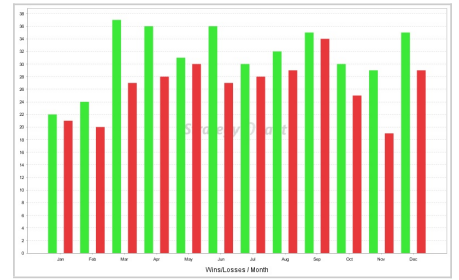
CHARTS



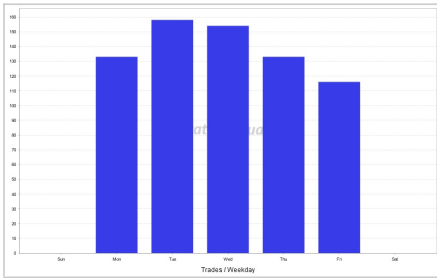
Trades by hour



P/L by weekday



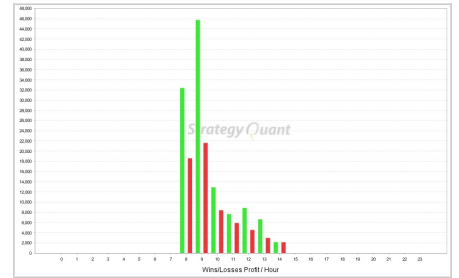
Wins/Losses by month



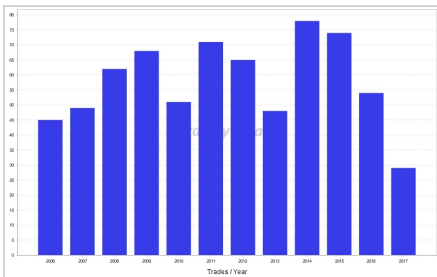
Trades by weekday



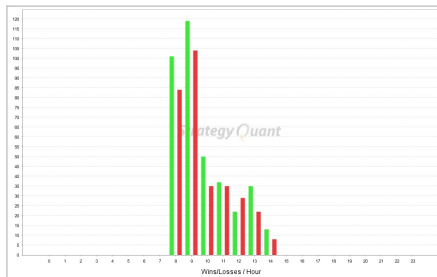
P/L by year



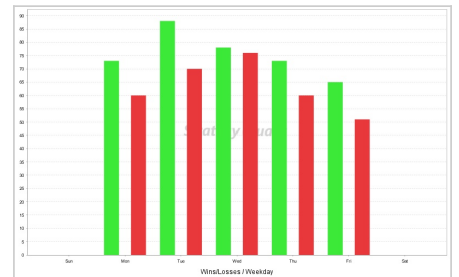
Wins/Losses Profit by hour



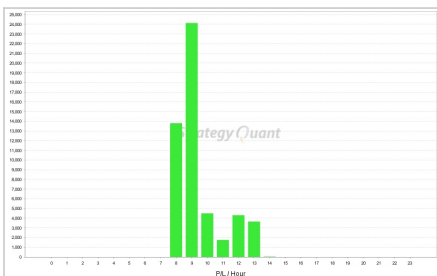
Trades by year



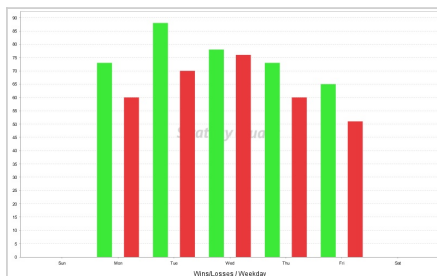
Wins/Losses by hour



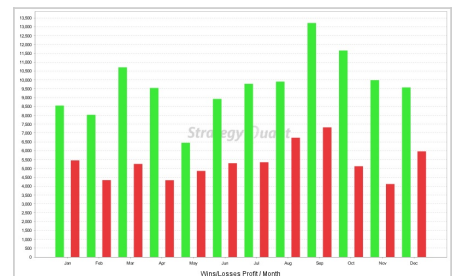
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month