

QUANT ANALYZER REPORT

Gold Rush V2 15 Years 4-8-19

Source: Tradestation

Symbol @GC Period unknown : 18.08.2004 - 25.03.2019
 Initial deposit 25000.0
 Parameters -

TOTAL PROFIT

\$ 207168

PROFIT IN PIPS 23757 PIPS
 YRLY AVG PROFIT \$ 14130.11
 YRLY AVG % RET 56.52 %
 CAGR 14.95 %

# OF TRADES	563	SHARPE RATIO	0.14	PROFIT FACTOR	1.7	RETURN / DD RATIO	13.32	WINNING %	56.84 %
DRAWDOWN	\$ 15556	% DRAWDOWN	29.74 %	DAILY AVG PROFIT	\$ 70.11	MTHLY AVG PROFIT	\$ 1177.09	AVERAGE TRADE	\$ 1425.95
ANNUAL% / MAX DD%	0.5	R EXPECTANCY	0.3 R	R EXP SCORE	11.53 R	SQN	4.47	SQN SCORE	0.65

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	1248	182	-2732	0	0	0	0	0	0	0	0	0	-1302
2018	3002	2158	-1528	-196	-622	1912	8324	-1622	196	-1748	-1686	4246	12436
2017	1588	-2172	-968	-3192	-64	3258	-2132	4184	868	-4166	-940	-1328	-5064
2016	3508	4988	-1920	4638	1638	2738	-2642	-2552	4246	-1072	4274	546	18390
2015	-2308	-2402	2812	-3360	2314	3168	546	148	-1742	5510	842	-338	5190
2014	-2116	-878	3028	-1982	4442	3668	-1136	4798	-256	-2968	698	-6484	814
2013	2230	5534	-2528	334	-10250	4442	5884	5884	-368	1638	2866	2304	17970
2012	-3366	2990	10090	660	10130	336	1578	3728	-242	-2368	5338	2168	31042
2011	4254	2154	5890	9038	-230	-882	4442	5884	6430	4834	5634	14026	61474
2010	-1214	2960	-2192	2982	4420	-1686	508	1762	4246	-1538	1098	2072	13418
2009	-5310	4104	588	-2672	6080	-3210	1102	3008	4124	3028	546	1150	12538
2008	1498	7718	9584	3354	-1398	-1006	1930	-2268	4988	5338	1838	3228	34804
2007	1952	-1124	-152	-754	2252	196	-1506	-1672	-1004	4132	1518	-2790	1048
2006	912	-408	1542	4822	-236	3034	-2086	772	-2652	1474	668	-1518	6324
2005	-404	-574	-688	-772	426	-108	-1838	-1088	1766	-506	-688	1118	-3356
2004	0	0	0	0	0	0	0	-182	126	-772	2166	104	1442

STATS

Strategy

Wins/Losses Ratio	1.32	Payout Ratio (Avg Win/Loss)	1.29	Average # of Bars in Trade	0
AHPR	0.44	Z-Score	-1.95	Z-Probability	97.44 %
Expectancy	367.97	Deviation	\$ 2222.2	Exposure	-99999999 %
Stagnation in Days	583	Stagnation in %	10.93 %		

Trades

		# of Wins	320	# of Losses	243	# of Cancelled/Expired	0
Gross Profit	\$ 504990	Gross Loss	\$ -297822	Average Win	\$ 1578.09	Average Loss	\$ -1225.6
Largest Win	\$ 5806	Largest Loss	\$ -3984	Max Consec Wins	18	Max Consec Losses	8
Avg Consec Wins	2.52	Avg Consec Loss	1.9	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

