

QUANT ANALYZER REPORT

Crude Oil V4 15 Years 4-8-19

Source: Tradestation

Symbol @CL Period unknown : 25.05.2004 - 08.04.2019
 Initial deposit 25000.0
 Parameters -

TOTAL PROFIT

\$ 174720

PROFIT IN PIPS 11014 PIPS
 YRLY AVG PROFIT \$ 11719.28
 YRLY AVG % RET 46.88 %
 CAGR 13.87 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1340	0.07	1.37	14.66	46.87 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 11922	36.74 %	\$ 65.07	\$ 976.09	\$ 835.83
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.38	0.2 R	17.65 R	4.02	0.95

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	64	-4330	962	966	0	0	0	0	0	0	0	0	-2338
2018	450	-312	3022	-2464	1048	1070	1460	-152	2248	2964	2598	-602	11330
2017	-1454	-340	2514	340	-198	3970	-1588	-1318	-484	1862	2462	742	6508
2016	1146	-1672	1716	1212	608	-2244	634	936	-1646	2418	1458	914	5480
2015	974	3046	-1124	2190	290	-2932	10218	3562	-1568	1580	840	1950	19026
2014	2046	5418	4230	748	5140	-844	160	-746	-620	11098	3824	2624	33078
2013	1104	6200	-554	-2708	6752	-174	8438	-5796	-2000	2318	506	-1540	12546
2012	1558	2152	-2188	-1902	6976	7540	5670	-674	-1182	-1230	-934	-4606	11180
2011	-2868	386	8586	2082	2190	-2462	-896	916	4418	-64	-144	2922	15066
2010	1956	-544	-2162	1030	3230	1532	-1104	4576	-1016	1742	-2458	1034	7816
2009	-1718	-1326	3488	932	6382	-1556	-2148	816	-1016	2676	2898	5972	15400
2008	-316	5516	1326	2490	5702	4980	1428	-4284	1280	9150	-412	1154	28014
2007	7334	4350	1060	-2190	-2454	474	2450	-2694	3310	1846	3888	-1758	15616
2006	4754	-1040	-2788	96	-2736	5242	-2246	1322	5408	-986	-4166	-5570	-2710
2005	542	6830	-2184	-1266	-4688	4434	-3406	5176	-1190	-2830	2750	-3198	970
2004	0	0	0	0	1106	188	2774	1946	-926	-1434	-1656	-4260	-2262

STATS

Strategy

Wins/Losses Ratio	0.88	Payout Ratio (Avg Win/Loss)	1.55	Average # of Bars in Trade	0
AHPR	0.18	Z-Score	1.43	Z-Probability	7.64 %
Expectancy	130.39	Deviation	\$ 1381.17	Exposure	-999999999 %
Stagnation in Days	703	Stagnation in %	12.94 %		

Trades

		# of Wins	628	# of Losses	712	# of Cancelled/Expired	0
Gross Profit	\$ 647368	Gross Loss	\$ -472648	Average Win	\$ 1030.84	Average Loss	\$ -663.83
Largest Win	\$ 3446	Largest Loss	\$ -3044	Max Consec Wins	8	Max Consec Losses	10
Avg Consec Wins	1.8	Avg Consec Loss	2.05	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

