QUANT ANALYZER PORTFOLIO REPORT

YellowEURUSD2016-2017

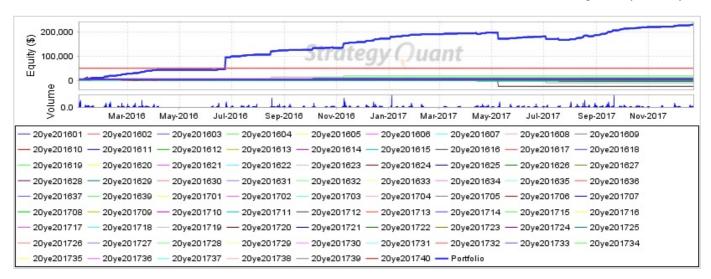
TOTAL PROFIT

\$ 231201.51
PROFIT IN PIPS
YRLY AVG PROFIT
YRLY AVG % RET
CAGR

\$ 120627.18
0.77 %
0.77 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
7791	0	1.33	6.67	62.01 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 34686.22	0.22 %	\$ 988.04	\$ 10052.24	\$ 207.38
ANNUAL% / MAX DD%	6 R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
3.36	0.13 R	515.79 R	4.1	27.88

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

	ATEGIES IN F	01(11 02.0						
#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	20ye201601	20ye201601	unknown	\$ 3838.33	-940.6 pips	97	0.03	1.13
S3	20ye201602	20ye201602	unknown	\$ 3360.47	-388.3 pips	252	0.06	1.16
S4	20ye201603	20ye201603	unknown	\$ 3260.01	-42.3 pips	123	0.09	1.55
S5	20ye201604	20ye201604	unknown	\$ 4909.17	-303.8 pips	156	0.08	1.33
S6	20ye201605	20ye201605	unknown	\$ 3129.6	-769.5 pips	111	0.02	1.14
S7	20ye201606	20ye201606	unknown	\$ 2573.24	-27.5 pips	90	0.1	1.61
S8	20ye201607	20ye201607	unknown	\$ 3871.35	-207 pips	166	0.05	1.32
S9	20ye201608	20ye201608	unknown	\$ 2683.86	-76 pips	127	0.05	1.34
S10	20ye201609	20ye201609	unknown	\$ 2080.27	-473.9 pips	99	0.03	1.15
S11	20ye201610	20ye201610	unknown	\$ 2356.75	33.9 pips	84	0.15	1.85
S12	20ye201611	20ye201611	unknown	\$ 2818.87	-454 pips	87	0.04	1.17
S13	20ye201612	20ye201612	unknown	\$ 4541.06	87.4 pips	159	0.11	1.9
S14	20ye201613	20ye201613	unknown	\$ 2544.6	-102.5 pips	82	0.09	1.39
S15	20ye201614	20ye201614	unknown	\$ 1458.47	-59.4 pips	73	0.11	1.41
S16	20ye201615	20ye201615	unknown	\$ -837.96	-90.3 pips	52	-0.11	0.72
S17	20ye201616	20ye201616	unknown	\$ 2825.47	-178.4 pips	97	0.03	1.31
S18	20ye201617	20ye201617	unknown	\$ 49861.01	334.1 pips	160	0.22	4.52
S19	20ye201618	20ye201618	unknown	\$ 4148.27	46.1 pips	111	0.2	1.78
S20	20ye201619	20ye201619	unknown	\$ 3117.59	-104.8 pips	138	0.08	1.43
S21	20ye201620	20ye201620	unknown	\$ 2302.29	-38 pips	97	0.06	1.46
S22	20ye201621	20ye201621	unknown	\$ 737.13	-14.5 pips	52	0.16	1.47
S23	20ye201622	20ye201622	unknown	\$ 997.3	-203.3 pips	69	0.04	1.15
S24	20ye201623	20ye201623	unknown	\$ 13291	-374.3 pips	55	0.11	1.91
S25	20ye201624	20ye201624	unknown	\$ 1447.32	44.4 pips	78	0.21	1.76

Sect Section Company									
State	S26	20ye201625	20ye201625	unknown	\$ 2423.29	-276.8 pips	83	0.04	1.28
Support Supp	S27	20ye201626	20ye201626	unknown	\$ 795.26	-64.9 pips	73	0.1	1.24
Section	S28	20ye201627	20ye201627	unknown	\$ 1513.74	-134.2 pips	68	0.04	1.26
SSI 20ya2016S0 20ya2016S0 unknown \$ 760.15 -0.0 pps 58 0.18 1.43 SSI 20ya2016S1 20ya2016S2 unknown \$ 1877.414 -224 pps 274 0.08 1.43 SSI 20ya2016S3 20ya2016S3 20ya2016S3 20ya2016S4 20ya2016S4 20ya2016S4 20ya2016S4 20ya2016S4 20ya2016S4 20ya2016S5 20ya2016S5 20ya2016S5 20ya2016S5 20ya2016S6 20ya2016S6 20ya2016S6 20ya2016S6 20ya2016S6 20ya2016S6 20ya2016S6 20ya2016S6 20ya2016S6 20ya2016S7 20ya2016S7 20ya2016S7 20ya2016S8 20ya2016S8 <td>S29</td> <td>20ye201628</td> <td>20ye201628</td> <td>unknown</td> <td>\$ 528.55</td> <td>-92.5 pips</td> <td>57</td> <td>0</td> <td>1.17</td>	S29	20ye201628	20ye201628	unknown	\$ 528.55	-92.5 pips	57	0	1.17
Section	S30	20ye201629	20ye201629	unknown	\$ 7542.29	-216.6 pips	85	0.1	1.85
938 3 20ya071032 20ya071033 unicoma \$ 19074-14 604 pips 274 0.08 1.43 383 4 20ya071034 20ya071034 unicoma \$ 2,393.19 -1105 pips 68 0.08 1.44 385 2 20ya071034 20ya071034 unicoma \$ 2,393.19 -10 0.11 1.44 387 2 20ya071035 20ya071036 unicoma \$ 1778.13 -3016 pips 0.4 0.02 1.16 388 2 20ya07103 20ya07103 unicoma \$ 2,600.09 -1516 pips 1.20 0.01 1.13 381 2 20ya07103 20ya07100 unicoma \$ 2,600.12 -553 pips 1.20 0.01 1.13 381 2 20ya07101 20ya07100 unicoma \$ 3,606.12 -553 pips 1.9 0.06 1.3 382 2 20ya07100 20ya07100 unicoma \$ 2,365.22 5.28 pips 1.9 0.0 0.0 1.3 384 2 20ya071070 20ya07100 20ya07100	S31	20ye201630	20ye201630	unknown	\$ 760.15	-9.6 pips	58	0.18	1.43
Section	S32	20ye201631	20ye201631	unknown	\$ -342.65	-164.3 pips	140	0	0.96
SSS 20ya201634 20ya201635 unknown 3 2371.68 35.9 pips 92 0.11 1.40 SSS 20ya201635 20ya201635 unknown 3 5232.62 -233.9 pips 160 0.11 1.41 STS 20ya201637 20ya201637 unknown 3 5232.62 -1516.8 pips 64 0.02 0.11 1.43 SSS 20ya201637 20ya201601 unknown 3 728.13 -515.8 pips 120 0.01 0.11 1.48 MSD 20ya201701 unknown 3 728.012 -655.3 pips 60 0.06 1.33 40 20ya201702 unknown 3 238.812 -655.3 pips 60 0.06 1.33 41 20ya201703 unknown 3 238.822 -220.1 pips 31 0.02 1.79 42 20ya201703 unknown 3 238.822 -220.1 pips 41 0.04 1.33 43 20ya201704 unknown 3 238.823 -220.1 pips 40 0.05	S33	20ye201632	20ye201632	unknown	\$ 19574.14	-924 pips	274	0.08	1.43
Section Sect	S34	20ye201633	20ye201633	unknown	\$ 2393.19	-110.5 pips	96	0.08	1.4
S37 20ye201636	S35	20ye201634	20ye201634	unknown	\$ 2371.58	35.9 pips	92	0.11	1.69
SS 20ya201637 20ya201637 unknown \$ 4666.9 -1516 pips 120 0.11 1.63 SS3 20ya201701 20ya201701 unknown \$ 2749.05 -58.9 pips 141 0.11 1.48 540 20ya201701 20ya201702 unknown \$ 7366.12 -6563 pips 50 0.06 1.31 542 20ya201703 20ya201703 unknown \$ 1610.11 7.75 88 0.16 1.51 542 20ya201704 20ya201705 unknown \$ 2363.82 -220.1 pips 97 0.05 1.28 543 20ya201706 20ya201707 unknown \$ 2363.82 -220.1 pips 99 0.05 1.28 543 20ya201708 20ya201707 unknown \$ 1367.04 1.34 pips 80 0.04 1.54 547 20ya201708 20ya201707 unknown \$ 1367.93 -286.01 1.29 1.33 -0.01 1.33 549 20ya201710 20ya201710	S36	20ye201635	20ye201635	unknown	\$ 5232.52	-230.9 pips	160	0.11	1.41
Sag 20 20	S37	20ye201636	20ye201636	unknown	\$ 1728.13	-301.6 pips	64	0.02	1.16
Section Sect	S38	20ye201637	20ye201637	unknown	\$ 4666.9	-151.6 pips	120	0.11	1.53
Scht 20ye201702 20ye201703 unknown \$ 1610.11 7.5 pips 88 0.16 1.51 S42 20ye201703 20ye201703 unknown \$ 2965.24 53.8 pips 93 0.2 1.79 S43 20ye201706 20ye201706 unknown \$ 3910.19 1-18.9 pips 141 0.04 1.38 S44 20ye201706 20ye201706 unknown \$ 29363.82 2-20.1 pips 81 0.13 1.81 S45 20ye201707 20ye201707 unknown \$ 2130.25 3-4 pips 80 0.14 1.54 S47 20ye201708 20ye201708 unknown \$ 2380.01 -208.1 pips 83 -0.13 0.64 S48 20ye201709 unknown \$ 2387.33 -287.7 pips 139 0.06 1.32 S49 20ye201711 20ye201710 unknown \$ 2583.75 -56.2 pips 54 0 0.06 S50 20ye201713 20ye201711 unknown \$ 2583.75 -5	S39	20ye201639	20ye201639	unknown	\$ 2749.05	-58.9 pips	141	0.11	1.48
S42 20ye201703 20ye201704 unknown \$ 296524 53.8 pips 93 0.2 1.79 843 20ye201704 20ye201705 unknown \$ 3910.19 -188.9 pips 141 0.04 1.38 844 20ye201706 20ye201706 unknown \$ 2383.82 -220.1 pips 81 0.13 1.81 845 20ye201707 20ye201708 unknown \$ 1387.04 -1.19 pips 80 0.14 1.54 847 20ye201708 20ye201708 unknown \$ 2383.02 -287.7 pips 80 0.13 0.64 848 20ye201709 20ye201709 unknown \$ 2380.01 -298.1 pips 83 0.13 0.64 848 20ye201710 20ye201710 unknown \$ 2896.05 -179.7 pips 110 0.07 1.36 852 20ye201711 20ye201711 unknown \$ 2383.75 -562.2 pips 54 0 0.06 0.68 852 20ye201713 20ye201711 un	S40	20ye201701	20ye201701	unknown	\$ 7356.12	-655.3 pips	50	0.06	1.3
S43 20ye201704 20ye201705 unknown \$3910.19 -188.9 pips 141 0.04 1.38 S44 20ye201705 20ye201705 unknown \$2383.82 -220.1 pips 97 0.05 128 S45 20ye201707 20ye201707 unknown \$2130.25 -3.4 pips 81 0.13 1.81 S46 20ye201708 20ye201708 unknown \$1387.04 -11.9 pips 80 0.14 1.54 S47 20ye201709 20ye201708 unknown \$2840.91 -208.1 pips 83 -0.13 0.64 S48 20ye201710 20ye201710 unknown \$2868.05 -179.7 pips 119 0.07 1.36 S50 20ye201711 20ye201712 unknown \$-283.75 -56.2 pips 54 0.48 0.08 S51 20ye201713 20ye201713 unknown \$-295.45 -56.2 pips 5 0.04 1.29 S53 20ye201714 20ye201714 unknown \$-225	S41	20ye201702	20ye201702	unknown	\$ 1610.11	7.5 pips	88	0.16	1.51
S44 20ye201705 20ye201706 unknown \$2363.82 -220.1 pps 97 0.05 1.28 S45 20ye201706 20ye201707 unknown \$2130.25 -3.4 pps 81 0.13 1.81 S46 20ye201708 20ye201709 unknown \$1387.04 -11.9 pps 80 0.14 1.54 S47 20ye201708 20ye201709 unknown \$2840.91 -296.1 pps 83 -0.13 0.04 S48 20ye201710 20ye201710 unknown \$2868.05 -1737 pps 119 0.05 1.38 S50 20ye201711 20ye201712 unknown \$283.75 -56.2 pps 54 0 0.06 S51 20ye201712 20ye201713 unknown \$225186.41 -664.8 pips 54 -0.48 0.08 S52 20ye201714 20ye201714 unknown \$2254.65 -767 pps 90 0.08 1.46 S52 20ye201716 20ye201717 unknown \$1806.54	S42	20ye201703	20ye201703	unknown	\$ 2965.24	53.8 pips	93	0.2	1.79
S45 20ya201706 20ya201706 unknown \$ 2130.25 -3.4 pips 81 0.13 1.81 S46 20ya201707 20ya201707 unknown \$ 1387.04 -11.9 pips 80 0.14 1.54 S47 20ya201708 20ya201709 unknown \$ 2840.91 -288.1 pips 83 -0.13 0.64 S48 20ya201710 20ya201710 unknown \$ 2829.93 -287.7 pips 139 0.05 1.32 S49 20ya201711 20ya201711 unknown \$ 2686.05 -170.7 pips 110 0.07 1.36 S50 20ya201712 20ya201712 unknown \$ -283.75 -662.8 pips 54 -0.48 0.08 S51 20ya201713 20ya201713 unknown \$ 2528.41 -664.8 pips 54 -0.48 0.08 S52 20ya201713 20ya201713 unknown \$ 2508.45 -76.7 pips 90 0.08 1.46 S52 20ya201716 unknown \$ 2180.54	S43	20ye201704	20ye201704	unknown	\$ 3910.19	-188.9 pips	141	0.04	1.38
846 20ye201707 20ye201707 unknown \$1387.04 -11.9 pips 80 0.14 1.84 547 20ye201708 20ye201708 unknown \$2840.91 -298.1 pips 83 -0.13 0.64 548 20ye201709 20ye201709 unknown \$3297.93 -287.7 pips 139 0.05 1.32 549 20ye201710 20ye201710 unknown \$2886.05 -179.7 pips 110 0.07 1.36 550 20ye201712 20ye201712 unknown \$-2888.05 -56.2 pips 54 0 0.86 551 20ye201712 20ye201713 unknown \$-25186.41 -664.8 pips 54 -0.48 0.08 552 20ye201713 20ye201714 unknown \$294.95 -76.7 pips 90 0.08 1.46 553 20ye201714 20ye201714 unknown \$1805.54 -76.7 pips 90 0.09 0.08 1.46 555 20ye201716 20ye201716 unkno	S44	20ye201705	20ye201705	unknown	\$ 2363.82	-220.1 pips	97	0.05	1.28
S47 20ye201708 20ye201708 unknown \$-284.091 -298.1 pips 83 -0.13 0.64 548 20ye201709 20ye201709 unknown \$ 3297.93 -287.7 pips 139 0.05 1.32 549 20ye201710 20ye201711 unknown \$ 2886.05 -179.7 pips 110 0.07 1.36 550 20ye201712 20ye201711 unknown \$ -283.75 -56.2 pips 54 0 0.86 551 20ye201712 20ye201713 unknown \$ 2094.95 -205.2 pips 75 0.04 1.29 553 20ye201714 20ye201715 unknown \$ 2256.45 -76.7 pips 90 0.08 1.46 554 20ye201716 20ye201715 unknown \$ 1805.54 -105.5 pips 91 0.09 1.39 555 20ye201716 20ye201717 unknown \$ 1741.11 4.3 pips 48 0.21 1.8 556 20ye201717 20ye201717 unknown <td< td=""><td>S45</td><td>20ye201706</td><td>20ye201706</td><td>unknown</td><td>\$ 2130.25</td><td>-3.4 pips</td><td>81</td><td>0.13</td><td>1.81</td></td<>	S45	20ye201706	20ye201706	unknown	\$ 2130.25	-3.4 pips	81	0.13	1.81
S48 20ye201709 20ye201709 unknown \$ 3297.93 -287.7 pips 139 0.05 1.32 S49 20ye201710 20ye201710 unknown \$ 2686.05 -179.7 pips 110 0.07 1.36 S50 20ye201711 20ye201712 unknown \$ -283.75 -56.2 pips 54 0 0.86 S51 20ye201712 20ye201713 unknown \$ -283.75 -56.2 pips 54 0.48 0.08 S52 20ye201713 20ye201714 unknown \$ 2558.45 -76.7 pips 90 0.08 1.46 S53 20ye201715 20ye201716 unknown \$ 1805.54 -105.5 pips 91 0.09 1.39 S55 20ye201716 20ye201717 unknown \$ 811.62 +81.6 pips 82 0.04 1.14 S57 20ye201718 unknown \$ 1741.11 42.3 pips 73 0.14 1.75 S58 20ye201720 20ye201721 unknown \$ 11073.92 -	S46	20ye201707	20ye201707	unknown	\$ 1387.04	-11.9 pips	80	0.14	1.54
\$49 20ye201710	S47	20ye201708	20ye201708	unknown	\$ -2840.91	-298.1 pips	83	-0.13	0.64
\$50 20ye201711 20ye201712 unknown \$-283.75	S48	20ye201709	20ye201709	unknown	\$ 3297.93	-287.7 pips	139	0.05	1.32
\$51 20ye201712	S49	20ye201710	20ye201710	unknown	\$ 2686.05	-179.7 pips	110	0.07	1.36
\$2 20ye201713	S50	20ye201711	20ye201711	unknown	\$ -283.75	-56.2 pips	54	0	0.86
\$53 20ye201714 20ye201714 unknown \$2256.45 -76.7 pips 90 0.08 1.46 \$54 20ye201715 20ye201715 unknown \$1805.54 -105.5 pips 91 0.09 1.39 \$55 20ye201716 20ye201716 unknown \$834.1 27.6 pips 48 0.21 1.8 \$56 20ye201717 20ye201717 unknown \$911.62 -181.6 pips 82 0.04 1.14 \$57 20ye201718 20ye201718 unknown \$1741.11 42.3 pips 73 0.14 1.75 \$58 20ye201719 20ye201719 unknown \$-11073.92 -397.7 pips 25 -0.7 0.03 \$59 20ye201720 20ye201720 unknown \$-2462.37 -249.9 pips 90 -0.14 0.58 \$60 20ye201721 20ye201721 unknown \$2642.37 -269.8 pips 73 0.05 1.26 \$61 20ye201722 20ye201722 unknown \$5665.91 -111.4 pips 145 0.1 1.7 \$62 20ye201723 20ye201723 unknown \$2517.8 -263.6 pips 71 0.06 1.28 \$63 20ye201724 20ye201724 unknown \$7100.78 -276.7 pips 66 0.07 1.5 \$64 20ye201725 20ye201725 unknown \$4966.77 -428.7 pips 62 0.13 0.64 \$65 20ye201726 20ye201727 unknown \$4966.77 -428.7 pips 165 0.08 1.29 \$66 20ye201727 20ye201727 unknown \$4966.77 -428.7 pips 169 0.11 1.74 \$67 20ye201728 20ye201727 unknown \$4966.77 -428.7 pips 169 0.11 1.74 \$68 20ye201728 20ye201727 unknown \$4966.77 -428.7 pips 169 0.11 1.74 \$68 20ye201728 20ye201727 unknown \$4966.77 -428.7 pips 169 0.11 1.74 \$68 20ye201728 20ye201727 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$68 20ye201729 20ye201729 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$68 20ye201729 20ye201729 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$69 20ye201729 20ye201729 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$69 20ye201729 20ye201729 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$69 20ye201729 20ye201729 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$60 20ye201729 20ye201729 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$60 20ye201729 20ye201729 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$60 20ye201729 20ye201729 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$60 20ye201729 20ye201729 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$60 20ye201729 20ye201729 unknown \$8363.05 -277.9 pips 103 0.06 1.43 \$60 20ye201730 20ye201731 unknown \$8363.05 -277.9 pips 103 0.06 1.43	S51	20ye201712	20ye201712	unknown	\$ -25186.41	-664.8 pips	54	-0.48	0.08
\$\frac{\text{S54}}{20\text{ye}201715}\$ 20\text{ye}201715\$ unknown \$\frac{\text{\$\$180.5.54}}{20\text{ye}201716}\$ 20\text{ye}201716\$ unknown \$\frac{\text{\$\$834.1}}{27.6}\$ pips \$48\$ 0.21 1.8\$\$ \$55 20\text{ye}201717\$ 20\text{ye}201717\$ unknown \$\frac{\text{\$\$911.62}}{20\text{ye}201718}\$ 20\text{ye}201717\$ unknown \$\frac{\text{\$\$\$11.62}}{20\text{ye}201718}\$ 32\text{ye}201718\$ unknown \$\frac{\text{\$\$\$\$\$\$\$\$\$\$1.62}}{20\text{ye}201719}\$ 20\text{ye}201719\$ unknown \$\text{\$	S52	20ye201713	20ye201713	unknown	\$ 2094.95	-205.2 pips	75	0.04	1.29
\$55 20ye201716 20ye201716 unknown \$834.1 27.6 pips 48 0.21 1.8 \$56 20ye201717 20ye201717 unknown \$911.62 -181.6 pips 82 0.04 1.14 \$57 20ye201718 20ye201718 unknown \$1741.11 42.3 pips 73 0.14 1.75 \$58 20ye201719 20ye201719 unknown \$-11073.92 -397.7 pips 25 -0.7 0.03 \$59 20ye201720 20ye201720 unknown \$-3470.37 -249.9 pips 90 -0.14 0.58 \$60 20ye201721 20ye201721 unknown \$ 5665.91 -111.4 pips 145 0.1 1.7 \$62 20ye201722 20ye201723 unknown \$ 2517.8 -263.6 pips 71 0.06 1.28 \$63 20ye201724 20ye201725 unknown \$ 7100.78 -278.7 pips 86 0.07 1.5 \$64 20ye201725 20ye201726 unknown \$ 439	S53	20ye201714	20ye201714	unknown	\$ 2256.45	-76.7 pips	90	0.08	1.46
\$66 20ye201717 20ye201717 unknown \$911.62 -181.6 pips 82 0.04 1.14 \$57 20ye201718 20ye201718 unknown \$1741.11 42.3 pips 73 0.14 1.75 \$58 20ye201719 20ye201719 unknown \$-11073.92 -397.7 pips 25 -0.7 0.03 \$59 20ye201720 20ye201720 unknown \$-3470.37 -249.9 pips 90 -0.14 0.58 \$60 20ye201721 20ye201721 unknown \$2642.37 -269.8 pips 73 0.05 1.26 \$61 20ye201722 20ye201722 unknown \$5665.91 -111.4 pips 145 0.1 1.7 \$62 20ye201723 20ye201723 unknown \$2517.8 -263.6 pips 71 0.06 1.28 \$63 20ye201724 20ye201724 unknown \$7100.78 -278.7 pips 86 0.07 1.5 \$64 20ye201725 20ye201725 unknown \$-2815.96 -314 pips 52 -0.13 0.64 \$65 20ye201726 20ye201726 unknown \$4996.77 -428.7 pips 165 0.08 1.29 \$66 20ye201727 20ye201727 unknown \$4769.64 42.3 pips 169 0.11 1.74 \$67 20ye201728 20ye201728 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$68 20ye201729 20ye201729 unknown \$4598.35 77.4 pips 121 0.19 2.12 \$69 20ye201730 20ye201730 unknown \$4598.35 77.4 pips 121 0.19 2.12 \$70 20ye201731 20ye201732 unknown \$2898.78 -137.4 pips 103 0.06 1.43 \$71 20ye201732 20ye201733 unknown \$1035.3 11.3 pips 64 0.17 1.51 \$72 20ye201733 20ye201733 unknown \$1120.02 -68.7 pips 53 0.07 1.36	S54	20ye201715	20ye201715	unknown	\$ 1805.54	-105.5 pips	91	0.09	1.39
\$57 20ye201718 20ye201718 unknown \$1741.11 42,3 pips 73 0.14 1.75 \$58 20ye201719 20ye201719 unknown \$-11073.92 -397.7 pips 25 -0.7 0.03 \$59 20ye201720 20ye201720 unknown \$-3470.37 -249.9 pips 90 -0.14 0.58 \$60 20ye201721 20ye201721 unknown \$2642.37 -269.8 pips 73 0.05 1.26 \$61 20ye201722 20ye201722 unknown \$5665.91 -111.4 pips 145 0.1 1.7 \$62 20ye201723 20ye201723 unknown \$2517.8 -263.6 pips 71 0.06 1.28 \$63 20ye201724 20ye201724 unknown \$7100.78 -278.7 pips 86 0.07 1.5 \$64 20ye201725 20ye201725 unknown \$-100.78 -278.7 pips 86 0.07 1.5 \$65 20ye201726 20ye201725 unknown \$-100.78 -278.7 pips 52 -0.13 0.64 \$65 20ye201726 20ye201726 unknown \$-100.77 -428.7 pips 165 0.08 1.29 \$66 20ye201727 20ye201727 unknown \$4996.77 -428.7 pips 165 0.08 1.29 \$68 20ye201727 20ye201727 unknown \$-100.78 -277.9 pips 169 0.11 1.74 \$67 20ye201728 20ye201728 unknown \$-100.78 -277.9 pips 169 0.06 1.49 \$68 20ye201729 20ye201729 unknown \$-100.78 -277.9 pips 169 0.06 1.49 \$68 20ye201729 20ye201729 unknown \$-100.78 -277.9 pips 169 0.06 1.49 \$69 20ye201729 20ye201729 unknown \$-100.78 -277.9 pips 169 0.06 1.49 \$69 20ye201730 20ye201730 unknown \$-100.78 -100.	S55	20ye201716	20ye201716	unknown	\$ 834.1	27.6 pips	48	0.21	1.8
\$58 20ye201719 20ye201719 unknown \$-11073.92 -397.7 pips 25 -0.7 0.03 \$59 20ye201720 20ye201720 unknown \$-3470.37 -249.9 pips 90 -0.14 0.58 \$60 20ye201721 20ye201721 unknown \$2642.37 -269.8 pips 73 0.05 1.26 \$61 20ye201722 20ye201722 unknown \$5665.91 -111.4 pips 145 0.1 1.7 \$62 20ye201723 20ye201723 unknown \$2517.8 -263.6 pips 71 0.06 1.28 \$63 20ye201724 20ye201724 unknown \$7100.78 -278.7 pips 86 0.07 1.5 \$64 20ye201725 20ye201725 unknown \$-2815.96 -314 pips 52 -0.13 0.64 \$65 20ye201726 20ye201727 unknown \$4996.77 -428.7 pips 165 0.08 1.29 \$66 20ye201728 20ye201728 unknown <td< td=""><td>S56</td><td>20ye201717</td><td>20ye201717</td><td>unknown</td><td>\$ 911.62</td><td>-181.6 pips</td><td>82</td><td>0.04</td><td>1.14</td></td<>	S56	20ye201717	20ye201717	unknown	\$ 911.62	-181.6 pips	82	0.04	1.14
\$59 20ye201720 20ye201721 unknown \$-3470.37 -249.9 pips 90 -0.14 0.58 \$60 20ye201721 20ye201721 unknown \$2642.37 -269.8 pips 73 0.05 1.26 \$61 20ye201722 20ye201722 unknown \$5665.91 -111.4 pips 145 0.1 1.7 \$62 20ye201723 20ye201723 unknown \$2517.8 -263.6 pips 71 0.06 1.28 \$63 20ye201724 20ye201724 unknown \$7100.78 -278.7 pips 86 0.07 1.5 \$64 20ye201725 20ye201725 unknown \$-2815.96 -314 pips 52 -0.13 0.64 \$65 20ye201726 20ye201726 unknown \$4996.77 -428.7 pips 165 0.08 1.29 \$66 20ye201727 20ye201727 unknown \$4769.64 42.3 pips 169 0.11 1.74 \$67 20ye201728 20ye201728 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$68 20ye201729 20ye201729 unknown \$6365.55 -439.8 pips 137 0.04 1.26 \$69 20ye201730 20ye201730 unknown \$4598.35 77.4 pips 103 0.06 1.43 \$71 20ye201731 20ye201731 unknown \$2898.78 -137.4 pips 103 0.06 1.43 \$71 20ye201732 20ye201732 unknown \$2898.78 -137.4 pips 103 0.06 1.43 \$71 20ye201732 20ye201732 unknown \$1035.3 11.3 pips 64 0.17 1.51 \$72 20ye201733 20ye201733 unknown \$11035.3 11.3 pips 64 0.17 1.51	S57	20ye201718	20ye201718	unknown	\$ 1741.11	42.3 pips	73	0.14	1.75
\$60 20ye201721 20ye201722 unknown \$2642.37 -269.8 pips 73 0.05 1.26 \$61 20ye201722 20ye201722 unknown \$5665.91 -111.4 pips 145 0.1 1.7 \$62 20ye201723 20ye201723 unknown \$2517.8 -263.6 pips 71 0.06 1.28 \$63 20ye201724 20ye201724 unknown \$7100.78 -276.7 pips 86 0.07 1.5 \$64 20ye201725 20ye201725 unknown \$-2815.96 -314 pips 52 -0.13 0.64 \$65 20ye201726 20ye201726 unknown \$4996.77 -428.7 pips 165 0.08 1.29 \$66 20ye201727 20ye201727 unknown \$4769.64 42.3 pips 169 0.11 1.74 \$67 20ye201728 20ye201728 unknown \$8363.05 -277.9 pips 169 0.06 1.49 \$68 20ye201729 20ye201729 unknown \$6365.55 -439.8 pips 137 0.04 1.26 \$69 20ye201730 20ye201730 unknown \$4598.35 77.4 pips 121 0.19 2.12 \$70 20ye201731 20ye201731 unknown \$2898.78 -137.4 pips 103 0.06 1.43 \$71 20ye201732 20ye201732 unknown \$1035.3 11.3 pips 64 0.17 1.51 \$72 20ye201733 20ye201733 unknown \$1035.3 11.3 pips 64 0.17 1.51	S58	20ye201719	20ye201719	unknown	\$ -11073.92	-397.7 pips	25	-0.7	0.03
S61 20ye201722 20ye201722 unknown \$ 5665.91 -111.4 pips 145 0.1 1.7 S62 20ye201723 20ye201723 unknown \$ 2517.8 -263.6 pips 71 0.06 1.28 S63 20ye201724 20ye201724 unknown \$ 7100.78 -278.7 pips 86 0.07 1.5 S64 20ye201725 20ye201725 unknown \$ -2815.96 -314 pips 52 -0.13 0.64 S65 20ye201726 unknown \$ 4996.77 -428.7 pips 165 0.08 1.29 S66 20ye201727 20ye201727 unknown \$ 4769.64 42.3 pips 169 0.11 1.74 S67 20ye201728 20ye201728 unknown \$ 8363.05 -277.9 pips 169 0.06 1.49 S68 20ye201729 20ye201729 unknown \$ 6365.55 -439.8 pips 137 0.04 1.26 S69 20ye201730 20ye201731 unknown \$ 2898.78 -137.4 pips 103 0.06 1.43 S71 20ye201732	S59	20ye201720	20ye201720	unknown	\$ -3470.37	-249.9 pips	90	-0.14	0.58
S62 20ye201723 20ye201723 unknown \$ 2517.8 -263.6 pips 71 0.06 1.28 S63 20ye201724 20ye201724 unknown \$ 7100.78 -278.7 pips 86 0.07 1.5 S64 20ye201725 20ye201725 unknown \$ -2815.96 -314 pips 52 -0.13 0.64 S65 20ye201726 20ye201726 unknown \$ 4996.77 -428.7 pips 165 0.08 1.29 S66 20ye201727 20ye201727 unknown \$ 4769.64 42.3 pips 169 0.11 1.74 S67 20ye201728 20ye201728 unknown \$ 8363.05 -277.9 pips 169 0.06 1.49 S68 20ye201729 20ye201729 unknown \$ 6365.55 -439.8 pips 137 0.04 1.26 S69 20ye201730 20ye201730 unknown \$ 4598.35 77.4 pips 121 0.19 2.12 S70 20ye201731 unknown \$ 2898.78 -137.4 pips 103 0.06 1.43 S71 20ye201732	S60	20ye201721	20ye201721	unknown	\$ 2642.37	-269.8 pips	73	0.05	1.26
S63 20ye201724 20ye201724 unknown \$7100.78 -278.7 pips 86 0.07 1.5 S64 20ye201725 20ye201725 unknown \$-2815.96 -314 pips 52 -0.13 0.64 S65 20ye201726 20ye201726 unknown \$4996.77 -428.7 pips 165 0.08 1.29 S66 20ye201727 20ye201727 unknown \$4769.64 42.3 pips 169 0.11 1.74 S67 20ye201728 20ye201728 unknown \$8363.05 -277.9 pips 169 0.06 1.49 S68 20ye201729 20ye201729 unknown \$6365.55 -439.8 pips 137 0.04 1.26 S69 20ye201730 20ye201730 unknown \$4598.35 77.4 pips 121 0.19 2.12 S70 20ye201731 20ye201732 unknown \$1035.3 11.3 pips 64 0.17 1.51 S72 20ye201733 20ye201733 unknown \$112	S61	20ye201722	20ye201722	unknown	\$ 5665.91	-111.4 pips	145	0.1	1.7
S64 20ye201725 20ye201725 unknown \$-2815.96 -314 pips 52 -0.13 0.64 S65 20ye201726 20ye201726 unknown \$4996.77 -428.7 pips 165 0.08 1.29 S66 20ye201727 20ye201727 unknown \$4769.64 42.3 pips 169 0.11 1.74 S67 20ye201728 20ye201728 unknown \$8363.05 -277.9 pips 169 0.06 1.49 S68 20ye201729 20ye201729 unknown \$6365.55 -439.8 pips 137 0.04 1.26 S69 20ye201730 20ye201730 unknown \$4598.35 77.4 pips 121 0.19 2.12 S70 20ye201731 20ye201731 unknown \$2898.78 -137.4 pips 103 0.06 1.43 S71 20ye201732 20ye201732 unknown \$1035.3 11.3 pips 64 0.17 1.51 S72 20ye201733 unknown \$1120.02 -68.7 pips 53 0.07 1.36	S62	20ye201723	20ye201723	unknown	\$ 2517.8	-263.6 pips	71	0.06	1.28
S65 20ye201726 20ye201726 unknown \$ 4996.77 -428.7 pips 165 0.08 1.29 S66 20ye201727 20ye201727 unknown \$ 4769.64 42.3 pips 169 0.11 1.74 S67 20ye201728 20ye201728 unknown \$ 8363.05 -277.9 pips 169 0.06 1.49 S68 20ye201729 20ye201729 unknown \$ 6365.55 -439.8 pips 137 0.04 1.26 S69 20ye201730 20ye201730 unknown \$ 4598.35 77.4 pips 121 0.19 2.12 S70 20ye201731 20ye201731 unknown \$ 2898.78 -137.4 pips 103 0.06 1.43 S71 20ye201732 20ye201732 unknown \$ 1035.3 11.3 pips 64 0.17 1.51 S72 20ye201733 unknown \$ 1120.02 -68.7 pips 53 0.07 1.36	S63	20ye201724	20ye201724	unknown	\$ 7100.78	-278.7 pips	86	0.07	1.5
S66 20ye201727 20ye201727 unknown \$ 4769.64 42.3 pips 169 0.11 1.74 S67 20ye201728 20ye201728 unknown \$ 8363.05 -277.9 pips 169 0.06 1.49 S68 20ye201729 20ye201729 unknown \$ 6365.55 -439.8 pips 137 0.04 1.26 S69 20ye201730 20ye201730 unknown \$ 4598.35 77.4 pips 121 0.19 2.12 S70 20ye201731 20ye201731 unknown \$ 2898.78 -137.4 pips 103 0.06 1.43 S71 20ye201732 20ye201732 unknown \$ 1035.3 11.3 pips 64 0.17 1.51 S72 20ye201733 20ye201733 unknown \$ 1120.02 -68.7 pips 53 0.07 1.36	S64	20ye201725	20ye201725	unknown	\$ -2815.96	-314 pips	52	-0.13	0.64
S67 20ye201728 20ye201728 unknown \$ 8363.05 -277.9 pips 169 0.06 1.49 S68 20ye201729 20ye201729 unknown \$ 6365.55 -439.8 pips 137 0.04 1.26 S69 20ye201730 20ye201730 unknown \$ 4598.35 77.4 pips 121 0.19 2.12 S70 20ye201731 20ye201731 unknown \$ 2898.78 -137.4 pips 103 0.06 1.43 S71 20ye201732 20ye201732 unknown \$ 1035.3 11.3 pips 64 0.17 1.51 S72 20ye201733 20ye201733 unknown \$ 1120.02 -68.7 pips 53 0.07 1.36	S65	20ye201726	20ye201726	unknown	\$ 4996.77	-428.7 pips	165	0.08	1.29
S67 20ye201728 20ye201728 unknown \$ 8363.05 -277.9 pips 169 0.06 1.49 S68 20ye201729 20ye201729 unknown \$ 6365.55 -439.8 pips 137 0.04 1.26 S69 20ye201730 20ye201730 unknown \$ 4598.35 77.4 pips 121 0.19 2.12 S70 20ye201731 20ye201731 unknown \$ 2898.78 -137.4 pips 103 0.06 1.43 S71 20ye201732 20ye201732 unknown \$ 1035.3 11.3 pips 64 0.17 1.51 S72 20ye201733 20ye201733 unknown \$ 1120.02 -68.7 pips 53 0.07 1.36	S66			unknown					1.74
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S70 20ye201731 20ye201731 unknown \$ 2898.78 -137.4 pips 103 0.06 1.43 S71 20ye201732 20ye201732 unknown \$ 1035.3 11.3 pips 64 0.17 1.51 S72 20ye201733 20ye201733 unknown \$ 1120.02 -68.7 pips 53 0.07 1.36									
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S74	20ye201735	20ye201735	unknown	\$ 1745.8	68.6 pips	66	0.19	2.36
S75	20ye201736	20ye201736	unknown	\$ 1198.63	21.9 pips	69	0.2	1.65
S76	20ye201737	20ye201737	unknown	\$ 1314.79	-93.4 pips	62	0.06	1.29
S77	20ye201738	20ye201738	unknown	\$ 3110.72	-362.9 pips	90	0.06	1.26
S78	20ye201739	20ye201739	unknown	\$ 2085.54	-19.4 pips	106	0.13	1.55
S79	20ye201740	20ye201740	unknown	\$ 3314.9	-161.2 pips	153	0.07	1.39
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	20ye201601	0.3	51.55 %	\$ 12927.93	5.96 %	\$ 46059.96	\$ 3838.33	\$ 1279.44
S3	20ye201602	0.57	62.3 %	\$ 5855.55	2.8 %	\$ 40325.64	\$ 3360.47	\$ 560.08
S4	20ye201603	2.18	66.67 %	\$ 1496.14	0.74 %	\$ 39120.12	\$ 3260.01	\$ 815
S5	20ye201604	0.73	55.77 %	\$ 6687.08	3.16 %	\$ 58910.04	\$ 4909.17	\$ 1227.29
S6	20ye201605	0.32	53.15 %	\$ 9864.84	4.63 %	\$ 37555.2	\$ 3129.6	\$ 1043.2
S7	20ye201606	2.46	56.67 %	\$ 1044.7	0.51 %	\$ 30878.88	\$ 2573.24	\$ 857.75
S8	20ye201607	0.58	62.65 %	\$ 6710.19	3.23 %	\$ 46456.2	\$ 3871.35	\$ 774.27
S9	20ye201608	0.6	64.57 %	\$ 4498.29	2.18 %	\$ 32206.32	\$ 2683.86	\$ 670.97
S10	20ye201609	0.29	57.58 %	\$ 7291.88	3.48 %	\$ 24963.24	\$ 2080.27	\$ 520.07
S11	20ye201610	4.95	61.9 %	\$ 476.05	0.24 %	\$ 28281	\$ 2356.75	\$ 785.58
S12	20ye201611	0.22	54.02 %	\$ 12627.77	5.89 %	\$ 33826.44	\$ 2818.87	\$ 939.62
S13	20ye201612	3.05	67.92 %	\$ 1486.68	0.73 %	\$ 54492.72	\$ 4541.06	\$ 756.84
S14	20ye201613	0.55	62.2 %	\$ 4665.2	2.25 %	\$ 30535.2	\$ 2544.6	\$ 848.2
S15	20ye201614	1.67	58.9 %	\$ 874.64	0.43 %	\$ 17501.64	\$ 1458.47	\$ 486.16
S16	20ye201615	-0.37	65.38 %	\$ 2261.68	1.12 %	\$ -10055.52	\$ -837.96	\$ -279.32
S17	20ye201616	0.42	62.89 %	\$ 6755.21	3.25 %	\$ 33905.64	\$ 2825.47	\$ 706.37
S18	20ye201617	11.17	60 %	\$ 4462.57	1.78 %	\$ 598332.12	\$ 49861.01	\$ 24930.51
S19	20ye201618	3.17	65.77 %	\$ 1307.02	0.64 %	\$ 49779.24	\$ 4148.27	\$ 1382.76
S20	20ye201619	1.32	64.49 %	\$ 2353.99	1.16 %	\$ 37411.08	\$ 3117.59	\$ 623.52
S21	20ye201620	0.7	71.13 %	\$ 3288.81	1.6 %	\$ 27627.48	\$ 2302.29	\$ 575.57
S22	20ye201621	1.18	65.38 %	\$ 627.06	0.31 %	\$ 8845.56	\$ 737.13	\$ 245.71
S23	20ye201622	0.2	55.07 %	\$ 5083.93	2.47 %	\$ 11967.6	\$ 997.3	\$ 332.43
S24	20ye201623	0.99	52.73 %	\$ 13423.67	5.93 %	\$ 159492	\$ 13291	\$ 4430.33
S25	20ye201624	4.98	65.38 %	\$ 290.47	0.14 %	\$ 17367.84	\$ 1447.32	\$ 482.44
S26	20ye201625	0.45	65.06 %	\$ 5399.05	2.6 %	\$ 29079.48	\$ 2423.29	\$ 484.66
S27	20ye201626	0.53	64.38 %	\$ 1503.31	0.74 %	\$ 9543.12	\$ 795.26	\$ 198.82
S28	20ye201627	0.35	58.82 %	\$ 4382.61	2.13 %	\$ 18164.88	\$ 1513.74	\$ 378.44
S29	20ye201628	0.37	57.89 %	\$ 1424.11	0.71 %	\$ 6342.6	\$ 528.55	\$ 176.18
S30	20ye201629	1.46	65.88 %	\$ 5168.61	2.45 %	\$ 90507.48	\$ 7542.29	\$ 1885.57
S31	20ye201630	1.29	62.07 %	\$ 587.47	0.29 %	\$ 9121.8	\$ 760.15	\$ 253.38
S32	20ye201631	-0.1	62.86 %	\$ 3500.01	1.72 %	\$ -4111.8	\$ -342.65	\$ -57.11
S33	20ye201632	1.12	56.93 %	\$ 17407.78	7.71 %	\$ 234889.68	\$ 19574.14	\$ 3262.36
S34	20ye201633	1.52	60.42 %	\$ 1575.57	0.78 %	\$ 28718.28	\$ 2393.19	\$ 797.73
S35	20ye201634	1.58	68.48 %	\$ 1502.91	0.74 %	\$ 28458.96	\$ 2371.58	\$ 790.53
S36	20ye201635	1.62	61.88 %	\$ 3229.82	1.57 %	\$ 62790.24	\$ 5232.52	\$ 1308.13
S37	20ye201636	0.19	57.81 %	\$ 9133.3	4.33 %	\$ 20737.56	\$ 1728.13	\$ 576.04
S38	20ye201637	1.24	61.67 %	\$ 3754.42	1.83 %	\$ 56002.8	\$ 4666.9	\$ 1555.63
S39	20ye201639	1.92	66.67 %	\$ 1431.54	0.71 %	\$ 32988.6	\$ 2749.05	\$ 549.81
S40	20ye201701	0.34	46 %	\$ 21825.26	9.52 %	\$ 88273.44	\$ 7356.12	\$ 2452.04
S41	20ye201702	2.64	62.5 %	\$ 609.96	0.3 %	\$ 19321.32	\$ 1610.11	\$ 536.7
S42	20ye201703	2.05	68.82 %	\$ 1447.74	0.71 %	\$ 35582.88	\$ 2965.24	\$ 988.41
S43	20ye201704	0.61	61.7 %	\$ 6381.13	3.05 %	\$ 46922.28	\$ 3910.19	\$ 782.04
S44	20ye201705	0.51	61.86 %	\$ 4624.35	2.25 %	\$ 28365.84	\$ 2363.82	\$ 590.96

S45	20ye201706	3.99	66.67 %	\$ 533.46	0.26 %	\$ 25563	\$ 2130.25	\$ 532.56
S46	20ye201707	1.25	65 %	\$ 1111.1	0.55 %	\$ 16644.48	\$ 1387.04	\$ 346.76
S47	20ye201708	-0.45	66.27 %	\$ 6329.69	3.11 %	\$ -34090.92	\$ -2840.91	\$ -568.18
S48	20ye201709	0.75	60.43 %	\$ 4373.65	2.12 %	\$ 39575.16	\$ 3297.93	\$ 549.66
S49	20ye201710	0.87	58.18 %	\$ 3083.64	1.5 %	\$ 32232.6	\$ 2686.05	\$ 671.51
S50	20ye201711	-0.28	68.52 %	\$ 1019.94	0.51 %	\$ -3405	\$ -283.75	\$ -94.58
S51	20ye201712	-0.96	55.56 %	\$ 26308.75	13.08 %	\$ -302236.92	\$ -25186.41	\$ -8395.47
S52	20ye201713	0.48	53.33 %	\$ 4383.77	2.13 %	\$ 25139.4	\$ 2094.95	\$ 698.32
S53	20ye201714	1.1	61.11 %	\$ 2051.75	1.01 %	\$ 27077.4	\$ 2256.45	\$ 564.11
S54	20ye201715	1.22	63.74 %	\$ 1477.04	0.73 %	\$ 21666.48	\$ 1805.54	\$ 451.39
S55	20ye201716	2.55	68.75 %	\$ 327.62	0.16 %	\$ 10009.2	\$ 834.1	\$ 278.03
S56	20ye201717	0.19	65.85 %	\$ 4812.95	2.34 %	\$ 10939.44	\$ 911.62	\$ 182.32
S57	20ye201718	2.01	64.38 %	\$ 867.71	0.43 %	\$ 20893.32	\$ 1741.11	\$ 580.37
S58	20ye201719	-0.98	52 %	\$ 11344.65	5.66 %	\$ -132887.04	\$ -11073.92	\$ -3691.31
S59	20ye201720	-0.62	64.44 %	\$ 5564.13	2.75 %	\$ -41644.44	\$ -3470.37	\$ -867.59
S60	20ye201721	0.3	63.01 %	\$ 8838.45	4.19 %	\$ 31708.44	\$ 2642.37	\$ 880.79
S61	20ye201722	1.38	64.14 %	\$ 4098.78	1.98 %	\$ 67990.92	\$ 5665.91	\$ 1133.18
S62	20ye201723	0.39	60.56 %	\$ 6459.11	3.09 %	\$ 30213.6	\$ 2517.8	\$ 839.27
S63	20ye201724	0.59	62.79 %	\$ 12114.02	5.58 %	\$ 85209.36	\$ 7100.78	\$ 2366.93
S64	20ye201725	-0.43	61.54 %	\$ 6539.11	3.21 %	\$ -33791.52	\$ -2815.96	\$ -938.65
S65	20ye201726	0.71	58.79 %	\$ 7074.34	3.39 %	\$ 59961.24	\$ 4996.77	\$ 999.35
S66	20ye201727	3.55	63.91 %	\$ 1341.94	0.65 %	\$ 57235.68	\$ 4769.64	\$ 953.93
S67	20ye201728	0.98	65.09 %	\$ 8517.83	3.97 %	\$ 100356.6	\$ 8363.05	\$ 1393.84
S68	20ye201729	0.32	62.77 %	\$ 20166.42	8.9 %	\$ 76386.6	\$ 6365.55	\$ 1591.39
S69	20ye201730	3.24	63.64 %	\$ 1419.16	0.7 %	\$ 55180.2	\$ 4598.35	\$ 1149.59
S70	20ye201731	0.96	63.11 %	\$ 3007.13	1.47 %	\$ 34785.36	\$ 2898.78	\$ 724.7
S71	20ye201732	1.65	60.94 %	\$ 628.18	0.31 %	\$ 12423.6	\$ 1035.3	\$ 345.1
S72	20ye201733	0.48	64.15 %	\$ 2309.84	1.14 %	\$ 13440.24	\$ 1120.02	\$ 373.34
S73	20ye201734	1.07	56.72 %	\$ 1331.78	0.66 %	\$ 17112	\$ 1426	\$ 475.33
S74	20ye201735	6.01	72.73 %	\$ 290.41	0.14 %	\$ 20949.6	\$ 1745.8	\$ 581.93
S75	20ye201736	3.93	68.12 %	\$ 305.09	0.15 %	\$ 14383.56	\$ 1198.63	\$ 399.54
S76	20ye201737	0.56	64.52 %	\$ 2329.27	1.15 %	\$ 15777.48	\$ 1314.79	\$ 438.26
S77	20ye201738	0.46	52.22 %	\$ 6781.64	3.27 %	\$ 37328.64	\$ 3110.72	\$ 1036.91
S78	20ye201739	2.22	64.15 %	\$ 937.47	0.46 %	\$ 25026.48	\$ 2085.54	\$ 521.39
S79	20ye201740	1.02	63.4 %	\$ 3264.73	1.6 %	\$ 39778.8	\$ 3314.9	\$ 552.48

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	15841.66	2363.82	3517.29	3143.07	-22917.7	7091.31	-12638.06	18201.44	24096.59	9424.53	2155.41	7670.54	57949.9
2016	10458.81	16114.01	15394.76	1458.47	0	53687.03	9464.07	17956.87	2042.29	7959.79	24338.91	14376.6	173251.61

STATS

Strategy

0	Average # of Bars in Trade	0.82	Payout Ratio (Avg Win/Loss)	1.63	Wins/Losses Ratio
99.9 %	Z-Probability	-10.3	Z-Score	0	AHPR
-99999999 %	Exposure	\$ 662.75	Deviation	29.68	Expectancy
		35.33 %	Stagnation in %	254	Stagnation in Days

Trades

		# of Wins	4831	# of Losses	2960	# of Cancelled/Expired	0
Gross Profit	\$ 923456.08	Gross Loss	\$ -692254.57	Average Win	\$ 191.15	Average Loss	\$ -233.87
Largest Win	\$ 15669.22	Largest Loss	\$ -3033.56	Max Consec Wins	16	Max Consec Losses	13

CHARTS



Report generated by Quant Analyzer