

QUANT ANALYZER PORTFOLIO REPORT

2010-2016 GBP30

TOTAL PROFIT

\$ 2578.42

PROFIT IN PIPS 4949.1 PIPS
YRLY AVG PROFIT \$ 377.27
YRLY AVG % RET 18.86 %
CAGR 12.56 %

OF TRADES

2298

SHARPE RATIO

0.12

PROFIT FACTOR

1.39

RETURN / DD RATIO

12.56

WINNING %

86.07 %

DRAWDOWN

\$ 205.3

% DRAWDOWN

6.68 %

DAILY AVG PROFIT

\$ 1.98

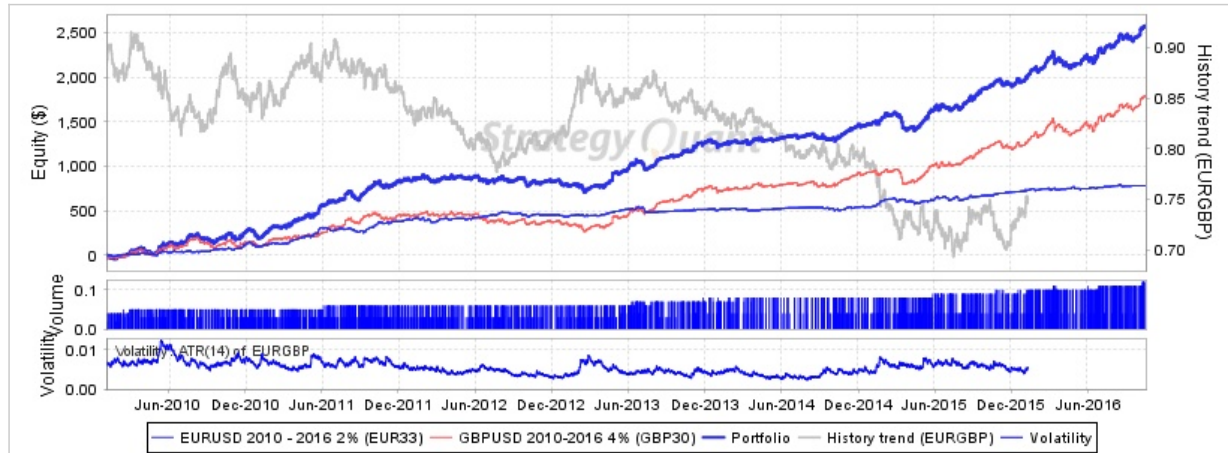
MTHLY AVG PROFIT

\$ 31.44

AVERAGE TRADE

\$ 6.94

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURUSD 2010 - 2016 2% (EUR33)	EURUSD 2010 - 2016 2% (EUR33)	unknown	\$ 783.01	2472.5 pips	885	0.15	1.44
S3	GBPUSD 2010-2016 4% (GBP30)	GBPUSD 2010-2016 4% (GBP30)	unknown	\$ 1795.41	2476.6 pips	1413	0.11	1.37
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURUSD 2010 - 2016 2% (EUR33)	11.48	84.75 %	\$ 68.18	4.85 %	\$ 117.42	\$ 9.79	\$ 1.04
S3	GBPUSD 2010-2016 4% (GBP30)	7.97	86.91 %	\$ 225.35	15.05 %	\$ 262.72	\$ 21.9	\$ 1.92

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	148.65	103.91	-22.3	-44.85	96.66	67.24	30.55	115.8	4.18	122.2	0	0	622.04
2015	72.12	56.6	-184.45	48.23	158.76	25.98	-12.42	130.31	101.56	88.28	-37.2	33.24	481.01
2014	56.41	-0.91	38.68	-11.4	23.51	22.32	16.54	-41.36	-8.75	76.55	64.08	29.55	265.22
2013	-5.71	-39.49	31.79	147.12	45.89	75.66	-43.43	91.88	24.76	57.89	82.02	-51.91	416.47
2012	30.72	-31.46	23.64	12.96	21.13	-81.34	42.48	-18.06	-14.01	-20.77	26.24	-35.06	-43.53
2011	125.27	8.38	73.1	65.19	105.44	35.7	91.14	-35.77	126.81	7.96	47.37	-1.25	649.34
2010	-14.7	44	52.21	-51.74	101.26	25.09	61.42	-24.04	-2.94	6.75	70.77	-80.21	187.87

STATS

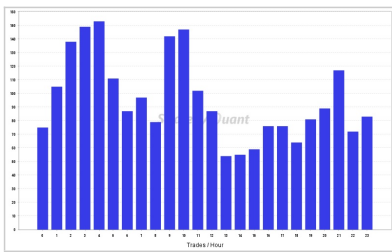
Strategy

Wins/Losses Ratio	6.18	Payout Ratio (Avg Win/Loss)	0.22	Average # of Bars in Trade	0
AHPR	0.04	Z-Score	-0.29	Z-Probability	61.41 %
Expectancy	1.12	Deviation	\$ 11.63	Exposure	-999999999 %
Stagnation in Days	385	Stagnation in %	15.51 %		

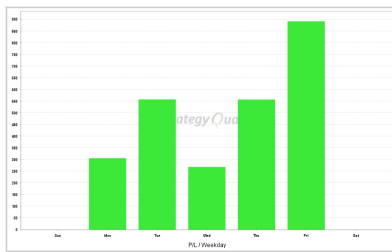
Trades

		# of Wins	1978	# of Losses	320	# of Cancelled/Expired	0
Gross Profit	\$ 9263.13	Gross Loss	\$ -6684.71	Average Win	\$ 4.68	Average Loss	\$ -20.89
Largest Win	\$ 63.36	Largest Loss	\$ -72.93	Max Consec Wins	39	Max Consec Losses	5
Avg Consec Wins	7.19	Avg Consec Loss	1.17	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

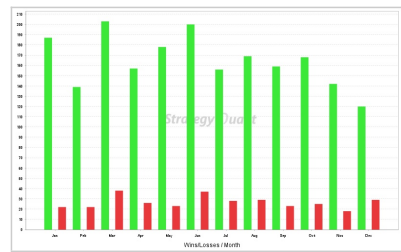
CHARTS



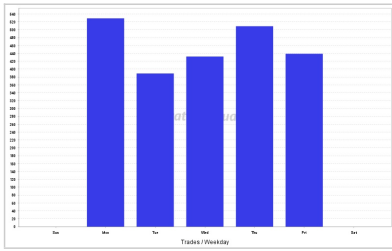
Trades by hour



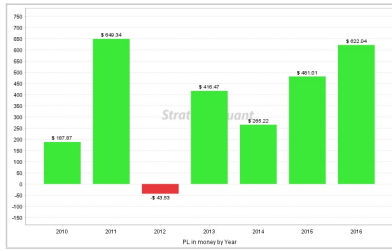
P/L by weekday



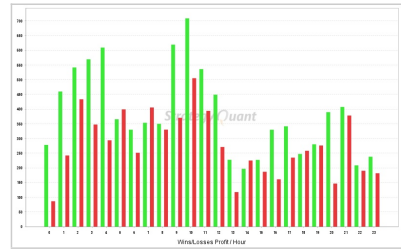
Wins/Losses by month



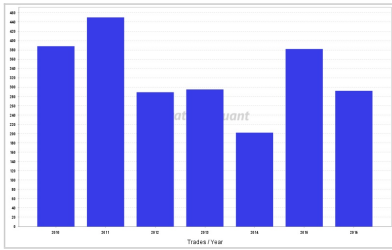
Trades by weekday



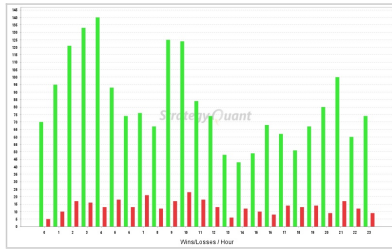
P/L by year



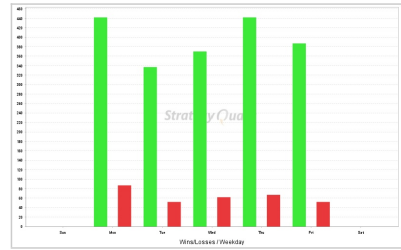
Wins/Losses Profit by hour



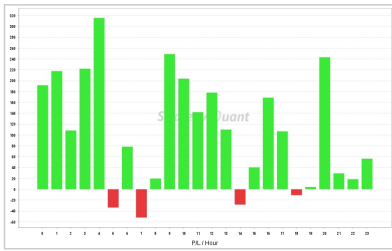
Trades by year



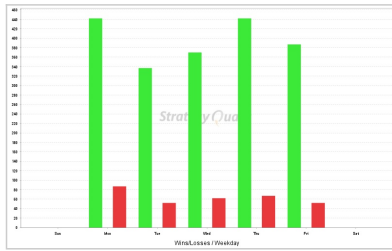
Wins/Losses by hour



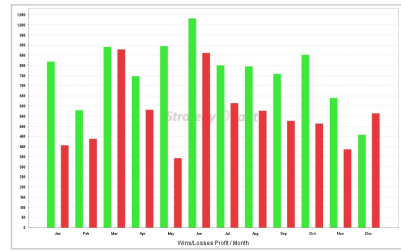
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month