

QUANT ANALYZER PORTFOLIO REPORT

2016

TOTAL PROFIT

\$ 319.86

PROFIT IN PIPS 710.7 PIPS
YRLY AVG PROFIT \$ 383.83
YRLY AVG % RET 19.19 %
CAGR 15.99 %

OF TRADES

292

SHARPE RATIO

0.14

PROFIT FACTOR

1.52

RETURN / DD RATIO

3.81

WINNING %

88.36 %

DRAWDOWN

\$ 83.87

% DRAWDOWN

3.87 %

DAILY AVG PROFIT

\$ 1.99

MTHLY AVG PROFIT

\$ 31.99

AVERAGE TRADE

\$ 5.34

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURUSD 2016 2% (EUR33)	EURUSD 2016 2% (EUR33)	unknown	\$ 46.71	162.5 pips	67	0.13	1.43
S3	GBPUSD 2016 4% (GBP30)	GBPUSD 2016 4% (GBP30)	unknown	\$ 273.15	548.2 pips	225	0.16	1.54
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURUSD 2016 2% (EUR33)	1.88	86.57 %	\$ 24.86	2.4 %	\$ 62.24	\$ 5.19	\$ 0.63
S3	GBPUSD 2016 4% (GBP30)	3.17	88.89 %	\$ 86.1	7.5 %	\$ 327.78	\$ 27.32	\$ 2.15

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	76.25	57.34	-8.29	-16.59	43.45	37.26	18.73	52.72	3.51	55.48	0	0	319.86

STATS

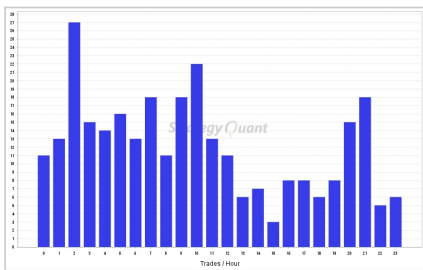
Strategy

Wins/Losses Ratio	7.59	Payout Ratio (Avg Win/Loss)	0.2	Average # of Bars in Trade	0
AHPR	0.05	Z-Score	1.55	Z-Probability	6.06 %
Expectancy	1.1	Deviation	\$ 8.7	Exposure	-999999999 %
Stagnation in Days	109	Stagnation in %	37.72 %		

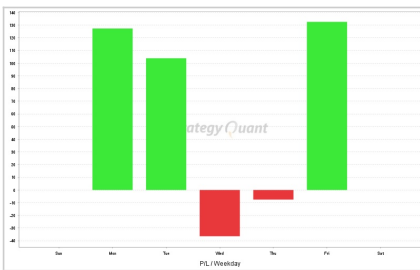
Trades

		# of Wins	258	# of Losses	34	# of Cancelled/Expired	0
Gross Profit	\$ 939.9	Gross Loss	\$ -620.04	Average Win	\$ 3.64	Average Loss	\$ -18.24
Largest Win	\$ 21.85	Largest Loss	\$ -35.16	Max Consec Wins	25	Max Consec Losses	2
Avg Consec Wins	7.59	Avg Consec Loss	1.03	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

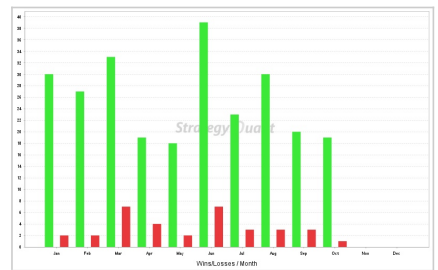
CHARTS



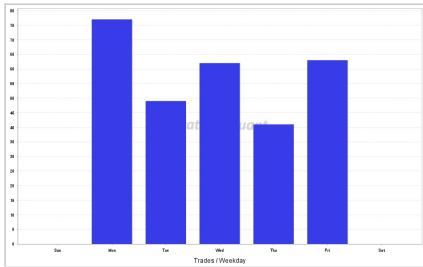
Trades by hour



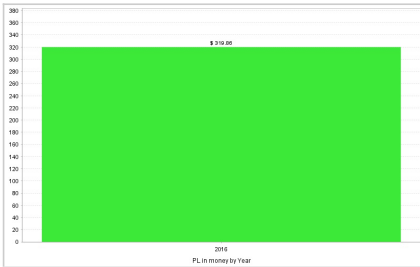
P/L by weekday



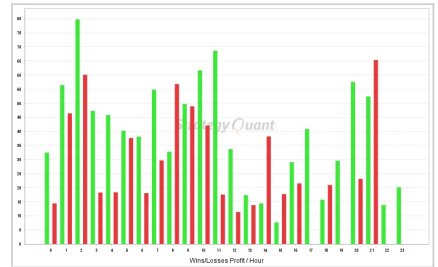
Wins/Losses by month



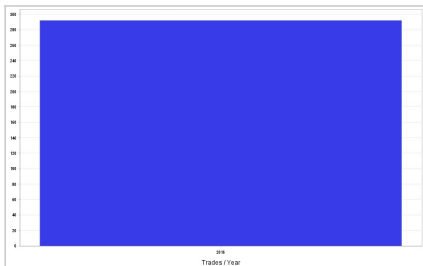
Trades by weekday



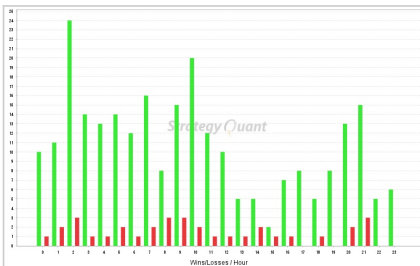
P/L by year



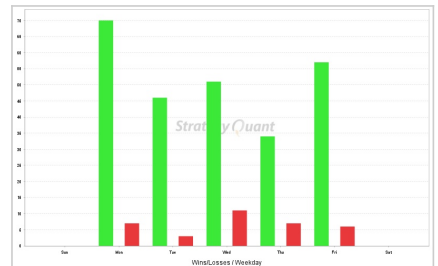
Wins/Losses Profit by hour



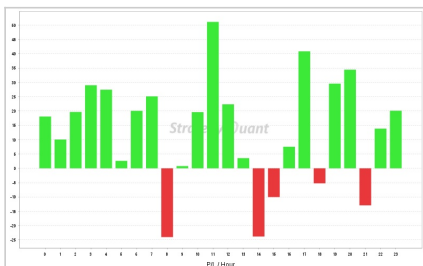
Trades by year



Wins/Losses by hour



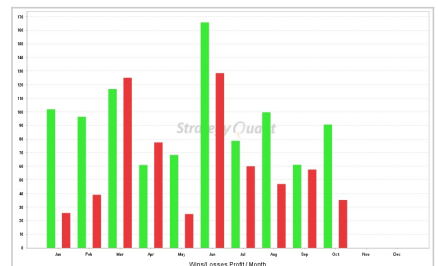
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer