

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 2862.38

PROFIT IN PIPS 21940.6 PIPS

YRLY AVG PROFIT \$ 520.41

YRLY AVG % RET 520.41 %

CAGR 75.9 %

OF TRADES

5102

SHARPE RATIO

0.21

PROFIT FACTOR

3.16

RETURN / DD RATIO

173.16

WINNING %

80.3 %

DRAWDOWN

\$ 16.53

% DRAWDOWN

7.37 %

DAILY AVG PROFIT

\$ 2.09

MTHLY AVG PROFIT

\$ 43.37

AVERAGE TRADE

\$ 1.08

ANNUAL% / MAX DD%

10.3

R EXPECTANCY

0.43 R

R EXP SCORE

394.25 R

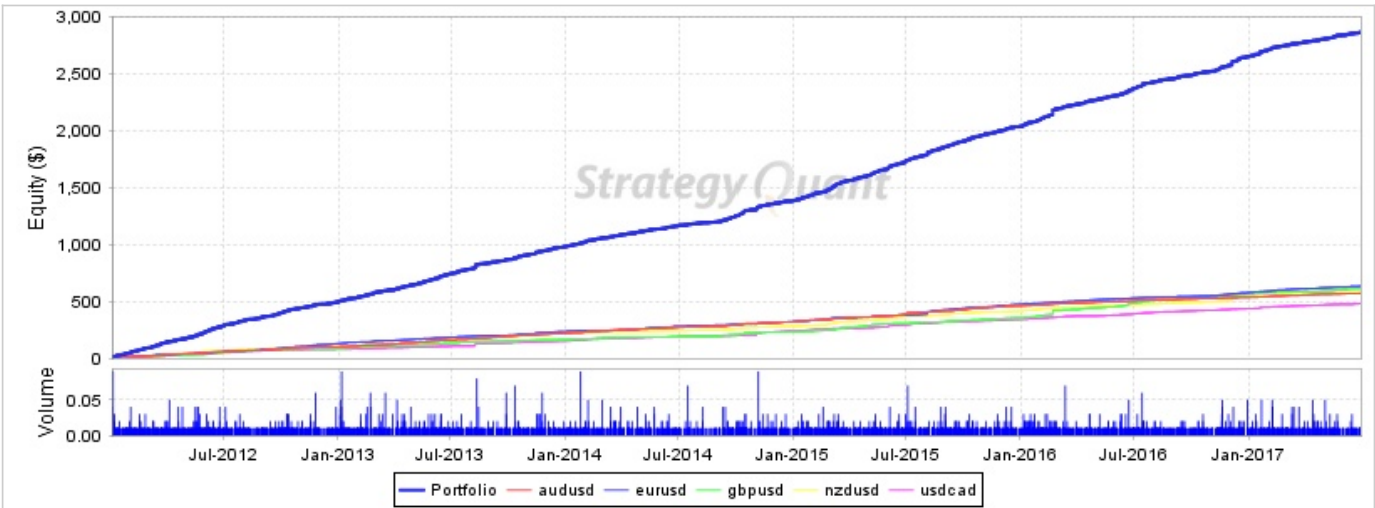
SON

23.23

SON SCORE

33.7

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	audusd	audusd	unknown	\$ 568.5	3803.6 pips	1171	0.22	2.88
S3	eurusd	eurusd	unknown	\$ 631.08	5599.8 pips	1125	0.42	4.1
S4	gbpusd	gbpusd	unknown	\$ 608.35	4469.2 pips	798	0.31	2.78
S5	nzdusd	nzdusd	unknown	\$ 575.84	4683.9 pips	1187	0.27	3.13
S6	usdcad	usdcad	unknown	\$ 478.61	3384.1 pips	821	0.25	3.31
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	audusd	37.87	79.59 %	\$ 15.01	11.68 %	\$ 103.35	\$ 8.61	\$ 0.82
S3	eurusd	60.8	80.89 %	\$ 10.38	4.6 %	\$ 114.77	\$ 9.56	\$ 0.95
S4	gbpusd	36.8	80.08 %	\$ 16.53	5.81 %	\$ 110.6	\$ 9.22	\$ 1.15
S5	nzdusd	39.91	79.11 %	\$ 14.43	9.34 %	\$ 104.67	\$ 8.72	\$ 0.82
S6	usdcad	42.54	82.46 %	\$ 11.25	5.94 %	\$ 87.02	\$ 7.25	\$ 0.82

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	55.27	39.6	32.98	24.61	36.48	24.66	0	0	0	0	0	0	213.6
2016	55.15	98.04	40.84	35.76	40.17	61.25	55.41	31.15	31.45	30.78	53	79.36	612.36
2015	51.15	48.96	77.61	41.19	58.54	69.82	53.07	68.91	53.35	53.68	38.48	40.1	654.86
2014	42.06	35.17	27.11	29.46	22.14	31.25	18.36	11.91	52.34	55.75	49.96	27.16	402.67
2013	40.64	41.46	24.56	43.15	44.91	53.51	41.14	53.91	30.66	41.4	36.81	34.11	486.26
2012	45.77	43.52	51.46	29.6	54.01	55.83	45.62	35.49	33.58	43.25	34.28	20.22	492.63

STATS

Strategy					
Wins/Losses Ratio	4.08	Payout Ratio (Avg Win/Loss)	0.78	Average # of Bars in Trade	0
AHPR	0.07	Z-Score	-0.34	Z-Probability	63.31 %
Expectancy	0.56	Deviation	\$ 1.8	Exposure	-999999999 %

Stagnation in Days

18

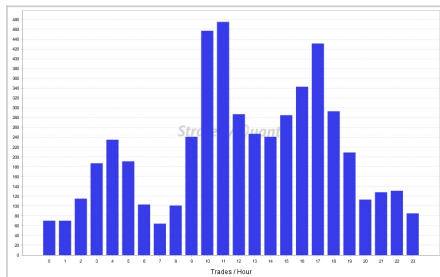
Stagnation in %

0.9 %

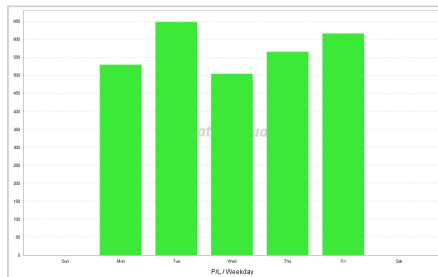
Trades

		# of Wins	4097	# of Losses	1005	# of Cancelled/Expired	0
Gross Profit	\$ 4187.75	Gross Loss	\$ -1325.37	Average Win	\$ 1.02	Average Loss	\$ -1.32
Largest Win	\$ 29.16	Largest Loss	\$ -16.53	Max Consec Wins	32	Max Consec Losses	5
Avg Consec Wins	5.09	Avg Consec Loss	1.25	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

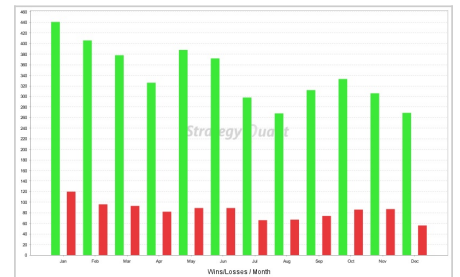
CHARTS



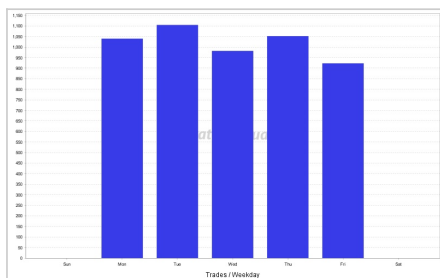
Trades by hour



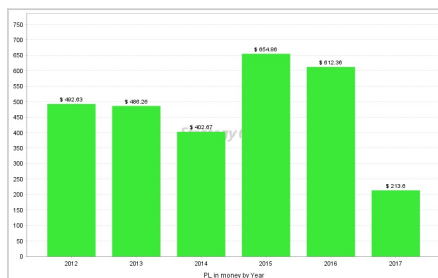
P/L by weekday



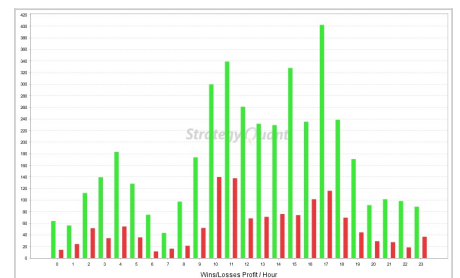
Wins/Losses by month



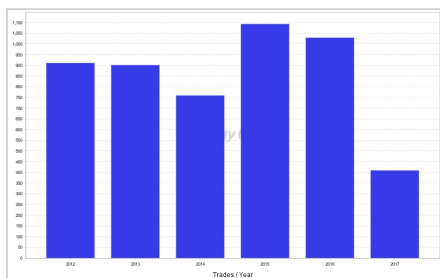
Trades by weekday



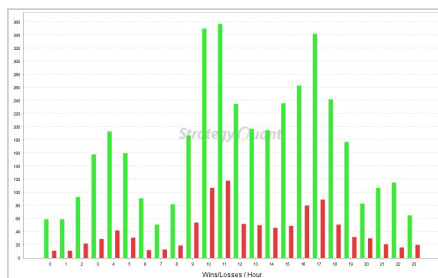
P/L by year



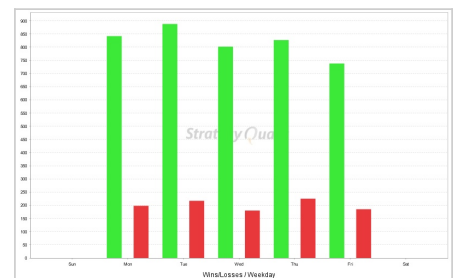
Wins/Losses Profit by hour



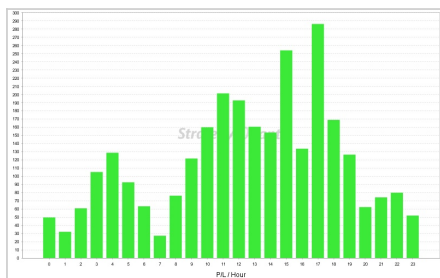
Trades by year



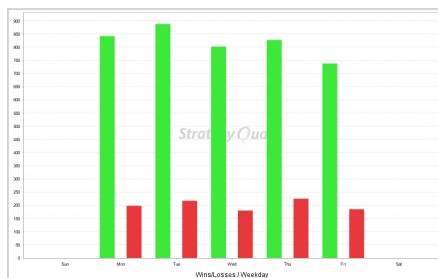
Wins/Losses by hour



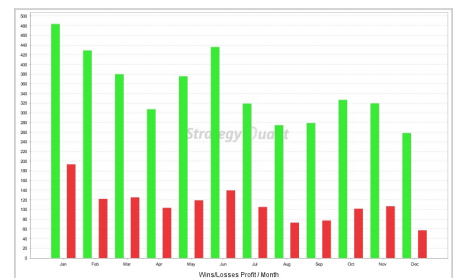
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer