

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

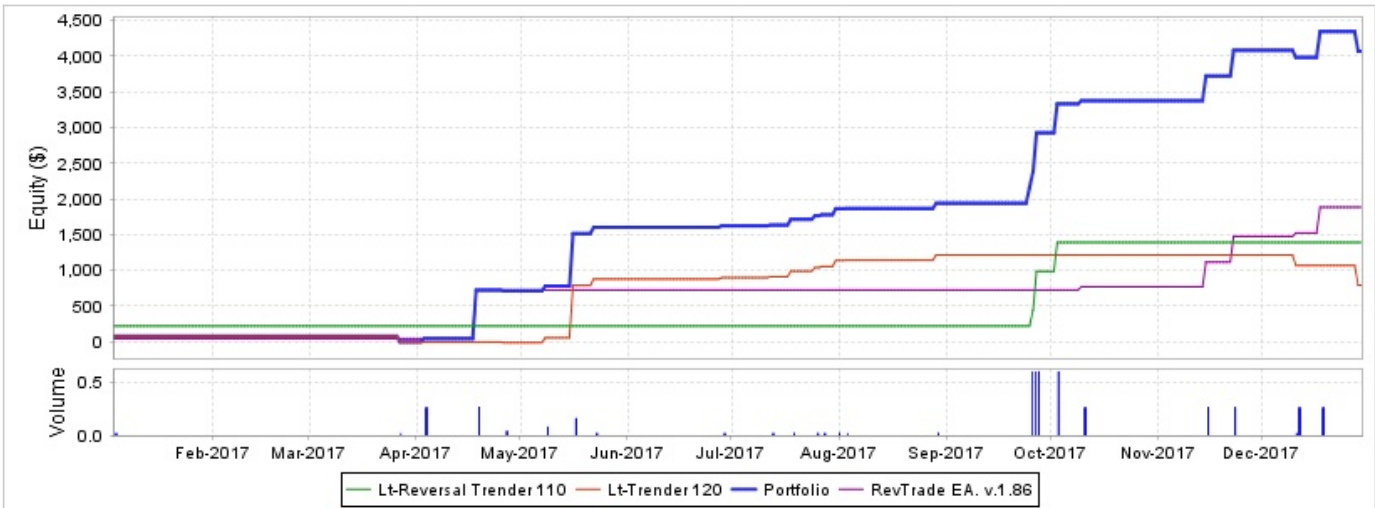
TOTAL PROFIT

\$ 4067.09

PROFIT IN PIPS 2613.1 PIPS
YRLY AVG PROFIT \$ 4067.09
YRLY AVG % RET 81.34 %
CAGR 81.34 %

| | | | | | | | | | |
|-------------------|-----------|--------------|--------|------------------|---------|-------------------|-----------|---------------|----------|
| # OF TRADES | 90 | SHARPE RATIO | 0.64 | PROFIT FACTOR | 8.7 | RETURN / DD RATIO | 14.79 | WINNING % | 88.89 % |
| DRAWDOWN | \$ 275.06 | % DRAWDOWN | 2.94 % | DAILY AVG PROFIT | \$ 11.2 | MTHLY AVG PROFIT | \$ 338.92 | AVERAGE TRADE | \$ 45.19 |
| ANNUAL% / MAX DD% | 27.67 | R EXPECTANCY | 0.86 R | R EXP SCORE | 77.01 R | SQN | 5.96 | SQN SCORE | 4.83 |

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

| # | Name | Symbol | Timeframe | Net Profit (\$) | Net Profit (pips) | # of Trades | Sharpe Ratio | Profit Factor |
|----|-------------------------|-------------------------|-----------|-----------------|-------------------|--------------------|---------------------|-------------------|
| S2 | Lt-Reversal Trender 110 | Lt-Reversal Trender 110 | unknown | \$ 1390.11 | 226.1 pips | 7 | 4.16 | 0 |
| S3 | Lt-Trender 120 | Lt-Trender 120 | unknown | \$ 793.31 | 1618.3 pips | 43 | 0.26 | 2.5 |
| S4 | RevTrade EA. v.1.86 | RevTrade EA. v.1.86 | unknown | \$ 1883.67 | 768.7 pips | 40 | 1.57 | 5 |
| # | Name | Return / DD Ratio | Winning % | Drawdown | % Drawdown | Yearly avg. profit | Monthly avg. profit | Daily avg. profit |
| S2 | Lt-Reversal Trender 110 | 0 | 100 % | \$ 0 | 0 % | \$ 16681.32 | \$ 1390.11 | \$ 139.01 |
| S3 | Lt-Trender 120 | 1.89 | 76.74 % | \$ 420.79 | 6.77 % | \$ 792.57 | \$ 66.11 | \$ 2.19 |
| S4 | RevTrade EA. v.1.86 | 0 | 100 % | \$ 0 | 0 % | \$ 5651.01 | \$ 470.92 | \$ 104.65 |

MONTHLY PERFORMANCE (\$)

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|------|-------|-----|--------|--------|--------|-------|--------|-------|--------|--------|--------|--------|---------|
| 2017 | 80.29 | 0 | -81.95 | 715.45 | 888.71 | 19.22 | 242.83 | 74.34 | 985.59 | 450.02 | 706.48 | -13.89 | 4067.09 |

STATS

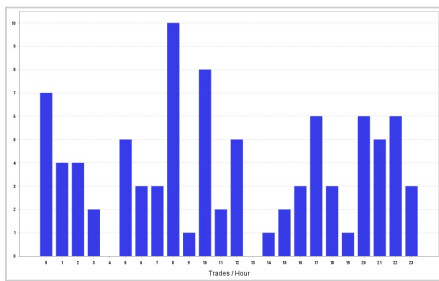
Strategy

| | | | | | |
|--------------------|-------|-----------------------------|----------|----------------------------|--------------|
| Wins/Losses Ratio | 8 | Payout Ratio (Avg Win/Loss) | 1.09 | Average # of Bars in Trade | 0 |
| AHPR | 0.67 | Z-Score | -3.98 | Z-Probability | 100 % |
| Expectancy | 45.19 | Deviation | \$ 71.96 | Exposure | -999999999 % |
| Stagnation in Days | 106 | Stagnation in % | 29.28 % | | |

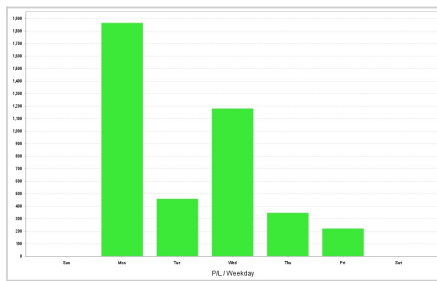
Trades

| | | | | | | | |
|-----------------|------------|-----------------|------------|-----------------------|----------|-------------------------|-----------|
| | | # of Wins | 80 | # of Losses | 10 | # of Cancelled/Expired | 0 |
| Gross Profit | \$ 4595.15 | Gross Loss | \$ -528.06 | Average Win | \$ 57.44 | Average Loss | \$ -52.81 |
| Largest Win | \$ 247.17 | Largest Loss | \$ -100.38 | Max Consec Wins | 29 | Max Consec Losses | 3 |
| Avg Consec Wins | 13.33 | Avg Consec Loss | 1.67 | Avg # of Bars in Wins | 0 | Avg # of Bars in Losses | 0 |

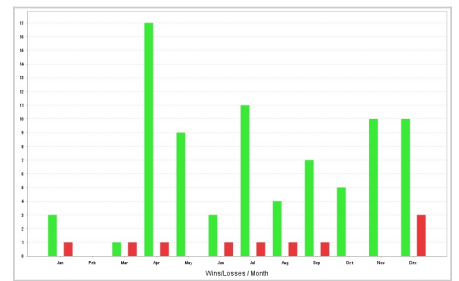
CHARTS



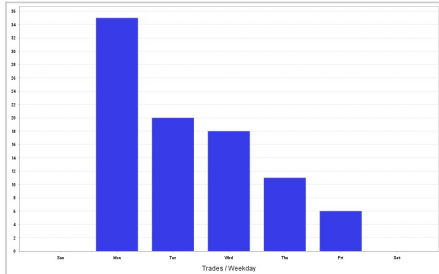
Trades by hour



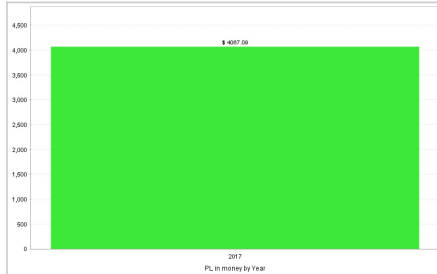
P/L by weekday



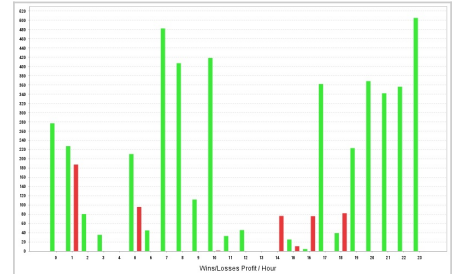
Wins/Losses by month



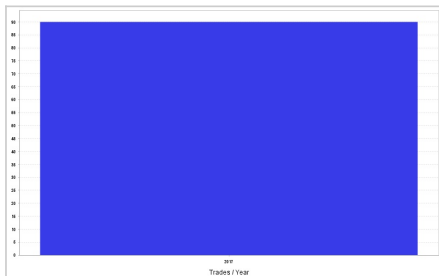
Trades by weekday



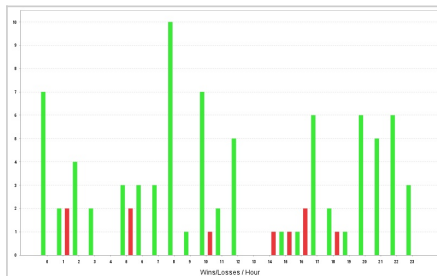
P/L by year



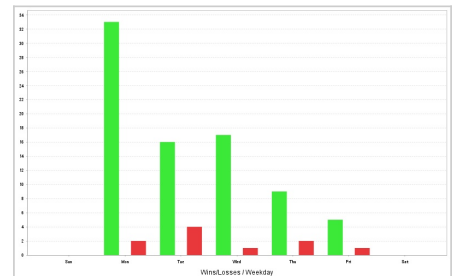
Wins/Losses Profit by hour



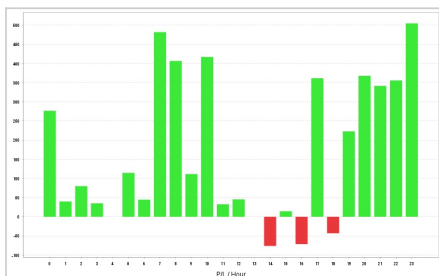
Trades by year



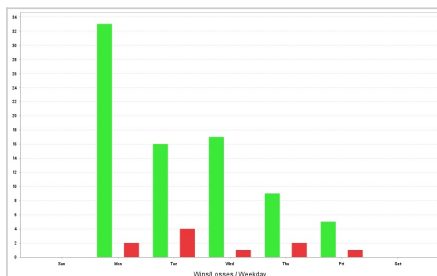
Wins/Losses by hour



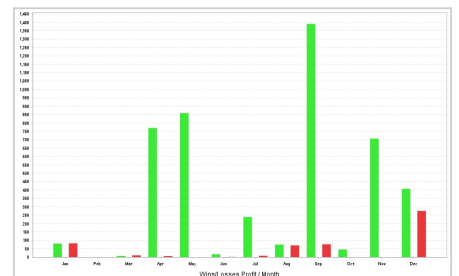
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

TRADES

| Ticket | Type | Open time | Open price | Size | Close time | Close price | Profit/Loss | Comment |
|--------|------|---------------------|------------|------|---------------------|-------------|-------------|---------|
| 1 | Sell | 02.01.2017 05:00:00 | 1.05151 | 0.02 | 03.01.2017 17:11:00 | 1.03563 | \$ 31.85 | |
| 2 | Sell | 02.01.2017 11:00:00 | 1.04888 | 0.02 | 03.01.2017 17:11:00 | 1.03563 | \$ 26.59 | |
| 3 | Sell | 02.01.2017 20:00:00 | 1.04651 | 0.02 | 03.01.2017 17:11:00 | 1.03563 | \$ 21.85 | |
| 4 | Sell | 03.01.2017 18:00:00 | 1.03844 | 0.02 | 27.03.2017 00:02:00 | 1.08328 | \$ -81.95 | |
| 3 | Buy | 03.04.2017 00:02:00 | 1.06615 | 0.26 | 03.04.2017 09:45:00 | 1.0665 | \$ 9.1 | |
| 4 | Buy | 03.04.2017 00:03:00 | 1.06615 | 0.26 | 03.04.2017 09:45:00 | 1.0665 | \$ 9.1 | |
| 5 | Buy | 03.04.2017 00:04:00 | 1.06613 | 0.26 | 03.04.2017 09:45:00 | 1.06648 | \$ 9.1 | |
| 1 | Buy | 03.04.2017 00:00:00 | 1.06604 | 0.26 | 03.04.2017 09:49:00 | 1.06639 | \$ 9.1 | |
| 2 | Buy | 03.04.2017 00:01:00 | 1.06581 | 0.26 | 03.04.2017 10:45:00 | 1.06616 | \$ 9.1 | |
| 13 | Buy | 17.04.2017 17:05:00 | 1.06605 | 0.26 | 18.04.2017 15:33:00 | 1.06873 | \$ 67.59 | |
| 11 | Buy | 17.04.2017 17:03:00 | 1.06613 | 0.26 | 18.04.2017 15:33:00 | 1.06872 | \$ 65.25 | |
| 12 | Buy | 17.04.2017 17:04:00 | 1.06607 | 0.26 | 18.04.2017 15:33:00 | 1.06872 | \$ 66.81 | |
| 15 | Buy | 17.04.2017 17:07:00 | 1.06608 | 0.26 | 18.04.2017 15:33:00 | 1.06872 | \$ 66.55 | |
| 7 | Buy | 12.04.2017 22:51:00 | 1.06658 | 0.26 | 18.04.2017 15:55:00 | 1.06964 | \$ 67.02 | |
| 8 | Buy | 12.04.2017 22:52:00 | 1.06701 | 0.26 | 18.04.2017 15:55:00 | 1.06964 | \$ 55.84 | |
| 9 | Buy | 12.04.2017 22:53:00 | 1.06702 | 0.26 | 18.04.2017 15:55:00 | 1.06964 | \$ 55.58 | |
| 10 | Buy | 12.04.2017 22:54:00 | 1.06627 | 0.26 | 18.04.2017 15:55:00 | 1.06964 | \$ 75.08 | |
| 14 | Buy | 17.04.2017 17:06:00 | 1.06618 | 0.26 | 18.04.2017 15:55:00 | 1.06964 | \$ 87.87 | |
| 6 | Buy | 12.04.2017 22:50:00 | 1.06639 | 0.26 | 18.04.2017 15:55:00 | 1.06963 | \$ 71.7 | |
| 5 | Buy | 27.03.2017 01:00:00 | 1.08337 | 0.04 | 26.04.2017 16:21:00 | 1.08756 | \$ 7.11 | |
| 6 | Buy | 27.03.2017 15:00:00 | 1.08776 | 0.04 | 26.04.2017 16:21:00 | 1.08756 | \$ -10.45 | |
| 7 | Buy | 25.04.2017 16:00:00 | 1.08898 | 0.04 | 26.04.2017 16:21:00 | 1.08756 | \$ -6.0 | |

| | | | | | | | |
|----|------|---------------------|---------|------|---------------------|---------|-----------|
| 8 | Buy | 26.04.2017 21:00:00 | 1.08991 | 0.08 | 08.05.2017 12:12:00 | 1.09426 | \$ 27.08 |
| 9 | Buy | 27.04.2017 06:00:00 | 1.09113 | 0.08 | 08.05.2017 12:12:00 | 1.09426 | \$ 17.97 |
| 10 | Buy | 02.05.2017 02:00:00 | 1.0912 | 0.08 | 08.05.2017 12:12:00 | 1.09426 | \$ 20.62 |
| 11 | Buy | 08.05.2017 21:00:00 | 1.09293 | 0.16 | 16.05.2017 15:53:00 | 1.10881 | \$ 243.79 |
| 12 | Buy | 09.05.2017 07:00:00 | 1.093 | 0.16 | 16.05.2017 15:53:00 | 1.10881 | \$ 243.96 |
| 13 | Buy | 12.05.2017 23:00:00 | 1.09304 | 0.16 | 16.05.2017 15:53:00 | 1.10881 | \$ 247.17 |
| 14 | Buy | 16.05.2017 21:00:00 | 1.1091 | 0.02 | 22.05.2017 16:51:00 | 1.12498 | \$ 30.8 |
| 15 | Buy | 17.05.2017 02:00:00 | 1.10956 | 0.02 | 22.05.2017 16:51:00 | 1.12498 | \$ 30.04 |
| 16 | Buy | 17.05.2017 10:00:00 | 1.11094 | 0.02 | 22.05.2017 16:51:00 | 1.12498 | \$ 27.28 |
| 17 | Buy | 23.05.2017 02:00:00 | 1.12396 | 0.02 | 28.06.2017 15:17:00 | 1.13129 | \$ 8.87 |
| 18 | Buy | 23.05.2017 11:00:00 | 1.12539 | 0.02 | 28.06.2017 15:17:00 | 1.13129 | \$ 6.01 |
| 19 | Buy | 02.06.2017 16:00:00 | 1.12703 | 0.02 | 28.06.2017 15:17:00 | 1.13129 | \$ 4.34 |
| 20 | Buy | 28.06.2017 18:00:00 | 1.13641 | 0.02 | 12.07.2017 16:20:00 | 1.14141 | \$ 7.75 |
| 21 | Buy | 29.06.2017 03:00:00 | 1.13791 | 0.02 | 12.07.2017 16:20:00 | 1.14141 | \$ 4.91 |
| 22 | Buy | 29.06.2017 10:00:00 | 1.14086 | 0.02 | 12.07.2017 16:20:00 | 1.14141 | \$ -0.99 |
| 23 | Buy | 12.07.2017 22:00:00 | 1.14157 | 0.02 | 18.07.2017 16:30:00 | 1.15745 | \$ 30.8 |
| 24 | Buy | 13.07.2017 03:00:00 | 1.14192 | 0.02 | 18.07.2017 16:30:00 | 1.15745 | \$ 30.26 |
| 25 | Buy | 17.07.2017 02:00:00 | 1.14708 | 0.02 | 18.07.2017 16:30:00 | 1.15745 | \$ 20.58 |
| 26 | Buy | 19.07.2017 10:00:00 | 1.15304 | 0.02 | 25.07.2017 15:12:00 | 1.16892 | \$ 30.8 |
| 27 | Buy | 21.07.2017 00:08:00 | 1.16308 | 0.02 | 25.07.2017 15:12:00 | 1.16892 | \$ 11.04 |
| 28 | Buy | 21.07.2017 17:00:00 | 1.16473 | 0.02 | 25.07.2017 15:12:00 | 1.16892 | \$ 7.74 |
| 29 | Buy | 26.07.2017 05:00:00 | 1.16468 | 0.02 | 27.07.2017 14:45:00 | 1.17015 | \$ 10.78 |
| 30 | Buy | 26.07.2017 21:00:00 | 1.16469 | 0.02 | 27.07.2017 14:45:00 | 1.17015 | \$ 10.76 |
| 31 | Buy | 27.07.2017 05:00:00 | 1.17409 | 0.02 | 27.07.2017 14:45:00 | 1.17015 | \$ -7.88 |
| 32 | Buy | 27.07.2017 18:00:00 | 1.16664 | 0.02 | 31.07.2017 18:59:00 | 1.18252 | \$ 31.12 |
| 33 | Buy | 27.07.2017 21:00:00 | 1.16753 | 0.02 | 31.07.2017 18:59:00 | 1.18252 | \$ 29.34 |
| 34 | Buy | 28.07.2017 06:00:00 | 1.16937 | 0.02 | 31.07.2017 18:59:00 | 1.18252 | \$ 25.82 |
| 35 | Buy | 01.08.2017 06:00:00 | 1.18287 | 0.02 | 03.08.2017 05:00:00 | 1.1835 | \$ 0.94 |
| 36 | Buy | 03.08.2017 07:00:00 | 1.18423 | 0.02 | 29.08.2017 09:57:00 | 1.20011 | \$ 27.58 |
| 37 | Buy | 03.08.2017 15:00:00 | 1.18552 | 0.02 | 29.08.2017 09:57:00 | 1.20011 | \$ 25.0 |
| 38 | Buy | 03.08.2017 23:00:00 | 1.18761 | 0.02 | 29.08.2017 09:57:00 | 1.20011 | \$ 20.82 |
| 1 | Sell | 25.09.2017 01:00:00 | 1.1915 | 0.6 | 25.09.2017 13:52:00 | 1.18783 | \$ 220.2 |
| 2 | Sell | 25.09.2017 19:00:00 | 1.1851 | 0.6 | 26.09.2017 10:49:00 | 1.18143 | \$ 222.99 |
| 3 | Sell | 27.09.2017 00:00:00 | 1.17925 | 0.6 | 27.09.2017 10:01:00 | 1.17558 | \$ 220.2 |
| 4 | Sell | 27.09.2017 07:00:00 | 1.17909 | 0.6 | 27.09.2017 10:01:00 | 1.17558 | \$ 210.6 |
| 5 | Sell | 27.09.2017 09:00:00 | 1.17744 | 0.6 | 27.09.2017 10:01:00 | 1.17558 | \$ 111.6 |
| 6 | Sell | 27.09.2017 23:00:00 | 1.17496 | 0.6 | 03.10.2017 04:00:00 | 1.17129 | \$ 236.96 |
| 7 | Sell | 28.09.2017 05:00:00 | 1.17385 | 0.6 | 03.10.2017 04:00:00 | 1.17129 | \$ 167.56 |
| 19 | Buy | 10.10.2017 12:57:00 | 1.17982 | 0.26 | 10.10.2017 19:02:00 | 1.18017 | \$ 9.1 |
| 20 | Buy | 10.10.2017 12:58:00 | 1.18018 | 0.26 | 10.10.2017 20:57:00 | 1.18053 | \$ 9.1 |
| 17 | Buy | 10.10.2017 12:55:00 | 1.18007 | 0.26 | 10.10.2017 20:57:00 | 1.18042 | \$ 9.1 |
| 16 | Buy | 10.10.2017 12:54:00 | 1.18 | 0.26 | 10.10.2017 20:57:00 | 1.18035 | \$ 9.1 |
| 18 | Buy | 10.10.2017 12:56:00 | 1.17991 | 0.26 | 10.10.2017 20:58:00 | 1.18026 | \$ 9.1 |
| 22 | Buy | 14.11.2017 20:09:00 | 1.18012 | 0.26 | 15.11.2017 10:09:00 | 1.18271 | \$ 65.25 |
| 25 | Buy | 14.11.2017 20:12:00 | 1.18008 | 0.26 | 15.11.2017 10:09:00 | 1.18271 | \$ 66.29 |
| 21 | Buy | 14.11.2017 20:08:00 | 1.1801 | 0.26 | 15.11.2017 10:09:00 | 1.1827 | \$ 65.51 |
| 24 | Buy | 14.11.2017 20:11:00 | 1.18042 | 0.26 | 15.11.2017 10:42:00 | 1.18307 | \$ 66.81 |
| 23 | Buy | 14.11.2017 20:10:00 | 1.18055 | 0.26 | 15.11.2017 10:50:00 | 1.1838 | \$ 82.41 |
| 26 | Buy | 20.11.2017 10:47:00 | 1.18033 | 0.26 | 23.11.2017 05:34:00 | 1.18346 | \$ 75.11 |
| 27 | Buy | 20.11.2017 10:48:00 | 1.18045 | 0.26 | 23.11.2017 05:34:00 | 1.18346 | \$ 71.99 |
| 28 | Buy | 20.11.2017 10:49:00 | 1.18032 | 0.26 | 23.11.2017 05:34:00 | 1.18346 | \$ 75.37 |
| 29 | Buy | 20.11.2017 10:50:00 | 1.18066 | 0.26 | 23.11.2017 05:34:00 | 1.18346 | \$ 66.53 |
| 30 | Buy | 20.11.2017 10:51:00 | 1.18048 | 0.26 | 23.11.2017 05:34:00 | 1.18346 | \$ 71.21 |
| 39 | Buy | 29.08.2017 16:00:00 | 1.20296 | 0.02 | 11.12.2017 00:00:00 | 1.1765 | \$ -69.64 |
| 40 | Buy | 08.09.2017 14:00:00 | 1.20699 | 0.02 | 11.12.2017 00:00:00 | 1.1765 | \$ -76.09 |
| 31 | Buy | 11.12.2017 08:14:00 | 1.1787 | 0.26 | 11.12.2017 19:50:00 | 1.17905 | \$ 9.1 |
| 32 | Buy | 11.12.2017 08:15:00 | 1.17863 | 0.26 | 11.12.2017 19:53:00 | 1.17898 | \$ 9.1 |
| 33 | Buy | 11.12.2017 08:16:00 | 1.17861 | 0.26 | 11.12.2017 19:53:00 | 1.17896 | \$ 9.1 |
| 35 | Buy | 11.12.2017 08:18:00 | 1.1786 | 0.26 | 11.12.2017 19:53:00 | 1.17895 | \$ 9.1 |
| 34 | Buy | 11.12.2017 08:17:00 | 1.17857 | 0.26 | 11.12.2017 19:53:00 | 1.17892 | \$ 9.1 |

| | | | | | | | |
|----|------|---------------------|---------|------|---------------------|---------|------------|
| 39 | Buy | 18.12.2017 08:29:00 | 1.17698 | 0.26 | 18.12.2017 15:50:00 | 1.17959 | \$ 67.86 |
| 38 | Buy | 18.12.2017 08:28:00 | 1.17706 | 0.26 | 18.12.2017 16:18:00 | 1.17965 | \$ 67.34 |
| 40 | Buy | 18.12.2017 08:30:00 | 1.17706 | 0.26 | 18.12.2017 16:18:00 | 1.17965 | \$ 67.34 |
| 36 | Buy | 18.12.2017 08:26:00 | 1.17727 | 0.26 | 18.12.2017 16:28:00 | 1.18027 | \$ 78.0 |
| 37 | Buy | 18.12.2017 08:27:00 | 1.17716 | 0.26 | 18.12.2017 16:28:00 | 1.18027 | \$ 80.86 |
| 43 | Sell | 13.12.2017 01:00:00 | 1.17369 | 0.04 | 29.12.2017 23:47:00 | 1.19953 | \$ -100.38 |
| 42 | Sell | 12.12.2017 05:00:00 | 1.17682 | 0.04 | 29.12.2017 23:47:00 | 1.19953 | \$ -87.67 |
| 41 | Sell | 11.12.2017 01:00:00 | 1.17694 | 0.04 | 29.12.2017 23:47:00 | 1.19953 | \$ -87.01 |

Report generated by Quant Analyzer