

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

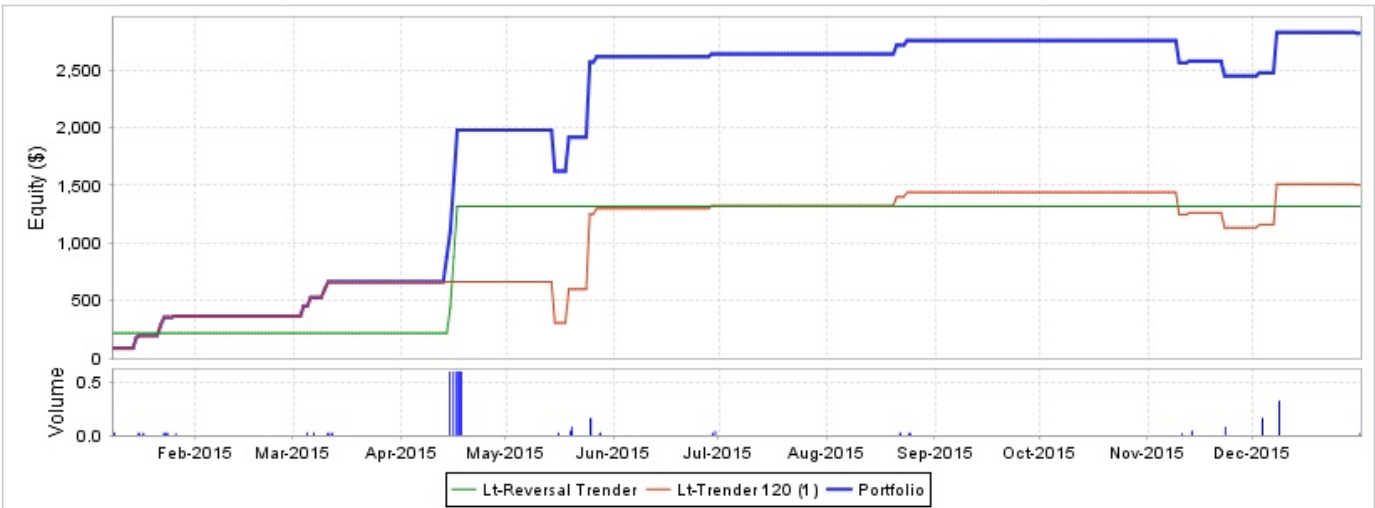
TOTAL PROFIT

\$ 2817.13

PROFIT IN PIPS 2470 PIPS
YRLY AVG PROFIT \$ 2815.45
YRLY AVG % RET 56.31 %
CAGR 56.34 %

# OF TRADES	67	SHARPE RATIO	0.51	PROFIT FACTOR	4.87	RETURN / DD RATIO	7.89	WINNING %	85.07 %
DRAWDOWN	\$ 357.06	% DRAWDOWN	5.12 %	DAILY AVG PROFIT	\$ 7.85	MTHLY AVG PROFIT	\$ 234.76	AVERAGE TRADE	\$ 42.05
ANNUAL% / MAX DD%	11	R EXPECTANCY	0.58 R	R EXP SCORE	38.63 R	SQN	3.84	SQN SCORE	1.72

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	Lt-Reversal Trender	unknown	\$ 1316.38	220.2 pips	6	16.04	0
S3	Lt-Trender 120 (1)	Lt-Trender 120 (1)	unknown	\$ 1500.75	2249.8 pips	61	0.35	3.06
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversal Trender	0	100 %	\$ 0	0 %	\$ 15796.56	\$ 1316.38	\$ 219.4
S3	Lt-Trender 120 (1)	4.2	83.61 %	\$ 357.06	6.31 %	\$ 1499.77	\$ 125.06	\$ 4.18

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2015	363.46	0	298.08	1316.38	635.24	24.54	0	116.36	0	0	-307.55	370.62	2817.13

STATS

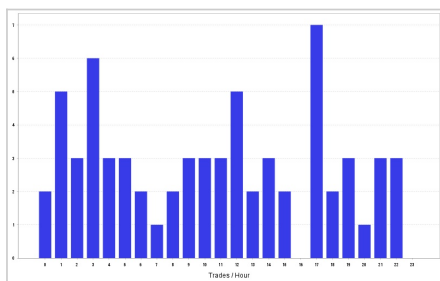
Strategy

Wins/Losses Ratio	5.7	Payout Ratio (Avg Win/Loss)	0.85	Average # of Bars in Trade	0
AHPR	0.68	Z-Score	-1.73	Z-Probability	95.82 %
Expectancy	42.05	Deviation	\$ 89.73	Exposure	-999999999 %
Stagnation in Days	107	Stagnation in %	29.64 %		

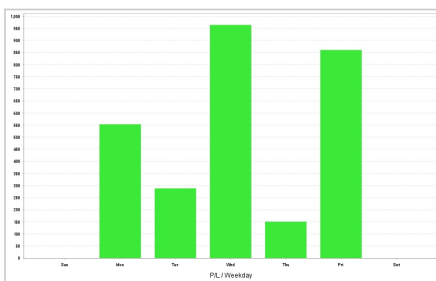
Trades

		# of Wins	57	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 3545.92	Gross Loss	\$ -728.79	Average Win	\$ 62.21	Average Loss	\$ -72.88
Largest Win	\$ 257.64	Largest Loss	\$ -192.8	Max Consec Wins	33	Max Consec Losses	2
Avg Consec Wins	7.13	Avg Consec Loss	1.43	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

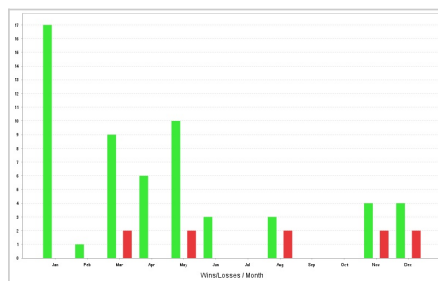
CHARTS



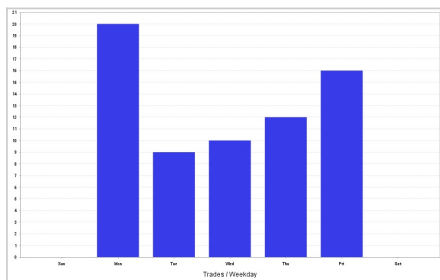
Trades by hour



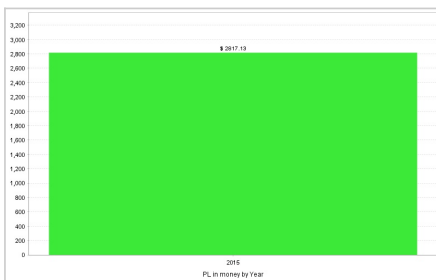
P/L by weekday



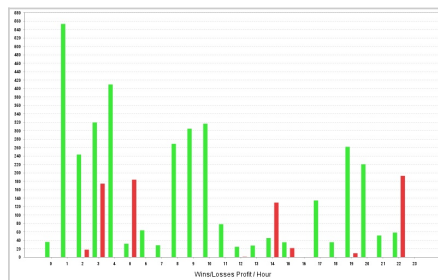
Wins/Losses by month



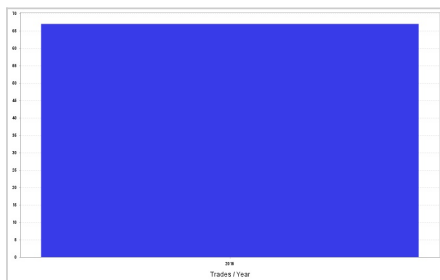
Trades by weekday



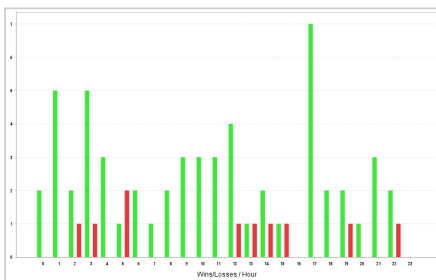
P/L by year



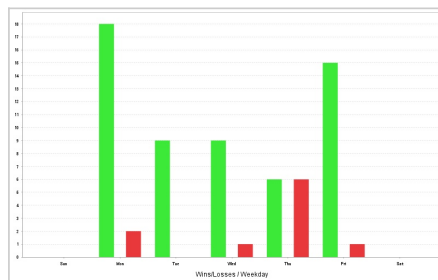
Wins/Losses Profit by hour



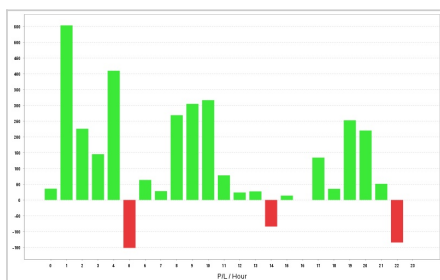
Trades by year



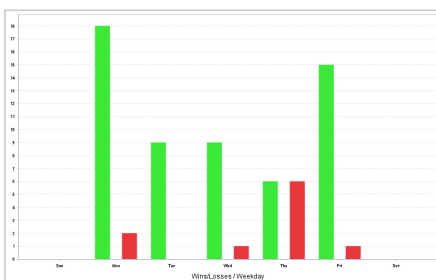
Wins/Losses by hour



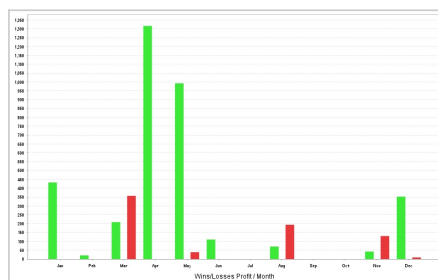
Wins/Losses by weekday



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	05.01.2015 06:00:00	1.19435	0.02	08.01.2015 11:45:00	1.17848	\$ 32.02	
2	Sell	05.01.2015 13:00:00	1.19199	0.02	08.01.2015 11:45:00	1.17848	\$ 27.3	
3	Sell	06.01.2015 22:00:00	1.19122	0.02	08.01.2015 11:45:00	1.17848	\$ 25.67	
4	Sell	08.01.2015 22:00:00	1.17836	0.02	15.01.2015 11:35:00	1.16249	\$ 32.39	
5	Sell	09.01.2015 17:00:00	1.17828	0.02	15.01.2015 11:35:00	1.16249	\$ 32.14	
6	Sell	13.01.2015 21:00:00	1.17663	0.02	15.01.2015 11:35:00	1.16249	\$ 28.47	
7	Sell	16.01.2015 03:00:00	1.16157	0.02	16.01.2015 19:07:00	1.15357	\$ 16.0	
8	Sell	16.01.2015 17:00:00	1.15497	0.02	16.01.2015 19:07:00	1.15357	\$ 2.8	
9	Sell	19.01.2015 01:00:00	1.15639	0.02	22.01.2015 18:12:00	1.14052	\$ 32.02	
10	Sell	19.01.2015 06:00:00	1.15611	0.02	22.01.2015 18:12:00	1.14052	\$ 31.46	
11	Sell	21.01.2015 02:00:00	1.15447	0.02	22.01.2015 18:12:00	1.14052	\$ 27.99	
12	Sell	23.01.2015 03:00:00	1.1361	0.02	23.01.2015 13:57:00	1.12023	\$ 31.74	
13	Sell	23.01.2015 07:00:00	1.13424	0.02	23.01.2015 13:57:00	1.12023	\$ 28.02	
14	Sell	23.01.2015 12:00:00	1.12328	0.02	23.01.2015 13:57:00	1.12023	\$ 6.1	
15	Sell	23.01.2015 21:00:00	1.12186	0.02	26.01.2015 02:03:00	1.11733	\$ 9.34	
16	Sell	26.01.2015 15:00:00	1.12443	0.02	04.03.2015 17:00:00	1.10856	\$ 35.18	
17	Sell	27.01.2015 08:00:00	1.12375	0.02	04.03.2015 17:00:00	1.10856	\$ 33.73	
18	Sell	27.02.2015 17:00:00	1.11867	0.02	04.03.2015 17:00:00	1.10856	\$ 20.69	
19	Sell	05.03.2015 03:00:00	1.10799	0.02	06.03.2015 15:31:00	1.09212	\$ 31.83	
20	Sell	05.03.2015 17:00:00	1.10294	0.02	06.03.2015 15:31:00	1.09212	\$ 21.73	
21	Sell	06.03.2015 03:00:00	1.10198	0.02	06.03.2015 15:31:00	1.09212	\$ 19.72	
22	Sell	06.03.2015 17:00:00	1.08572	0.02	10.03.2015 18:05:00	1.06985	\$ 32.11	

23	Sell	09.03.2015 00:00:00	1.08296	0.02	10.03.2015 18:05:00	1.06985	\$ 26.31
24	Sell	10.03.2015 11:00:00	1.07576	0.02	10.03.2015 18:05:00	1.06985	\$ 11.82
25	Sell	11.03.2015 05:00:00	1.06845	0.02	11.03.2015 19:43:00	1.05258	\$ 31.74
26	Sell	11.03.2015 11:00:00	1.06443	0.02	11.03.2015 19:43:00	1.05258	\$ 23.7
27	Sell	11.03.2015 17:00:00	1.05734	0.02	11.03.2015 19:43:00	1.05258	\$ 9.52
1	Buy	13.04.2015 02:00:00	1.06137	0.6	14.04.2015 16:00:00	1.06504	\$ 215.38
2	Buy	15.04.2015 09:00:00	1.06337	0.6	15.04.2015 16:34:00	1.06704	\$ 220.2
3	Buy	16.04.2015 04:00:00	1.073	0.6	16.04.2015 15:30:00	1.07667	\$ 220.2
4	Buy	16.04.2015 20:00:00	1.07314	0.6	16.04.2015 20:45:00	1.07681	\$ 220.2
5	Buy	17.04.2015 03:00:00	1.07589	0.6	17.04.2015 10:22:00	1.07956	\$ 220.2
6	Buy	17.04.2015 19:00:00	1.07811	0.6	17.04.2015 22:27:00	1.08178	\$ 220.2
28	Sell	12.03.2015 03:00:00	1.05498	0.02	15.05.2015 20:34:00	1.14511	\$ -174.3
29	Sell	12.03.2015 05:00:00	1.05075	0.02	15.05.2015 20:34:00	1.14511	\$ -182.76
30	Sell	18.05.2015 01:00:00	1.14431	0.04	19.05.2015 09:17:00	1.12844	\$ 63.67
31	Sell	18.05.2015 09:00:00	1.14366	0.04	19.05.2015 09:17:00	1.12844	\$ 61.07
32	Sell	18.05.2015 11:00:00	1.13904	0.04	19.05.2015 09:17:00	1.12844	\$ 42.59
33	Sell	19.05.2015 10:00:00	1.13033	0.08	19.05.2015 15:34:00	1.11446	\$ 126.96
34	Sell	20.05.2015 01:00:00	1.11448	0.16	25.05.2015 00:49:00	1.09861	\$ 257.64
35	Sell	20.05.2015 08:00:00	1.11307	0.16	25.05.2015 00:49:00	1.09861	\$ 235.08
36	Sell	20.05.2015 10:00:00	1.10824	0.16	25.05.2015 00:49:00	1.09861	\$ 157.8
37	Sell	25.05.2015 01:00:00	1.09762	0.02	27.05.2015 17:18:00	1.08948	\$ 16.47
38	Sell	25.05.2015 12:00:00	1.09722	0.02	27.05.2015 17:18:00	1.08948	\$ 15.67
39	Sell	25.05.2015 17:00:00	1.09706	0.02	27.05.2015 17:18:00	1.08948	\$ 15.35
40	Sell	28.05.2015 02:00:00	1.09031	0.02	29.06.2015 00:05:00	1.1006	\$ -17.6
41	Sell	28.05.2015 15:00:00	1.08844	0.02	29.06.2015 00:05:00	1.1006	\$ -21.34
42	Buy	29.06.2015 04:00:00	1.10182	0.04	29.06.2015 18:19:00	1.11769	\$ 63.48
43	Buy	30.06.2015 09:00:00	1.11853	0.02	21.08.2015 18:13:00	1.1344	\$ 23.38
44	Buy	30.06.2015 14:00:00	1.11857	0.02	21.08.2015 18:13:00	1.1344	\$ 23.3
45	Buy	20.08.2015 18:00:00	1.11964	0.02	21.08.2015 18:13:00	1.1344	\$ 29.36
46	Buy	24.08.2015 00:01:00	1.13755	0.02	24.08.2015 09:02:00	1.14232	\$ 9.54
47	Buy	24.08.2015 05:00:00	1.1428	0.02	24.08.2015 09:02:00	1.14232	\$ -0.96
48	Buy	24.08.2015 10:00:00	1.1466	0.02	24.08.2015 16:10:00	1.16247	\$ 31.74
49	Buy	24.08.2015 22:00:00	1.16012	0.02	10.11.2015 14:54:00	1.06999	\$ -192.8
50	Buy	10.11.2015 21:00:00	1.07192	0.04	13.11.2015 10:56:00	1.07551	\$ 13.4
51	Buy	11.11.2015 12:00:00	1.07506	0.04	13.11.2015 10:56:00	1.07551	\$ 1.16
52	Buy	13.11.2015 14:00:00	1.07908	0.08	23.11.2015 00:01:00	1.06372	\$ -129.31
53	Sell	23.11.2015 14:00:00	1.06244	0.16	03.12.2015 14:40:00	1.06154	\$ 21.85
54	Sell	23.11.2015 18:00:00	1.06145	0.16	03.12.2015 14:40:00	1.06154	\$ 6.01
55	Sell	25.11.2015 12:00:00	1.06113	0.16	03.12.2015 14:40:00	1.06154	\$ -0.6
56	Sell	04.12.2015 01:00:00	1.09276	0.32	08.12.2015 10:01:00	1.08721	\$ 183.56
57	Sell	04.12.2015 04:00:00	1.09096	0.32	08.12.2015 10:01:00	1.08721	\$ 125.96
58	Sell	04.12.2015 19:00:00	1.08832	0.32	08.12.2015 10:01:00	1.08721	\$ 41.48
61	Sell	17.12.2015 19:00:00	1.08046	0.02	31.12.2015 19:48:00	1.08566	\$ -9.1
60	Sell	17.12.2015 13:00:00	1.085	0.02	31.12.2015 19:48:00	1.08566	\$ -0.02
59	Sell	08.12.2015 12:00:00	1.08533	0.02	31.12.2015 19:48:00	1.08566	\$ 1.48

Report generated by Quant Analyzer