

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

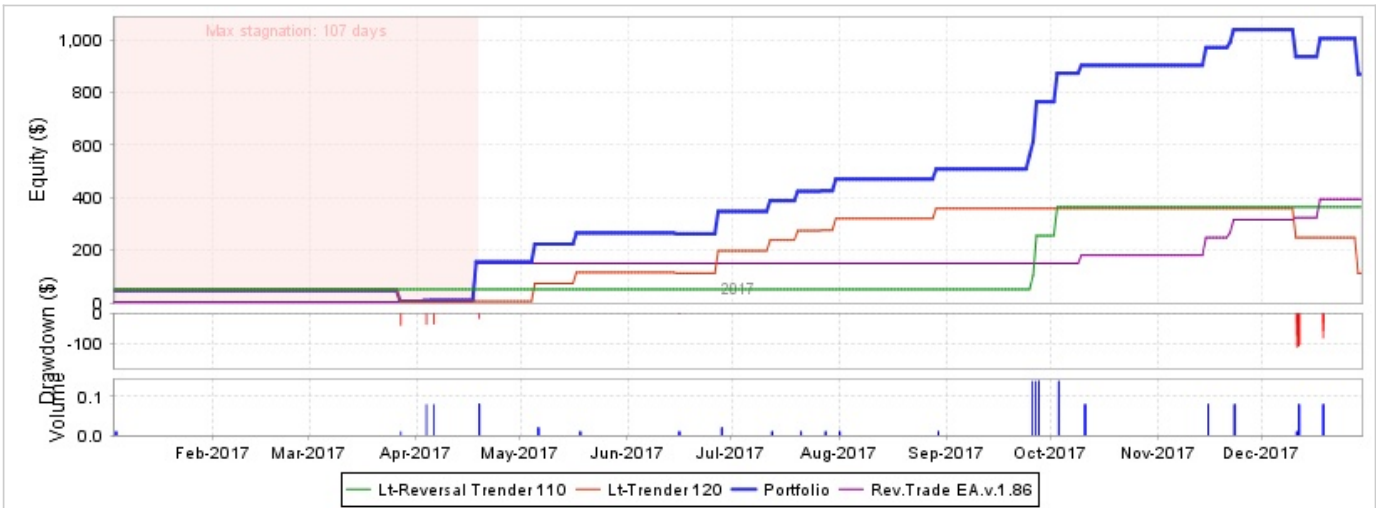
TOTAL PROFIT

\$ 869.79

PROFIT IN PIPS 2446 PIPS
YRLY AVG PROFIT \$ 870.3
YRLY AVG % RET 87.03 %
CAGR 86.98 %

# OF TRADES	68	SHARPE RATIO	0.65	PROFIT FACTOR	3.99	RETURN / DD RATIO	5.16	WINNING %	85.29 %
DRAWDOWN	\$ 168.48	% DRAWDOWN	8.27 %	DAILY AVG PROFIT	\$ 2.4	MTHLY AVG PROFIT	\$ 72.48	AVERAGE TRADE	\$ 12.79
ANNUAL% / MAX DD%	10.52	R EXPECTANCY	0.44 R	R EXP SCORE	29.9 R	SQN	4.6	SQN SCORE	2.13

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	\$ 363.8	254.8 pips	7	13.58	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 112.32	1656.1 pips	37	0.16	1.39
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 393.67	535.1 pips	24	1.75	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 %	\$ 4365.6	\$ 363.8	\$ 36.38
S3	Lt-Trender 120	0.46	72.97 %	\$ 246.64	18.15 %	\$ 112.2	\$ 9.36	\$ 0.31
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 1181.01	\$ 98.42	\$ 15.14

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	47.13	0	-41.38	149.8	109.9	82.07	123.03	38.21	255.39	139.13	134.99	-168.48	869.79

STATS

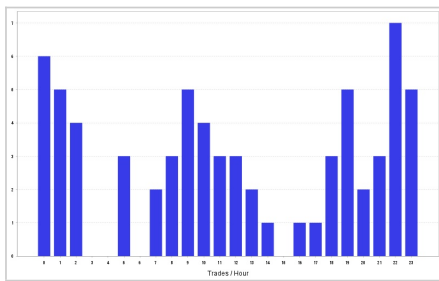
Strategy

Wins/Losses Ratio	5.8	Payout Ratio (Avg Win/Loss)	0.69	Average # of Bars in Trade	0
AHPR	0.93	Z-Score	-5.22	Z-Probability	100 %
Expectancy	12.79	Deviation	\$ 22.93	Exposure	-999999999 %
Stagnation in Days	107	Stagnation in %	29.56 %		

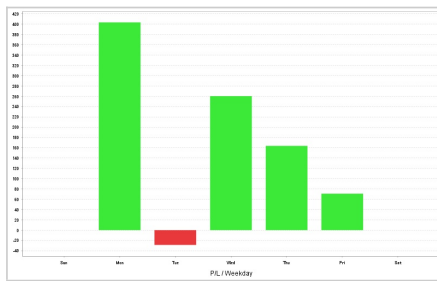
Trades

		# of Wins	58	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 1160.91	Gross Loss	\$ -291.12	Average Win	\$ 20.02	Average Loss	\$ -29.11
Largest Win	\$ 54.5	Largest Loss	\$ -47.61	Max Consec Wins	34	Max Consec Losses	3
Avg Consec Wins	14.5	Avg Consec Loss	2.5	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

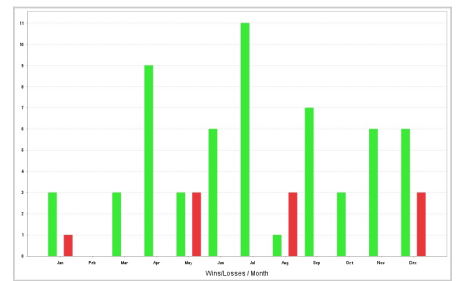
CHARTS



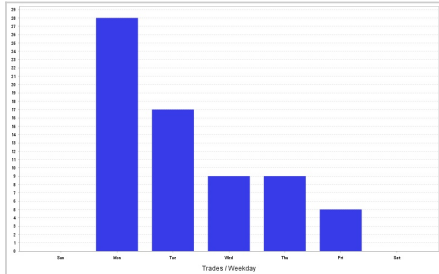
Trades by hour



P/L by weekday



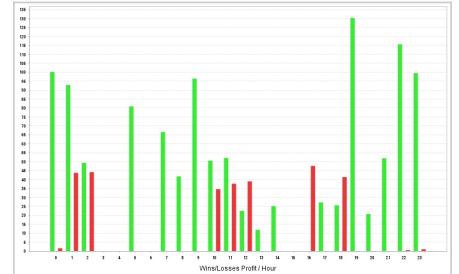
Wins/Losses by month



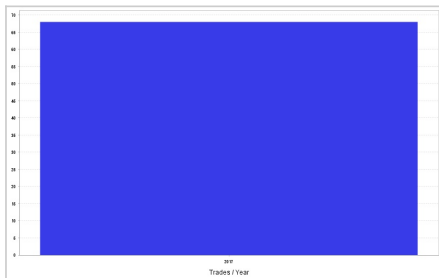
Trades by weekday



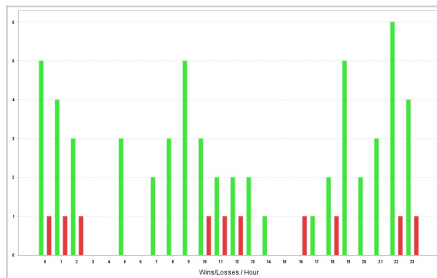
P/L by year



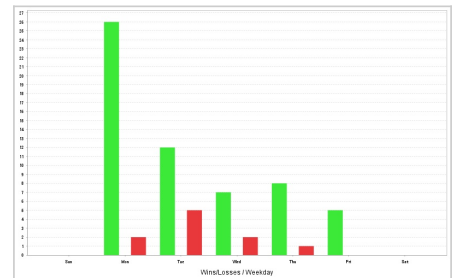
Wins/Losses Profit by hour



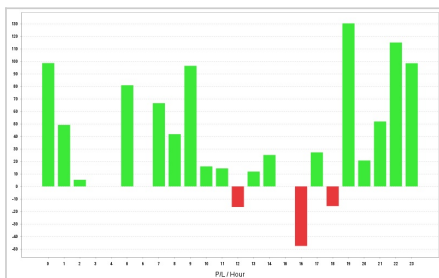
Trades by year



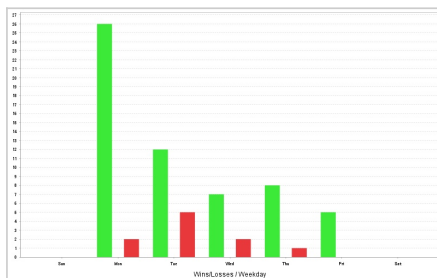
Wins/Losses by hour



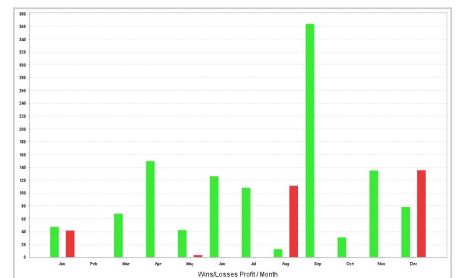
Wins/Losses by weekday



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 01:00:00	1.05172	0.01	03.01.2017 17:05:00	1.03588	\$ 15.88	
2	Sell	02.01.2017 05:00:00	1.05151	0.01	03.01.2017 17:05:00	1.03588	\$ 15.67	
3	Sell	02.01.2017 07:00:00	1.05142	0.01	03.01.2017 17:05:00	1.03588	\$ 15.58	
4	Sell	03.01.2017 18:00:00	1.03844	0.01	27.03.2017 00:02:00	1.08332	\$ -41.38	
1	Buy	03.04.2017 00:00:00	1.06606	0.08	03.04.2017 09:45:00	1.06641	\$ 2.8	
2	Buy	03.04.2017 01:00:00	1.06625	0.08	05.04.2017 12:15:00	1.0666	\$ 1.37	
5	Buy	12.04.2017 23:00:00	1.06596	0.08	18.04.2017 15:33:00	1.06873	\$ 17.86	
9	Buy	17.04.2017 19:00:00	1.06613	0.08	18.04.2017 15:33:00	1.06872	\$ 20.0	
4	Buy	12.04.2017 22:50:00	1.06641	0.08	18.04.2017 15:55:00	1.06964	\$ 21.54	
7	Buy	17.04.2017 17:03:00	1.06615	0.08	18.04.2017 15:55:00	1.06964	\$ 27.2	
8	Buy	17.04.2017 18:00:00	1.06645	0.08	18.04.2017 15:55:00	1.06964	\$ 24.8	
6	Buy	13.04.2017 00:00:00	1.06654	0.08	18.04.2017 15:55:00	1.06963	\$ 21.14	
3	Buy	03.04.2017 02:00:00	1.06724	0.08	18.04.2017 18:26:00	1.07022	\$ 13.09	
5	Buy	27.03.2017 01:00:00	1.08341	0.02	05.05.2017 18:37:00	1.09925	\$ 24.69	
6	Buy	27.03.2017 02:00:00	1.08492	0.02	05.05.2017 18:37:00	1.09925	\$ 21.67	
7	Buy	27.03.2017 09:00:00	1.08508	0.02	05.05.2017 18:37:00	1.09925	\$ 21.35	
8	Buy	05.05.2017 19:00:00	1.09964	0.01	17.05.2017 21:16:00	1.11548	\$ 14.76	
9	Buy	05.05.2017 23:00:00	1.09988	0.01	17.05.2017 21:16:00	1.11548	\$ 14.52	
10	Buy	08.05.2017 00:02:00	1.10176	0.01	17.05.2017 21:16:00	1.11548	\$ 12.91	
11	Buy	17.05.2017 22:00:00	1.11487	0.01	15.06.2017 12:39:00	1.11694	\$ -0.53	
12	Buy	17.05.2017 23:00:00	1.11535	0.01	15.06.2017 12:39:00	1.11694	\$ -1.01	
13	Buy	18.05.2017 00:00:00	1.11599	0.01	15.06.2017 12:39:00	1.11694	\$ -1.56	

14	Buy	15.06.2017 19:00:00	1.11527	0.02	27.06.2017 18:56:00	1.13111	\$ 29.53
15	Buy	15.06.2017 22:00:00	1.11551	0.02	27.06.2017 18:56:00	1.13111	\$ 29.05
16	Buy	16.06.2017 11:00:00	1.11683	0.02	27.06.2017 18:56:00	1.13111	\$ 26.59
17	Buy	27.06.2017 19:00:00	1.13277	0.01	12.07.2017 07:44:00	1.14861	\$ 14.5
18	Buy	27.06.2017 21:00:00	1.13334	0.01	12.07.2017 07:44:00	1.14861	\$ 13.93
19	Buy	27.06.2017 22:00:00	1.13477	0.01	12.07.2017 07:44:00	1.14861	\$ 12.5
20	Buy	12.07.2017 08:00:00	1.1487	0.01	20.07.2017 17:45:00	1.16454	\$ 15.12
21	Buy	18.07.2017 05:00:00	1.15307	0.01	20.07.2017 17:45:00	1.16454	\$ 11.29
22	Buy	18.07.2017 13:00:00	1.15532	0.01	20.07.2017 17:45:00	1.16454	\$ 9.04
23	Buy	20.07.2017 18:00:00	1.16359	0.01	27.07.2017 19:16:00	1.16505	\$ 0.83
24	Buy	20.07.2017 20:00:00	1.1637	0.01	27.07.2017 19:16:00	1.16505	\$ 0.72
25	Buy	21.07.2017 09:00:00	1.1641	0.01	27.07.2017 19:16:00	1.16505	\$ 0.41
26	Buy	27.07.2017 21:00:00	1.16757	0.01	31.07.2017 21:52:00	1.18341	\$ 15.48
27	Buy	27.07.2017 22:00:00	1.16844	0.01	31.07.2017 21:52:00	1.18341	\$ 14.61
28	Buy	28.07.2017 02:00:00	1.16854	0.01	31.07.2017 21:52:00	1.18341	\$ 14.6
29	Buy	31.07.2017 22:00:00	1.18316	0.01	29.08.2017 09:31:00	1.199	\$ 13.24
30	Buy	31.07.2017 23:00:00	1.18379	0.01	29.08.2017 09:31:00	1.199	\$ 12.61
31	Buy	01.08.2017 00:17:00	1.18413	0.01	29.08.2017 09:31:00	1.199	\$ 12.36
1	Sell	25.09.2017 01:00:00	1.1915	0.14	25.09.2017 13:52:00	1.18786	\$ 50.96
2	Sell	25.09.2017 19:00:00	1.1851	0.14	26.09.2017 10:49:00	1.18146	\$ 51.55
3	Sell	27.09.2017 00:00:00	1.17925	0.14	27.09.2017 10:01:00	1.17561	\$ 50.96
4	Sell	27.09.2017 07:00:00	1.17909	0.14	27.09.2017 10:01:00	1.17545	\$ 50.96
5	Sell	27.09.2017 09:00:00	1.17744	0.14	27.09.2017 11:25:00	1.1738	\$ 50.96
6	Sell	27.09.2017 23:00:00	1.17496	0.14	03.10.2017 04:00:00	1.17132	\$ 54.5
7	Sell	28.09.2017 05:00:00	1.17385	0.14	03.10.2017 08:19:00	1.17021	\$ 53.91
12	Buy	10.10.2017 14:00:00	1.17831	0.08	10.10.2017 17:56:00	1.18145	\$ 25.12
11	Buy	10.10.2017 13:00:00	1.18033	0.08	10.10.2017 20:52:00	1.18068	\$ 2.8
10	Buy	10.10.2017 12:54:00	1.18002	0.08	10.10.2017 20:57:00	1.18037	\$ 2.8
13	Buy	14.11.2017 20:08:00	1.18012	0.08	15.11.2017 10:09:00	1.18271	\$ 20.0
15	Buy	14.11.2017 22:00:00	1.17954	0.08	15.11.2017 10:09:00	1.18271	\$ 24.64
14	Buy	14.11.2017 21:00:00	1.18017	0.08	15.11.2017 10:42:00	1.18307	\$ 22.48
18	Buy	20.11.2017 12:00:00	1.17958	0.08	22.11.2017 21:31:00	1.18222	\$ 19.69
16	Buy	20.11.2017 10:47:00	1.18035	0.08	23.11.2017 05:34:00	1.18346	\$ 22.73
17	Buy	20.11.2017 11:00:00	1.18001	0.08	23.11.2017 05:34:00	1.18346	\$ 25.45
32	Buy	29.08.2017 10:00:00	1.20176	0.01	11.12.2017 00:00:00	1.1765	\$ -34.58
34	Buy	29.08.2017 12:00:00	1.20614	0.01	11.12.2017 00:00:00	1.1765	\$ -38.96
33	Buy	29.08.2017 11:00:00	1.20483	0.01	11.12.2017 00:00:00	1.1765	\$ -37.65
21	Buy	11.12.2017 10:00:00	1.17842	0.08	11.12.2017 15:25:00	1.17877	\$ 2.8
20	Buy	11.12.2017 09:00:00	1.17801	0.08	11.12.2017 15:28:00	1.17836	\$ 2.8
19	Buy	11.12.2017 08:14:00	1.17872	0.08	11.12.2017 19:50:00	1.17907	\$ 2.8
23	Buy	18.12.2017 09:00:00	1.17698	0.08	18.12.2017 15:50:00	1.17959	\$ 20.88
22	Buy	18.12.2017 08:26:00	1.17729	0.08	18.12.2017 16:28:00	1.18027	\$ 23.84
24	Buy	18.12.2017 10:00:00	1.17821	0.08	18.12.2017 17:09:00	1.18134	\$ 25.04
37	Sell	12.12.2017 16:00:00	1.17505	0.02	29.12.2017 23:47:00	1.19957	\$ -47.61
36	Sell	11.12.2017 02:00:00	1.17676	0.02	29.12.2017 23:47:00	1.19957	\$ -44.1
35	Sell	11.12.2017 01:00:00	1.17694	0.02	29.12.2017 23:47:00	1.19957	\$ -43.74

Report generated by Quant Analyzer