

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

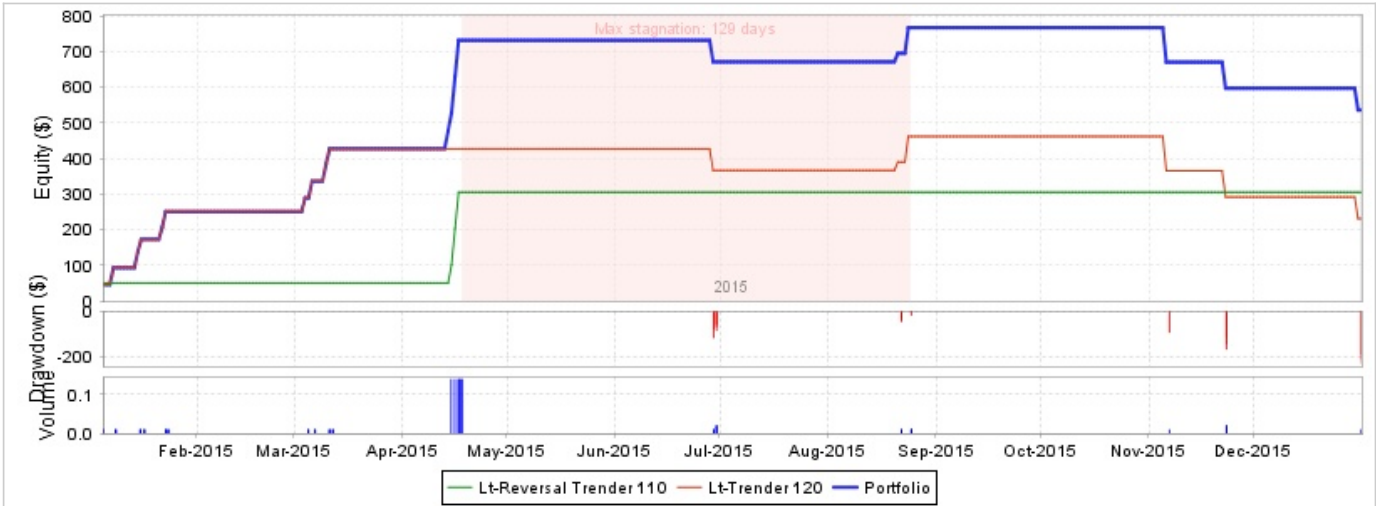
TOTAL PROFIT

\$ 536.2

PROFIT IN PIPS 2581.5 PIPS
YRLY AVG PROFIT \$ 536.2
YRLY AVG % RET 53.62 %
CAGR 53.62 %

# OF TRADES	57	SHARPE RATIO	0.48	PROFIT FACTOR	2.53	RETURN / DD RATIO	2.32	WINNING %	82.46 %
DRAWDOWN	\$ 231.07	% DRAWDOWN	13.07 %	DAILY AVG PROFIT	\$ 1.47	MTHLY AVG PROFIT	\$ 44.68	AVERAGE TRADE	\$ 9.41
ANNUAL% / MAX DD%	4.1	R EXPECTANCY	0.27 R	R EXP SCORE	15.26 R	SQN	2.8	SQN SCORE	0.91

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	\$ 305.35	219 pips	6	14.02	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 230.85	2362.5 pips	51	0.26	1.66
#	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 %	\$ 3664.2	\$ 305.35	\$ 50.89
S3	Lt-Trender 120	1	80.39 %	\$ 231.07	15.81 %	\$ 230.85	\$ 19.24	\$ 0.63

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2015	250.83	0	176.05	305.35	0	-60.58	0	95.62	0	0	-170.28	-60.79	536.2

STATS

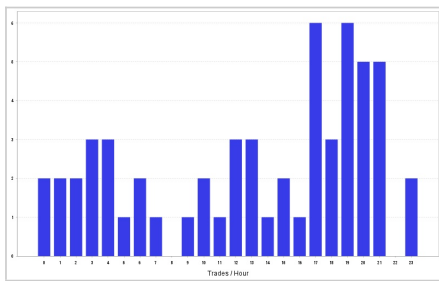
Strategy

Wins/Losses Ratio	4.7	Payout Ratio (Avg Win/Loss)	0.54	Average # of Bars in Trade	0
AHPR	0.77	Z-Score	-6.55	Z-Probability	0 %
Expectancy	9.41	Deviation	\$ 25.37	Exposure	-999999999 %
Stagnation in Days	129	Stagnation in %	35.44 %		

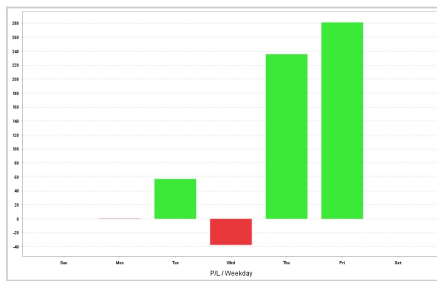
Trades

		# of Wins	47	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 887.53	Gross Loss	\$ -351.33	Average Win	\$ 18.88	Average Loss	\$ -35.13
Largest Win	\$ 51.1	Largest Loss	\$ -96.79	Max Consec Wins	36	Max Consec Losses	7
Avg Consec Wins	23.5	Avg Consec Loss	5	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

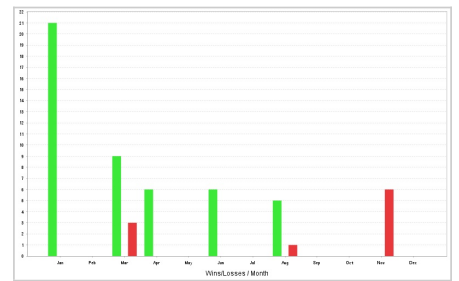
CHARTS



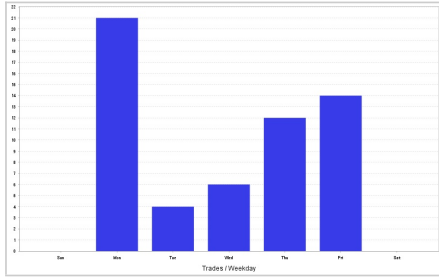
Trades by hour



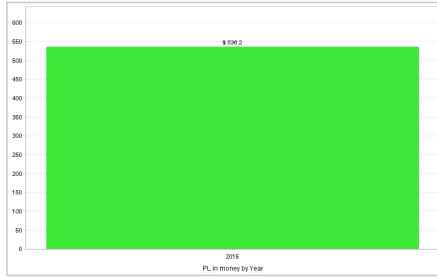
P/L by weekday



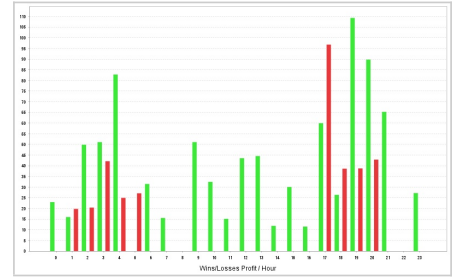
Wins/Losses by month



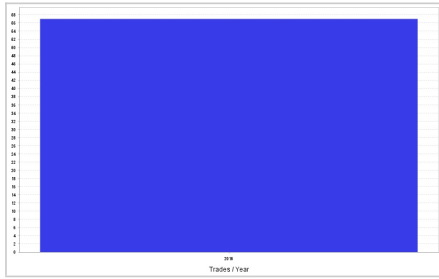
Trades by weekday



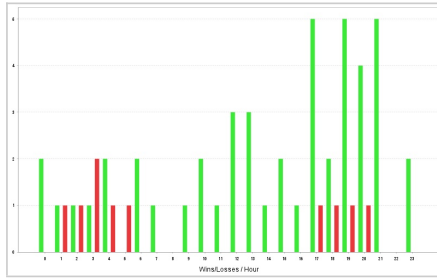
P/L by year



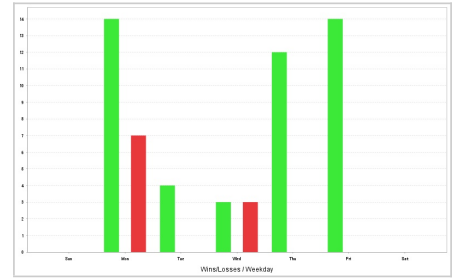
Wins/Losses Profit by hour



Trades by year



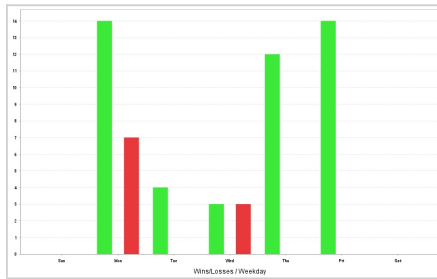
Wins/Losses by hour



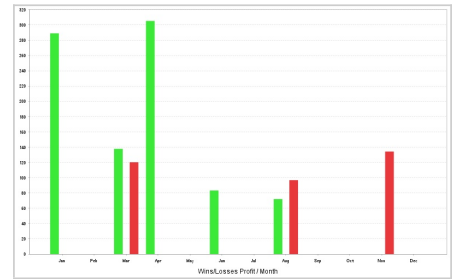
Wins/Losses by weekday



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	02.01.2015 10:00:00	1.20554	0.01	05.01.2015 00:02:00	1.1897	\$ 15.97	
2	Sell	02.01.2015 11:00:00	1.20467	0.01	05.01.2015 00:02:00	1.1897	\$ 15.1	
3	Sell	02.01.2015 15:00:00	1.20377	0.01	05.01.2015 00:02:00	1.1897	\$ 14.2	
4	Sell	05.01.2015 01:00:00	1.19451	0.01	08.01.2015 11:45:00	1.17867	\$ 15.97	
5	Sell	05.01.2015 06:00:00	1.19435	0.01	08.01.2015 11:45:00	1.17867	\$ 15.81	
6	Sell	05.01.2015 07:00:00	1.19405	0.01	08.01.2015 11:45:00	1.17867	\$ 15.51	
7	Sell	08.01.2015 12:00:00	1.17808	0.01	15.01.2015 11:35:00	1.16224	\$ 16.14	
8	Sell	08.01.2015 13:00:00	1.17684	0.01	15.01.2015 11:35:00	1.16224	\$ 14.9	
9	Sell	13.01.2015 17:00:00	1.1761	0.01	15.01.2015 11:35:00	1.16224	\$ 13.94	
10	Sell	15.01.2015 12:00:00	1.1722	0.01	16.01.2015 16:19:00	1.15636	\$ 15.88	
11	Sell	15.01.2015 13:00:00	1.16844	0.01	16.01.2015 16:19:00	1.15636	\$ 12.12	
12	Sell	15.01.2015 17:00:00	1.16305	0.01	16.01.2015 16:19:00	1.15636	\$ 6.73	
13	Sell	16.01.2015 17:00:00	1.15497	0.01	22.01.2015 19:41:00	1.13913	\$ 16.09	
14	Sell	16.01.2015 18:00:00	1.14932	0.01	22.01.2015 19:41:00	1.13913	\$ 10.44	
15	Sell	22.01.2015 17:00:00	1.1463	0.01	22.01.2015 19:41:00	1.13913	\$ 7.17	
16	Sell	22.01.2015 20:00:00	1.13817	0.01	23.01.2015 12:09:00	1.12233	\$ 15.88	
17	Sell	22.01.2015 21:00:00	1.13758	0.01	23.01.2015 12:09:00	1.12233	\$ 15.29	
18	Sell	22.01.2015 23:00:00	1.13598	0.01	23.01.2015 12:09:00	1.12233	\$ 13.69	
19	Sell	23.01.2015 13:00:00	1.12342	0.01	04.03.2015 17:17:00	1.10758	\$ 17.53	
20	Sell	23.01.2015 14:00:00	1.11772	0.01	04.03.2015 17:17:00	1.10758	\$ 11.83	
21	Sell	26.01.2015 00:00:00	1.11492	0.01	04.03.2015 17:17:00	1.10758	\$ 8.9	
22	Sell	04.03.2015 18:00:00	1.10685	0.01	06.03.2015 15:31:00	1.09101	\$ 15.92	

23	Sell	04.03.2015 21:00:00	1.10678	0.01	06.03.2015 15:31:00	1.09101	\$ 15.85
24	Sell	05.03.2015 06:00:00	1.10662	0.01	06.03.2015 15:31:00	1.09101	\$ 15.65
25	Sell	06.03.2015 17:00:00	1.08572	0.01	10.03.2015 18:05:00	1.06988	\$ 16.01
26	Sell	06.03.2015 19:00:00	1.08537	0.01	10.03.2015 18:05:00	1.06988	\$ 15.66
27	Sell	06.03.2015 21:00:00	1.08525	0.01	10.03.2015 18:05:00	1.06988	\$ 15.54
28	Sell	10.03.2015 19:00:00	1.07179	0.01	11.03.2015 17:04:00	1.05595	\$ 15.88
29	Sell	10.03.2015 21:00:00	1.06968	0.01	11.03.2015 17:04:00	1.05595	\$ 13.77
30	Sell	10.03.2015 23:01:00	1.06942	0.01	11.03.2015 17:04:00	1.05595	\$ 13.51
1	Buy	13.04.2015 02:00:00	1.06139	0.14	14.04.2015 16:00:00	1.06504	\$ 49.85
2	Buy	15.04.2015 09:00:00	1.06339	0.14	15.04.2015 16:34:00	1.06704	\$ 51.1
3	Buy	16.04.2015 04:00:00	1.07302	0.14	16.04.2015 15:30:00	1.07667	\$ 51.1
4	Buy	16.04.2015 20:00:00	1.07316	0.14	16.04.2015 20:45:00	1.07681	\$ 51.1
5	Buy	17.04.2015 03:00:00	1.07591	0.14	17.04.2015 10:22:00	1.07956	\$ 51.1
6	Buy	17.04.2015 19:00:00	1.07813	0.14	17.04.2015 22:27:00	1.08178	\$ 51.1
31	Sell	11.03.2015 18:00:00	1.05736	0.01	29.06.2015 00:05:00	1.10063	\$ -38.63
33	Sell	11.03.2015 20:00:00	1.05311	0.01	29.06.2015 00:05:00	1.10063	\$ -42.88
32	Sell	11.03.2015 19:00:00	1.05724	0.01	29.06.2015 00:05:00	1.10063	\$ -38.75
34	Buy	29.06.2015 04:00:00	1.10185	0.02	29.06.2015 18:19:00	1.11769	\$ 31.68
35	Buy	29.06.2015 10:00:00	1.10945	0.02	29.06.2015 18:19:00	1.11769	\$ 16.48
36	Buy	29.06.2015 12:00:00	1.11193	0.02	29.06.2015 18:19:00	1.11769	\$ 11.52
37	Buy	29.06.2015 19:00:00	1.11812	0.01	21.08.2015 18:13:00	1.13396	\$ 11.09
38	Buy	29.06.2015 20:00:00	1.12152	0.01	21.08.2015 18:13:00	1.13396	\$ 7.69
39	Buy	29.06.2015 21:00:00	1.1244	0.01	21.08.2015 18:13:00	1.13396	\$ 4.81
40	Buy	21.08.2015 19:00:00	1.1358	0.01	24.08.2015 14:43:00	1.15164	\$ 15.57
41	Buy	21.08.2015 20:00:00	1.13629	0.01	24.08.2015 14:43:00	1.15164	\$ 15.08
42	Buy	24.08.2015 00:01:00	1.13758	0.01	24.08.2015 14:43:00	1.15164	\$ 14.06
43	Buy	24.08.2015 15:00:00	1.15061	0.01	24.08.2015 16:10:00	1.16645	\$ 15.84
44	Buy	24.08.2015 16:00:00	1.15497	0.01	24.08.2015 16:10:00	1.16645	\$ 11.48
45	Buy	24.08.2015 17:00:00	1.167	0.01	06.11.2015 15:30:00	1.07684	\$ -96.79
46	Buy	09.11.2015 03:00:00	1.0732	0.02	23.11.2015 00:01:00	1.06372	\$ -21.47
48	Buy	09.11.2015 05:00:00	1.07601	0.02	23.11.2015 00:01:00	1.06372	\$ -27.09
47	Buy	09.11.2015 04:00:00	1.07493	0.02	23.11.2015 00:01:00	1.06372	\$ -24.93
51	Sell	23.11.2015 03:00:00	1.06343	0.01	31.12.2015 19:48:00	1.08569	\$ -20.66
50	Sell	23.11.2015 02:00:00	1.06372	0.01	31.12.2015 19:48:00	1.08569	\$ -20.37
49	Sell	23.11.2015 01:00:00	1.06433	0.01	31.12.2015 19:48:00	1.08569	\$ -19.76

Report generated by Quant Analyzer