

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

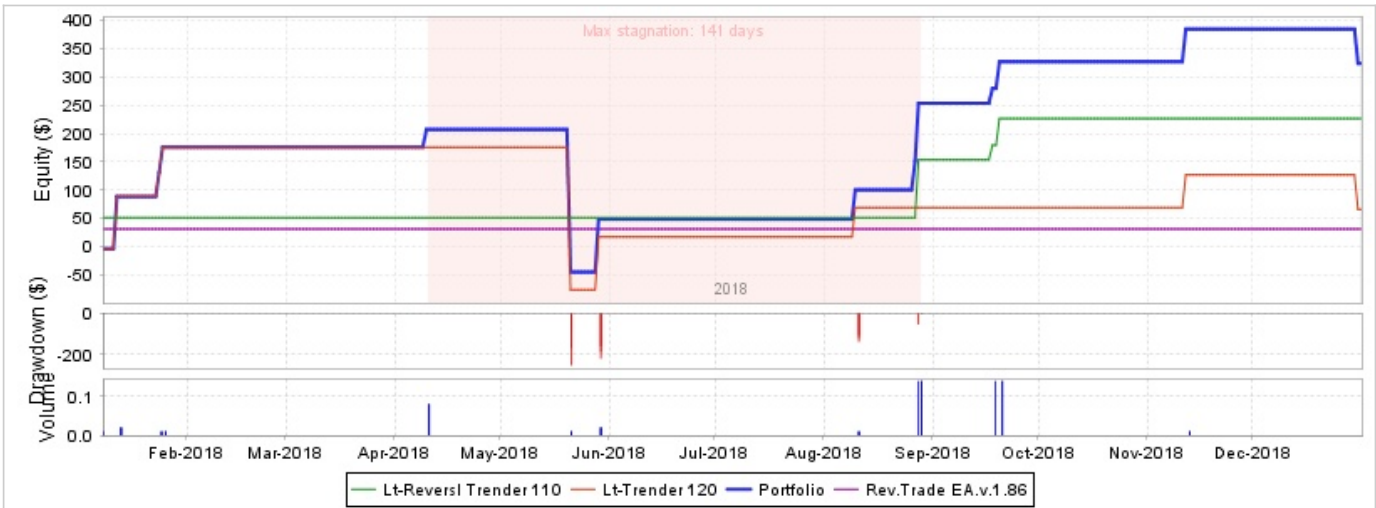
TOTAL PROFIT

\$ 323.79

PROFIT IN PIPS 48.9 PIPS
YRLY AVG PROFIT \$ 324.16
YRLY AVG % RET 32.42 %
CAGR 32.38 %

# OF TRADES	35	SHARPE RATIO	0.29	PROFIT FACTOR	2.02	RETURN / DD RATIO	1.29	WINNING %	77.14 %
DRAWDOWN	\$ 251.86	% DRAWDOWN	20.87 %	DAILY AVG PROFIT	\$ 0.89	MTHLY AVG PROFIT	\$ 26.98	AVERAGE TRADE	\$ 9.25
ANNUAL% / MAX DD%	1.55	R EXPECTANCY	0.23 R	R EXP SCORE	8.2 R	SQN	1.64	SQN SCORE	0.2

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Lt-Reversl Trender 110	Lt-Reversl Trender 110	unknown	\$ 226.31	219 pips	6	2.46	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 66.12	-212 pips	26	0.09	1.21
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 31.36	41.9 pips	3	0.88	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversl Trender 110	0	100 %	\$ 0	0 %	\$ 2715.72	\$ 226.31	\$ 8.7
S3	Lt-Trender 120	0.26	69.23 %	\$ 251.86	21.42 %	\$ 66.22	\$ 5.51	\$ 0.18
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 376.32	\$ 31.36	\$ 15.68

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	175.73	0	0	31.36	-158.65	0	0	205.16	73.01	0	57.87	-60.69	323.79

STATS

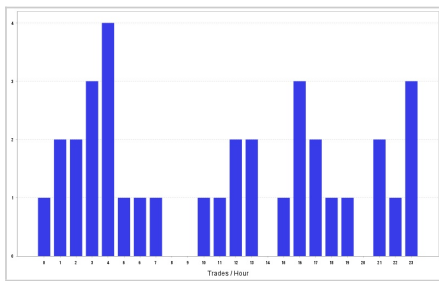
Strategy

Wins/Losses Ratio	3.38	Payout Ratio (Avg Win/Loss)	0.6	Average # of Bars in Trade	0
AHPR	0.85	Z-Score	-4.36	Z-Probability	100 %
Expectancy	9.25	Deviation	\$ 33.29	Exposure	-999999999 %
Stagnation in Days	141	Stagnation in %	38.74 %		

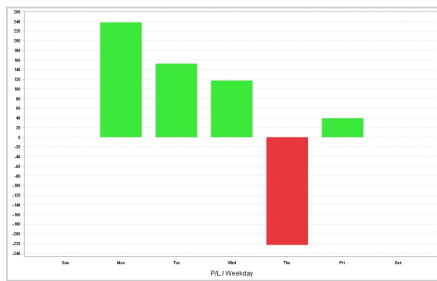
Trades

		# of Wins	27	# of Losses	8	# of Cancelled/Expired	0
Gross Profit	\$ 639.88	Gross Loss	\$ -316.09	Average Win	\$ 23.7	Average Loss	\$ -39.51
Largest Win	\$ 51.1	Largest Loss	\$ -84.68	Max Consec Wins	15	Max Consec Losses	3
Avg Consec Wins	13.5	Avg Consec Loss	2.67	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

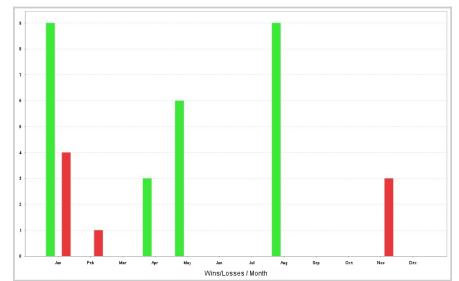
CHARTS



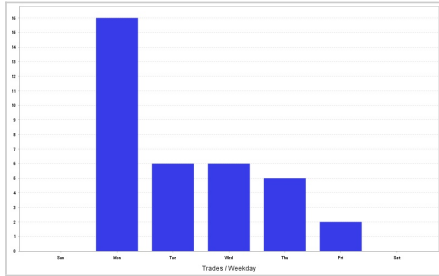
Trades by hour



P/L by weekday



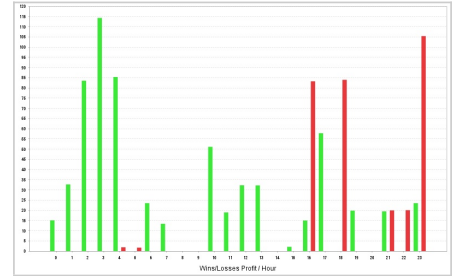
Wins/Losses by month



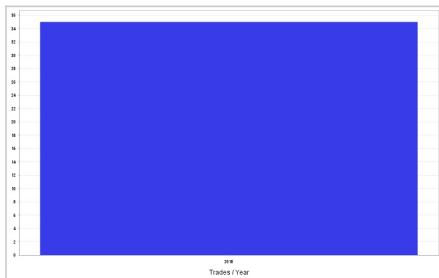
Trades by weekday



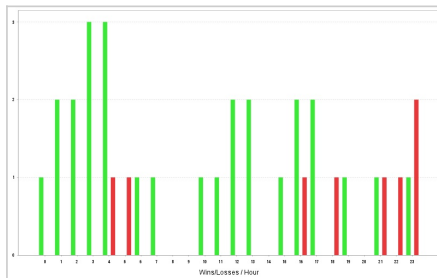
P/L by year



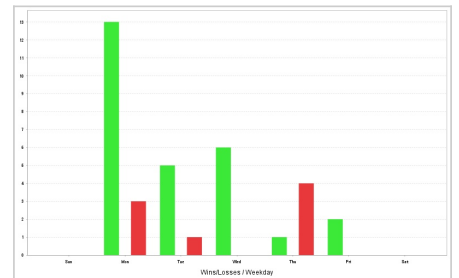
Wins/Losses Profit by hour



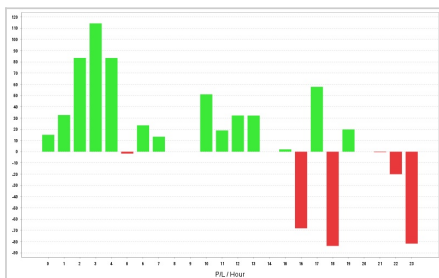
Trades by year



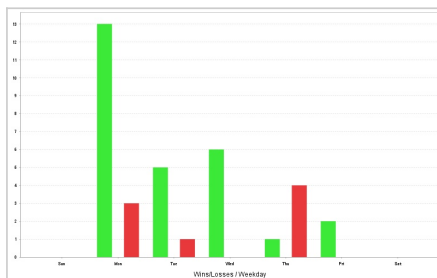
Wins/Losses by hour



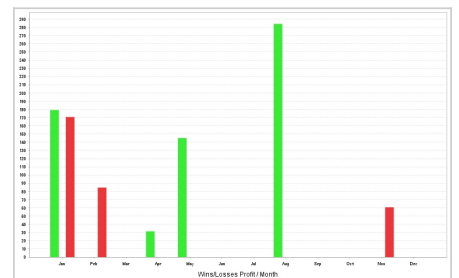
Wins/Losses by weekday



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	02.01.2018 05:00:00	1.20087	0.01	08.01.2018 00:00:00	1.20281	\$ -1.69	
2	Sell	04.01.2018 04:00:00	1.20079	0.01	08.01.2018 00:00:00	1.20281	\$ -1.85	
3	Buy	08.01.2018 03:00:00	1.20441	0.02	12.01.2018 23:04:00	1.22028	\$ 31.02	
4	Buy	08.01.2018 04:00:00	1.20458	0.02	12.01.2018 23:04:00	1.22028	\$ 30.68	
5	Buy	11.01.2018 17:00:00	1.2049	0.02	12.01.2018 23:04:00	1.22028	\$ 30.58	
6	Buy	15.01.2018 00:00:00	1.21945	0.01	24.01.2018 11:21:00	1.23532	\$ 15.06	
7	Buy	15.01.2018 01:00:00	1.2204	0.01	24.01.2018 11:21:00	1.23532	\$ 14.11	
8	Buy	15.01.2018 07:00:00	1.22114	0.01	24.01.2018 11:21:00	1.23532	\$ 13.37	
9	Buy	24.01.2018 12:00:00	1.23384	0.01	25.01.2018 15:45:00	1.24971	\$ 15.78	
10	Buy	24.01.2018 13:00:00	1.23386	0.01	25.01.2018 15:45:00	1.24971	\$ 15.76	
11	Buy	24.01.2018 16:00:00	1.23671	0.01	25.01.2018 15:45:00	1.24971	\$ 12.91	
1	Buy	09.04.2018 15:59:00	1.23149	0.08	10.04.2018 11:04:00	1.23184	\$ 2.08	
2	Buy	09.04.2018 16:00:00	1.23147	0.08	10.04.2018 11:22:00	1.23182	\$ 2.08	
3	Buy	09.04.2018 17:00:00	1.23253	0.08	10.04.2018 14:31:00	1.23602	\$ 27.2	
12	Buy	25.01.2018 16:00:00	1.2498	0.01	21.05.2018 00:00:00	1.17696	\$ -83.23	
14	Buy	01.02.2018 23:00:00	1.25187	0.01	21.05.2018 00:00:00	1.17696	\$ -84.68	
13	Buy	25.01.2018 18:00:00	1.25052	0.01	21.05.2018 00:00:00	1.17696	\$ -83.95	
15	Sell	21.05.2018 02:00:00	1.17664	0.02	29.05.2018 09:25:00	1.16077	\$ 32.41	
16	Sell	21.05.2018 03:00:00	1.17652	0.02	29.05.2018 09:25:00	1.16077	\$ 32.17	
17	Sell	21.05.2018 04:00:00	1.17475	0.02	29.05.2018 09:25:00	1.16077	\$ 28.63	
18	Sell	29.05.2018 11:00:00	1.15675	0.01	10.08.2018 18:51:00	1.14088	\$ 18.95	
19	Sell	29.05.2018 12:00:00	1.15428	0.01	10.08.2018 18:51:00	1.14088	\$ 16.48	

20	Sell	29.05.2018 13:00:00	1.15423	0.01	10.08.2018 18:51:00	1.14088	\$ 16.43
1	Buy	27.08.2018 02:00:00	1.16292	0.14	27.08.2018 17:55:00	1.16657	\$ 51.1
2	Buy	28.08.2018 03:00:00	1.16852	0.14	28.08.2018 16:08:00	1.17217	\$ 51.1
3	Buy	28.08.2018 10:00:00	1.16896	0.14	28.08.2018 16:08:00	1.17261	\$ 51.1
4	Buy	29.08.2018 04:00:00	1.16872	0.14	18.09.2018 16:02:00	1.17237	\$ 26.01
5	Buy	29.08.2018 06:00:00	1.16927	0.14	20.09.2018 14:30:00	1.17292	\$ 23.5
6	Buy	29.08.2018 23:00:00	1.17047	0.14	20.09.2018 14:34:00	1.17412	\$ 23.5
21	Sell	10.08.2018 19:00:00	1.13972	0.01	12.11.2018 20:47:00	1.12385	\$ 19.83
22	Sell	10.08.2018 21:00:00	1.13936	0.01	12.11.2018 20:47:00	1.12385	\$ 19.47
23	Sell	13.08.2018 01:00:00	1.13858	0.01	12.11.2018 20:47:00	1.12385	\$ 18.57
26	Sell	12.11.2018 23:00:00	1.12332	0.01	31.12.2018 22:47:00	1.14609	\$ -20.7
25	Sell	12.11.2018 22:00:00	1.12397	0.01	31.12.2018 22:47:00	1.14609	\$ -20.05
24	Sell	12.11.2018 21:00:00	1.12408	0.01	31.12.2018 22:47:00	1.14609	\$ -19.94

Report generated by Quant Analyzer