

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

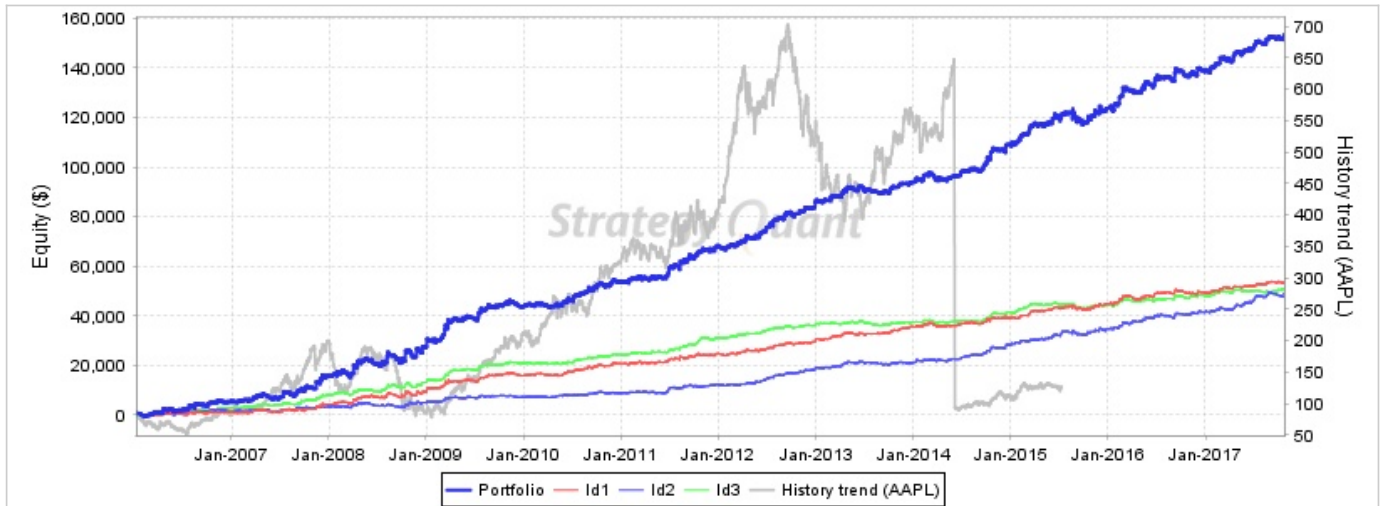
TOTAL PROFIT

\$ 153272.5

PROFIT IN PIPS 19321.5 PIPS
 YRLY AVG PROFIT \$ 12955.07
 YRLY AVG % RET 43.18 %
 CAGR 16.28 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
3051	0.15	1.61	24.42	48.57 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 6277.5	7.97 %	\$ 80.75	\$ 1079.38	\$ 216.2
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.04	0.31 R	80.29 R	9.7	4.49

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S1	Id1	Id1	unknown	\$ 53537.5	4283 pips	982	0.15	1.59
S2	Id2	Id2	unknown	\$ 49085	4908.5 pips	1057	0.15	1.6
S3	Id3	Id3	unknown	\$ 50650	10130 pips	1012	0.17	1.63
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S1	Id1	27.99	48.17 %	\$ 1912.5	9.32 %	\$ 4527.24	\$ 377.02	\$ 38.02
S2	Id2	23.66	45.88 %	\$ 2075	13.55 %	\$ 4145.99	\$ 345.67	\$ 33.03
S3	Id3	19.59	51.78 %	\$ 2585	7.64 %	\$ 4282.23	\$ 356.69	\$ 34.67

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	925	1767.5	1870	2185	437.5	1537.5	2485	2117.5	-760	1545	0	0	14110
2016	1597.5	3485	1857.5	-767.5	4320	1595	107.5	-355	3392.5	-2452.5	555	2117.5	15452.5
2015	1302.5	3110	3927.5	-185	1217.5	2532.5	1130	-22.5	-4722.5	1897.5	3167.5	1477.5	14832.5
2014	1150	1507.5	-1950	252.5	1272.5	470	1752.5	702.5	1852.5	6707.5	-847.5	2140	15010
2013	90	1755	685	2852.5	-645	1130	-1580	-827.5	607.5	2035	1392.5	582.5	8077.5
2012	-1660	1912.5	1455	1545	-42.5	3672.5	3140	555	2950	-787.5	2187.5	2502.5	17430
2011	-537.5	1685	865	247.5	-547.5	2405	2265	1980	945	2990	1090	1292.5	14680
2010	460	590	-715	95	1090	1032.5	1947.5	1555	1480	1057.5	865	477.5	9935
2009	2895	742.5	6102.5	700	1082.5	-235	3442.5	1142.5	670	1492.5	-780	-1065	16190
2008	1507.5	-160	-257.5	3902.5	1215	-1432.5	790	2967.5	-1332.5	2645	1345	735	11925
2007	230	-257.5	1415	1480	-1925	642.5	2030	-302.5	697.5	1135	3270	1717.5	10132.5
2006	-105	-52.5	1262.5	807.5	-832.5	1120	1667.5	437.5	-545	1207.5	95	435	5497.5

STATS

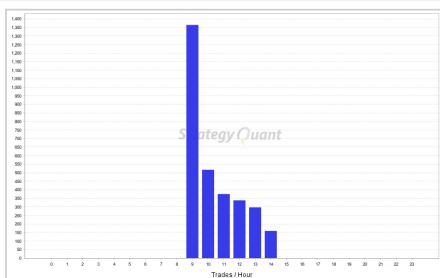
Strategy			
Wins/Losses Ratio	0.94	Payout Ratio (Avg Win/Loss)	1.7
Average # of Bars in Trade	12.67		

AHPR	0.06	Z-Score	-18.17	Z-Probability	99.9 %
Expectancy	50.24	Deviation	\$ 330.73	Exposure	-99999999 %
Stagnation in Days	219	Stagnation in %	5.08 %		

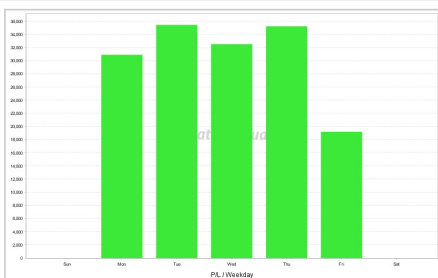
Trades

		# of Wins	1482	# of Losses	1569	# of Cancelled/Expired	0
Gross Profit	\$ 406450	Gross Loss	\$ -253177.5	Average Win	\$ 274.26	Average Loss	\$ -161.36
Largest Win	\$ 1787.5	Largest Loss	\$ -925	Max Consec Wins	13	Max Consec Losses	14
Avg Consec Wins	2.89	Avg Consec Loss	3.07	Avg # of Bars in Wins	17.77	Avg # of Bars in Losses	7.86

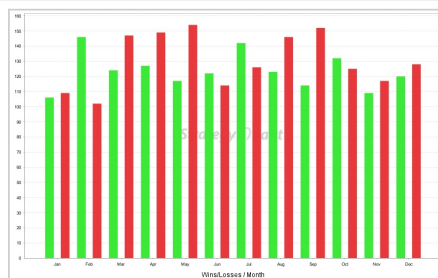
CHARTS



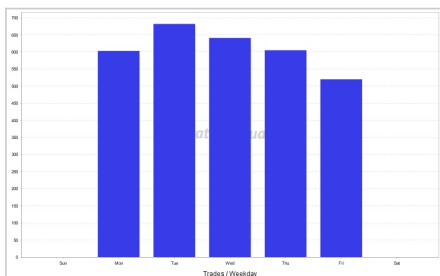
Trades by hour



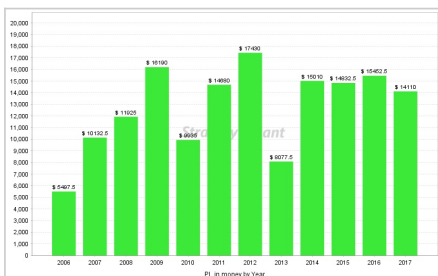
P/L by weekday



Wins/Losses by month



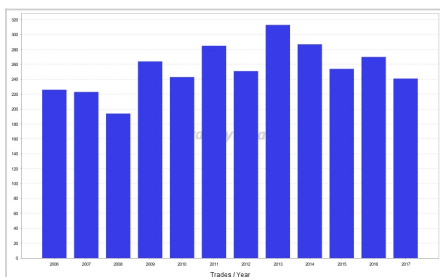
Trades by weekday



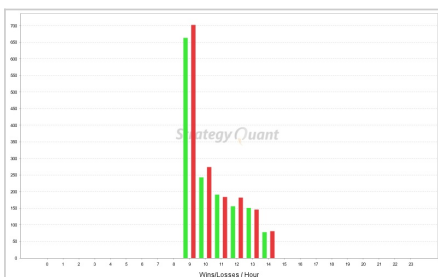
P/L by year



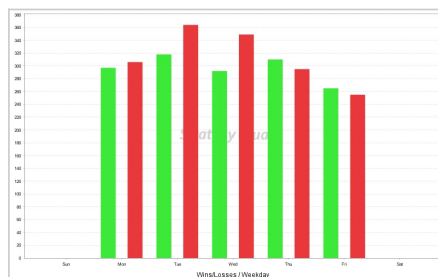
Wins/Losses Profit by hour



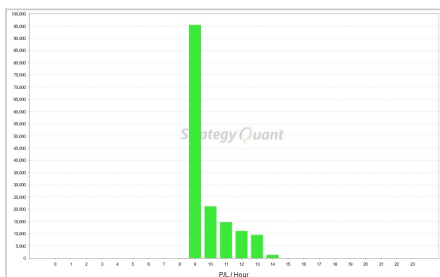
Trades by year



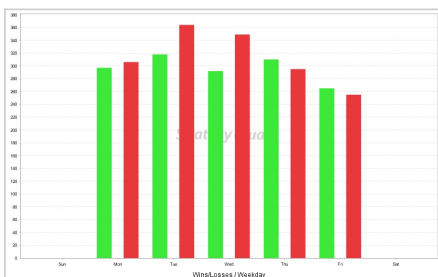
Wins/Losses by hour



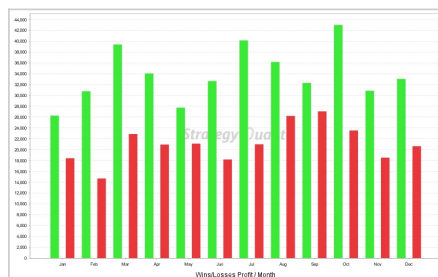
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month