QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

$ 156397.5

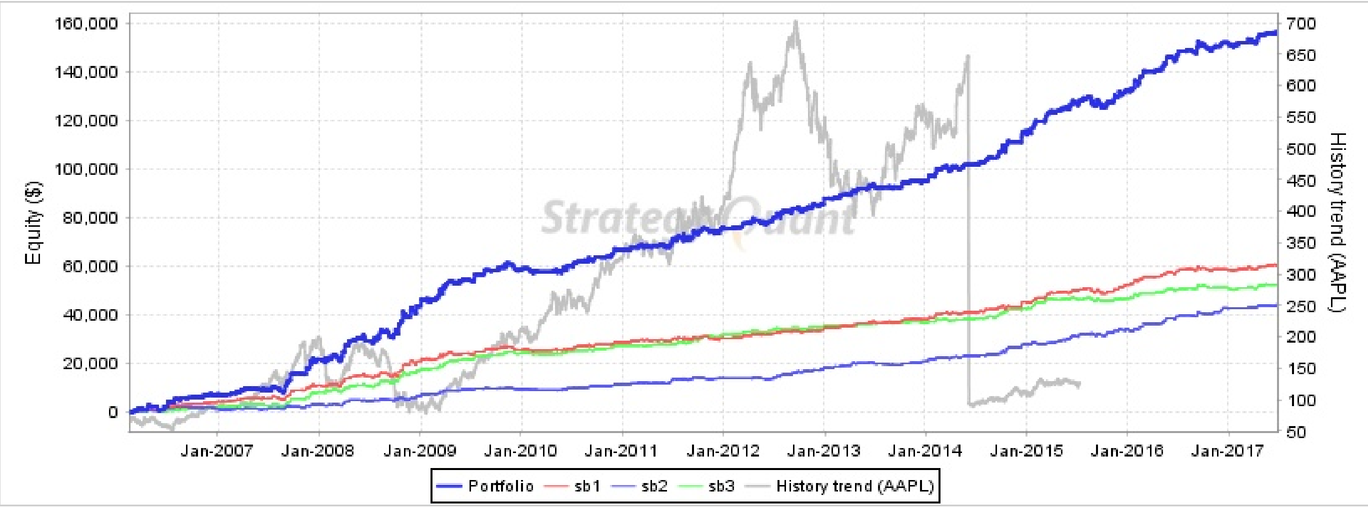
PROFIT IN PIPS	19653.5 PIPS
YRLY AVG PROFIT	$ 13904.34
YRLY AVG % RET	92.7 %
CAGR	22.51 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2080	0.18	1.8	35.65	52.4 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 4387.5	12.81 %	$ 120.96	$ 1158.5	$ 263.53

ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.76	0.38 R	70.28 R	10.05	4.19

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	sb1	sb1	unknown	$ 60187.5	4815 pips	703	0.21	1.75
S3	sb2	sb2	unknown	$ 44035	4403.5 pips	683	0.21	1.86
S4	sb3	sb3	unknown	$ 52175	10435 pips	694	0.21	1.81

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	sb1	27.67	58.89 %	$ 2175	7.35 %	$ 5517.04	$ 459.45	$ 66.8
S3	sb2	32.86	43.78 %	$ 1340	7.89 %	$ 4061.79	$ 338.73	$ 48.28
S4	sb3	26.42	54.32 %	$ 1975	6.39 %	$ 5007	$ 417.4	$ 56.96

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	-1142.5	1045	777.5	2430	735	642.5	0	0	0	0	0	0	4487.5
2016	3697.5	1795	2032.5	370	5497.5	1107.5	1430	-62.5	3025	-2760	1767.5	1552.5	19452.5
2015	2627.5	1527.5	4202.5	-120	1927.5	1975	1552.5	-1410	-2337.5	2010	2362.5	2870	17187.5
2014	2105	2847.5	-727.5	925	1677.5	10	577.5	2315	2187.5	4602.5	-287.5	4257.5	20490
2013	-155	1205	435	1922.5	562.5	1890	-1407.5	-217.5	185	2025	847.5	-205	7087.5
2012	-625	537.5	1885	1160	-1885	2720	2147.5	30	2430	-912.5	1605	2780	11872.5
2011	87.5	832.5	1050	-115	-290	1935	1617.5	-415	1640	2295	-725	1385	9297.5
2010	-507.5	-235	-192.5	212.5	417.5	2000	1592.5	227.5	1650	-60	1372.5	1737.5	8215
2009	2050	807.5	4972.5	1940	442.5	255	2487.5	1785	-245	2370	-82.5	-1935	14847.5
2008	327.5	1197.5	1432.5	4770	667.5	-820	1177.5	3225	380	6355	2687.5	660	22060
2007	-157.5	560	1260	692.5	-440	-330	850	1327.5	4595	-142.5	4575	1592.5	14382.5
2006	0	-97.5	1102.5	1030	-1752.5	3687.5	1112.5	230	592.5	-240	1562.5	-210	7017.5

STATS

Strategy

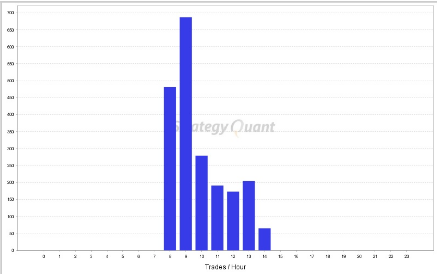
Wins/Losses Ratio	1.1	Payout Ratio (Avg Win/Loss)	1.63	Average # of Bars in Trade	20.34

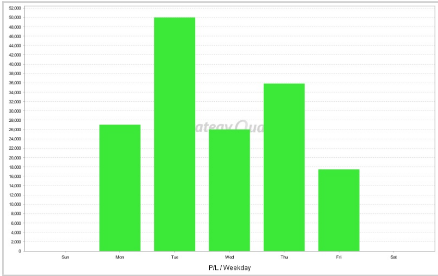
AHPR	0.12	Z-Score	-14.43	Z-Probability	99.9 %
Expectancy	75.19	Deviation	$ 389.73	Exposure	-999999999 %
Stagnation in Days	246	Stagnation in %	5.92 %		

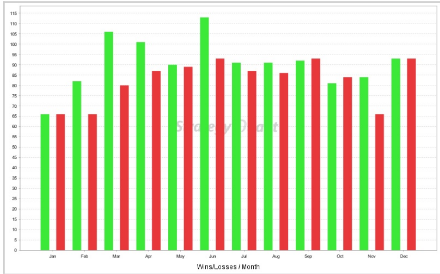
Trades

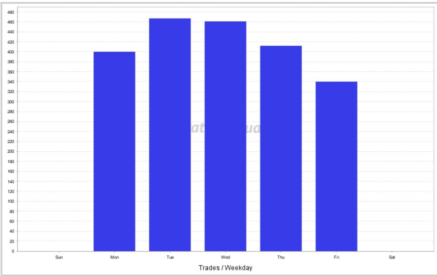
		# of Wins	1090	# of Losses	990	# of Cancelled/Expired	0
Gross Profit	$ 352267.5	Gross Loss	$ -195870	Average Win	$ 323.18	Average Loss	$ -197.85
Largest Win	$ 2220	Largest Loss	$ -1125	Max Consec Wins	13	Max Consec Losses	14
Avg Consec Wins	3.06	Avg Consec Loss	2.78	Avg # of Bars in Wins	27.55	Avg # of Bars in Losses	12.41

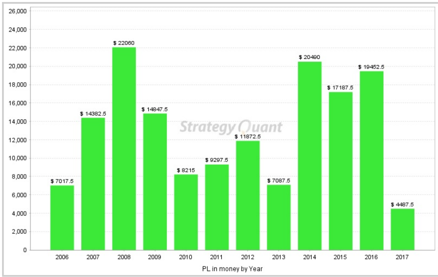
CHARTS

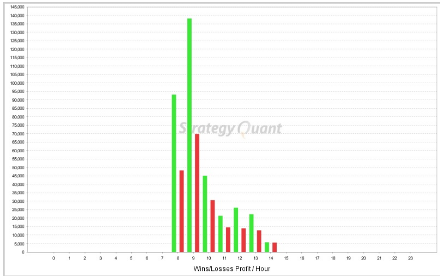

Trades by hour

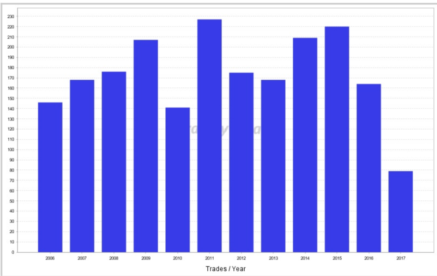

P/L by weekday


Wins/Losses by month

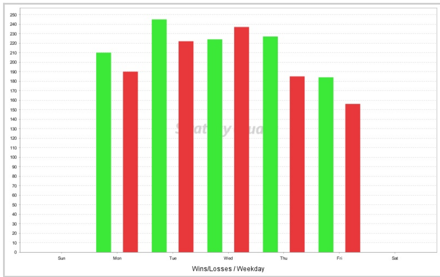

Trades by weekday

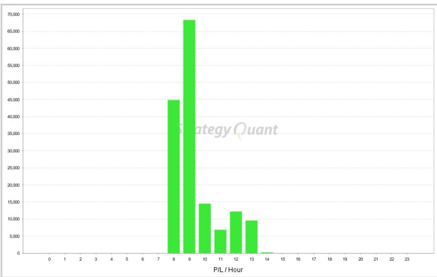

P/L by year


Wins/Losses Profit by hour


Trades by year


Wins/Losses by hour


Wins/Losses by weekday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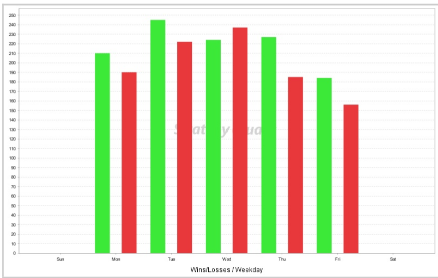
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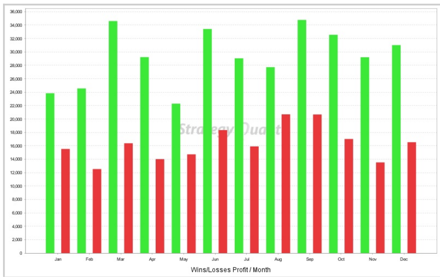
Wins/Losses Profit by month

Report generated by Quant Analyzer