

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 4067.09

PROFIT IN PIPS 2613.1 PIPS
YRLY AVG PROFIT \$ 4067.09
YRLY AVG % RET 81.34 %
CAGR 81.34 %

# OF TRADES	90	SHARPE RATIO	0.64	PROFIT FACTOR	8.7	RETURN / DD RATIO	14.79	WINNING %	88.89 %
DRAWDOWN	\$ 275.06	% DRAWDOWN	2.94 %	DAILY AVG PROFIT	\$ 11.2	MTHLY AVG PROFIT	\$ 338.92	AVERAGE TRADE	\$ 45.19
ANNUAL% / MAX DD%	27.67	R EXPECTANCY	0.86 R	R EXP SCORE	77.01 R	SQN	5.96	SQN SCORE	4.83

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	\$ 1390.11	226.1 pips	7	4.16	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 793.31	1618.3 pips	43	0.26	2.5
S4	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 1883.67	768.7 pips	40	1.57	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 %	\$ 16681.32	\$ 1390.11	\$ 139.01
S3	Lt-Trender 120	1.89	76.74 %	\$ 420.79	6.77 %	\$ 792.57	\$ 66.11	\$ 2.19
S4	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 5651.01	\$ 470.92	\$ 104.65

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	80.29	0	-81.95	715.45	888.71	19.22	242.83	74.34	985.59	450.02	706.48	-13.89	4067.09

STATS

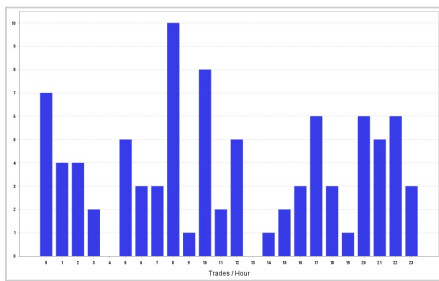
Strategy

Wins/Losses Ratio	8	Payout Ratio (Avg Win/Loss)	1.09	Average # of Bars in Trade	0
AHPR	0.67	Z-Score	-3.98	Z-Probability	100 %
Expectancy	45.19	Deviation	\$ 71.96	Exposure	-999999999 %
Stagnation in Days	106	Stagnation in %	29.28 %		

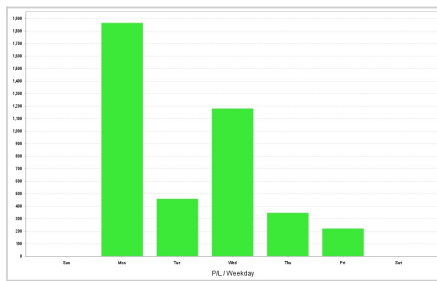
Trades

		# of Wins	80	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 4595.15	Gross Loss	\$ -528.06	Average Win	\$ 57.44	Average Loss	\$ -52.81
Largest Win	\$ 247.17	Largest Loss	\$ -100.38	Max Consec Wins	29	Max Consec Losses	3
Avg Consec Wins	13.33	Avg Consec Loss	1.67	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

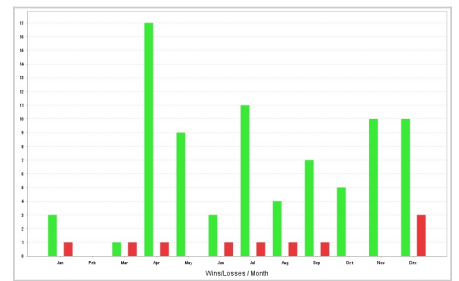
CHARTS



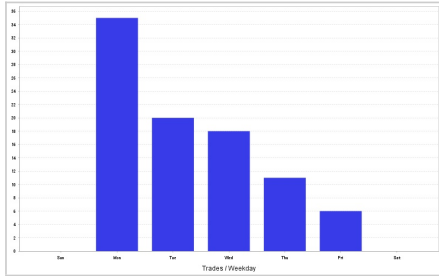
Trades by hour



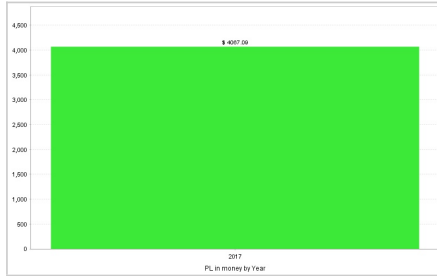
P/L by weekday



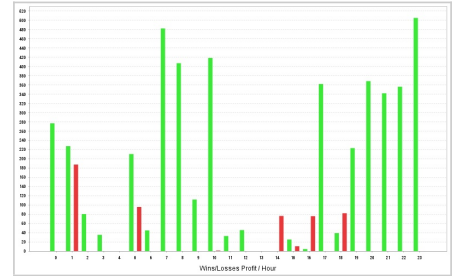
Wins/Losses by month



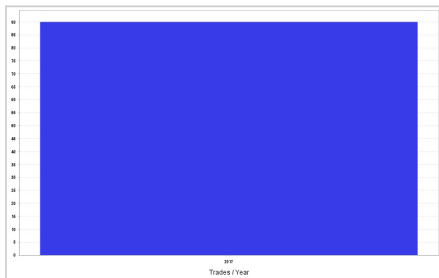
Trades by weekday



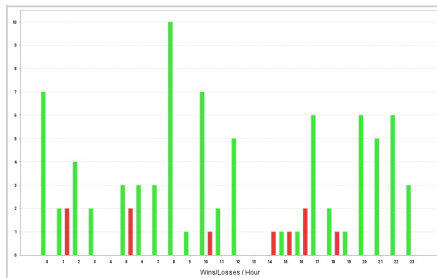
P/L by year



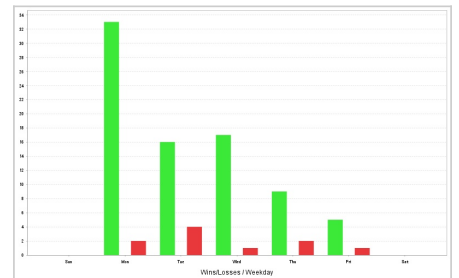
Wins/Losses Profit by hour



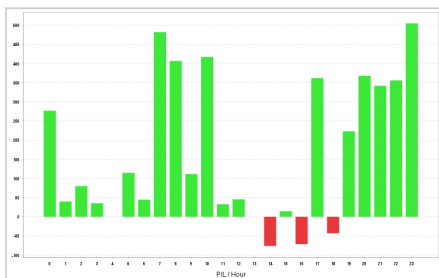
Trades by year



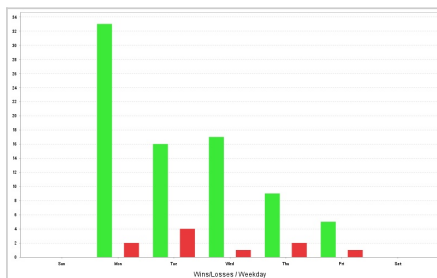
Wins/Losses by hour



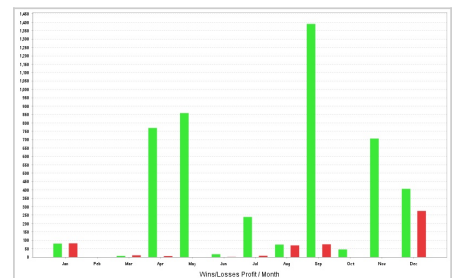
Wins/Losses by weekday



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	02.01.2017 05:00:00	1.05151	0.02	03.01.2017 17:11:00	1.03563	\$ 31.85	
2	Sell	02.01.2017 11:00:00	1.04888	0.02	03.01.2017 17:11:00	1.03563	\$ 26.59	
3	Sell	02.01.2017 20:00:00	1.04651	0.02	03.01.2017 17:11:00	1.03563	\$ 21.85	
4	Sell	03.01.2017 18:00:00	1.03844	0.02	27.03.2017 00:02:00	1.08328	\$ -81.95	
3	Buy	03.04.2017 00:02:00	1.06615	0.26	03.04.2017 09:45:00	1.0665	\$ 9.1	
4	Buy	03.04.2017 00:03:00	1.06615	0.26	03.04.2017 09:45:00	1.0665	\$ 9.1	
5	Buy	03.04.2017 00:04:00	1.06613	0.26	03.04.2017 09:45:00	1.06648	\$ 9.1	
1	Buy	03.04.2017 00:00:00	1.06604	0.26	03.04.2017 09:49:00	1.06639	\$ 9.1	
2	Buy	03.04.2017 00:01:00	1.06581	0.26	03.04.2017 10:45:00	1.06616	\$ 9.1	
13	Buy	17.04.2017 17:05:00	1.06605	0.26	18.04.2017 15:33:00	1.06873	\$ 67.59	
11	Buy	17.04.2017 17:03:00	1.06613	0.26	18.04.2017 15:33:00	1.06872	\$ 65.25	
12	Buy	17.04.2017 17:04:00	1.06607	0.26	18.04.2017 15:33:00	1.06872	\$ 66.81	
15	Buy	17.04.2017 17:07:00	1.06608	0.26	18.04.2017 15:33:00	1.06872	\$ 66.55	
7	Buy	12.04.2017 22:51:00	1.06658	0.26	18.04.2017 15:55:00	1.06964	\$ 67.02	
8	Buy	12.04.2017 22:52:00	1.06701	0.26	18.04.2017 15:55:00	1.06964	\$ 55.84	
9	Buy	12.04.2017 22:53:00	1.06702	0.26	18.04.2017 15:55:00	1.06964	\$ 55.58	
10	Buy	12.04.2017 22:54:00	1.06627	0.26	18.04.2017 15:55:00	1.06964	\$ 75.08	
14	Buy	17.04.2017 17:06:00	1.06618	0.26	18.04.2017 15:55:00	1.06964	\$ 87.87	
6	Buy	12.04.2017 22:50:00	1.06639	0.26	18.04.2017 15:55:00	1.06963	\$ 71.7	
5	Buy	27.03.2017 01:00:00	1.08337	0.04	26.04.2017 16:21:00	1.08756	\$ 7.11	
6	Buy	27.03.2017 15:00:00	1.08776	0.04	26.04.2017 16:21:00	1.08756	\$ -10.45	
7	Buy	25.04.2017 16:00:00	1.08898	0.04	26.04.2017 16:21:00	1.08756	\$ -6.0	

8	Buy	26.04.2017 21:00:00	1.08991	0.08	08.05.2017 12:12:00	1.09426	\$ 27.08
9	Buy	27.04.2017 06:00:00	1.09113	0.08	08.05.2017 12:12:00	1.09426	\$ 17.97
10	Buy	02.05.2017 02:00:00	1.0912	0.08	08.05.2017 12:12:00	1.09426	\$ 20.62
11	Buy	08.05.2017 21:00:00	1.09293	0.16	16.05.2017 15:53:00	1.10881	\$ 243.79
12	Buy	09.05.2017 07:00:00	1.093	0.16	16.05.2017 15:53:00	1.10881	\$ 243.96
13	Buy	12.05.2017 23:00:00	1.09304	0.16	16.05.2017 15:53:00	1.10881	\$ 247.17
14	Buy	16.05.2017 21:00:00	1.1091	0.02	22.05.2017 16:51:00	1.12498	\$ 30.8
15	Buy	17.05.2017 02:00:00	1.10956	0.02	22.05.2017 16:51:00	1.12498	\$ 30.04
16	Buy	17.05.2017 10:00:00	1.11094	0.02	22.05.2017 16:51:00	1.12498	\$ 27.28
17	Buy	23.05.2017 02:00:00	1.12396	0.02	28.06.2017 15:17:00	1.13129	\$ 8.87
18	Buy	23.05.2017 11:00:00	1.12539	0.02	28.06.2017 15:17:00	1.13129	\$ 6.01
19	Buy	02.06.2017 16:00:00	1.12703	0.02	28.06.2017 15:17:00	1.13129	\$ 4.34
20	Buy	28.06.2017 18:00:00	1.13641	0.02	12.07.2017 16:20:00	1.14141	\$ 7.75
21	Buy	29.06.2017 03:00:00	1.13791	0.02	12.07.2017 16:20:00	1.14141	\$ 4.91
22	Buy	29.06.2017 10:00:00	1.14086	0.02	12.07.2017 16:20:00	1.14141	\$ -0.99
23	Buy	12.07.2017 22:00:00	1.14157	0.02	18.07.2017 16:30:00	1.15745	\$ 30.8
24	Buy	13.07.2017 03:00:00	1.14192	0.02	18.07.2017 16:30:00	1.15745	\$ 30.26
25	Buy	17.07.2017 02:00:00	1.14708	0.02	18.07.2017 16:30:00	1.15745	\$ 20.58
26	Buy	19.07.2017 10:00:00	1.15304	0.02	25.07.2017 15:12:00	1.16892	\$ 30.8
27	Buy	21.07.2017 00:08:00	1.16308	0.02	25.07.2017 15:12:00	1.16892	\$ 11.04
28	Buy	21.07.2017 17:00:00	1.16473	0.02	25.07.2017 15:12:00	1.16892	\$ 7.74
29	Buy	26.07.2017 05:00:00	1.16468	0.02	27.07.2017 14:45:00	1.17015	\$ 10.78
30	Buy	26.07.2017 21:00:00	1.16469	0.02	27.07.2017 14:45:00	1.17015	\$ 10.76
31	Buy	27.07.2017 05:00:00	1.17409	0.02	27.07.2017 14:45:00	1.17015	\$ -7.88
32	Buy	27.07.2017 18:00:00	1.16664	0.02	31.07.2017 18:59:00	1.18252	\$ 31.12
33	Buy	27.07.2017 21:00:00	1.16753	0.02	31.07.2017 18:59:00	1.18252	\$ 29.34
34	Buy	28.07.2017 06:00:00	1.16937	0.02	31.07.2017 18:59:00	1.18252	\$ 25.82
35	Buy	01.08.2017 06:00:00	1.18287	0.02	03.08.2017 05:00:00	1.1835	\$ 0.94
36	Buy	03.08.2017 07:00:00	1.18423	0.02	29.08.2017 09:57:00	1.20011	\$ 27.58
37	Buy	03.08.2017 15:00:00	1.18552	0.02	29.08.2017 09:57:00	1.20011	\$ 25.0
38	Buy	03.08.2017 23:00:00	1.18761	0.02	29.08.2017 09:57:00	1.20011	\$ 20.82
1	Sell	25.09.2017 01:00:00	1.1915	0.6	25.09.2017 13:52:00	1.18783	\$ 220.2
2	Sell	25.09.2017 19:00:00	1.1851	0.6	26.09.2017 10:49:00	1.18143	\$ 222.99
3	Sell	27.09.2017 00:00:00	1.17925	0.6	27.09.2017 10:01:00	1.17558	\$ 220.2
4	Sell	27.09.2017 07:00:00	1.17909	0.6	27.09.2017 10:01:00	1.17558	\$ 210.6
5	Sell	27.09.2017 09:00:00	1.17744	0.6	27.09.2017 10:01:00	1.17558	\$ 111.6
6	Sell	27.09.2017 23:00:00	1.17496	0.6	03.10.2017 04:00:00	1.17129	\$ 236.96
7	Sell	28.09.2017 05:00:00	1.17385	0.6	03.10.2017 04:00:00	1.17129	\$ 167.56
19	Buy	10.10.2017 12:57:00	1.17982	0.26	10.10.2017 19:02:00	1.18017	\$ 9.1
20	Buy	10.10.2017 12:58:00	1.18018	0.26	10.10.2017 20:57:00	1.18053	\$ 9.1
17	Buy	10.10.2017 12:55:00	1.18007	0.26	10.10.2017 20:57:00	1.18042	\$ 9.1
16	Buy	10.10.2017 12:54:00	1.18	0.26	10.10.2017 20:57:00	1.18035	\$ 9.1
18	Buy	10.10.2017 12:56:00	1.17991	0.26	10.10.2017 20:58:00	1.18026	\$ 9.1
22	Buy	14.11.2017 20:09:00	1.18012	0.26	15.11.2017 10:09:00	1.18271	\$ 65.25
25	Buy	14.11.2017 20:12:00	1.18008	0.26	15.11.2017 10:09:00	1.18271	\$ 66.29
21	Buy	14.11.2017 20:08:00	1.1801	0.26	15.11.2017 10:09:00	1.1827	\$ 65.51
24	Buy	14.11.2017 20:11:00	1.18042	0.26	15.11.2017 10:42:00	1.18307	\$ 66.81
23	Buy	14.11.2017 20:10:00	1.18055	0.26	15.11.2017 10:50:00	1.1838	\$ 82.41
26	Buy	20.11.2017 10:47:00	1.18033	0.26	23.11.2017 05:34:00	1.18346	\$ 75.11
27	Buy	20.11.2017 10:48:00	1.18045	0.26	23.11.2017 05:34:00	1.18346	\$ 71.99
28	Buy	20.11.2017 10:49:00	1.18032	0.26	23.11.2017 05:34:00	1.18346	\$ 75.37
29	Buy	20.11.2017 10:50:00	1.18066	0.26	23.11.2017 05:34:00	1.18346	\$ 66.53
30	Buy	20.11.2017 10:51:00	1.18048	0.26	23.11.2017 05:34:00	1.18346	\$ 71.21
39	Buy	29.08.2017 16:00:00	1.20296	0.02	11.12.2017 00:00:00	1.1765	\$ -69.64
40	Buy	08.09.2017 14:00:00	1.20699	0.02	11.12.2017 00:00:00	1.1765	\$ -76.09
31	Buy	11.12.2017 08:14:00	1.1787	0.26	11.12.2017 19:50:00	1.17905	\$ 9.1
32	Buy	11.12.2017 08:15:00	1.17863	0.26	11.12.2017 19:53:00	1.17898	\$ 9.1
33	Buy	11.12.2017 08:16:00	1.17861	0.26	11.12.2017 19:53:00	1.17896	\$ 9.1
35	Buy	11.12.2017 08:18:00	1.1786	0.26	11.12.2017 19:53:00	1.17895	\$ 9.1
34	Buy	11.12.2017 08:17:00	1.17857	0.26	11.12.2017 19:53:00	1.17892	\$ 9.1

39	Buy	18.12.2017 08:29:00	1.17698	0.26	18.12.2017 15:50:00	1.17959	\$ 67.86
38	Buy	18.12.2017 08:28:00	1.17706	0.26	18.12.2017 16:18:00	1.17965	\$ 67.34
40	Buy	18.12.2017 08:30:00	1.17706	0.26	18.12.2017 16:18:00	1.17965	\$ 67.34
36	Buy	18.12.2017 08:26:00	1.17727	0.26	18.12.2017 16:28:00	1.18027	\$ 78.0
37	Buy	18.12.2017 08:27:00	1.17716	0.26	18.12.2017 16:28:00	1.18027	\$ 80.86
43	Sell	13.12.2017 01:00:00	1.17369	0.04	29.12.2017 23:47:00	1.19953	\$ -100.38
42	Sell	12.12.2017 05:00:00	1.17682	0.04	29.12.2017 23:47:00	1.19953	\$ -87.67
41	Sell	11.12.2017 01:00:00	1.17694	0.04	29.12.2017 23:47:00	1.19953	\$ -87.01

Report generated by Quant Analyzer