

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

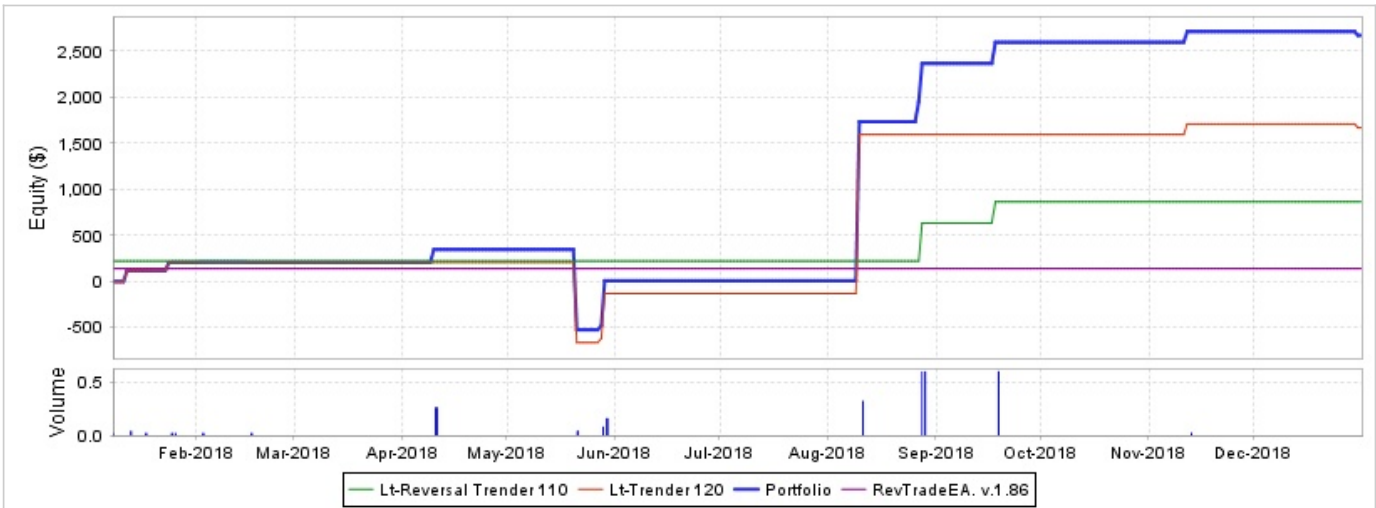
TOTAL PROFIT

\$ 2670.15

PROFIT IN PIPS 72.1 PIPS
YRLY AVG PROFIT \$ 2672.58
YRLY AVG % RET 53.45 %
CAGR 53.4 %

# OF TRADES	44	SHARPE RATIO	0.32	PROFIT FACTOR	3.79	RETURN / DD RATIO	3.07	WINNING %	72.73 %
DRAWDOWN	\$ 870.76	% DRAWDOWN	16.29 %	DAILY AVG PROFIT	\$ 7.4	MTHLY AVG PROFIT	\$ 222.51	AVERAGE TRADE	\$ 60.69
ANNUAL% / MAX DD%	3.28	R EXPECTANCY	0.76 R	R EXP SCORE	33.47 R	SQN	2.28	SQN SCORE	0.44

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	\$ 863.76	192.2 pips	6	1.83	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 1667.6	-177.5 pips	33	0.25	2.74
S4	RevTradeEA. v.1.86	RevTradeEA. v.1.86	unknown	\$ 138.79	57.4 pips	5	0.67	0
#	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 %	\$ 10365.12	\$ 863.76	\$ 35.99
S3	Lt-Trender 120	1.9	63.64 %	\$ 877.93	16.84 %	\$ 1667.6	\$ 138.97	\$ 4.62
S4	RevTradeEA. v.1.86	0	100 %	\$ 0	0 %	\$ 1665.48	\$ 138.79	\$ 69.4

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	206.56	-0.11	0	138.79	-338.3	0	0	2357.53	231.36	0	115.05	-40.73	2670.15

STATS

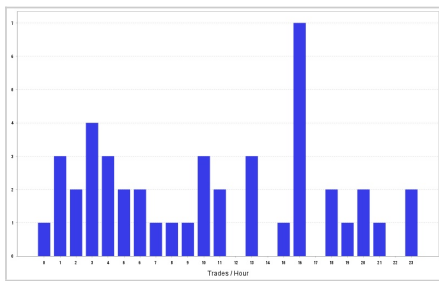
Strategy

Wins/Losses Ratio	2.67	Payout Ratio (Avg Win/Loss)	1.42	Average # of Bars in Trade	0
AHPR	1.03	Z-Score	-1.53	Z-Probability	93.7 %
Expectancy	60.69	Deviation	\$ 176.22	Exposure	-999999999 %
Stagnation in Days	76	Stagnation in %	20.88 %		

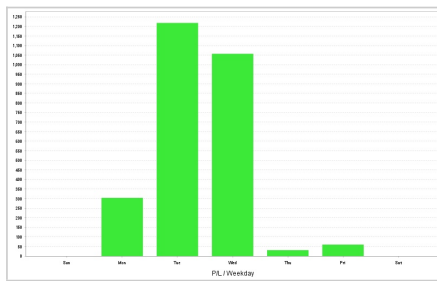
Trades

		# of Wins	32	# of Losses	12	# of Cancelled/Expired	0
Gross Profit	\$ 3628.28	Gross Loss	\$ -958.13	Average Win	\$ 113.38	Average Loss	\$ -79.84
Largest Win	\$ 616.25	Largest Loss	\$ -292.06	Max Consec Wins	15	Max Consec Losses	3
Avg Consec Wins	4.57	Avg Consec Loss	1.5	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

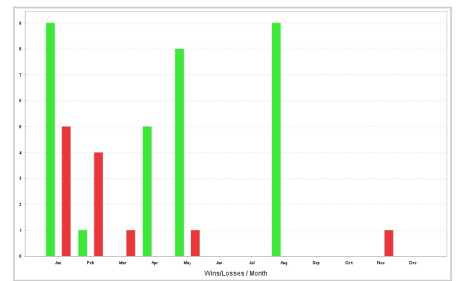
CHARTS



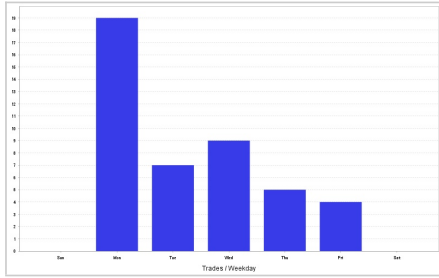
Trades by hour



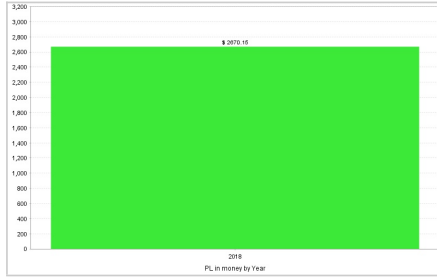
P/L by weekday



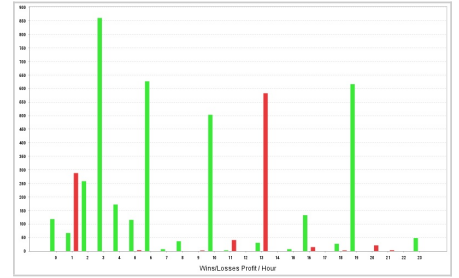
Wins/Losses by month



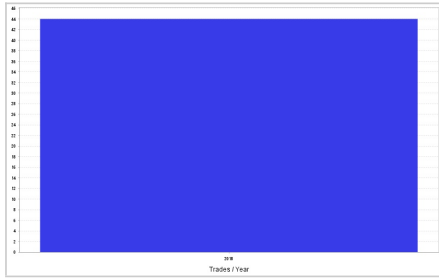
Trades by weekday



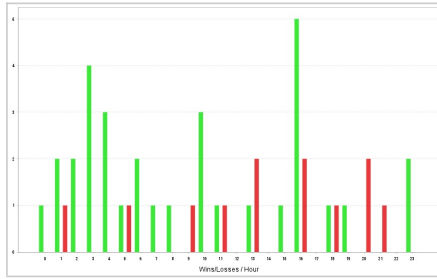
P/L by year



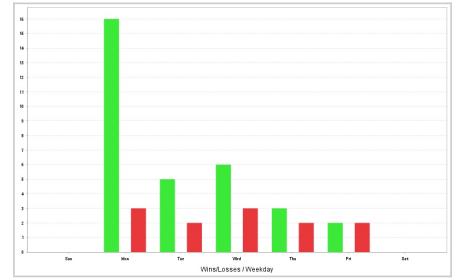
Wins/Losses Profit by hour



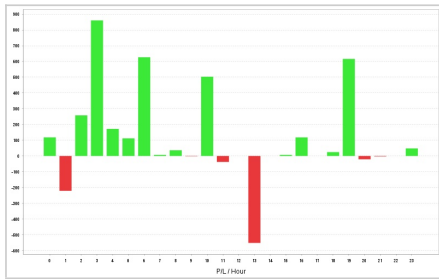
Trades by year



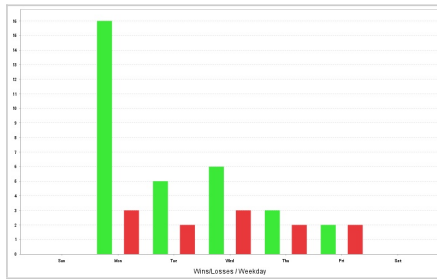
Wins/Losses by hour



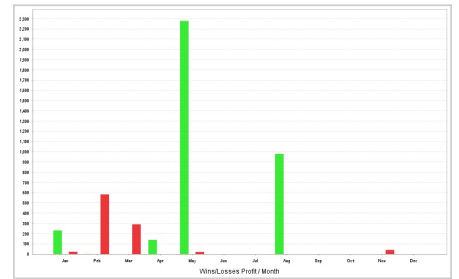
Wins/Losses by weekday



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	02.01.2018 05:00:00	1.20087	0.02	08.01.2018 00:00:00	1.20282	\$ -3.34	
2	Buy	08.01.2018 03:00:00	1.20442	0.04	12.01.2018 23:04:00	1.22028	\$ 62.15	
3	Buy	12.01.2018 10:00:00	1.2064	0.04	12.01.2018 23:04:00	1.22028	\$ 55.52	
4	Buy	15.01.2018 07:00:00	1.22115	0.02	17.01.2018 07:01:00	1.22481	\$ 7.0	
5	Buy	15.01.2018 11:00:00	1.22328	0.02	17.01.2018 07:01:00	1.22481	\$ 2.74	
6	Buy	15.01.2018 16:00:00	1.22846	0.02	17.01.2018 07:01:00	1.22481	\$ -7.62	
7	Buy	17.01.2018 13:00:00	1.22359	0.02	24.01.2018 16:34:00	1.23945	\$ 30.59	
8	Buy	18.01.2018 23:00:00	1.22403	0.02	24.01.2018 16:34:00	1.23945	\$ 29.88	
9	Buy	22.01.2018 01:00:00	1.22604	0.02	24.01.2018 16:34:00	1.23945	\$ 26.5	
10	Buy	25.01.2018 04:00:00	1.24118	0.02	25.01.2018 16:43:00	1.24628	\$ 10.2	
11	Buy	25.01.2018 16:00:00	1.24981	0.02	25.01.2018 16:43:00	1.24628	\$ -7.06	
12	Buy	26.01.2018 03:00:00	1.24071	0.02	02.02.2018 15:51:00	1.2447	\$ 6.85	
13	Buy	26.01.2018 09:00:00	1.24519	0.02	02.02.2018 15:51:00	1.2447	\$ -2.11	
14	Buy	31.01.2018 18:00:00	1.24574	0.02	02.02.2018 15:51:00	1.2447	\$ -2.4	
15	Buy	02.02.2018 20:00:00	1.24708	0.02	16.02.2018 13:05:00	1.24804	\$ -0.33	
16	Buy	15.02.2018 16:00:00	1.24752	0.02	16.02.2018 13:05:00	1.24804	\$ 0.88	
17	Buy	15.02.2018 21:00:00	1.24946	0.02	16.02.2018 13:05:00	1.24804	\$ -3.0	
4	Buy	09.04.2018 16:02:00	1.23147	0.26	10.04.2018 11:22:00	1.23182	\$ 7.01	
1	Buy	09.04.2018 15:59:00	1.23146	0.26	10.04.2018 11:22:00	1.23181	\$ 7.01	
2	Buy	09.04.2018 16:00:00	1.23144	0.26	10.04.2018 11:22:00	1.23179	\$ 7.01	
3	Buy	09.04.2018 16:01:00	1.23133	0.26	10.04.2018 11:26:00	1.23168	\$ 7.01	
5	Buy	09.04.2018 16:03:00	1.23169	0.26	10.04.2018 14:31:00	1.23603	\$ 110.75	

18	Buy	19.02.2018 01:00:00	1.24164	0.04	21.05.2018 00:00:00	1.17696	\$ -287.98
20	Buy	07.03.2018 13:00:00	1.24361	0.04	21.05.2018 00:00:00	1.17696	\$ -290.72
19	Buy	19.02.2018 13:00:00	1.24266	0.04	21.05.2018 00:00:00	1.17696	\$ -292.06
21	Sell	21.05.2018 02:00:00	1.17664	0.08	28.05.2018 07:53:00	1.17216	\$ 38.45
22	Sell	21.05.2018 18:00:00	1.17521	0.08	28.05.2018 07:53:00	1.17216	\$ 27.01
23	Sell	23.05.2018 20:00:00	1.16933	0.08	28.05.2018 07:53:00	1.17216	\$ -20.78
24	Sell	28.05.2018 10:00:00	1.17078	0.16	29.05.2018 11:29:00	1.15492	\$ 254.5
25	Sell	29.05.2018 00:00:00	1.1623	0.16	29.05.2018 11:29:00	1.15492	\$ 118.08
26	Sell	29.05.2018 05:00:00	1.16212	0.16	29.05.2018 11:29:00	1.15492	\$ 115.2
27	Sell	29.05.2018 19:00:00	1.1551	0.32	10.08.2018 20:18:00	1.13924	\$ 616.25
28	Sell	30.05.2018 03:00:00	1.15377	0.32	10.08.2018 20:18:00	1.13924	\$ 572.2
29	Sell	30.05.2018 06:00:00	1.15266	0.32	10.08.2018 20:18:00	1.13924	\$ 536.68
1	Buy	27.08.2018 02:00:00	1.16291	0.6	27.08.2018 17:55:00	1.16657	\$ 219.6
2	Buy	28.08.2018 03:00:00	1.16851	0.6	28.08.2018 16:08:00	1.17217	\$ 219.6
3	Buy	28.08.2018 10:00:00	1.16895	0.6	28.08.2018 16:08:00	1.17217	\$ 193.2
4	Buy	29.08.2018 04:00:00	1.16871	0.6	18.09.2018 16:02:00	1.17237	\$ 123.12
5	Buy	29.08.2018 06:00:00	1.16926	0.6	18.09.2018 16:02:00	1.17237	\$ 90.12
6	Buy	29.08.2018 23:00:00	1.17046	0.6	18.09.2018 16:02:00	1.17237	\$ 18.12
30	Sell	13.08.2018 01:00:00	1.13858	0.02	12.11.2018 23:11:00	1.12272	\$ 40.19
31	Sell	13.08.2018 04:00:00	1.13778	0.02	12.11.2018 23:11:00	1.12272	\$ 38.59
32	Sell	13.08.2018 08:00:00	1.13662	0.02	12.11.2018 23:11:00	1.12272	\$ 36.27
33	Sell	13.11.2018 11:00:00	1.1235	0.02	31.12.2018 22:47:00	1.1461	\$ -40.73

Report generated by Quant Analyzer