

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

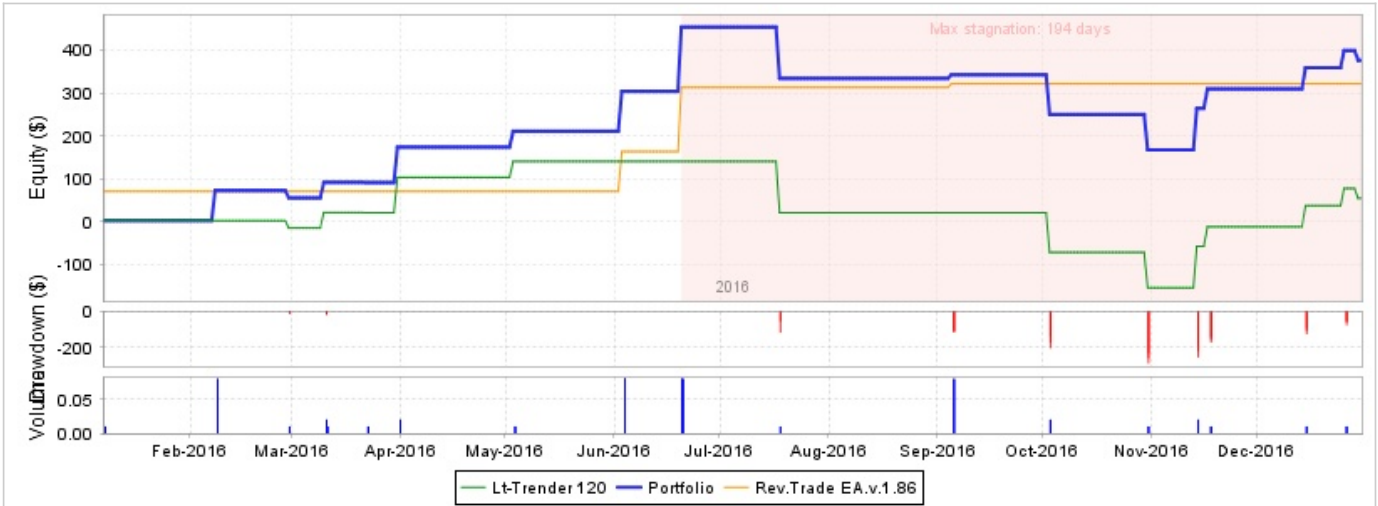
TOTAL PROFIT

\$ 376.92

PROFIT IN PIPS 719.4 PIPS
YRLY AVG PROFIT \$ 376.92
YRLY AVG % RET 37.69 %
CAGR 37.69 %

# OF TRADES	63	SHARPE RATIO	0.33	PROFIT FACTOR	2.1	RETURN / DD RATIO	1.32	WINNING %	69.84 %
DRAWDOWN	\$ 286.63	% DRAWDOWN	19.7 %	DAILY AVG PROFIT	\$ 1.04	MTHLY AVG PROFIT	\$ 31.41	AVERAGE TRADE	\$ 5.98
ANNUAL% / MAX DD%	1.91	R EXPECTANCY	0.33 R	R EXP SCORE	20.93 R	SQN	2.33	SQN SCORE	0.92

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Lt-Trender 120	Lt-Trender 120	unknown	\$ 54.66	268.2 pips	45	0.06	1.16
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 322.26	451.2 pips	18	1.95	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	0.19	57.78 %	\$ 295.03	25.86 %	\$ 54.66	\$ 4.56	\$ 0.15
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 966.78	\$ 80.57	\$ 13.43

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	2.2	53.55	118.61	0	37.18	243.14	-119.72	0	8.4	-175.31	142.25	66.62	376.92

STATS

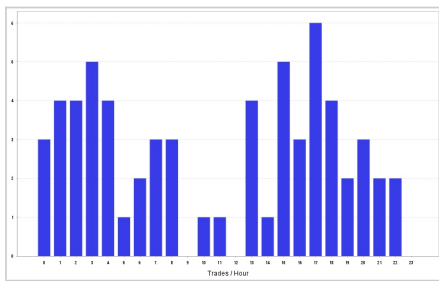
Strategy

Wins/Losses Ratio	2.32	Payout Ratio (Avg Win/Loss)	0.91	Average # of Bars in Trade	0
AHPR	0.52	Z-Score	-4.85	Z-Probability	100 %
Expectancy	5.98	Deviation	\$ 20.38	Exposure	-999999999 %
Stagnation in Days	194	Stagnation in %	53.59 %		

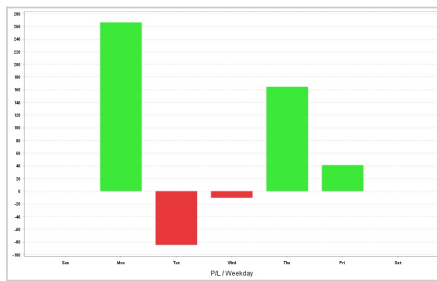
Trades

		# of Wins	44	# of Losses	19	# of Cancelled/Expired	0
Gross Profit	\$ 719.16	Gross Loss	\$ -342.24	Average Win	\$ 16.34	Average Loss	\$ -18.01
Largest Win	\$ 32.86	Largest Loss	\$ -61.27	Max Consec Wins	18	Max Consec Losses	6
Avg Consec Wins	7.33	Avg Consec Loss	3.17	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

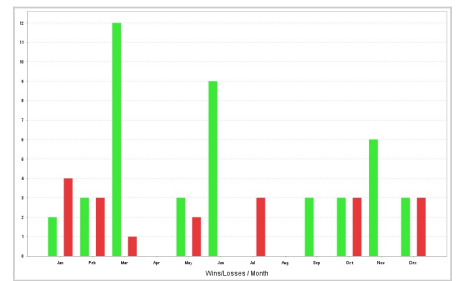
CHARTS



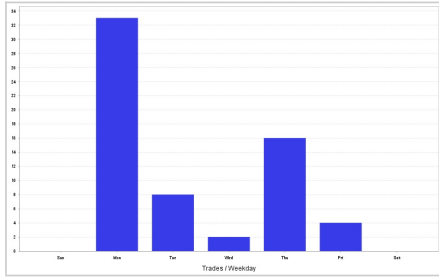
Trades by hour



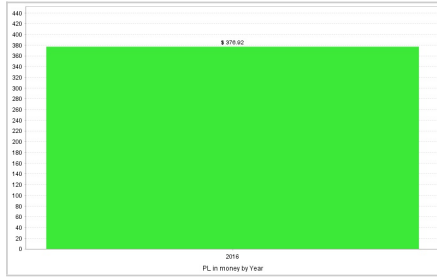
P/L by weekday



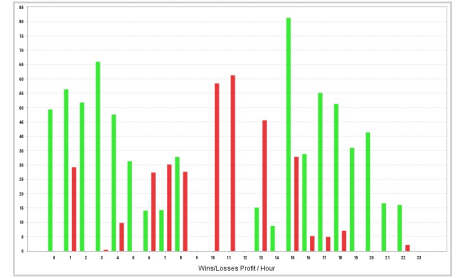
Wins/Losses by month



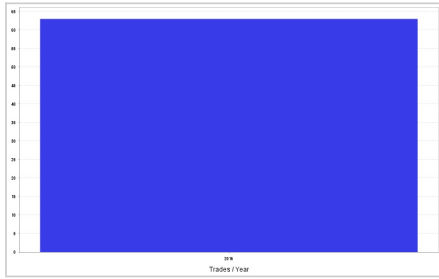
Trades by weekday



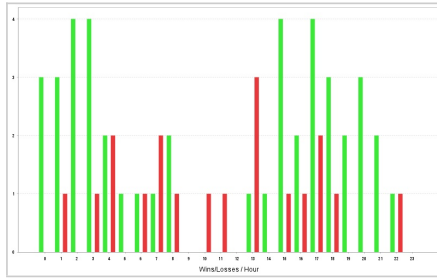
P/L by year



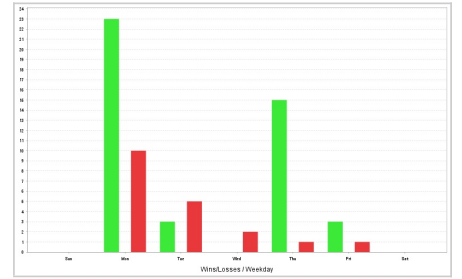
Wins/Losses Profit by hour



Trades by year



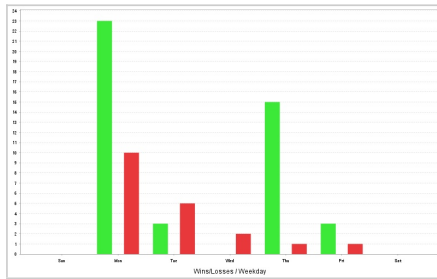
Wins/Losses by hour



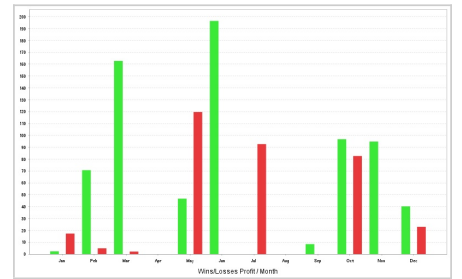
Wins/Losses by weekday



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	04.01.2016 02:00:00	1.08514	0.01	07.01.2016 11:10:00	1.0838	\$ 1.47	
2	Sell	04.01.2016 03:00:00	1.0845	0.01	07.01.2016 11:10:00	1.0838	\$ 0.83	
3	Sell	04.01.2016 17:00:00	1.08357	0.01	07.01.2016 11:10:00	1.0838	\$ -0.1	
1	Sell	08.02.2016 00:00:00	1.11415	0.08	08.02.2016 13:29:00	1.11139	\$ 22.08	
2	Sell	08.02.2016 01:00:00	1.11454	0.08	08.02.2016 13:29:00	1.11139	\$ 25.2	
3	Sell	08.02.2016 02:00:00	1.11432	0.08	08.02.2016 13:29:00	1.11139	\$ 23.44	
4	Sell	07.01.2016 17:00:00	1.08439	0.01	29.02.2016 00:00:00	1.09146	\$ -4.84	
6	Sell	12.01.2016 18:00:00	1.08234	0.01	29.02.2016 00:00:00	1.09146	\$ -7.1	
5	Sell	08.01.2016 16:00:00	1.08404	0.01	29.02.2016 00:00:00	1.09146	\$ -5.23	
7	Buy	29.02.2016 03:00:00	1.09248	0.02	10.03.2016 14:45:00	1.09315	\$ -0.45	
8	Buy	29.02.2016 04:00:00	1.09319	0.02	10.03.2016 14:45:00	1.09315	\$ -1.87	
9	Buy	29.02.2016 07:00:00	1.09353	0.02	10.03.2016 14:45:00	1.09315	\$ -2.55	
10	Buy	10.03.2016 15:00:00	1.08474	0.01	10.03.2016 16:11:00	1.10058	\$ 15.84	
11	Buy	10.03.2016 17:00:00	1.10434	0.01	10.03.2016 19:37:00	1.12018	\$ 15.84	
12	Buy	10.03.2016 18:00:00	1.11475	0.01	10.03.2016 19:37:00	1.12018	\$ 5.43	
13	Buy	10.03.2016 19:00:00	1.11605	0.01	10.03.2016 19:37:00	1.12018	\$ 4.13	
14	Buy	10.03.2016 20:00:00	1.11948	0.01	22.03.2016 10:22:00	1.12162	\$ 1.06	
15	Buy	10.03.2016 21:00:00	1.12012	0.01	22.03.2016 10:22:00	1.12162	\$ 0.42	
16	Buy	16.03.2016 22:00:00	1.1232	0.01	22.03.2016 10:22:00	1.12162	\$ -2.12	
17	Buy	22.03.2016 15:00:00	1.12257	0.02	31.03.2016 14:32:00	1.13841	\$ 30.07	
18	Buy	22.03.2016 18:00:00	1.12285	0.02	31.03.2016 14:32:00	1.13841	\$ 29.51	
19	Buy	29.03.2016 20:00:00	1.12658	0.02	31.03.2016 14:32:00	1.13841	\$ 23.3	

20	Buy	31.03.2016 15:00:00	1.13889	0.01	03.05.2016 09:04:00	1.15473	\$ 12.88
21	Buy	31.03.2016 16:00:00	1.139	0.01	03.05.2016 09:04:00	1.15473	\$ 12.77
22	Buy	31.03.2016 17:00:00	1.14024	0.01	03.05.2016 09:04:00	1.15473	\$ 11.53
4	Buy	23.05.2016 06:33:00	1.12377	0.08	03.06.2016 15:35:00	1.12652	\$ 14.12
5	Buy	23.05.2016 07:00:00	1.12375	0.08	03.06.2016 15:35:00	1.12652	\$ 14.28
6	Buy	23.05.2016 08:00:00	1.12325	0.08	03.06.2016 15:35:00	1.12652	\$ 18.28
7	Buy	03.06.2016 15:34:00	1.12529	0.08	03.06.2016 15:50:00	1.1281	\$ 22.48
8	Buy	03.06.2016 16:00:00	1.12883	0.08	03.06.2016 16:11:00	1.13146	\$ 21.04
9	Buy	03.06.2016 17:00:00	1.13289	0.08	03.06.2016 17:07:00	1.13324	\$ 2.8
10	Buy	13.06.2016 17:22:00	1.12903	0.08	20.06.2016 00:01:00	1.13278	\$ 24.98
11	Buy	13.06.2016 18:00:00	1.13011	0.08	20.06.2016 00:01:00	1.13278	\$ 16.34
12	Buy	13.06.2016 19:00:00	1.12817	0.08	20.06.2016 00:01:00	1.13278	\$ 31.86
14	Buy	20.06.2016 01:00:00	1.13186	0.08	20.06.2016 02:54:00	1.13541	\$ 28.4
15	Buy	20.06.2016 02:00:00	1.1324	0.08	20.06.2016 02:54:00	1.13541	\$ 24.08
13	Buy	20.06.2016 00:00:00	1.13323	0.08	20.06.2016 06:12:00	1.13629	\$ 24.48
23	Buy	03.05.2016 10:00:00	1.15661	0.01	18.07.2016 00:00:00	1.10497	\$ -58.45
24	Buy	03.05.2016 11:00:00	1.15943	0.01	18.07.2016 00:00:00	1.10497	\$ -61.27
16	Buy	05.09.2016 00:00:00	1.11579	0.08	05.09.2016 13:03:00	1.11614	\$ 2.8
18	Buy	05.09.2016 02:00:00	1.11578	0.08	05.09.2016 13:03:00	1.11613	\$ 2.8
17	Buy	05.09.2016 01:00:00	1.11549	0.08	05.09.2016 13:07:00	1.11584	\$ 2.8
25	Sell	18.07.2016 01:00:00	1.10492	0.02	03.10.2016 00:00:00	1.12278	\$ -29.23
27	Sell	19.07.2016 15:00:00	1.10314	0.02	03.10.2016 00:00:00	1.12278	\$ -32.87
26	Sell	18.07.2016 13:00:00	1.10425	0.02	03.10.2016 00:00:00	1.12278	\$ -30.57
28	Buy	03.10.2016 06:00:00	1.12329	0.01	31.10.2016 00:00:00	1.09841	\$ -27.39
30	Buy	03.10.2016 08:00:00	1.12353	0.01	31.10.2016 00:00:00	1.09841	\$ -27.63
29	Buy	03.10.2016 07:00:00	1.12352	0.01	31.10.2016 00:00:00	1.09841	\$ -27.62
31	Sell	31.10.2016 03:00:00	1.09705	0.02	14.11.2016 02:18:00	1.08121	\$ 32.86
32	Sell	31.10.2016 04:00:00	1.09692	0.02	14.11.2016 02:18:00	1.08121	\$ 32.6
33	Sell	31.10.2016 05:00:00	1.09628	0.02	14.11.2016 02:18:00	1.08121	\$ 31.32
34	Sell	14.11.2016 03:00:00	1.08062	0.01	17.11.2016 19:44:00	1.06478	\$ 15.97
35	Sell	14.11.2016 04:00:00	1.07963	0.01	17.11.2016 19:44:00	1.06478	\$ 14.98
36	Sell	14.11.2016 08:00:00	1.07917	0.01	17.11.2016 19:44:00	1.06478	\$ 14.52
37	Sell	17.11.2016 20:00:00	1.06354	0.01	15.12.2016 02:11:00	1.0477	\$ 17.02
38	Sell	17.11.2016 21:00:00	1.06277	0.01	15.12.2016 02:11:00	1.0477	\$ 16.25
39	Sell	17.11.2016 22:00:00	1.0626	0.01	15.12.2016 02:11:00	1.0477	\$ 16.08
40	Sell	15.12.2016 03:00:00	1.04865	0.01	26.12.2016 12:06:00	1.03281	\$ 16.3
41	Sell	15.12.2016 13:00:00	1.04751	0.01	26.12.2016 12:06:00	1.03281	\$ 15.16
42	Sell	15.12.2016 14:00:00	1.04111	0.01	26.12.2016 12:06:00	1.03281	\$ 8.76
45	Sell	28.12.2016 13:00:00	1.04317	0.01	30.12.2016 23:47:00	1.05145	\$ -8.2
44	Sell	27.12.2016 04:00:00	1.04338	0.01	30.12.2016 23:47:00	1.05145	\$ -7.94
43	Sell	26.12.2016 13:00:00	1.04447	0.01	30.12.2016 23:47:00	1.05145	\$ -6.81

Report generated by Quant Analyzer