

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

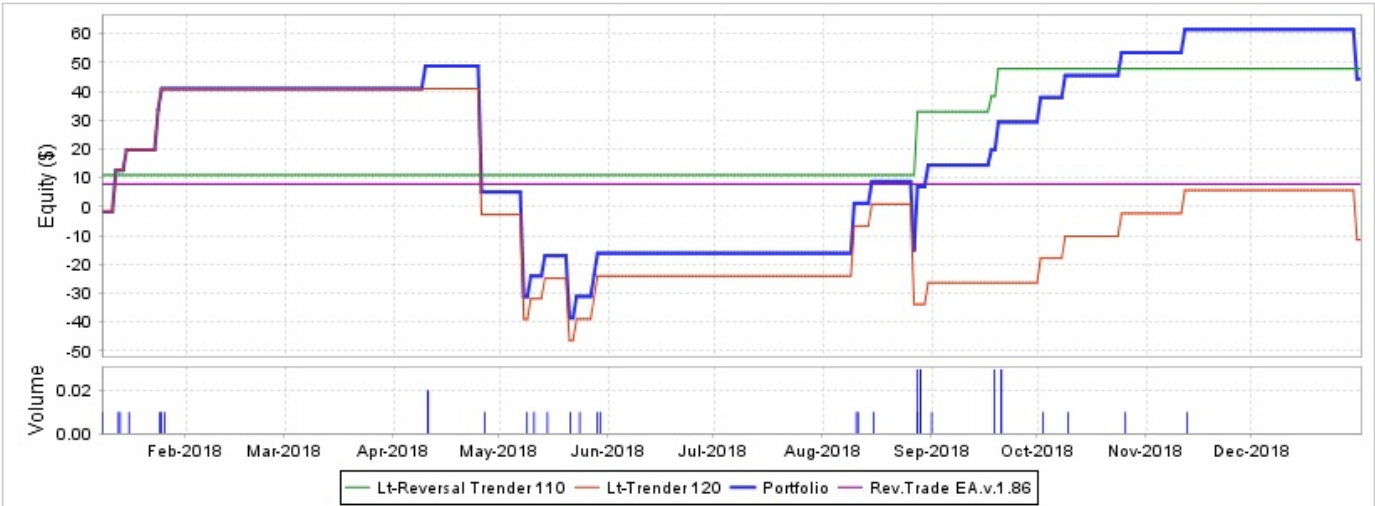
### TOTAL PROFIT

**\$ 44.3**

PROFIT IN PIPS 191.5 PIPS  
YRLY AVG PROFIT \$ 44.25  
YRLY AVG % RET 4.42 %  
CAGR 4.43 %

# OF TRADES	34	SHARPE RATIO	0.1	PROFIT FACTOR	1.29	RETURN / DD RATIO	0.51	WINNING %	82.35 %
DRAWDOWN	\$ 87.29	% DRAWDOWN	8.32 %	DAILY AVG PROFIT	\$ 0.12	MTHLY AVG PROFIT	\$ 3.69	AVERAGE TRADE	\$ 1.3
ANNUAL% / MAX DD%	0.53	R EXPECTANCY	0.05 R	R EXP SCORE	1.71 R	SQN	0.54	SQN SCORE	0.06

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	\$ 47.87	219.6 pips	6	2.57	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ -11.42	-70.2 pips	25	-0.02	0.93
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 7.85	42.1 pips	3	0.87	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 %	\$ 574.44	\$ 47.87	\$ 1.84
S3	Lt-Trender 120	-0.13	76 %	\$ 87.29	8.39 %	\$ -11.4	\$ -0.95	\$ -0.03
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 94.2	\$ 7.85	\$ 3.93

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	40.9	0	0	-35.81	-21.23	0	0	30.57	14.93	24.05	8	-17.11	44.3

### STATS

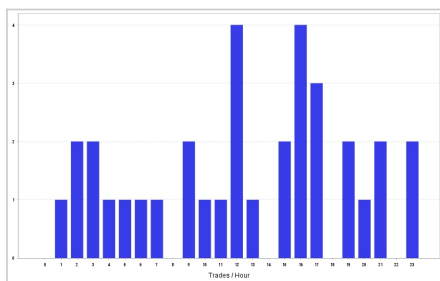
#### Strategy

Wins/Losses Ratio	4.67	Payout Ratio (Avg Win/Loss)	0.28	Average # of Bars in Trade	0
AHPR	0.14	Z-Score	-1.46	Z-Probability	92.79 %
Expectancy	1.3	Deviation	\$ 14.04	Exposure	-999999999 %
Stagnation in Days	200	Stagnation in %	54.95 %		

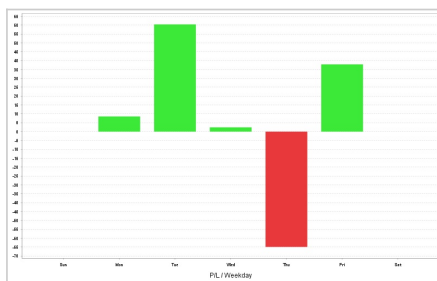
#### Trades

		# of Wins	28	# of Losses	6	# of Cancelled/Expired	0
Gross Profit	\$ 199.31	Gross Loss	\$ -155.01	Average Win	\$ 7.12	Average Loss	\$ -25.83
Largest Win	\$ 10.98	Largest Loss	\$ -43.66	Max Consec Wins	10	Max Consec Losses	2
Avg Consec Wins	7	Avg Consec Loss	1.2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

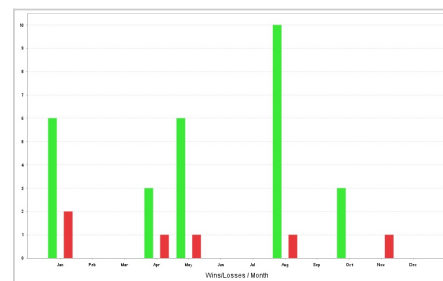
### CHARTS



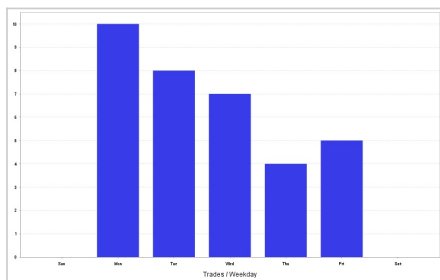
Trades by hour



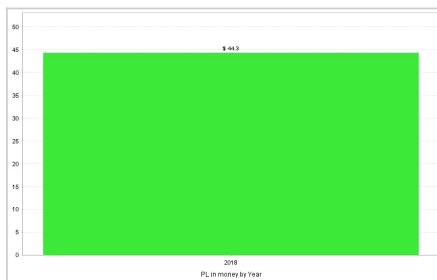
P/L by weekday



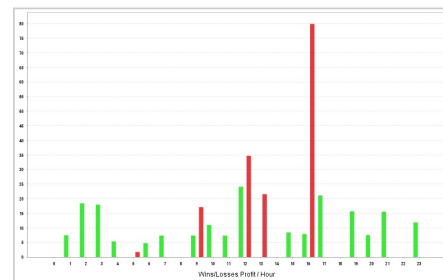
Wins/Losses by month



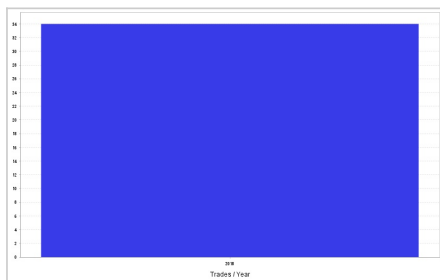
Trades by weekday



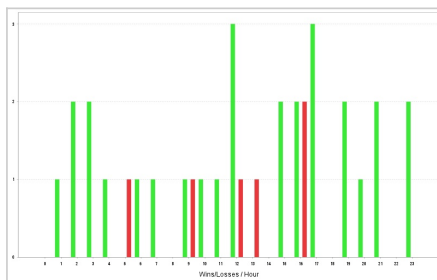
P/L by year



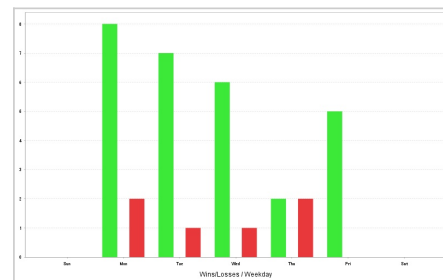
Wins/Losses Profit by hour



Trades by year



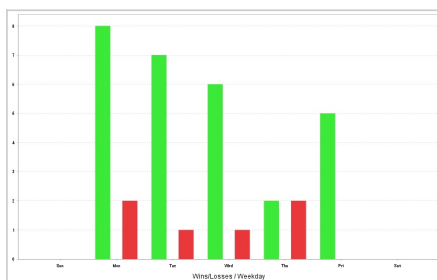
Wins/Losses by hour



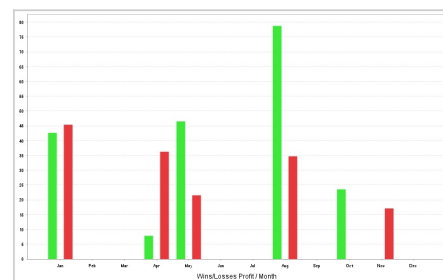
Wins/Losses by weekday



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	0.01	08.01.2018 00:00:00	1.20281	\$ -1.73	
2	Buy	08.01.2018 03:00:00	1.20441	0.01	12.01.2018 10:47:00	1.21178	\$ 6.99	
3	Buy	12.01.2018 11:00:00	1.21127	0.01	12.01.2018 22:53:00	1.21864	\$ 7.37	
4	Buy	12.01.2018 23:00:00	1.21891	0.01	15.01.2018 11:52:00	1.22628	\$ 7.09	
5	Buy	15.01.2018 12:00:00	1.22615	0.01	24.01.2018 06:09:00	1.23352	\$ 6.53	
6	Buy	24.01.2018 07:00:00	1.23227	0.01	24.01.2018 16:57:00	1.23964	\$ 7.37	
7	Buy	24.01.2018 17:00:00	1.23936	0.01	25.01.2018 15:40:00	1.24673	\$ 7.28	
1	Buy	09.04.2018 15:59:00	1.23147	0.02	10.04.2018 11:22:00	1.23182	\$ 0.51	
2	Buy	09.04.2018 16:00:00	1.23145	0.02	10.04.2018 11:22:00	1.2318	\$ 0.51	
3	Buy	09.04.2018 17:00:00	1.23251	0.02	10.04.2018 14:31:00	1.23602	\$ 6.83	
8	Buy	25.01.2018 16:00:00	1.2498	0.01	26.04.2018 15:35:00	1.21467	\$ -43.66	
9	Buy	26.04.2018 16:00:00	1.2201	0.01	08.05.2018 16:41:00	1.18497	\$ -36.26	
10	Buy	08.05.2018 19:00:00	1.1864	0.01	10.05.2018 16:30:00	1.19377	\$ 7.18	
11	Buy	10.05.2018 17:00:00	1.19158	0.01	14.05.2018 12:02:00	1.19895	\$ 6.99	
12	Buy	14.05.2018 13:00:00	1.19784	0.01	21.05.2018 00:00:00	1.17696	\$ -21.54	
13	Sell	21.05.2018 02:00:00	1.17664	0.01	23.05.2018 16:01:00	1.16927	\$ 7.44	
14	Sell	23.05.2018 20:00:00	1.16933	0.01	28.05.2018 15:42:00	1.16196	\$ 7.55	
15	Sell	28.05.2018 16:00:00	1.16091	0.01	29.05.2018 11:32:00	1.15354	\$ 7.41	
16	Sell	29.05.2018 12:00:00	1.15428	0.01	10.08.2018 08:14:00	1.14691	\$ 9.94	
17	Sell	10.08.2018 09:00:00	1.14628	0.01	10.08.2018 20:24:00	1.13891	\$ 7.37	
18	Sell	10.08.2018 21:00:00	1.13936	0.01	15.08.2018 08:16:00	1.13199	\$ 7.55	
1	Buy	27.08.2018 02:00:00	1.16291	0.03	27.08.2018 17:55:00	1.16657	\$ 10.98	

19	Sell	15.08.2018 12:00:00	1.13249	0.01	27.08.2018 18:01:00	1.16762	\$ -34.71
2	Buy	28.08.2018 03:00:00	1.16851	0.03	28.08.2018 16:08:00	1.17217	\$ 10.98
3	Buy	28.08.2018 10:00:00	1.16895	0.03	28.08.2018 16:08:00	1.17261	\$ 10.98
20	Sell	28.08.2018 01:00:00	1.16786	0.01	31.08.2018 18:41:00	1.16049	\$ 7.48
4	Buy	29.08.2018 04:00:00	1.16871	0.03	18.09.2018 16:02:00	1.17237	\$ 5.35
5	Buy	29.08.2018 06:00:00	1.16926	0.03	20.09.2018 14:30:00	1.17292	\$ 4.79
6	Buy	29.08.2018 23:00:00	1.17046	0.03	20.09.2018 14:34:00	1.17412	\$ 4.79
21	Sell	31.08.2018 19:00:00	1.15957	0.01	02.10.2018 11:45:00	1.1522	\$ 8.5
22	Sell	02.10.2018 12:00:00	1.1514	0.01	09.10.2018 14:20:00	1.14403	\$ 7.62
23	Sell	09.10.2018 15:00:00	1.14339	0.01	25.10.2018 20:53:00	1.13602	\$ 7.93
24	Sell	25.10.2018 21:00:00	1.13598	0.01	12.11.2018 08:41:00	1.12861	\$ 8.0
25	Sell	12.11.2018 09:00:00	1.12725	0.01	31.12.2018 22:47:00	1.14609	\$ -17.11

Report generated by Quant Analyzer