

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

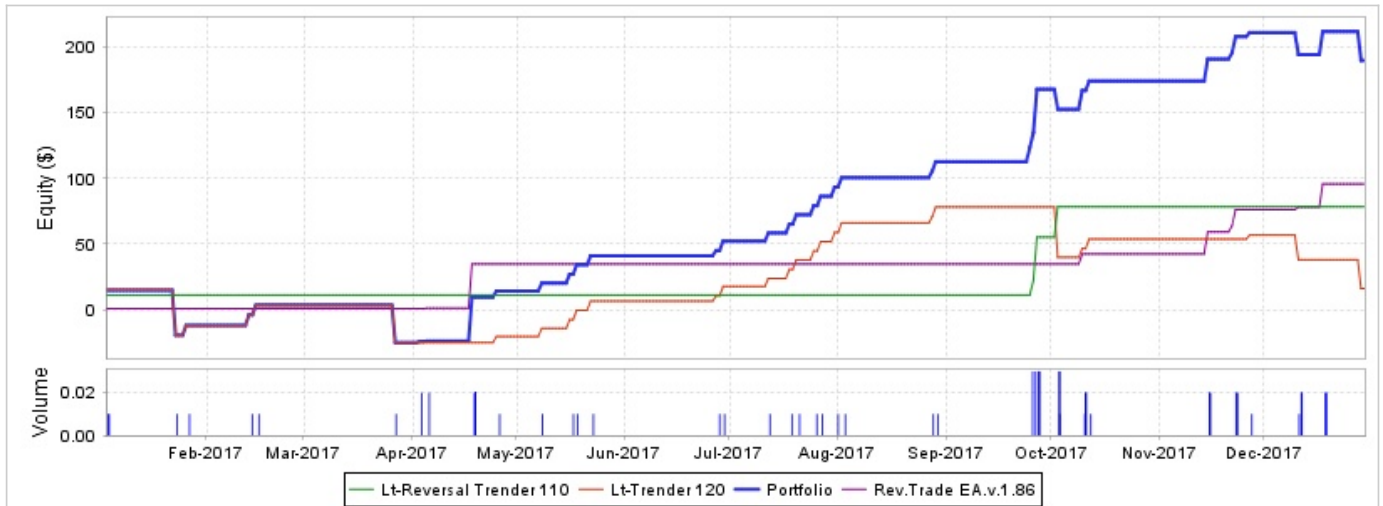
### TOTAL PROFIT

**\$ 189.91**

PROFIT IN PIPS 1146.6 PIPS  
YRLY AVG PROFIT \$ 189.91  
YRLY AVG % RET 18.99 %  
CAGR 18.99 %

# OF TRADES	60	SHARPE RATIO	0.31	PROFIT FACTOR	2.34	RETURN / DD RATIO	4.75	WINNING %	91.67 %
DRAWDOWN	\$ 40	% DRAWDOWN	3.94 %	DAILY AVG PROFIT	\$ 0.52	MTHLY AVG PROFIT	\$ 15.83	AVERAGE TRADE	\$ 3.17
ANNUAL% / MAX DD%	4.82	R EXPECTANCY	0.11 R	R EXP SCORE	6.68 R	SQN	2.42	SQN SCORE	0.87

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	\$ 78.34	256.9 pips	7	60.35	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 15.92	366.3 pips	29	0.05	1.11
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 95.65	523.4 pips	24	1.74	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 %	\$ 940.08	\$ 78.34	\$ 7.83
S3	Lt-Trender 120	0.26	82.76 %	\$ 62.22	5.77 %	\$ 15.94	\$ 1.33	\$ 0.04
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 286.95	\$ 23.91	\$ 3.68

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	-12.16	15.44	-28.5	39.25	26.94	11.17	41.21	19.39	55.16	6.36	36.81	-21.16	189.91

### STATS

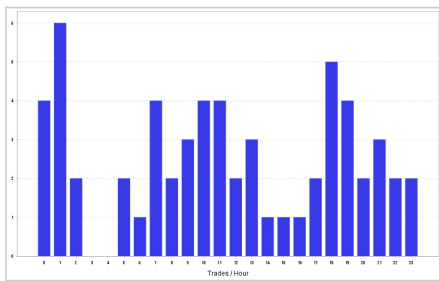
#### Strategy

Wins/Losses Ratio	11	Payout Ratio (Avg Win/Loss)	0.21	Average # of Bars in Trade	0
AHPR	0.29	Z-Score	-0.59	Z-Probability	72.24 %
Expectancy	3.17	Deviation	\$ 10.14	Exposure	-999999999 %
Stagnation in Days	125	Stagnation in %	34.53 %		

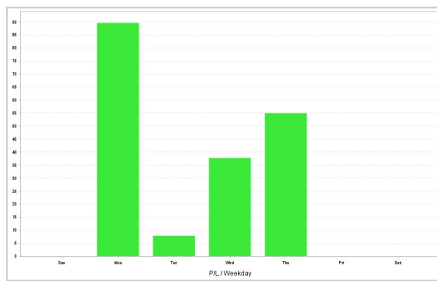
#### Trades

		# of Wins	55	# of Losses	5	# of Cancelled/Expired	0
Gross Profit	\$ 332	Gross Loss	\$ -142.09	Average Win	\$ 6.04	Average Loss	\$ -28.42
Largest Win	\$ 11.64	Largest Loss	\$ -38.41	Max Consec Wins	32	Max Consec Losses	1
Avg Consec Wins	11	Avg Consec Loss	1	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

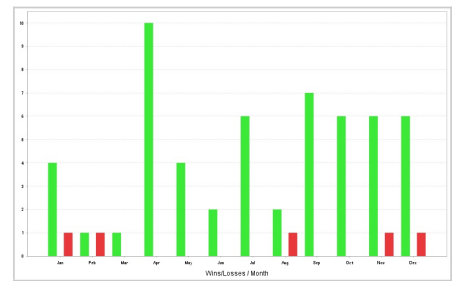
### CHARTS



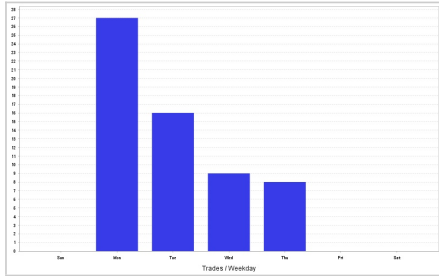
Trades by hour



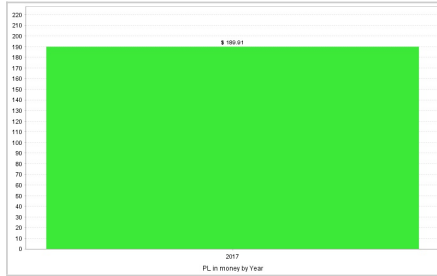
P/L by weekday



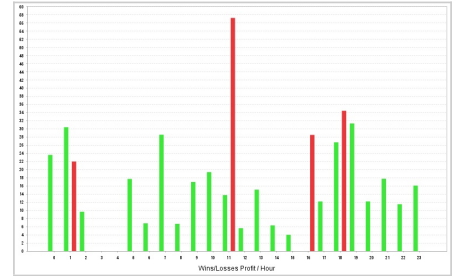
Wins/Losses by month



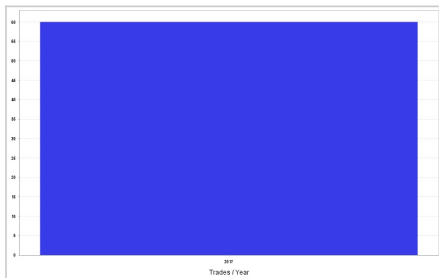
Trades by weekday



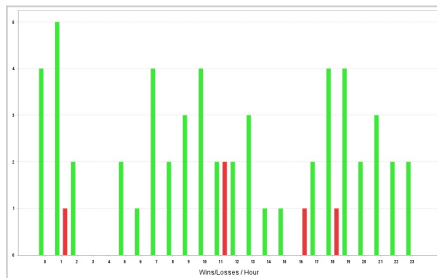
P/L by year



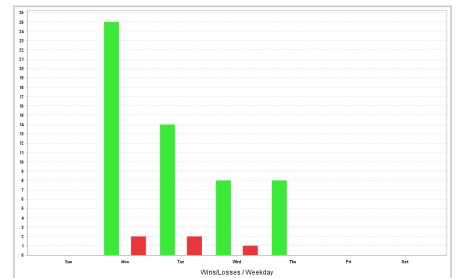
Wins/Losses Profit by hour



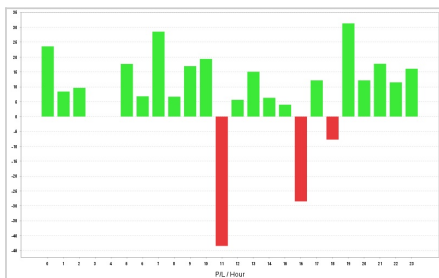
Trades by year



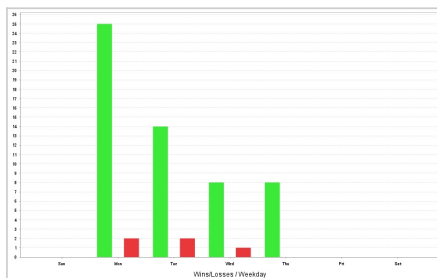
Wins/Losses by hour



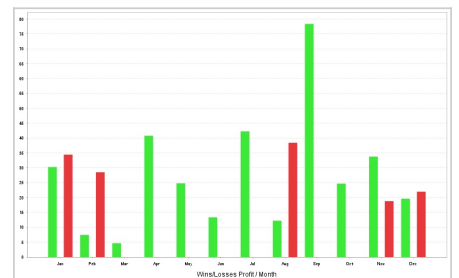
Wins/Losses by weekday



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 01:00:00	1.05172	0.01	03.01.2017 10:20:00	1.04435	\$ 7.41	
2	Sell	03.01.2017 11:00:00	1.04349	0.01	03.01.2017 17:04:00	1.03612	\$ 7.37	
3	Sell	03.01.2017 18:00:00	1.03844	0.01	23.01.2017 03:37:00	1.07357	\$ -34.42	
4	Sell	23.01.2017 07:00:00	1.0737	0.01	26.01.2017 18:17:00	1.06633	\$ 7.48	
5	Sell	26.01.2017 19:00:00	1.06689	0.01	13.02.2017 17:35:00	1.05952	\$ 8.0	
6	Sell	13.02.2017 18:00:00	1.0604	0.01	15.02.2017 15:30:00	1.05303	\$ 7.44	
7	Sell	15.02.2017 16:00:00	1.05338	0.01	27.03.2017 00:02:00	1.08329	\$ -28.5	
1	Buy	03.04.2017 00:00:00	1.06605	0.02	03.04.2017 09:49:00	1.0664	\$ 0.7	
2	Buy	03.04.2017 01:00:00	1.06624	0.02	05.04.2017 12:15:00	1.06659	\$ 0.32	
5	Buy	12.04.2017 23:00:00	1.06595	0.02	18.04.2017 15:33:00	1.06873	\$ 4.43	
7	Buy	17.04.2017 17:03:00	1.06614	0.02	18.04.2017 15:33:00	1.06873	\$ 4.99	
9	Buy	17.04.2017 19:00:00	1.06612	0.02	18.04.2017 15:33:00	1.06872	\$ 5.01	
4	Buy	12.04.2017 22:50:00	1.0664	0.02	18.04.2017 15:55:00	1.06963	\$ 5.33	
6	Buy	13.04.2017 00:00:00	1.06653	0.02	18.04.2017 15:55:00	1.06963	\$ 5.26	
8	Buy	17.04.2017 18:00:00	1.06644	0.02	18.04.2017 15:55:00	1.06963	\$ 6.19	
3	Buy	03.04.2017 02:00:00	1.06723	0.02	18.04.2017 18:01:00	1.06982	\$ 2.37	
8	Buy	27.03.2017 01:00:00	1.08338	0.01	25.04.2017 17:01:00	1.09075	\$ 4.65	
9	Buy	25.04.2017 18:00:00	1.09291	0.01	08.05.2017 00:02:00	1.10028	\$ 6.15	
10	Buy	08.05.2017 00:02:00	1.10173	0.01	16.05.2017 20:57:00	1.1091	\$ 6.62	
11	Buy	16.05.2017 21:00:00	1.10911	0.01	18.05.2017 00:45:00	1.11648	\$ 7.18	
12	Buy	18.05.2017 01:00:00	1.11661	0.01	22.05.2017 14:21:00	1.12398	\$ 6.99	
13	Buy	22.05.2017 15:00:00	1.12363	0.01	27.06.2017 18:56:00	1.131	\$ 3.99	

14	Buy	27.06.2017 19:00:00	1.13274	0.01	29.06.2017 04:50:00	1.14011	\$ 7.18
15	Buy	29.06.2017 05:00:00	1.14062	0.01	12.07.2017 05:22:00	1.14799	\$ 6.15
16	Buy	12.07.2017 06:00:00	1.14826	0.01	18.07.2017 12:36:00	1.15563	\$ 6.81
17	Buy	18.07.2017 13:00:00	1.15529	0.01	20.07.2017 17:31:00	1.16266	\$ 7.18
18	Buy	20.07.2017 18:00:00	1.16356	0.01	25.07.2017 16:17:00	1.17093	\$ 6.9
19	Buy	25.07.2017 17:00:00	1.16971	0.01	27.07.2017 06:38:00	1.17708	\$ 7.18
20	Buy	27.07.2017 07:00:00	1.17573	0.01	31.07.2017 19:00:00	1.1831	\$ 6.99
21	Buy	31.07.2017 20:00:00	1.18117	0.01	02.08.2017 20:10:00	1.18854	\$ 7.18
22	Buy	02.08.2017 21:00:00	1.1884	0.01	28.08.2017 01:51:00	1.19577	\$ 4.93
23	Buy	28.08.2017 02:00:00	1.19528	0.01	29.08.2017 10:00:00	1.20265	\$ 7.28
1	Sell	25.09.2017 01:00:00	1.1915	0.03	25.09.2017 13:52:00	1.18783	\$ 11.01
2	Sell	25.09.2017 19:00:00	1.1851	0.03	26.09.2017 10:49:00	1.18143	\$ 11.12
3	Sell	27.09.2017 00:00:00	1.17925	0.03	27.09.2017 10:01:00	1.17558	\$ 11.01
4	Sell	27.09.2017 07:00:00	1.17909	0.03	27.09.2017 10:01:00	1.17542	\$ 11.01
5	Sell	27.09.2017 09:00:00	1.17744	0.03	27.09.2017 11:25:00	1.17377	\$ 11.01
6	Sell	27.09.2017 23:00:00	1.17496	0.03	03.10.2017 04:00:00	1.17129	\$ 11.64
7	Sell	28.09.2017 05:00:00	1.17385	0.03	03.10.2017 08:19:00	1.17018	\$ 11.54
24	Buy	29.08.2017 11:00:00	1.2048	0.01	03.10.2017 08:28:00	1.16967	\$ -38.41
25	Buy	03.10.2017 10:00:00	1.17243	0.01	10.10.2017 12:54:00	1.1798	\$ 6.71
12	Buy	10.10.2017 14:00:00	1.1783	0.02	10.10.2017 17:56:00	1.18145	\$ 6.3
11	Buy	10.10.2017 13:00:00	1.18032	0.02	10.10.2017 20:52:00	1.18067	\$ 0.7
10	Buy	10.10.2017 12:54:00	1.18001	0.02	10.10.2017 20:57:00	1.18036	\$ 0.7
26	Buy	10.10.2017 13:00:00	1.18031	0.01	12.10.2017 06:20:00	1.18768	\$ 7.18
15	Buy	14.11.2017 22:00:00	1.17953	0.02	15.11.2017 10:09:00	1.18271	\$ 6.17
13	Buy	14.11.2017 20:08:00	1.18011	0.02	15.11.2017 10:09:00	1.1827	\$ 4.99
14	Buy	14.11.2017 21:00:00	1.18016	0.02	15.11.2017 10:42:00	1.18307	\$ 5.63
18	Buy	20.11.2017 12:00:00	1.17957	0.02	22.11.2017 21:31:00	1.18222	\$ 4.92
16	Buy	20.11.2017 10:47:00	1.18034	0.02	23.11.2017 05:34:00	1.18346	\$ 5.68
17	Buy	20.11.2017 11:00:00	1.18	0.02	23.11.2017 05:34:00	1.18346	\$ 6.36
27	Buy	12.10.2017 07:00:00	1.18763	0.01	27.11.2017 10:27:00	1.195	\$ 3.06
28	Buy	27.11.2017 11:00:00	1.19398	0.01	11.12.2017 00:00:00	1.1765	\$ -18.79
21	Buy	11.12.2017 10:00:00	1.17841	0.02	11.12.2017 15:25:00	1.17876	\$ 0.7
20	Buy	11.12.2017 09:00:00	1.178	0.02	11.12.2017 15:28:00	1.17835	\$ 0.7
19	Buy	11.12.2017 08:14:00	1.17871	0.02	11.12.2017 19:50:00	1.17906	\$ 0.7
23	Buy	18.12.2017 09:00:00	1.17697	0.02	18.12.2017 15:50:00	1.17959	\$ 5.24
22	Buy	18.12.2017 08:26:00	1.17728	0.02	18.12.2017 16:28:00	1.18027	\$ 5.98
24	Buy	18.12.2017 10:00:00	1.1782	0.02	18.12.2017 17:09:00	1.18134	\$ 6.28
29	Sell	11.12.2017 01:00:00	1.17694	0.01	29.12.2017 23:47:00	1.19954	\$ -21.97

Report generated by Quant Analyzer