

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

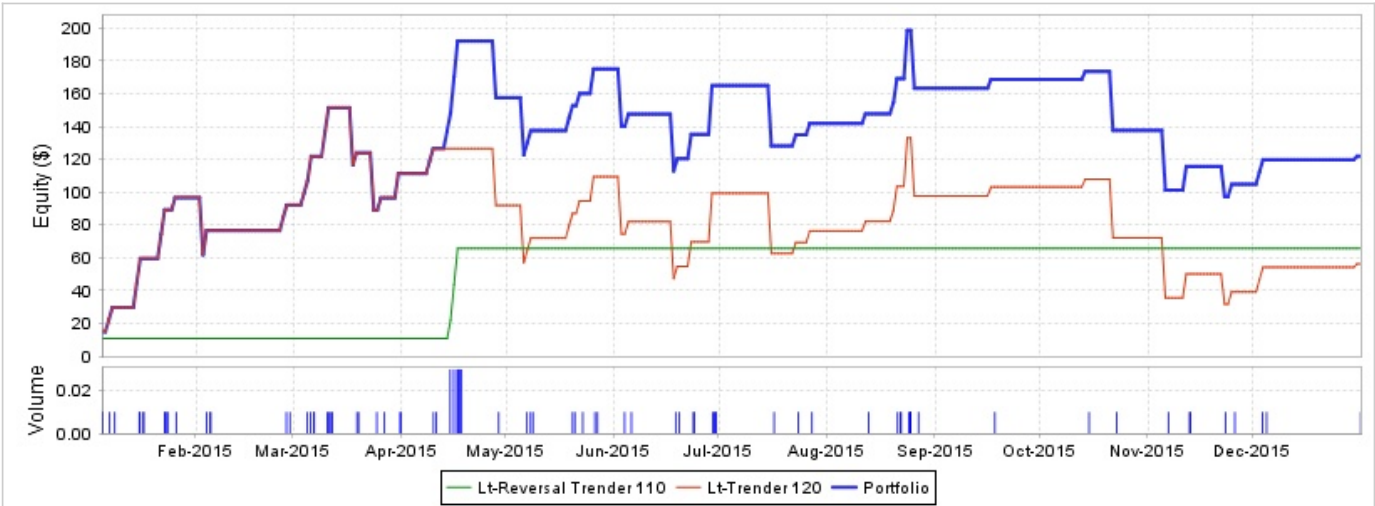
TOTAL PROFIT

\$ 121.81

PROFIT IN PIPS 836.5 PIPS
YRLY AVG PROFIT \$ 121.75
YRLY AVG % RET 12.17 %
CAGR 12.18 %

# OF TRADES	82	SHARPE RATIO	0.12	PROFIT FACTOR	1.3	RETURN / DD RATIO	1.2	WINNING %	85.37 %
DRAWDOWN	\$ 101.3	% DRAWDOWN	8.45 %	DAILY AVG PROFIT	\$ 0.34	MTHLY AVG PROFIT	\$ 10.15	AVERAGE TRADE	\$ 1.49
ANNUAL% / MAX DD%	1.44	R EXPECTANCY	0.04 R	R EXP SCORE	3.6 R	SQN	0.91	SQN SCORE	0.61

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	\$ 65.6	219.6 pips	6	68.4	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 56.21	616.9 pips	76	0.06	1.14
#	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 %	\$ 787.2	\$ 65.6	\$ 10.93
S3	Lt-Trender 120	0.47	84.21 %	\$ 119.75	10.4 %	\$ 56.18	\$ 4.68	\$ 0.15

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2015	96.64	-4.59	19.26	46.2	17.46	-10.1	-23.02	21.39	5.4	-31.04	-32.9	17.11	121.81

STATS

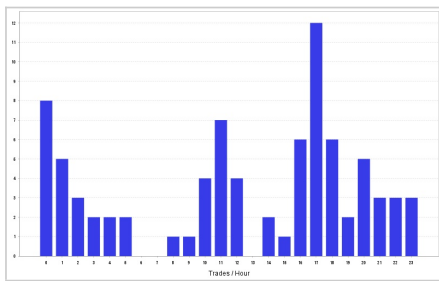
Strategy

Wins/Losses Ratio	5.83	Payout Ratio (Avg Win/Loss)	0.22	Average # of Bars in Trade	0
AHPR	0.15	Z-Score	-0.44	Z-Probability	67 %
Expectancy	1.49	Deviation	\$ 14.79	Exposure	-999999999 %
Stagnation in Days	129	Stagnation in %	35.44 %		

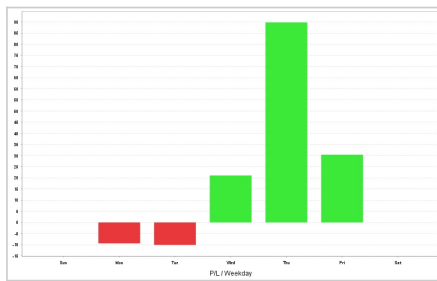
Trades

		# of Wins	70	# of Losses	12	# of Cancelled/Expired	0
Gross Profit	\$ 528.08	Gross Loss	\$ -406.27	Average Win	\$ 7.54	Average Loss	\$ -33.86
Largest Win	\$ 10.98	Largest Loss	\$ -36.72	Max Consec Wins	13	Max Consec Losses	2
Avg Consec Wins	6.36	Avg Consec Loss	1.2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

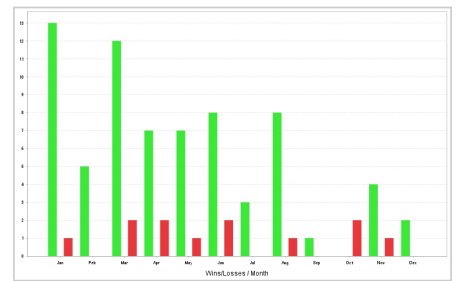
CHARTS



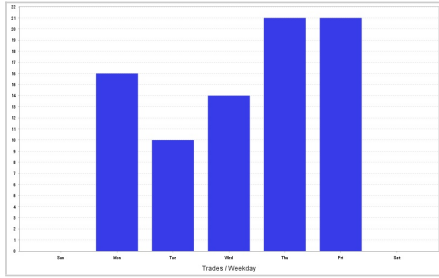
Trades by hour



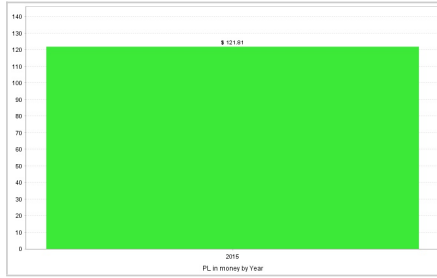
P/L by weekday



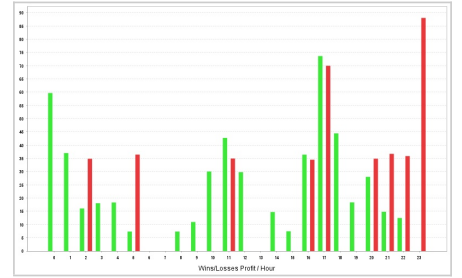
Wins/Losses by month



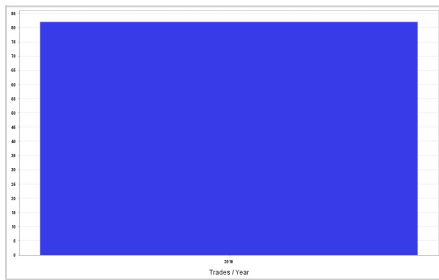
Trades by weekday



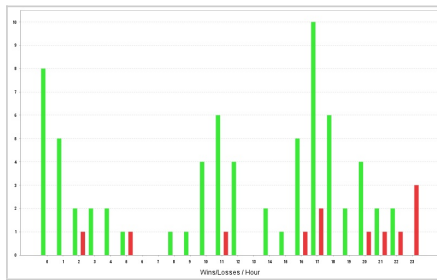
P/L by year



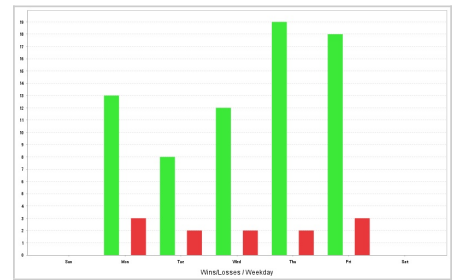
Wins/Losses Profit by hour



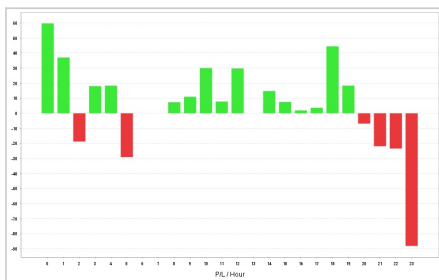
Trades by year



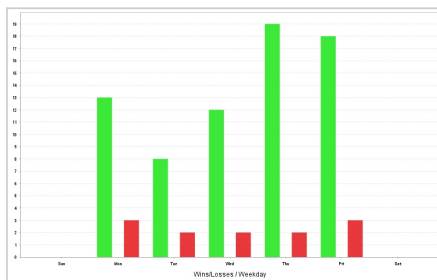
Wins/Losses by hour



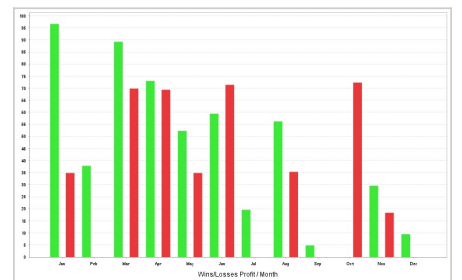
Wins/Losses by weekday



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	02.01.2015 10:00:00	1.20554	0.01	05.01.2015 00:00:00	1.19817	\$ 7.48	
2	Sell	05.01.2015 00:00:00	1.19454	0.01	05.01.2015 00:02:00	1.18717	\$ 7.37	
3	Sell	05.01.2015 01:00:00	1.19451	0.01	07.01.2015 00:06:00	1.18714	\$ 7.44	
4	Sell	07.01.2015 01:00:00	1.18724	0.01	08.01.2015 10:58:00	1.17987	\$ 7.41	
5	Sell	08.01.2015 11:00:00	1.17935	0.01	15.01.2015 11:31:00	1.17198	\$ 7.62	
6	Sell	15.01.2015 12:00:00	1.1722	0.01	15.01.2015 16:44:00	1.16483	\$ 7.37	
7	Sell	15.01.2015 17:00:00	1.16305	0.01	16.01.2015 16:23:00	1.15568	\$ 7.41	
8	Sell	16.01.2015 17:00:00	1.15497	0.01	16.01.2015 17:46:00	1.1476	\$ 7.37	
9	Sell	16.01.2015 18:00:00	1.14932	0.01	22.01.2015 17:56:00	1.14195	\$ 7.58	
10	Sell	22.01.2015 18:00:00	1.14164	0.01	22.01.2015 23:03:00	1.13427	\$ 7.37	
11	Sell	23.01.2015 00:00:00	1.1363	0.01	23.01.2015 10:50:00	1.12893	\$ 7.37	
12	Sell	23.01.2015 12:00:00	1.12328	0.01	23.01.2015 14:12:00	1.11591	\$ 7.37	
13	Sell	23.01.2015 15:00:00	1.1186	0.01	26.01.2015 01:39:00	1.11123	\$ 7.48	
14	Sell	26.01.2015 02:00:00	1.11412	0.01	03.02.2015 18:31:00	1.14925	\$ -34.85	
15	Sell	04.02.2015 00:00:00	1.14779	0.01	04.02.2015 16:52:00	1.14042	\$ 7.37	
16	Sell	04.02.2015 17:00:00	1.14051	0.01	04.02.2015 23:36:00	1.13314	\$ 7.37	
17	Sell	05.02.2015 00:00:00	1.13428	0.01	26.02.2015 15:51:00	1.12691	\$ 8.11	
18	Sell	26.02.2015 16:00:00	1.12579	0.01	27.02.2015 16:34:00	1.11842	\$ 7.41	
19	Sell	27.02.2015 17:00:00	1.11867	0.01	04.03.2015 16:15:00	1.1113	\$ 7.55	
20	Sell	04.03.2015 17:00:00	1.10953	0.01	05.03.2015 16:04:00	1.10216	\$ 7.41	
21	Sell	05.03.2015 17:00:00	1.10294	0.01	06.03.2015 13:46:00	1.09557	\$ 7.41	
22	Sell	06.03.2015 14:00:00	1.09388	0.01	06.03.2015 16:24:00	1.08651	\$ 7.37	

23	Sell	06.03.2015 17:00:00	1.08572	0.01	10.03.2015 10:21:00	1.07835	\$ 7.51
24	Sell	10.03.2015 11:00:00	1.07576	0.01	10.03.2015 23:04:00	1.06839	\$ 7.37
25	Sell	11.03.2015 00:00:00	1.06791	0.01	11.03.2015 11:51:00	1.06054	\$ 7.37
26	Sell	11.03.2015 12:00:00	1.06016	0.01	11.03.2015 19:42:00	1.05279	\$ 7.37
27	Sell	11.03.2015 20:00:00	1.05311	0.01	18.03.2015 22:03:00	1.08824	\$ -34.88
28	Sell	19.03.2015 01:00:00	1.08231	0.01	19.03.2015 09:17:00	1.07494	\$ 7.37
29	Sell	19.03.2015 11:00:00	1.06564	0.01	24.03.2015 14:43:00	1.10077	\$ -34.95
30	Sell	24.03.2015 16:00:00	1.09377	0.01	26.03.2015 19:48:00	1.0864	\$ 7.44
31	Sell	26.03.2015 20:00:00	1.08657	0.01	31.03.2015 07:00:00	1.0792	\$ 7.55
32	Sell	31.03.2015 08:00:00	1.07969	0.01	31.03.2015 11:59:00	1.07232	\$ 7.37
33	Sell	31.03.2015 12:00:00	1.07225	0.01	09.04.2015 20:59:00	1.06488	\$ 7.69
34	Sell	09.04.2015 21:00:00	1.06468	0.01	10.04.2015 15:01:00	1.05731	\$ 7.41
1	Buy	13.04.2015 02:00:00	1.06138	0.03	14.04.2015 16:00:00	1.06504	\$ 10.7
2	Buy	15.04.2015 09:00:00	1.06338	0.03	15.04.2015 16:34:00	1.06704	\$ 10.98
3	Buy	16.04.2015 04:00:00	1.07301	0.03	16.04.2015 15:30:00	1.07667	\$ 10.98
4	Buy	16.04.2015 20:00:00	1.07315	0.03	16.04.2015 20:45:00	1.07681	\$ 10.98
5	Buy	17.04.2015 03:00:00	1.0759	0.03	17.04.2015 10:22:00	1.07956	\$ 10.98
6	Buy	17.04.2015 19:00:00	1.07812	0.03	17.04.2015 22:27:00	1.08178	\$ 10.98
35	Sell	10.04.2015 16:00:00	1.05893	0.01	28.04.2015 13:55:00	1.09406	\$ -34.5
36	Sell	28.04.2015 23:00:00	1.09738	0.01	06.05.2015 16:51:00	1.13251	\$ -34.85
37	Sell	06.05.2015 20:00:00	1.13214	0.01	07.05.2015 17:13:00	1.12477	\$ 7.41
38	Sell	07.05.2015 18:00:00	1.12601	0.01	08.05.2015 09:20:00	1.11864	\$ 7.41
39	Sell	08.05.2015 10:00:00	1.11935	0.01	19.05.2015 18:13:00	1.11198	\$ 7.76
40	Sell	19.05.2015 19:00:00	1.11495	0.01	20.05.2015 09:44:00	1.10758	\$ 7.41
41	Sell	20.05.2015 10:00:00	1.10824	0.01	22.05.2015 16:39:00	1.10087	\$ 7.44
42	Sell	22.05.2015 17:00:00	1.10287	0.01	26.05.2015 03:43:00	1.0955	\$ 7.51
43	Sell	26.05.2015 04:00:00	1.09429	0.01	26.05.2015 22:02:00	1.08692	\$ 7.37
44	Sell	26.05.2015 23:00:00	1.08729	0.01	03.06.2015 16:33:00	1.12242	\$ -34.85
45	Sell	03.06.2015 21:00:00	1.12491	0.01	05.06.2015 15:30:00	1.11754	\$ 7.44
46	Sell	05.06.2015 17:00:00	1.10674	0.01	18.06.2015 11:20:00	1.14187	\$ -34.67
47	Sell	18.06.2015 17:00:00	1.14052	0.01	19.06.2015 10:01:00	1.13315	\$ 7.41
48	Sell	19.06.2015 11:00:00	1.13168	0.01	23.06.2015 09:28:00	1.12431	\$ 7.51
49	Sell	23.06.2015 11:00:00	1.12586	0.01	23.06.2015 15:29:00	1.11849	\$ 7.37
50	Sell	23.06.2015 16:00:00	1.1168	0.01	29.06.2015 00:05:00	1.10943	\$ 7.58
51	Buy	29.06.2015 00:05:00	1.1006	0.01	29.06.2015 09:29:00	1.10797	\$ 7.37
52	Buy	29.06.2015 10:00:00	1.10942	0.01	29.06.2015 17:43:00	1.11679	\$ 7.37
53	Buy	29.06.2015 18:00:00	1.11518	0.01	29.06.2015 20:34:00	1.12255	\$ 7.37
54	Buy	29.06.2015 21:00:00	1.12437	0.01	16.07.2015 13:18:00	1.08924	\$ -36.72
55	Buy	16.07.2015 17:00:00	1.09094	0.01	23.07.2015 10:32:00	1.09831	\$ 6.71
56	Buy	23.07.2015 11:00:00	1.09865	0.01	27.07.2015 10:15:00	1.10602	\$ 6.99
57	Buy	27.07.2015 11:00:00	1.10879	0.01	12.08.2015 15:20:00	1.11616	\$ 5.87
58	Buy	12.08.2015 16:00:00	1.11475	0.01	20.08.2015 23:04:00	1.12212	\$ 6.62
59	Buy	21.08.2015 00:00:00	1.12385	0.01	21.08.2015 17:34:00	1.13122	\$ 7.37
60	Buy	21.08.2015 18:00:00	1.13127	0.01	21.08.2015 23:51:00	1.13864	\$ 7.37
61	Buy	24.08.2015 00:01:00	1.13755	0.01	24.08.2015 04:36:00	1.14492	\$ 7.37
62	Buy	24.08.2015 05:00:00	1.1428	0.01	24.08.2015 13:56:00	1.15017	\$ 7.37
63	Buy	24.08.2015 14:00:00	1.14918	0.01	24.08.2015 15:46:00	1.15655	\$ 7.37
64	Buy	24.08.2015 16:00:00	1.15494	0.01	24.08.2015 16:09:00	1.16231	\$ 7.37
65	Buy	24.08.2015 17:00:00	1.16697	0.01	26.08.2015 23:32:00	1.13184	\$ -35.32
66	Buy	27.08.2015 02:00:00	1.13385	0.01	17.09.2015 21:13:00	1.14122	\$ 5.4
67	Buy	17.09.2015 22:00:00	1.13951	0.01	14.10.2015 21:30:00	1.14688	\$ 4.84
68	Buy	14.10.2015 22:00:00	1.14798	0.01	22.10.2015 19:22:00	1.11285	\$ -35.88
69	Buy	23.10.2015 05:00:00	1.11053	0.01	06.11.2015 15:30:00	1.0754	\$ -36.44
70	Buy	09.11.2015 03:00:00	1.07317	0.01	12.11.2015 17:00:00	1.08054	\$ 7.09
71	Buy	12.11.2015 18:00:00	1.07552	0.01	12.11.2015 22:50:00	1.08289	\$ 7.37
72	Buy	12.11.2015 23:00:00	1.08105	0.01	23.11.2015 00:01:00	1.06372	\$ -18.36
73	Sell	23.11.2015 01:00:00	1.06433	0.01	25.11.2015 17:00:00	1.05696	\$ 7.44
74	Sell	25.11.2015 22:00:00	1.06143	0.01	03.12.2015 14:09:00	1.05406	\$ 7.65
75	Sell	04.12.2015 01:00:00	1.09276	0.01	04.12.2015 19:33:00	1.08539	\$ 7.37
76	Sell	04.12.2015 20:00:00	1.0868	0.01	31.12.2015 19:48:00	1.08566	\$ 2.09

