

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

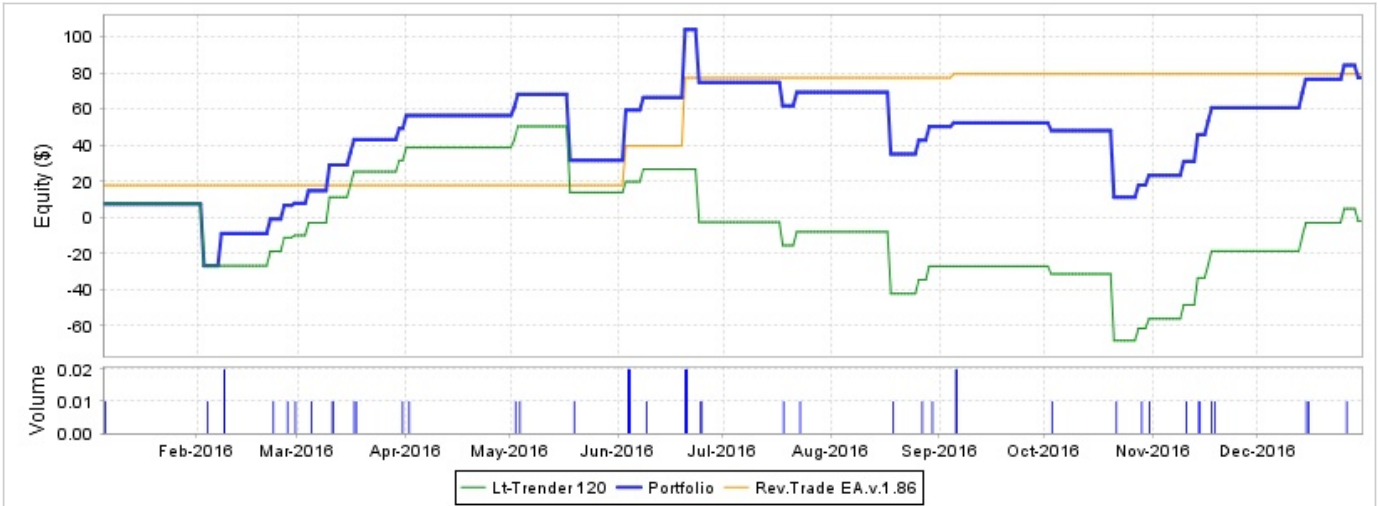
TOTAL PROFIT

\$ 77.38

PROFIT IN PIPS 516.5 PIPS
YRLY AVG PROFIT \$ 77.32
YRLY AVG % RET 7.73 %
CAGR 7.74 %

# OF TRADES	55	SHARPE RATIO	0.12	PROFIT FACTOR	1.38	RETURN / DD RATIO	0.83	WINNING %	85.45 %
DRAWDOWN	\$ 92.72	% DRAWDOWN	8.4 %	DAILY AVG PROFIT	\$ 0.21	MTHLY AVG PROFIT	\$ 6.45	AVERAGE TRADE	\$ 1.41
ANNUAL% / MAX DD%	0.92	R EXPECTANCY	0.06 R	R EXP SCORE	3.06 R	SQN	0.85	SQN SCORE	0.26

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	\$ -1.97	69.2 pips	37	0.01	0.99
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 79.35	447.3 pips	18	1.92	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	-0.02	78.38 %	\$ 118.5	11.28 %	\$ -1.97	\$ -0.16	\$ -0.01
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 238.05	\$ 19.84	\$ 3.31

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	7.41	0.43	41.41	7.18	-24.8	43.05	-5.39	-19.05	2.1	-29.1	37.49	16.65	77.38

STATS

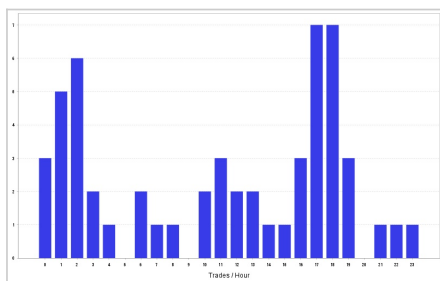
Strategy

Wins/Losses Ratio	5.88	Payout Ratio (Avg Win/Loss)	0.24	Average # of Bars in Trade	0
AHPR	0.14	Z-Score	-0.65	Z-Probability	74.22 %
Expectancy	1.41	Deviation	\$ 12.33	Exposure	-999999999 %
Stagnation in Days	194	Stagnation in %	53.59 %		

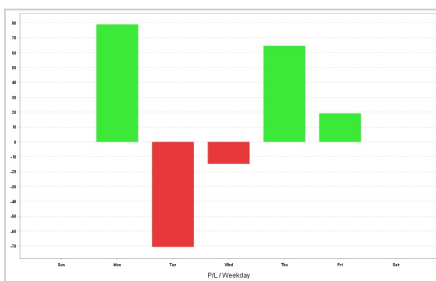
Trades

		# of Wins	47	# of Losses	8	# of Cancelled/Expired	0
Gross Profit	\$ 279.67	Gross Loss	\$ -202.29	Average Win	\$ 5.95	Average Loss	\$ -25.29
Largest Win	\$ 8.29	Largest Loss	\$ -36.82	Max Consec Wins	15	Max Consec Losses	2
Avg Consec Wins	6.71	Avg Consec Loss	1.14	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

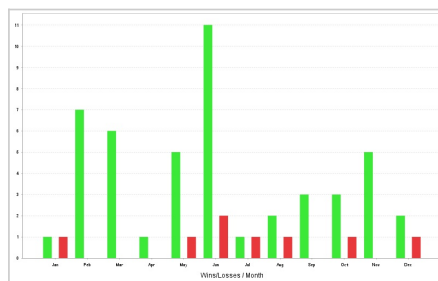
CHARTS



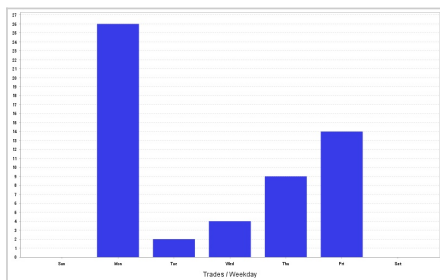
Trades by hour



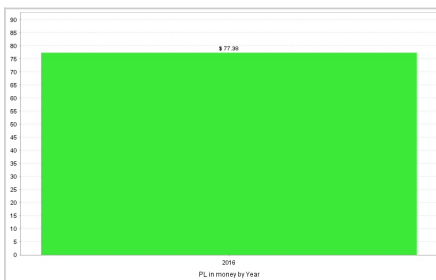
P/L by weekday



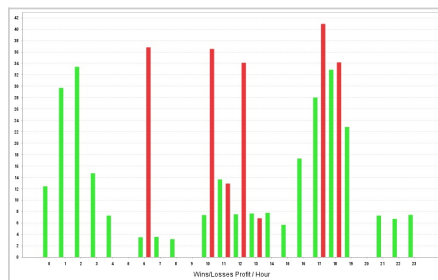
Wins/Losses by month



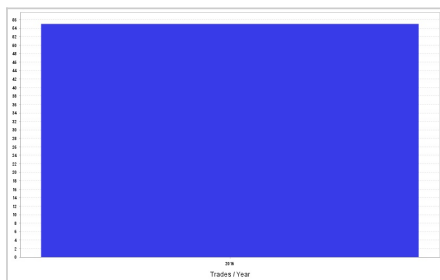
Trades by weekday



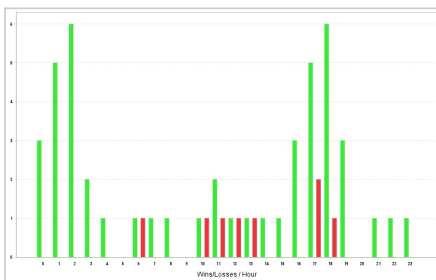
P/L by year



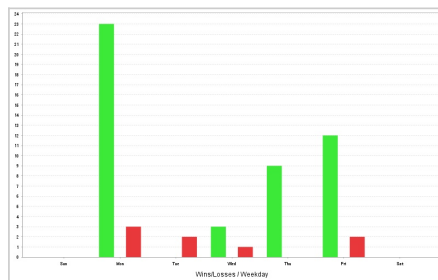
Wins/Losses Profit by hour



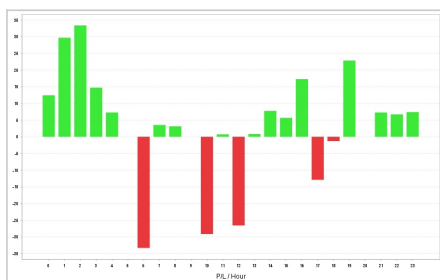
Trades by year



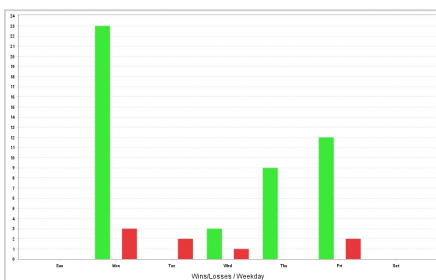
Wins/Losses by hour



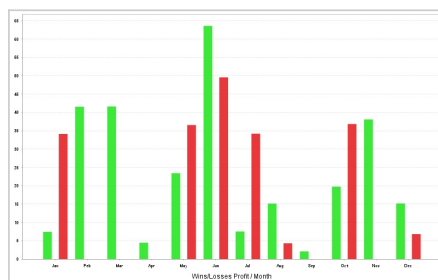
Wins/Losses by weekday



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	05.01.2016 11:39:00	1.07777	\$ 7.41	
2	Sell	05.01.2016 12:00:00	1.07734	0.01	03.02.2016 20:42:00	1.11247	\$ -34.11	
1	Sell	08.02.2016 00:00:00	1.11415	0.02	08.02.2016 13:29:00	1.11137	\$ 5.56	
2	Sell	08.02.2016 01:00:00	1.11454	0.02	08.02.2016 13:29:00	1.11137	\$ 6.34	
3	Sell	08.02.2016 02:00:00	1.11432	0.02	08.02.2016 13:29:00	1.11137	\$ 5.9	
3	Sell	04.02.2016 01:00:00	1.10827	0.01	22.02.2016 15:59:00	1.1009	\$ 8.0	
4	Sell	22.02.2016 16:00:00	1.10057	0.01	26.02.2016 17:53:00	1.0932	\$ 7.51	
5	Sell	26.02.2016 18:00:00	1.09255	0.01	29.02.2016 00:00:00	1.09143	\$ 1.23	
6	Buy	29.02.2016 03:00:00	1.09245	0.01	04.03.2016 16:01:00	1.09982	\$ 6.99	
7	Buy	04.03.2016 17:00:00	1.10264	0.01	10.03.2016 16:13:00	1.11001	\$ 6.81	
8	Buy	10.03.2016 17:00:00	1.10431	0.01	10.03.2016 17:09:00	1.11168	\$ 7.37	
9	Buy	10.03.2016 18:00:00	1.11472	0.01	16.03.2016 20:50:00	1.12209	\$ 6.81	
10	Buy	16.03.2016 21:00:00	1.11977	0.01	17.03.2016 10:05:00	1.12714	\$ 7.28	
11	Buy	17.03.2016 11:00:00	1.12905	0.01	30.03.2016 17:42:00	1.13642	\$ 6.15	
12	Buy	30.03.2016 18:00:00	1.13551	0.01	01.04.2016 15:12:00	1.14288	\$ 7.18	
13	Buy	01.04.2016 16:00:00	1.14007	0.01	02.05.2016 03:30:00	1.14744	\$ 4.46	
14	Buy	02.05.2016 04:00:00	1.14755	0.01	03.05.2016 09:04:00	1.15492	\$ 7.28	
15	Buy	03.05.2016 10:00:00	1.15658	0.01	18.05.2016 23:07:00	1.12145	\$ -36.54	
6	Buy	23.05.2016 08:00:00	1.12323	0.02	03.06.2016 15:34:00	1.12583	\$ 3.14	
5	Buy	23.05.2016 07:00:00	1.12373	0.02	03.06.2016 15:35:00	1.12653	\$ 3.54	
4	Buy	23.05.2016 06:33:00	1.12375	0.02	03.06.2016 15:35:00	1.12652	\$ 3.48	
7	Buy	03.06.2016 15:34:00	1.12527	0.02	03.06.2016 15:50:00	1.1281	\$ 5.66	

16	Buy	19.05.2016 02:00:00	1.12242	0.01	03.06.2016 16:05:00	1.12979	\$ 5.96
8	Buy	03.06.2016 16:00:00	1.12881	0.02	03.06.2016 16:11:00	1.13147	\$ 5.32
9	Buy	03.06.2016 17:00:00	1.13287	0.02	03.06.2016 17:07:00	1.13322	\$ 0.7
17	Buy	03.06.2016 17:00:00	1.13287	0.01	08.06.2016 16:33:00	1.14024	\$ 6.9
10	Buy	13.06.2016 17:22:00	1.12901	0.02	20.06.2016 00:01:00	1.13278	\$ 6.23
11	Buy	13.06.2016 18:00:00	1.13009	0.02	20.06.2016 00:01:00	1.13278	\$ 4.07
12	Buy	13.06.2016 19:00:00	1.12815	0.02	20.06.2016 00:01:00	1.13278	\$ 7.95
14	Buy	20.06.2016 01:00:00	1.13184	0.02	20.06.2016 02:54:00	1.13541	\$ 7.14
15	Buy	20.06.2016 02:00:00	1.13238	0.02	20.06.2016 02:54:00	1.13541	\$ 6.06
13	Buy	20.06.2016 00:00:00	1.13321	0.02	20.06.2016 06:12:00	1.13629	\$ 6.16
18	Buy	08.06.2016 17:00:00	1.14047	0.01	24.06.2016 05:44:00	1.10534	\$ -36.63
19	Buy	24.06.2016 10:00:00	1.10346	0.01	24.06.2016 10:42:00	1.11083	\$ 7.37
20	Buy	24.06.2016 11:00:00	1.11562	0.01	18.07.2016 00:00:00	1.10497	\$ -12.9
21	Sell	18.07.2016 01:00:00	1.10492	0.01	22.07.2016 17:58:00	1.09755	\$ 7.51
22	Sell	22.07.2016 18:00:00	1.098	0.01	18.08.2016 10:08:00	1.13313	\$ -34.18
23	Sell	18.08.2016 13:00:00	1.13143	0.01	26.08.2016 18:37:00	1.12406	\$ 7.65
24	Sell	26.08.2016 19:00:00	1.12366	0.01	29.08.2016 16:20:00	1.11629	\$ 7.48
16	Buy	05.09.2016 00:00:00	1.11577	0.02	05.09.2016 13:03:00	1.11612	\$ 0.7
18	Buy	05.09.2016 02:00:00	1.11576	0.02	05.09.2016 13:03:00	1.11611	\$ 0.7
17	Buy	05.09.2016 01:00:00	1.11547	0.02	05.09.2016 13:07:00	1.11582	\$ 0.7
25	Sell	29.08.2016 17:00:00	1.11722	0.01	03.10.2016 00:00:00	1.12275	\$ -4.3
26	Buy	03.10.2016 06:00:00	1.12326	0.01	21.10.2016 10:59:00	1.08813	\$ -36.82
27	Buy	21.10.2016 22:00:00	1.08746	0.01	28.10.2016 17:35:00	1.09483	\$ 6.71
28	Buy	28.10.2016 18:00:00	1.09282	0.01	31.10.2016 00:00:00	1.09841	\$ 5.31
29	Sell	31.10.2016 03:00:00	1.09705	0.01	10.11.2016 11:48:00	1.08968	\$ 7.72
30	Sell	10.11.2016 12:00:00	1.08939	0.01	14.11.2016 01:51:00	1.08202	\$ 7.51
31	Sell	14.11.2016 02:00:00	1.08223	0.01	14.11.2016 10:51:00	1.07486	\$ 7.37
32	Sell	14.11.2016 11:00:00	1.07335	0.01	17.11.2016 18:21:00	1.06598	\$ 7.48
33	Sell	17.11.2016 19:00:00	1.06551	0.01	18.11.2016 17:36:00	1.05814	\$ 7.41
34	Sell	18.11.2016 18:00:00	1.05735	0.01	14.12.2016 22:53:00	1.04998	\$ 8.29
35	Sell	14.12.2016 23:00:00	1.05265	0.01	15.12.2016 13:19:00	1.04528	\$ 7.41
36	Sell	15.12.2016 14:00:00	1.04111	0.01	26.12.2016 12:06:00	1.03374	\$ 7.76
37	Sell	26.12.2016 13:00:00	1.04447	0.01	30.12.2016 23:47:00	1.05142	\$ -6.81

Report generated by Quant Analyzer