

QUANT ANALYZER PORTFOLIO REPORT

MoonLight Type3

TOTAL PROFIT

\$ 1453.41

PROFIT IN PIPS 13814.7 PIPS

YRLY AVG PROFIT \$ 341.98

YRLY AVG % RET 341.98 %

CAGR 73.08 %

OF TRADES

3928

SHARPE RATIO

0.14

PROFIT FACTOR

2.38

RETURN / DD RATIO

33.33

WINNING %

76.93 %

DRAWDOWN

\$ 43.61

% DRAWDOWN

28.74 %

DAILY AVG PROFIT

\$ 1.05

MTHLY AVG PROFIT

\$ 28.5

AVERAGE TRADE

\$ 0.9

ANNUAL% / MAX DD%

2.54

R EXPECTANCY

0.32 R

R EXP SCORE

294.81 R

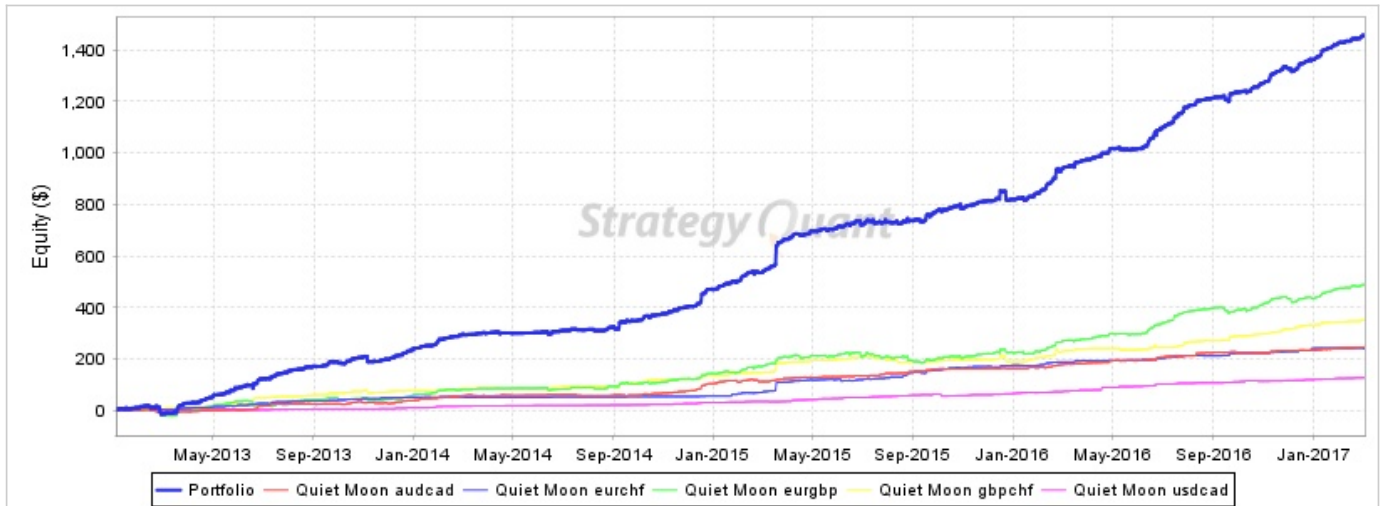
SQN

17.03

SQN SCORE

33.09

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Quiet Moon audcad	Quiet Moon audcad	unknown	\$ 246.67	3058.3 pips	831	0.27	2.32
S3	Quiet Moon eurCHF	Quiet Moon eurCHF	unknown	\$ 240.09	2328.3 pips	408	0.56	4.22
S4	Quiet Moon eurGBP	Quiet Moon eurGBP	unknown	\$ 486.36	3344.2 pips	1864	0.11	1.78
S5	Quiet Moon GBPCHF	Quiet Moon GBPCHF	unknown	\$ 352.92	3460.9 pips	513	0.4	3.4
S6	Quiet Moon USDcad	Quiet Moon USDcad	unknown	\$ 127.37	1623 pips	312	0.51	8.43

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Quiet Moon audcad	19.5	72.2 %	\$ 12.65	12.11 %	\$ 58.03	\$ 4.84	\$ 0.36
S3	Quiet Moon eurCHF	35.67	79.9 %	\$ 6.73	3.03 %	\$ 64.05	\$ 5.34	\$ 0.59
S4	Quiet Moon eurGBP	11.18	74.09 %	\$ 43.52	27.83 %	\$ 114.44	\$ 9.54	\$ 0.41
S5	Quiet Moon GBPCHF	11.83	89.47 %	\$ 29.83	9.33 %	\$ 86.43	\$ 7.2	\$ 0.74
S6	Quiet Moon USDcad	16.63	82.05 %	\$ 7.66	4.67 %	\$ 32.53	\$ 2.71	\$ 0.38

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	63.27	26.11	1.43	0	0	0	0	0	0	0	0	0	90.81
2016	25.51	94.6	33.81	42.94	0.62	81.65	81.12	34.09	20.86	36.41	57.32	34.59	543.52
2015	33.93	36.51	124.1	31.49	15.14	12.25	5.84	7.11	40.45	10.4	28.13	4.23	349.58
2014	36.86	16.27	7.73	-1.49	2.97	8.15	3.77	3.72	31.79	26.28	28.6	64.72	229.37
2013	9.6	-22.62	41.75	25.16	37.29	31.78	29.83	18.79	11.7	23.88	-6.57	39.54	240.13

STATS

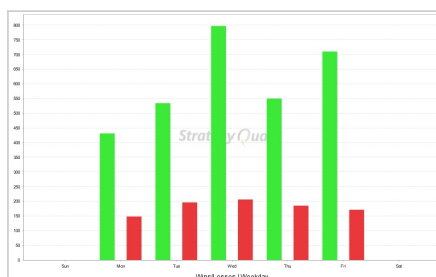
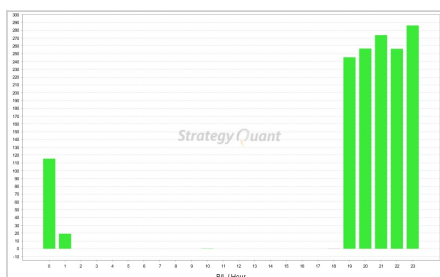
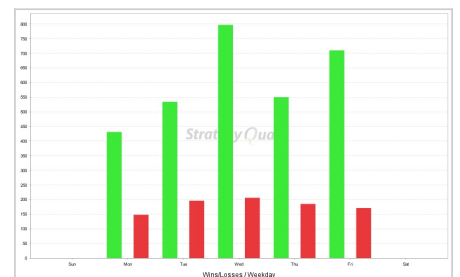
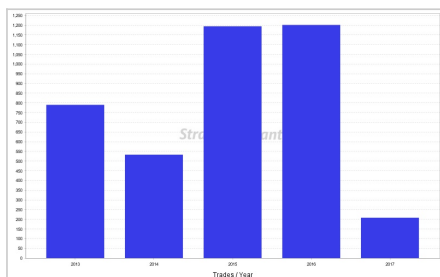
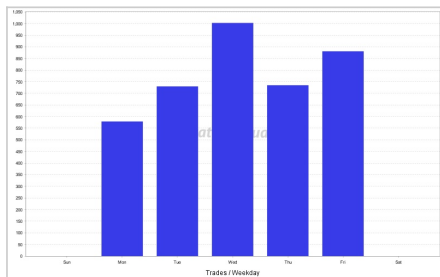
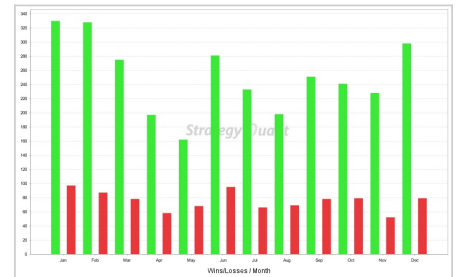
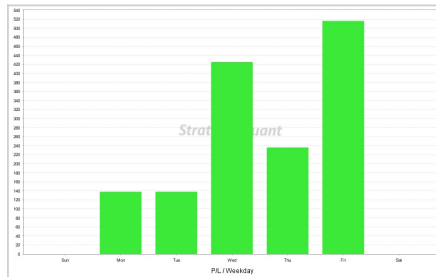
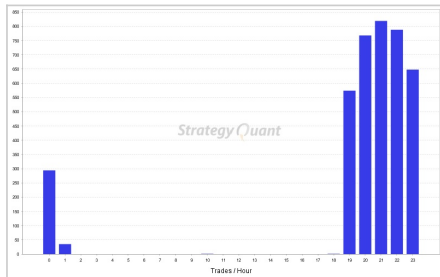
Strategy

Wins/Losses Ratio	3.34	Payout Ratio (Avg Win/Loss)	0.71	Average # of Bars in Trade	0
AHPR	0.07	Z-Score	-13.35	Z-Probability	99.9 %
Expectancy	0.37	Deviation	\$ 1.46	Exposure	-99999999 %
Stagnation in Days	77	Stagnation in %	5.06 %		

Trades

		# of Wins	3022	# of Losses	906	# of Cancelled/Expired	0
Gross Profit	\$ 2504.11	Gross Loss	\$ -1050.7	Average Win	\$ 0.83	Average Loss	\$ -1.16
Largest Win	\$ 15.71	Largest Loss	\$ -15.69	Max Consec Wins	52	Max Consec Losses	11
Avg Consec Wins	5.49	Avg Consec Loss	1.65	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS



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