QUANT ANALYZER PORTFOLIO REPORT

EURUSD

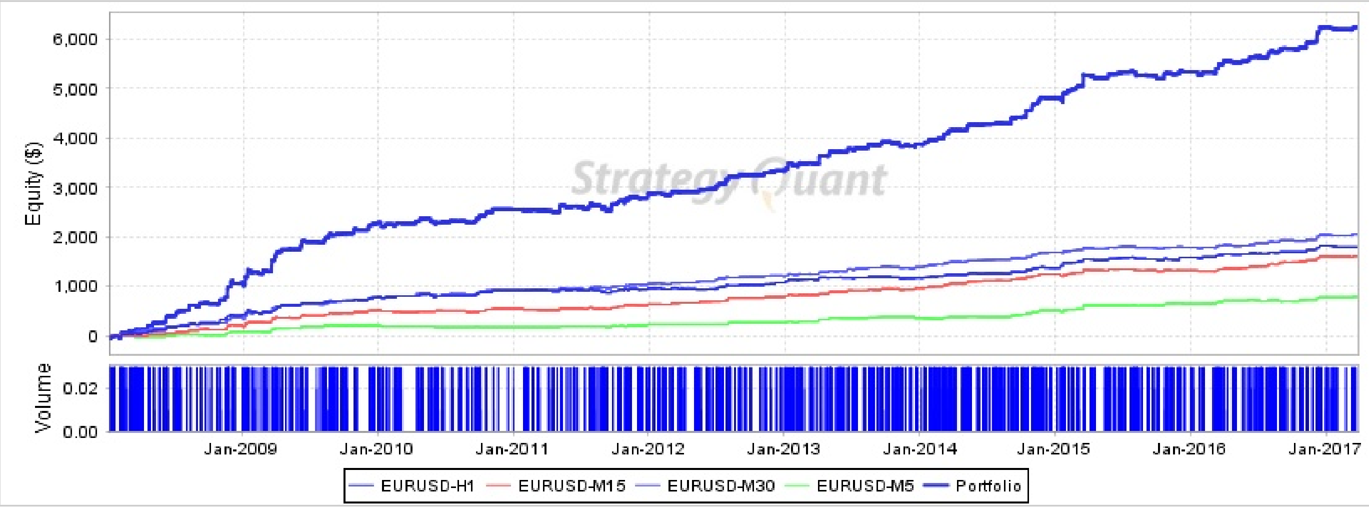
TOTAL PROFIT

$ 6246.34

PROFIT IN PIPS	72791.9 PIPS
YRLY AVG PROFIT	$ 687.67
YRLY AVG % RET	1.72 %
CAGR	1.46 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
3585	0	2.72	37.72	68.35 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 165.58	0.39 %	$ 5.57	$ 57.31	$ 3.77

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURUSD-H1	EURUSD-H1	unknown	$ 1793.47	20064.6 pips	723	0.24	2.57
S3	EURUSD-M15	EURUSD-M15	unknown	$ 1607.55	19230.6 pips	1041	0.18	2.79
S4	EURUSD-M30	EURUSD-M30	unknown	$ 2053.72	23813 pips	950	0.31	2.89
S5	EURUSD-M5	EURUSD-M5	unknown	$ 791.6	9683.7 pips	871	0.23	2.54
#	**Name**	**Return / DD Ratio**	**Winning %**	**Drawdown**	**% Drawdown**	**Yearly avg. profit**	**Monthly avg. profit**	**Daily avg. profit**
S2	EURUSD-H1	21.54	71.03 %	$ 83.27	0.79 %	$ 205.1	$ 17.08	$ 2.38
S3	EURUSD-M15	23.72	68.01 %	$ 67.77	0.6 %	$ 176.97	$ 14.75	$ 2.12
S4	EURUSD-M30	33.5	68.48 %	$ 61.31	0.56 %	$ 232.44	$ 19.37	$ 2.34
S5	EURUSD-M5	12.09	64.94 %	$ 65.47	0.61 %	$ 87.14	$ 7.26	$ 1.44

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	-49.92	0	51.03	0	0	0	0	0	0	0	0	0	1.11
2016	-50.78	46.7	227.94	-34.92	24.36	76.69	116.88	69.29	-6.4	24.54	108.92	303.53	906.75
2015	100.76	131.02	227.72	-50.16	81.77	33.76	-4.27	-59.37	-8.31	47.29	0.04	27.67	527.92
2014	88.54	22.19	173.49	-1.76	112.95	9.73	18.52	-9.05	128.54	255.18	147.06	-11.85	933.54
2013	113.58	46.82	-6.61	178.42	64.96	46.1	24.56	67.29	54.42	-19.84	-42.41	20.81	548.1
2012	15.13	-11.92	37.08	-2.62	40.86	61.55	138.27	91.64	4.53	0	62	14.37	450.89
2011	-17.35	11.92	-12.57	-28.44	98.1	3	73.89	-85.25	63.51	113.87	24.85	78.99	324.52
2010	-32.96	23.06	-8.61	101	-77.57	7.56	20.75	-31.27	138.76	66.57	60.34	-2.98	264.65
2009	282.7	22.88	344.15	76.86	3.4	154.44	-18.06	154.06	33.49	87.67	-16.25	149.33	1274.67
2008	-50.99	141.26	-0.97	113.81	63.98	133.94	111.72	70.89	61.58	75.9	378.99	-85.92	1014.19

STATS

Strategy

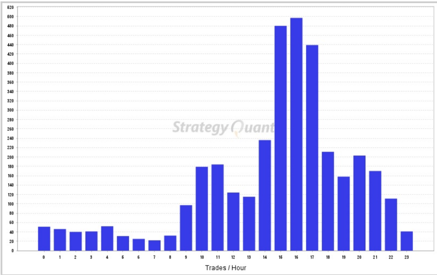
Wins/Losses Ratio	2.16	Payout Ratio (Avg Win/Loss)	1.26	Average # of Bars in Trade	0
AHPR	0	Z-Score	-22.39	Z-Probability	99.9 %
Expectancy	1.74	Deviation	$ 7.07	Exposure	-999999999 %

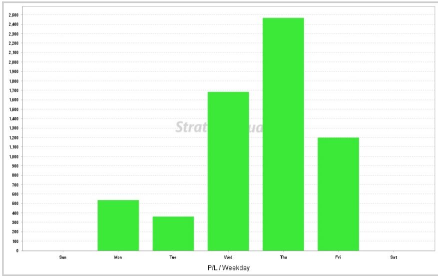
Stagnation in Days	224	Stagnation in %	6.65 %

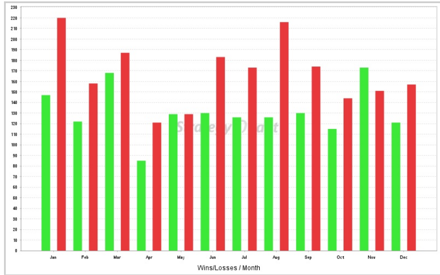
Trades

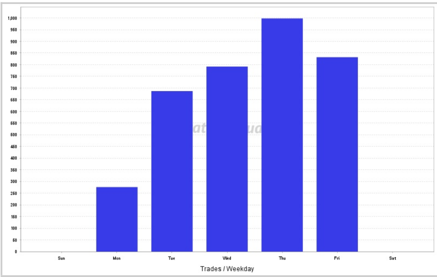
		# of Wins	1572	# of Losses	728	# of Cancelled/Expired	1285
Gross Profit	$ 9888.34	Gross Loss	$ -3642	Average Win	$ 6.29	Average Loss	$ -5
Largest Win	$ 51.49	Largest Loss	$ -40.05	Max Consec Wins	17	Max Consec Losses	32
Avg Consec Wins	2.93	Avg Consec Loss	3.75	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

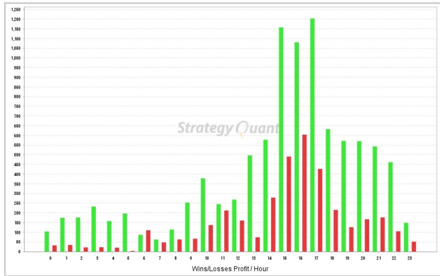

Trades by hour

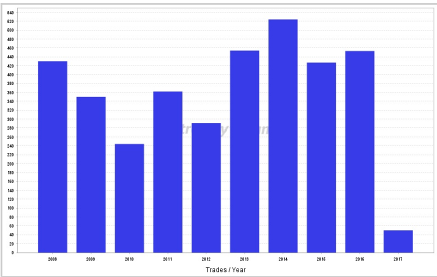

P/L by weekday

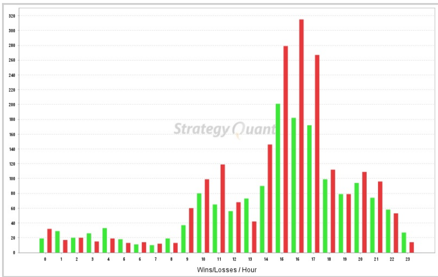

Wins/Losses by month

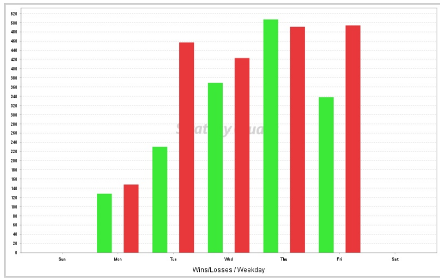

Trades by weekday

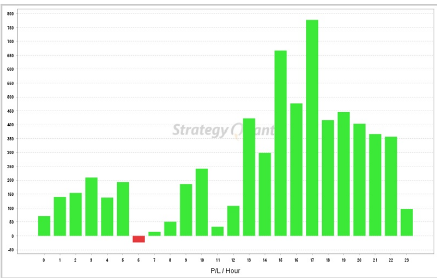

P/L by year

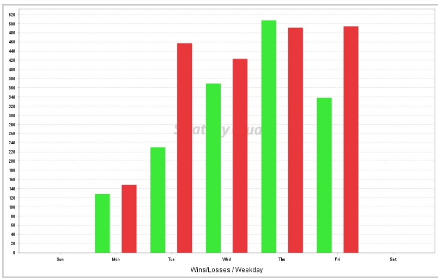

Wins/Losses Profit by hour


Trades by year


Wins/Losses by hour


Wins/Losses by weekday


P/L by hour


Wins/Losses by weekday


Wins/Losses Profit by month

Report generated by Quant Analyzer