

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

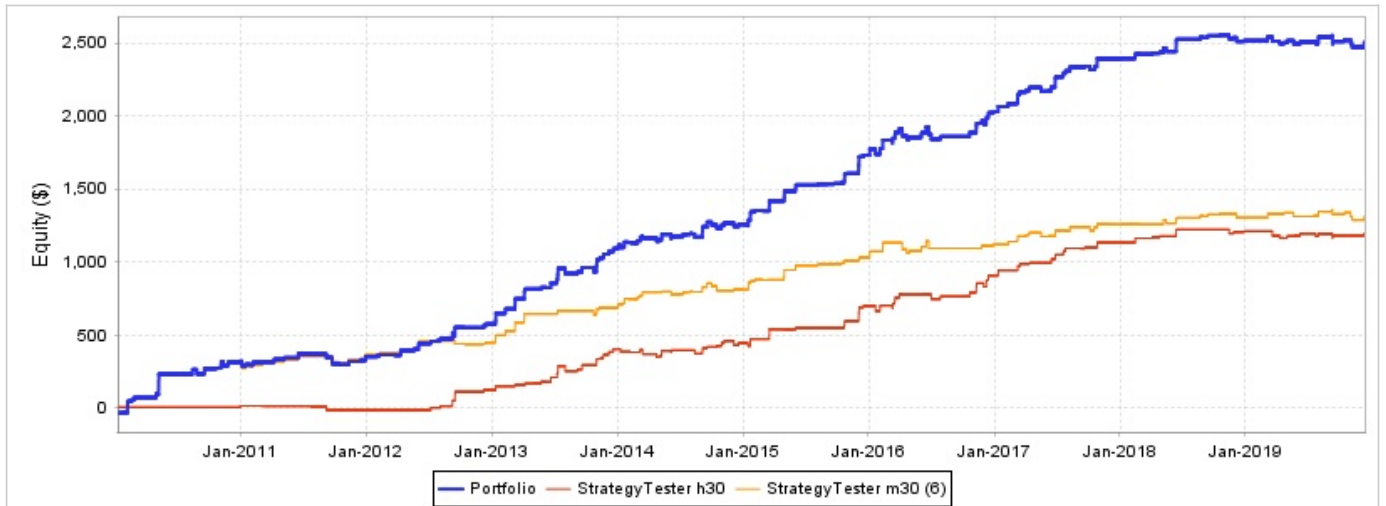
TOTAL PROFIT

\$ 2507.19

PROFIT IN PIPS 27283.8 PIPS
 YRLY AVG PROFIT \$ 286.55
 YRLY AVG % RET 14.33 %
 CAGR 8.46 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
988	0.39	3.19	30.02	70.55 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 83.53	3.1 %	\$ 6.46	\$ 23.88	\$ 2.54
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.73	0.64 R	72.73 R	13.05	4.82

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	StrategyTester h30	StrategyTester h30	unknown	\$ 1193.54	12400.4 pips	420	0.46	3.36
S3	StrategyTester m30 (6)	StrategyTester m30 (6)	unknown	\$ 1313.65	14883.4 pips	568	0.37	3.05

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	StrategyTester h30	20.29	71.67 %	\$ 58.82	3.92 %	\$ 210.75	\$ 17.55	\$ 5.79
S3	StrategyTester m30 (6)	19.21	69.72 %	\$ 68.4	3.4 %	\$ 173.18	\$ 14.44	\$ 4.83

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	0	0	-2.13	-10.29	-6.92	13.52	-13.17	43.72	-28.86	11.11	-49.89	35.29	-7.62
2018	1.15	30.07	-1.06	12.6	6.53	83.47	0	11.64	10.9	6.88	-18.52	-22.1	121.56
2017	35	20.24	79.86	30.43	-26.84	99.15	41.19	26.16	5.28	53.13	0	-0.8	362.8
2016	7.37	95.93	76.89	-58.31	0	20.02	-15.17	0	0	28.02	80.44	62.65	297.84
2015	86.44	7.31	66.9	24.65	42.42	41.35	0	7.51	3.3	69.09	0	125.55	474.52
2014	42.94	10.3	20.21	-21.16	47.01	-13.71	17.82	-24.8	104.43	-20.97	13.52	-9.44	166.15
2013	74.83	28.72	69.4	66.44	12.14	30.15	99.54	-34.6	40.27	14.62	77.28	37.55	516.34
2012	0	12.16	-2.44	30.63	32.71	17.44	20.32	11.44	76.69	-1.8	0	24.52	221.67
2011	-25.27	16.56	5.18	16.88	9.56	28.32	-2.12	0	-66.66	-4.68	21.52	32.96	32.25
2010	-30.88	103.35	0	23.96	136.39	0	0	2.43	36.24	3.52	39.11	7.56	321.68

STATS

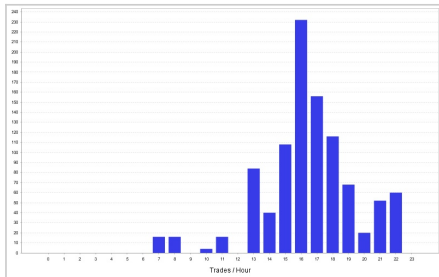
Strategy

Wins/Losses Ratio	2.4	Payout Ratio (Avg Win/Loss)	1.33	Average # of Bars in Trade	0
AHPR	0.08	Z-Score	-23.54	Z-Probability	99.9 %
Expectancy	2.54	Deviation	\$ 6.11	Exposure	-999999999 %
Stagnation in Days	421	Stagnation in %	11.6 %		

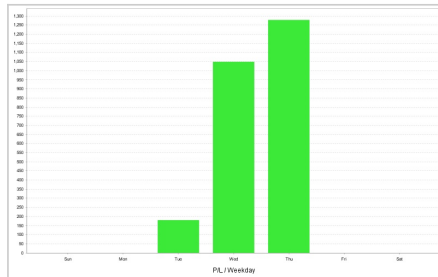
Trades

		# of Wins	697	# of Losses	291	# of Cancelled/Expired	0
Gross Profit	\$ 3654.46	Gross Loss	\$ -1147.27	Average Win	\$ 5.24	Average Loss	\$ -3.94
Largest Win	\$ 42.37	Largest Loss	\$ -12.33	Max Consec Wins	64	Max Consec Losses	16
Avg Consec Wins	13.67	Avg Consec Loss	5.71	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

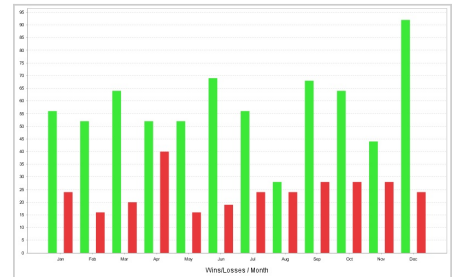
CHARTS



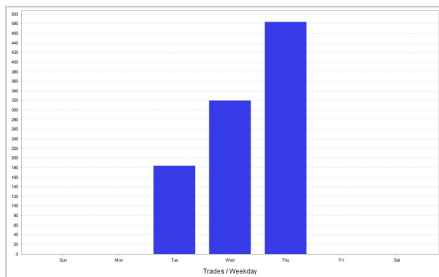
Trades by hour



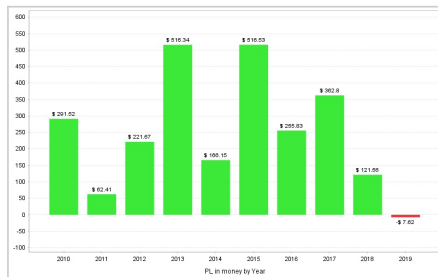
P/L by weekday



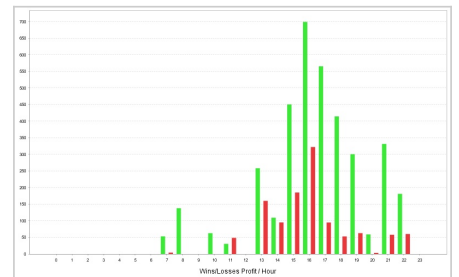
Wins/Losses by month



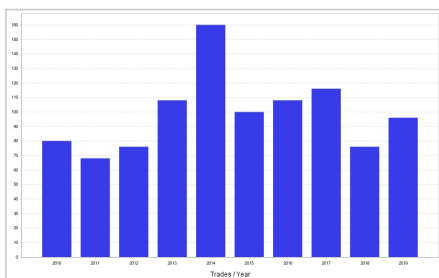
Trades by weekday



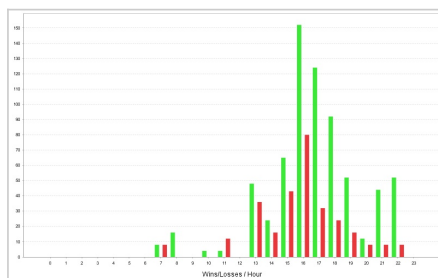
P/L by year



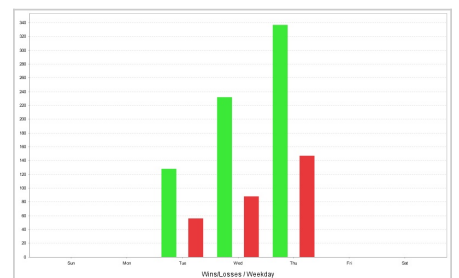
Wins/Losses Profit by hour



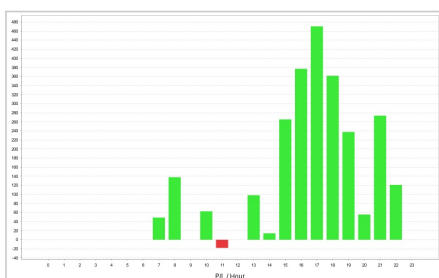
Trades by year



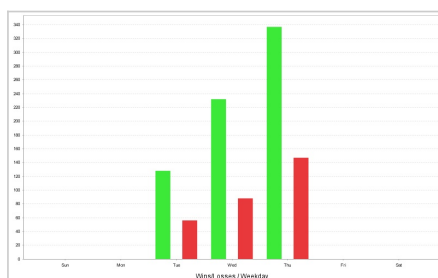
Wins/Losses by hour



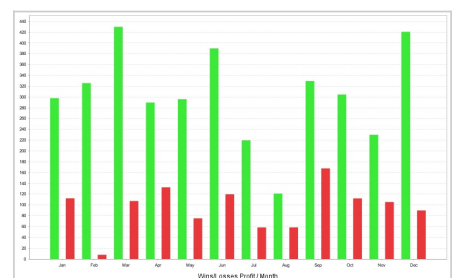
Wins/Losses by weekday



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	05.01.2010 17:00:00	131.625	0.01	06.01.2010 11:17:00	132.495	\$ -8.06	
2	Sell	05.01.2010 17:00:00	131.625	0.01	06.01.2010 11:17:00	132.495	\$ -8.06	
3	Sell	05.01.2010 17:00:00	131.625	0.01	06.01.2010 11:17:00	132.495	\$ -8.06	
4	Sell	05.01.2010 17:00:00	131.625	0.01	06.01.2010 11:17:00	132.495	\$ -8.06	
5	Sell	21.01.2010 19:00:00	127.305	0.01	22.01.2010 08:15:00	127.26	\$ 0.34	
6	Sell	21.01.2010 19:00:00	127.305	0.01	22.01.2010 08:15:00	127.26	\$ 0.34	
7	Sell	21.01.2010 19:00:00	127.305	0.01	22.01.2010 08:15:00	127.26	\$ 0.34	
8	Sell	21.01.2010 19:00:00	127.305	0.01	22.01.2010 08:15:00	127.26	\$ 0.34	
9	Sell	04.02.2010 17:30:00	124.595	0.01	04.02.2010 18:23:00	123.485	\$ 10.14	
10	Sell	04.02.2010 17:30:00	124.595	0.01	04.02.2010 18:26:00	123.275	\$ 12.07	
11	Sell	04.02.2010 17:30:00	124.595	0.01	04.02.2010 18:41:00	122.59	\$ 18.36	
12	Sell	04.02.2010 17:30:00	124.595	0.01	04.02.2010 18:42:00	122.17	\$ 22.22	
13	Sell	04.02.2010 19:00:00	122.605	0.01	05.02.2010 22:33:00	122.17	\$ 3.93	
14	Sell	04.02.2010 19:00:00	122.605	0.01	05.02.2010 22:33:00	122.17	\$ 3.93	
15	Sell	04.02.2010 19:00:00	122.605	0.01	05.02.2010 22:33:00	122.17	\$ 3.93	