

QUANT ANALYZER PORTFOLIO REPORT

TOTAL PROFIT

\$
108194086.9

PROFIT IN PIPS 149566621.6 PIPS

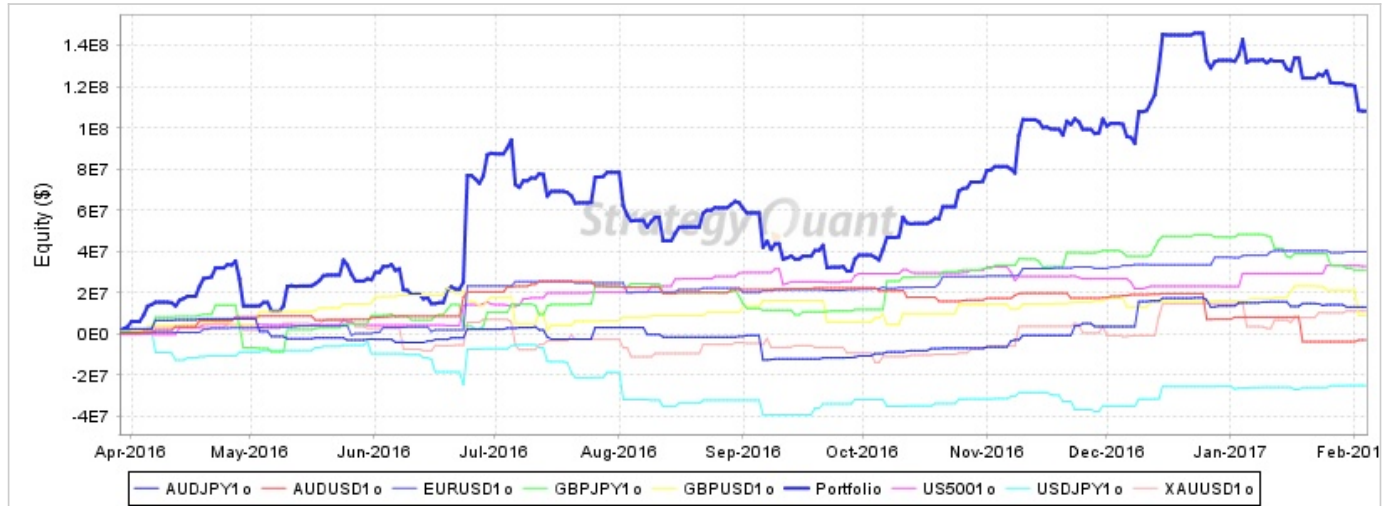
YRLY AVG PROFIT \$ 118029916.32

YRLY AVG % RET -149276706.61 %

CAGR 10302.12 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1060782	0	1.19	1.5	65.45 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 72292469.4	117.31 %	\$ 344567.16	\$ 9835826.08	\$ 1203.66
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
87.82	0.06 R	74034.76 R	62.56	69337323094203344

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDJPY1o	AUDJPY1o	unknown	\$ 13003988	1300398.8 pips	129553	0	1.24
S3	AUDUSD1o	AUDUSD1o	unknown	\$ -3090670	-309067 pips	129805	-0.01	0.94
S4	EURUSD1o	EURUSD1o	unknown	\$ 39822424	3982242.4 pips	137417	0	2.61
S5	GBPJPY1o	GBPJPY1o	unknown	\$ 30988494	3098849.4 pips	124441	0	1.3
S6	GBPUSD1o	GBPUSD1o	unknown	\$ 8876867	887686.7 pips	134879	0	1.1
S7	US5001o	US5001o	unknown	\$ 32729720	32729720 pips	138931	0.01	1.64
S8	USDJPY1o	USDJPY1o	unknown	\$ -25176177	-2517617.7 pips	131768	0	0.76
S9	XAUUSD1o	XAUUSD1o	unknown	\$ 11039440.9	110394409 pips	133988	0	1.1

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDJPY1o	0.62	62.93 %	\$ 21024176	291.51 %	\$ 14186174.2	\$ 1182180.73	\$ 46609.28
S3	AUDUSD1o	-0.1	61.34 %	\$ 29668226	117.15 %	\$ -3371638.7	\$ -280970	\$ -10133.34
S4	EURUSD1o	5.74	67.92 %	\$ 6934180	125.13 %	\$ 47786908.8	\$ 3982242.4	\$ 139239.24
S5	GBPJPY1o	1.34	65.3 %	\$ 23079293	165.88 %	\$ 33805635.25	\$ 2817135.82	\$ 105403.04
S6	GBPUSD1o	0.38	67.65 %	\$ 23605309	140.61 %	\$ 9683857.06	\$ 806987.91	\$ 31146.9
S7	US5001o	2.25	71.42 %	\$ 14524055	182.1 %	\$ 35705146.52	\$ 2975429.09	\$ 105921.42
S8	USDJPY1o	-0.59	61.59 %	\$ 42490332	4583.2 %	\$ -27464922.45	\$ -2288743.36	\$ -87417.28
S9	XAUUSD1o	0.4	64.86 %	\$ 27776584.3	402.84 %	\$ 12043029.13	\$ 1003585.54	\$ 36433.8

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	-13691092.5	0	0	0	0	0	0	0	0	0	0	0	-13691092.5
2016	0	0	-147549.8	6019729.9	26949687.8	44695024.6	-40077235.1	-19067676.5	17448511.1	40140946	17205136.4	28718605	121885179.4

STATS

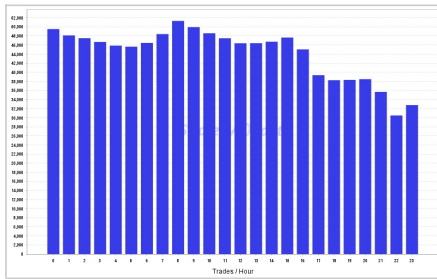
Strategy

Wins/Losses Ratio	1.89	Payout Ratio (Avg Win/Loss)	0.63	Average # of Bars in Trade	0
AHPR	0	Z-Score	-113.18	Z-Probability	99.9 %
Expectancy	101.99	Deviation	\$ 2008.29	Exposure	-99999999 %
Stagnation in Days	132	Stagnation in %	42.17 %		

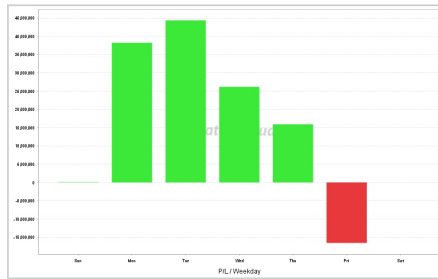
Trades

		# of Wins	694270	# of Losses	366512	# of Cancelled/Expired	0
Gross Profit	\$ 692506048.6	Gross Loss	\$ -584311961.7	Average Win	\$ 997.46	Average Loss	\$ -1594.25
Largest Win	\$ 3000	Largest Loss	\$ -4500	Max Consec Wins	6392	Max Consec Losses	4048
Avg Consec Wins	3.25	Avg Consec Loss	1.72	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

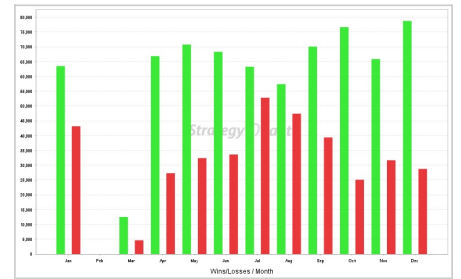
CHARTS



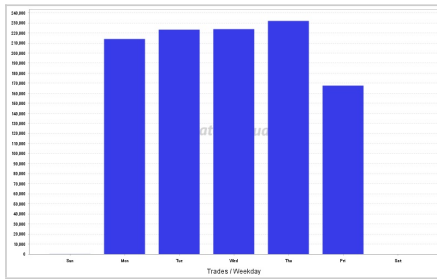
Trades by hour



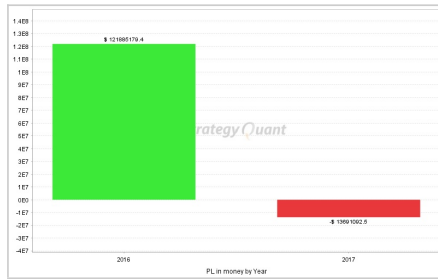
P/L by weekday



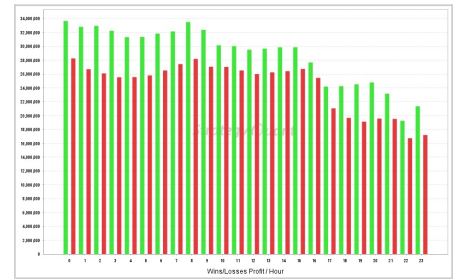
Wins/Losses by month



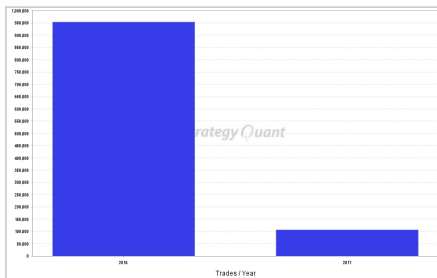
Trades by weekday



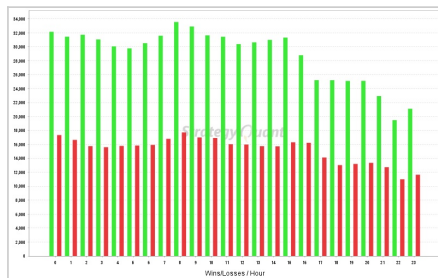
P/L by year



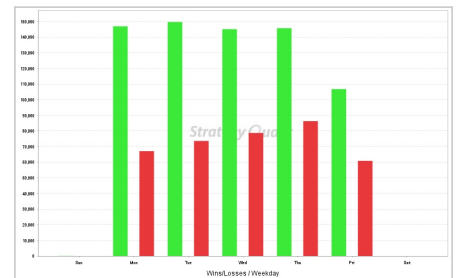
Wins/Losses Profit by hour



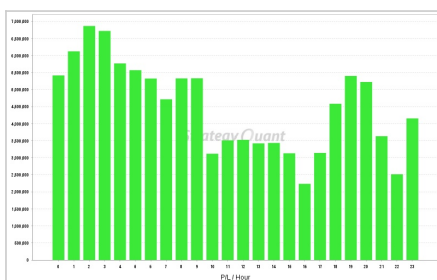
Trades by year



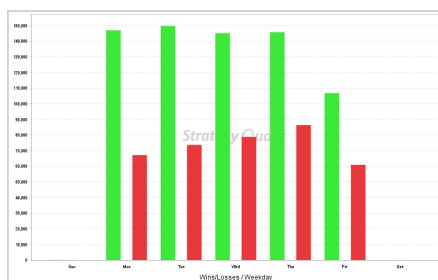
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer