

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

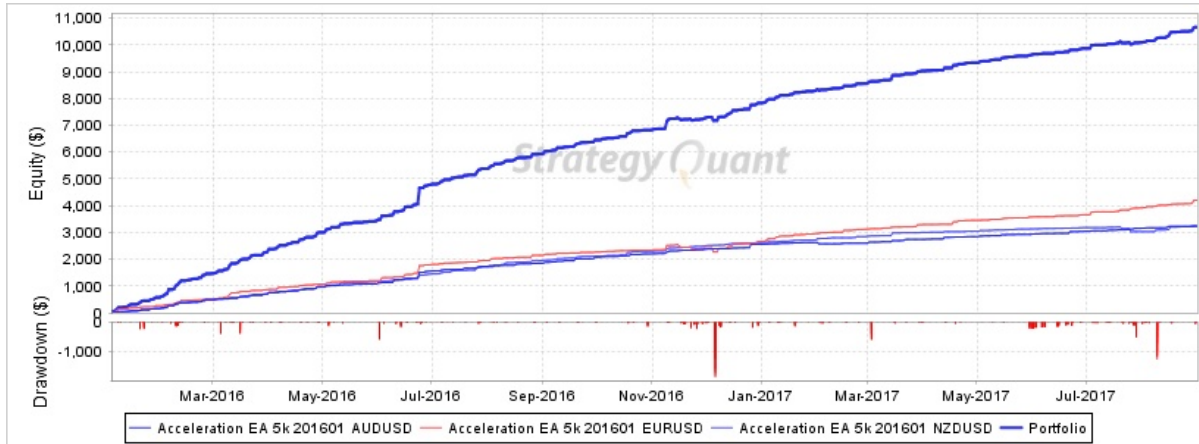
### TOTAL PROFIT

**\$ 10666.7**

PROFIT IN PIPS 10835.9 PIPS  
 YRLY AVG PROFIT \$ 6400.02  
 YRLY AVG % RET 42.67 %  
 CAGR 30.81 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2626	0.1	1.86	5.77	72.54 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 1848.58	8.28 %	\$ 17.57	\$ 533.34	\$ 13.5
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
3.72	0.24 R	372.31 R	4.81	28.52

generated by Quant Analyzer



### STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Acceleration EA 5k 201601 AUDUSD	Acceleration EA 5k 201601 AUDUSD	unknown	\$ 3248.62	3311.8 pips	796	0.1	1.86
S3	Acceleration EA 5k 201601 EURUSD	Acceleration EA 5k 201601 EURUSD	unknown	\$ 4202.04	4228.3 pips	1035	0.08	1.84
S4	Acceleration EA 5k 201601 NZDUSD	Acceleration EA 5k 201601 NZDUSD	unknown	\$ 3216.04	3295.8 pips	795	0.1	1.89

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Acceleration EA 5k 201601 AUDUSD	5.05	72.61 %	\$ 643	9.93 %	\$ 1949.17	\$ 162.43	\$ 5.35
S3	Acceleration EA 5k 201601 EURUSD	2.14	71.98 %	\$ 1967.89	26.08 %	\$ 2521.22	\$ 210.1	\$ 6.92
S4	Acceleration EA 5k 201601 NZDUSD	2.25	73.21 %	\$ 1426.44	17.4 %	\$ 1929.62	\$ 160.8	\$ 5.3

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	73.45	848.42	367.1	429.49	-415.28	-393.95	1563.93	559.42	0	0	0	0	3032.58
2016	546.69	896.71	898.16	504.01	627.17	1290.08	685.24	538.48	447.52	348.63	352.75	498.68	7634.12

### STATS

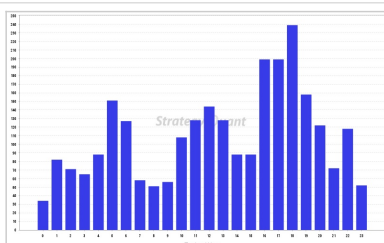
#### Strategy

Wins/Losses Ratio	2.64	Payout Ratio (Avg Win/Loss)	0.7	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-21.15	Z-Probability	99.9 %
Expectancy	4.06	Deviation	\$ 44.31	Exposure	-999999999 %
Stagnation in Days	40	Stagnation in %	6.6 %		

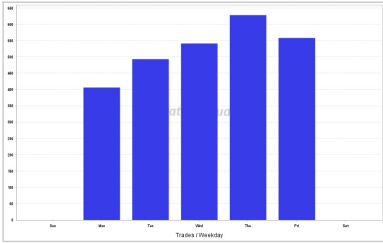
#### Trades

	# of Wins	1905	# of Losses	721	# of Cancelled/Expired	0	
Gross Profit	\$ 23063.73	Gross Loss	\$ -12397.03	Average Win	\$ 12.11	Average Loss	\$ -17.19
Largest Win	\$ 1047.77	Largest Loss	\$ -300.05	Max Consec Wins	30	Max Consec Losses	8
Avg Consec Wins	6.19	Avg Consec Loss	2.34	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

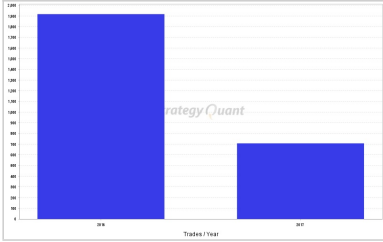
### CHARTS



Trades by hour



Trades by weekday



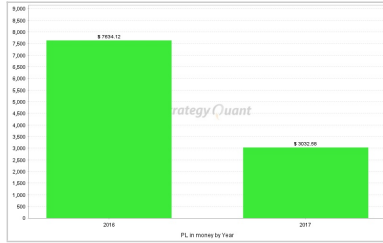
Trades by year



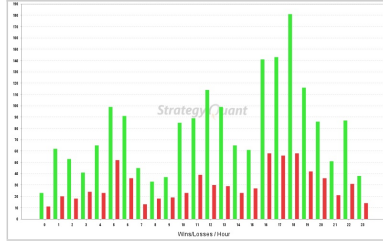
P/L by hour



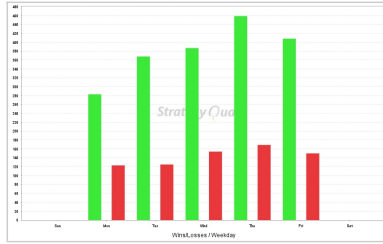
P/L by weekday



P/L by year



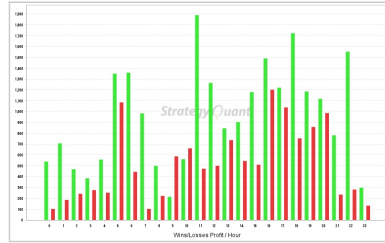
Wins/Losses by hour



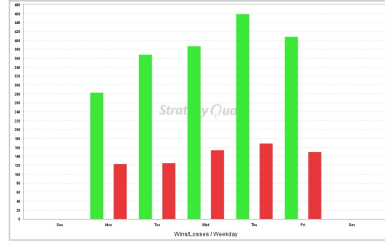
Wins/Losses by weekday



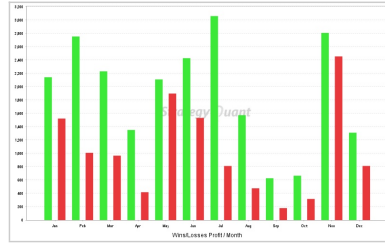
Wins/Losses by month



Wins/Losses Profit by hour



Wins/Losses by month



Wins/Losses Profit by month

