

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

### TOTAL PROFIT

**\$ 18261.81**

PROFIT IN PIPS 41062.5 PIPS  
 YRLY AVG PROFIT \$ 10957.09  
 YRLY AVG % RET 73.05 %  
 CAGR 48.91 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
5302	0.15	1.51	8.19	51.35 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 2228.45	10.13 %	\$ 30.18	\$ 913.09	\$ 17
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.83	0.12 R	394.85 R	8.18	33.24

generated by Quant Analyzer



### STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Longbow EA 5k 201601 EURAUD	Longbow EA 5k 201601 EURAUD	unknown	\$ 11052.33	28078.4 pips	3622	0.11	1.55
S3	Longbow EA 5k 201601 EURGBP	Longbow EA 5k 201601 EURGBP	unknown	\$ 4123.41	6671.7 pips	960	0.1	1.33
S4	Longbow EA 5k 201601 EURUSD	Longbow EA 5k 201601 EURUSD	unknown	\$ 3086.07	6312.4 pips	720	0.21	1.96

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Longbow EA 5k 201601 EURAUD	5.77	56.33 %	\$ 1915.3	14.97 %	\$ 6631.4	\$ 552.62	\$ 20.89
S3	Longbow EA 5k 201601 EURGBP	1.9	38.23 %	\$ 2167.71	20.14 %	\$ 2474.05	\$ 206.17	\$ 7.59
S4	Longbow EA 5k 201601 EURUSD	7.79	51.79 %	\$ 396.02	7.2 %	\$ 1851.64	\$ 154.3	\$ 13.84

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	-1085.62	149.03	95.38	124.09	-374.59	-430.3	2893.93	-87.6	0	0	0	0	1284.32
2016	1297.37	628.49	2297.89	237.65	2188.43	-1575.05	243.07	832.23	1884.44	479.27	4687.37	3776.33	16977.49

### STATS

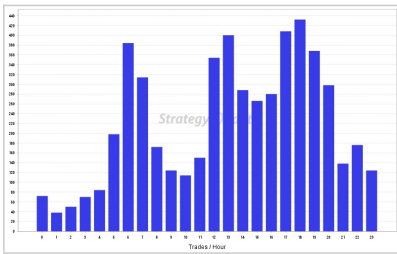
#### Strategy

Wins/Losses Ratio	1.06	Payout Ratio (Avg Win/Loss)	1.43	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-53.68	Z-Probability	99.9 %
Expectancy	3.44	Deviation	\$ 33.51	Exposure	-999999999 %
Stagnation in Days	99	Stagnation in %	16.34 %		

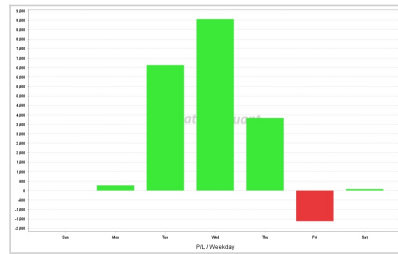
#### Trades

# of Wins	1367	# of Losses	1295	# of Cancelled/Expired	2640
Gross Profit	\$ 54196.57	Gross Loss	\$ -35934.76	Average Win	\$ 39.65
Largest Win	\$ 321.04	Largest Loss	\$ -128.7	Max Consec Wins	54
Avg Consec Wins	5.3	Avg Consec Loss	15.25	Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

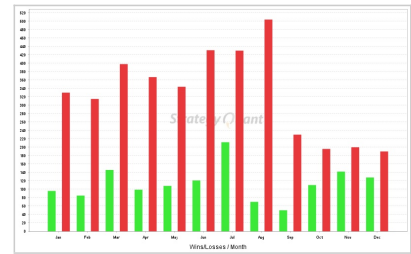
### CHARTS



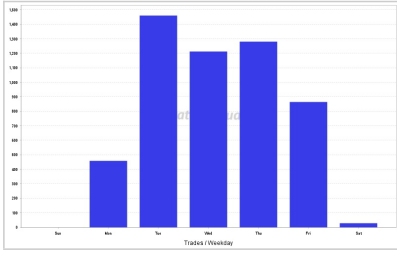
Trades by hour



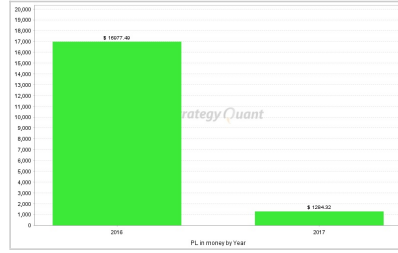
P/L by weekday



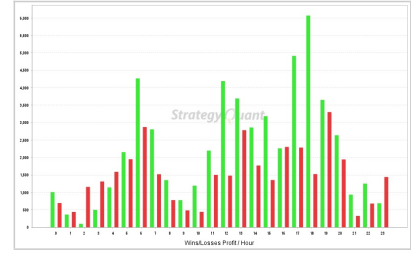
Wins/Losses by month



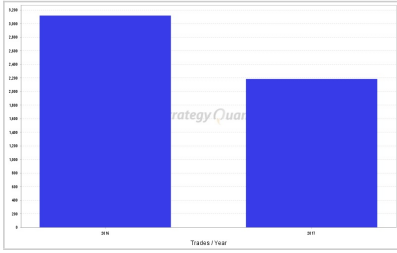
Trades by weekday



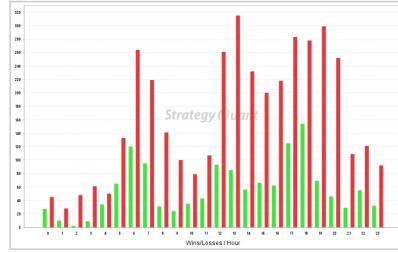
P/L by year



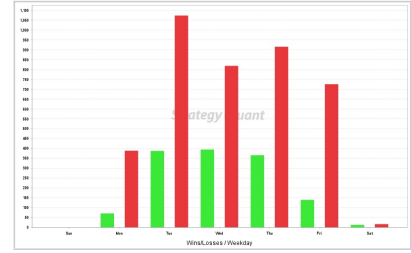
Wins/Losses Profit by hour



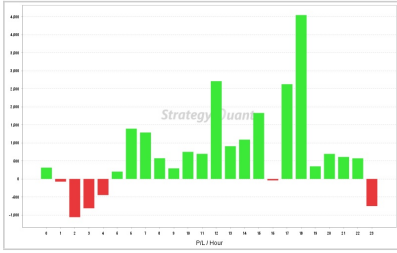
Trades by year



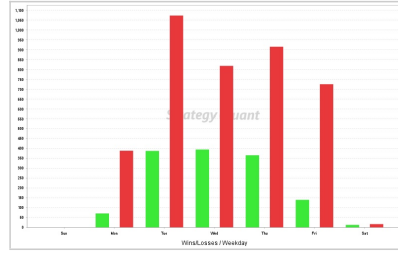
Wins/Losses by hour



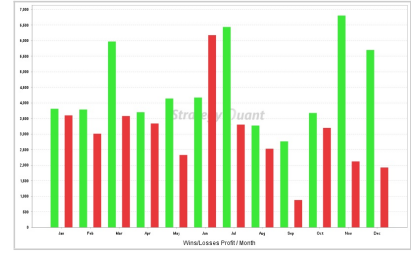
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month