QUANT ANALYZER PORTFOLIO REPORT

EUR-JPY-CHF

TOTAL PROFIT

$ 14157.17

PROFIT IN PIPS	16141.5 PIPS
YRLY AVG PROFIT	$ 1132.24
YRLY AVG % RET	11.32 %
CAGR	7.02 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1694	0.09	1.37	6.21	80.7 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 2279.75	16.73 %	$ 6.18	$ 94.38	$ 54.08

ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.42	0.07 R	9.56 R	4.27	1.64

generated by Quant Analyzer

STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	CHF	CHF	unknown	$ 3831.4	4439.9 pips	625	0.08	1.26
S3	EUR	EUR	unknown	$ 7149.91	7184.8 pips	548	0.13	1.73
S4	JPY	JPY	unknown	$ 3175.86	4516.8 pips	521	0.09	1.23

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	CHF	3.99	75.36 %	$ 959.94	8.69 %	$ 306.76	$ 25.54	$ 2.21
S3	EUR	4.73	90.69 %	$ 1512.75	12.73 %	$ 649.75	$ 54.17	$ 4.64
S4	JPY	3.16	76.58 %	$ 1005.35	8.03 %	$ 302.1	$ 25.21	$ 2.02

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	35.81	145.75	-76.79	350.17	-379.44	309.56	-320.79	335.08	530.42	184.37	259.44	0	1373.58
2016	187.29	-86.79	-157.48	190.39	103.96	-284.78	200.08	34.11	535.43	154.49	-195.76	298.97	979.91
2015	182.74	297.4	302.9	-122.76	50.88	513.02	254.45	-445.95	55.78	-92.05	-203.88	2.53	795.06
2014	146.85	29.58	244.16	97.83	-353.7	-38.11	-315.25	259.02	311.8	507.26	294.4	19.72	1203.56
2013	297.97	427.82	312.03	-545.23	291.55	300.44	61.3	-293.6	-189.33	103.27	-91.73	-120.8	553.69
2012	670.02	263.26	145.56	415.73	-50.42	35.47	134.19	295.77	-199.53	-160.15	9.58	438.97	1998.45
2011	384.88	64.7	-165.71	-582.85	527.06	567.62	-272.46	-411.62	887.41	715.7	-34.07	404.11	2084.77
2010	-77.19	123.83	508.42	51.61	672.49	-5.85	31.81	908.4	301.09	275.49	-270.21	68.81	2588.7
2009	-170.49	394.63	-252.56	259.05	49.86	327.86	378.62	247.1	-243.76	-435.84	502.75	-404.87	652.35
2008	149.52	141.16	-66.28	146.69	350.97	552.32	243.66	131.62	-989.72	-504.29	117.53	-258.86	14.32
2007	120.83	-179.91	416.57	41.84	40.1	25.4	-128.74	162.23	-159.13	537.79	237.16	-471.25	642.89
2006	-28	-26.5	-131.39	101.42	111.21	-22.67	32.14	276.72	242.64	28.86	47.31	167.2	798.94
2005	0	0	0	0	0	45.18	73.6	-0.77	104.79	8.82	108.35	130.98	470.95

STATS

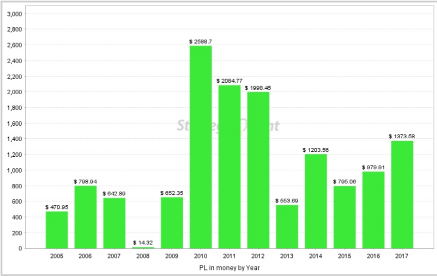
Strategy

Wins/Losses Ratio	4.18	Payout Ratio (Avg Win/Loss)	0.33	Average # of Bars in Trade	0
AHPR	0.05	Z-Score	-2.27	Z-Probability	98.84 %
Expectancy	8.36	Deviation	$ 92.69	Exposure	-999999999 %
Stagnation in Days	630	Stagnation in %	13.86 %		

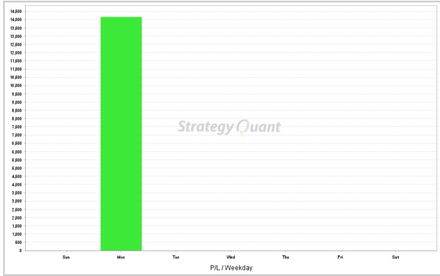
Trades

		# of Wins	1367	# of Losses	327	# of Cancelled/Expired	0
Gross Profit	$ 52882.14	Gross Loss	$ -38724.97	Average Win	$ 38.68	Average Loss	$ -118.42
Largest Win	$ 604.48	Largest Loss	$ -637.97	Max Consec Wins	31	Max Consec Losses	4
Avg Consec Wins	5.45	Avg Consec Loss	1.31	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

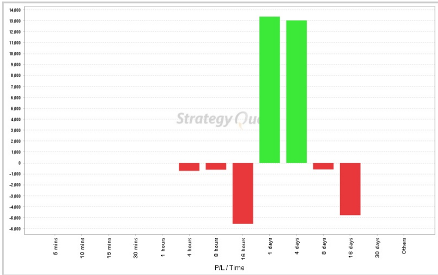
CHARTS

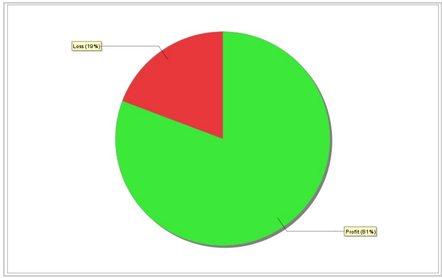

P/L by year


P/L by month


P/L by weekday


Trades by hour


P/L by trade duration


Profit/Loss

Report generated by Quant Analyzer