

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

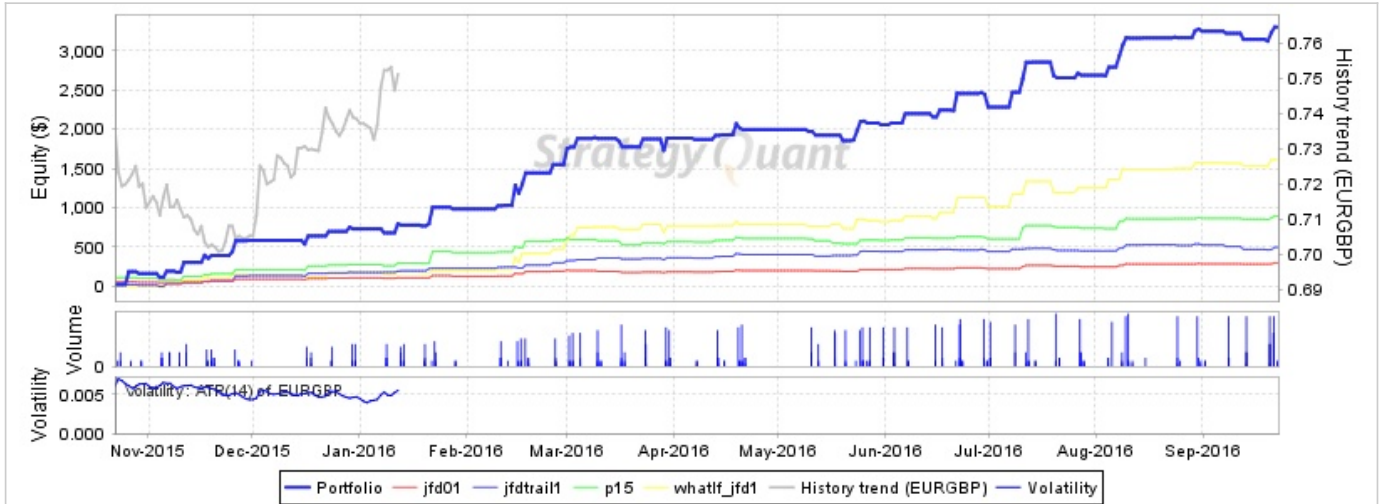
TOTAL PROFIT

\$ 3302.17

PROFIT IN PIPS 86486800 PIPS
 YRLY AVG PROFIT \$ 3302.17
 YRLY AVG % RET 165.11 %
 CAGR 62.82 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
300	0.31	2.96	15.27	56 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 216.2	5.31 %	\$ 24.64	\$ 275.18	\$ 22.25

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	jfd01	jfd01	unknown	\$ 298.49	26934100 pips	78	0.33	3.07
S3	jfdtrail1	jfdtrail1	unknown	\$ 495.78	19497500 pips	84	0.38	2.74
S4	p15	p15	unknown	\$ 896.85	26934100 pips	78	0.33	3.18
S5	whatlf_jfd1	whatlf_jfd1	unknown	\$ 1611.05	13121100 pips	60	0.43	2.91
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	jfd01	9	48.72 %	\$ 33.15	4.7 %	\$ 298.49	\$ 24.87	\$ 2.41
S3	jfdtrail1	6.64	65.48 %	\$ 74.72	7.19 %	\$ 495.78	\$ 41.32	\$ 4.39
S4	p15	10.14	48.72 %	\$ 88.49	7.95 %	\$ 896.85	\$ 74.74	\$ 7.23
S5	whatlf_jfd1	11.72	61.67 %	\$ 137.44	8.19 %	\$ 1756.04	\$ 146.46	\$ 20.39

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	252.54	567.09	335.18	110.07	61.72	386.41	244.26	586.71	26.29	0	0	0	2570.27
2015	0	0	0	0	0	0	0	0	0	161.52	422.34	148.04	731.9

STATS

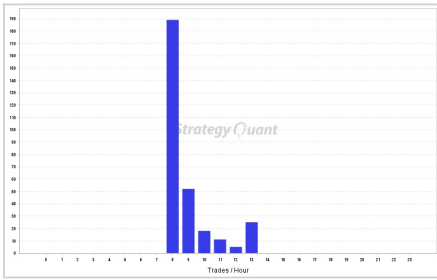
Strategy

Wins/Losses Ratio	1.27	Payout Ratio (Avg Win/Loss)	2.32	Average # of Bars in Trade	0
AHPR	0.33	Z-Score	-9.66	Z-Probability	0 %
Expectancy	11.01	Deviation	\$ 39.4	Exposure	-999999999 %
Stagnation in Days	36	Stagnation in %	10.68 %		

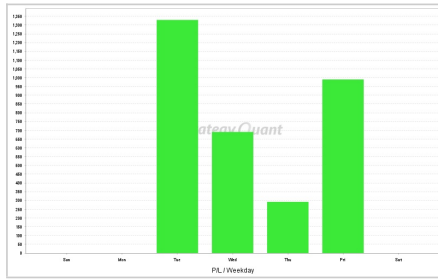
Trades

# of Wins	168	# of Losses	132	# of Cancelled/Expired	0
Gross Profit	\$ 4988.7	Gross Loss	\$ -1686.53	Average Win	\$ 29.69
Largest Win	\$ 197.34	Largest Loss	\$ -137.44	Max Consec Wins	12
Avg Consec Wins	4.94	Avg Consec Loss	4	Avg # of Bars in Wins	0
				Average Loss	\$ -12.78
				Max Consec Losses	15
				Avg # of Bars in Losses	0

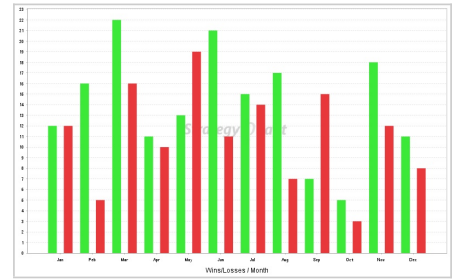
CHARTS



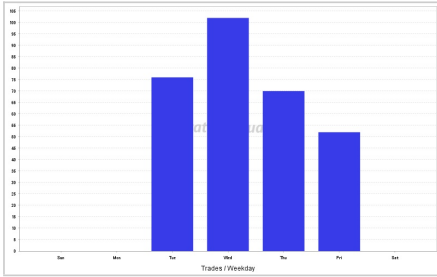
Trades by hour



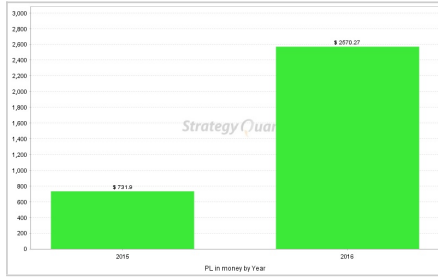
P/L by weekday



Wins/Losses by month



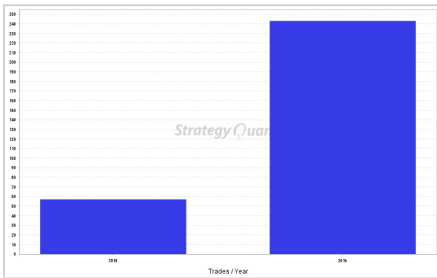
Trades by weekday



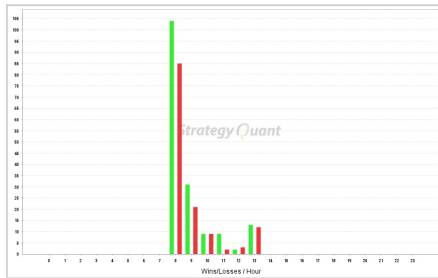
P/L by year



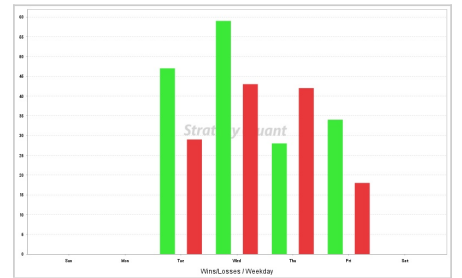
Wins/Losses Profit by hour



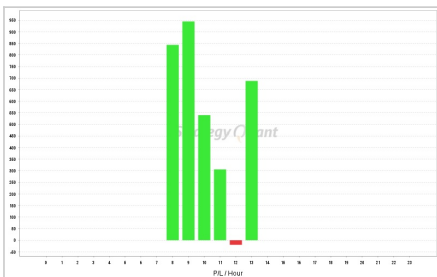
Trades by year



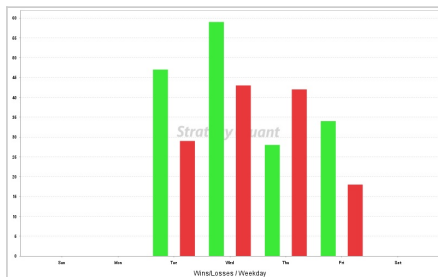
Wins/Losses by hour



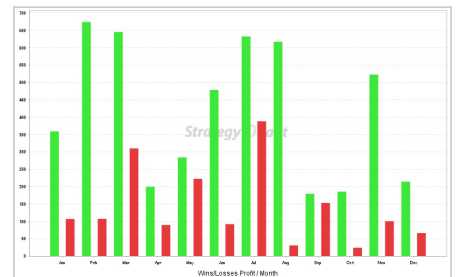
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

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