

QUANT ANALYZER PORTFOLIO REPORT

YellowEURUSD2016-2017

TOTAL PROFIT

\$ 231201.51

PROFIT IN PIPS -13787.3 PIPS

YRLY AVG PROFIT \$ 120627.18

YRLY AVG % RET 0.77 %

CAGR 0.74 %

OF TRADES

7791

SHARPE RATIO

0

PROFIT FACTOR

1.33

RETURN / DD RATIO

6.67

WINNING %

62.01 %

DRAWDOWN

\$ 34686.22

% DRAWDOWN

0.22 %

DAILY AVG PROFIT

\$ 988.04

MTHLY AVG PROFIT

\$ 10052.24

AVERAGE TRADE

\$ 207.38

ANNUAL% / MAX DD%

3.36

R EXPECTANCY

0.13 R

R EXP SCORE

515.79 R

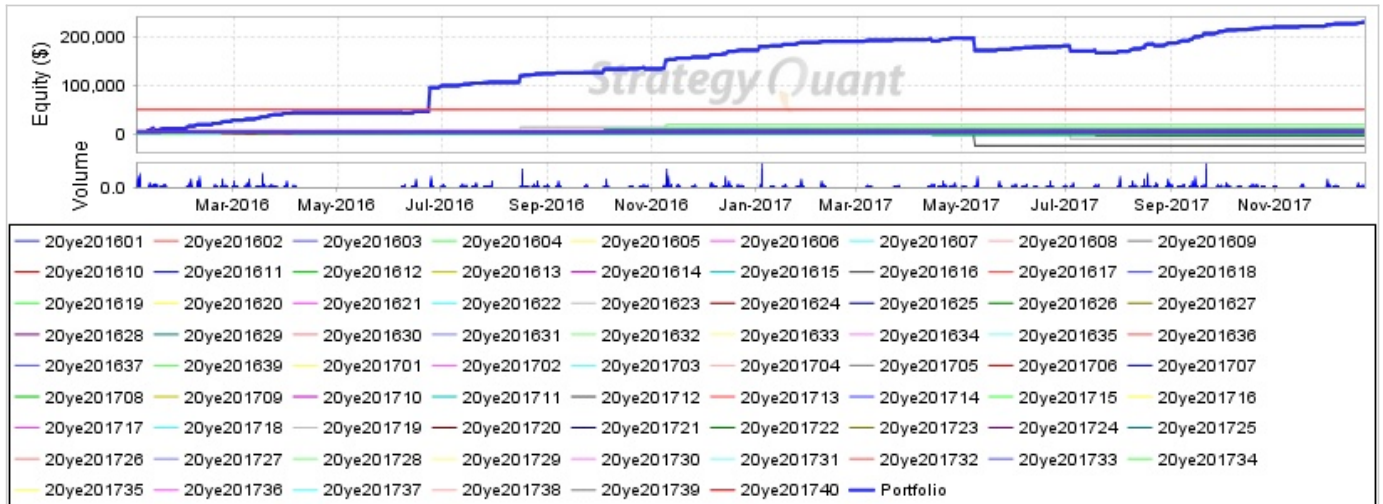
SQN

4.1

SQN SCORE

27.88

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	20ye201601	20ye201601	unknown	\$ 3838.33	-940.6 pips	97	0.03	1.13
S3	20ye201602	20ye201602	unknown	\$ 3360.47	-388.3 pips	252	0.06	1.16
S4	20ye201603	20ye201603	unknown	\$ 3260.01	-42.3 pips	123	0.09	1.55
S5	20ye201604	20ye201604	unknown	\$ 4909.17	-303.8 pips	156	0.08	1.33
S6	20ye201605	20ye201605	unknown	\$ 3129.6	-769.5 pips	111	0.02	1.14
S7	20ye201606	20ye201606	unknown	\$ 2573.24	-27.5 pips	90	0.1	1.61
S8	20ye201607	20ye201607	unknown	\$ 3871.35	-207 pips	166	0.05	1.32
S9	20ye201608	20ye201608	unknown	\$ 2683.86	-76 pips	127	0.05	1.34
S10	20ye201609	20ye201609	unknown	\$ 2080.27	-473.9 pips	99	0.03	1.15
S11	20ye201610	20ye201610	unknown	\$ 2356.75	33.9 pips	84	0.15	1.85
S12	20ye201611	20ye201611	unknown	\$ 2818.87	-454 pips	87	0.04	1.17
S13	20ye201612	20ye201612	unknown	\$ 4541.06	87.4 pips	159	0.11	1.9
S14	20ye201613	20ye201613	unknown	\$ 2544.6	-102.5 pips	82	0.09	1.39
S15	20ye201614	20ye201614	unknown	\$ 1458.47	-59.4 pips	73	0.11	1.41
S16	20ye201615	20ye201615	unknown	\$ -837.96	-90.3 pips	52	-0.11	0.72
S17	20ye201616	20ye201616	unknown	\$ 2825.47	-178.4 pips	97	0.03	1.31
S18	20ye201617	20ye201617	unknown	\$ 49861.01	334.1 pips	160	0.22	4.52
S19	20ye201618	20ye201618	unknown	\$ 4148.27	46.1 pips	111	0.2	1.78
S20	20ye201619	20ye201619	unknown	\$ 3117.59	-104.8 pips	138	0.08	1.43
S21	20ye201620	20ye201620	unknown	\$ 2302.29	-38 pips	97	0.06	1.46
S22	20ye201621	20ye201621	unknown	\$ 737.13	-14.5 pips	52	0.16	1.47
S23	20ye201622	20ye201622	unknown	\$ 997.3	-203.3 pips	69	0.04	1.15
S24	20ye201623	20ye201623	unknown	\$ 13291	-374.3 pips	55	0.11	1.91
S25	20ye201624	20ye201624	unknown	\$ 1447.32	44.4 pips	78	0.21	1.76

S26	20ye201625	20ye201625	unknown	\$ 2423.29	-276.8 pips	83	0.04	1.28
S27	20ye201626	20ye201626	unknown	\$ 795.26	-64.9 pips	73	0.1	1.24
S28	20ye201627	20ye201627	unknown	\$ 1513.74	-134.2 pips	68	0.04	1.26
S29	20ye201628	20ye201628	unknown	\$ 528.55	-92.5 pips	57	0	1.17
S30	20ye201629	20ye201629	unknown	\$ 7542.29	-216.6 pips	85	0.1	1.85
S31	20ye201630	20ye201630	unknown	\$ 760.15	-9.6 pips	58	0.18	1.43
S32	20ye201631	20ye201631	unknown	\$ -342.65	-164.3 pips	140	0	0.96
S33	20ye201632	20ye201632	unknown	\$ 19574.14	-924 pips	274	0.08	1.43
S34	20ye201633	20ye201633	unknown	\$ 2393.19	-110.5 pips	96	0.08	1.4
S35	20ye201634	20ye201634	unknown	\$ 2371.58	35.9 pips	92	0.11	1.69
S36	20ye201635	20ye201635	unknown	\$ 5232.52	-230.9 pips	160	0.11	1.41
S37	20ye201636	20ye201636	unknown	\$ 1728.13	-301.6 pips	64	0.02	1.16
S38	20ye201637	20ye201637	unknown	\$ 4666.9	-151.6 pips	120	0.11	1.53
S39	20ye201639	20ye201639	unknown	\$ 2749.05	-58.9 pips	141	0.11	1.48
S40	20ye201701	20ye201701	unknown	\$ 7356.12	-655.3 pips	50	0.06	1.3
S41	20ye201702	20ye201702	unknown	\$ 1610.11	7.5 pips	88	0.16	1.51
S42	20ye201703	20ye201703	unknown	\$ 2965.24	53.8 pips	93	0.2	1.79
S43	20ye201704	20ye201704	unknown	\$ 3910.19	-188.9 pips	141	0.04	1.38
S44	20ye201705	20ye201705	unknown	\$ 2363.82	-220.1 pips	97	0.05	1.28
S45	20ye201706	20ye201706	unknown	\$ 2130.25	-3.4 pips	81	0.13	1.81
S46	20ye201707	20ye201707	unknown	\$ 1387.04	-11.9 pips	80	0.14	1.54
S47	20ye201708	20ye201708	unknown	\$ -2840.91	-298.1 pips	83	-0.13	0.64
S48	20ye201709	20ye201709	unknown	\$ 3297.93	-287.7 pips	139	0.05	1.32
S49	20ye201710	20ye201710	unknown	\$ 2686.05	-179.7 pips	110	0.07	1.36
S50	20ye201711	20ye201711	unknown	\$ -283.75	-56.2 pips	54	0	0.86
S51	20ye201712	20ye201712	unknown	\$ -25186.41	-664.8 pips	54	-0.48	0.08
S52	20ye201713	20ye201713	unknown	\$ 2094.95	-205.2 pips	75	0.04	1.29
S53	20ye201714	20ye201714	unknown	\$ 2256.45	-76.7 pips	90	0.08	1.46
S54	20ye201715	20ye201715	unknown	\$ 1805.54	-105.5 pips	91	0.09	1.39
S55	20ye201716	20ye201716	unknown	\$ 834.1	27.6 pips	48	0.21	1.8
S56	20ye201717	20ye201717	unknown	\$ 911.62	-181.6 pips	82	0.04	1.14
S57	20ye201718	20ye201718	unknown	\$ 1741.11	42.3 pips	73	0.14	1.75
S58	20ye201719	20ye201719	unknown	\$ -11073.92	-397.7 pips	25	-0.7	0.03
S59	20ye201720	20ye201720	unknown	\$ -3470.37	-249.9 pips	90	-0.14	0.58
S60	20ye201721	20ye201721	unknown	\$ 2642.37	-269.8 pips	73	0.05	1.26
S61	20ye201722	20ye201722	unknown	\$ 5665.91	-111.4 pips	145	0.1	1.7
S62	20ye201723	20ye201723	unknown	\$ 2517.8	-263.6 pips	71	0.06	1.28
S63	20ye201724	20ye201724	unknown	\$ 7100.78	-278.7 pips	86	0.07	1.5
S64	20ye201725	20ye201725	unknown	\$ -2815.96	-314 pips	52	-0.13	0.64
S65	20ye201726	20ye201726	unknown	\$ 4996.77	-428.7 pips	165	0.08	1.29
S66	20ye201727	20ye201727	unknown	\$ 4769.64	42.3 pips	169	0.11	1.74
S67	20ye201728	20ye201728	unknown	\$ 8363.05	-277.9 pips	169	0.06	1.49
S68	20ye201729	20ye201729	unknown	\$ 6365.55	-439.8 pips	137	0.04	1.26
S69	20ye201730	20ye201730	unknown	\$ 4598.35	77.4 pips	121	0.19	2.12
S70	20ye201731	20ye201731	unknown	\$ 2898.78	-137.4 pips	103	0.06	1.43
S71	20ye201732	20ye201732	unknown	\$ 1035.3	11.3 pips	64	0.17	1.51
S72	20ye201733	20ye201733	unknown	\$ 1120.02	-68.7 pips	53	0.07	1.36
S73	20ye201734	20ye201734	unknown	\$ 1426	-127.4 pips	67	0.08	1.33

S74	20ye201735	20ye201735	unknown	\$ 1745.8	68.6 pips	66	0.19	2.36
S75	20ye201736	20ye201736	unknown	\$ 1198.63	21.9 pips	69	0.2	1.65
S76	20ye201737	20ye201737	unknown	\$ 1314.79	-93.4 pips	62	0.06	1.29
S77	20ye201738	20ye201738	unknown	\$ 3110.72	-362.9 pips	90	0.06	1.26
S78	20ye201739	20ye201739	unknown	\$ 2085.54	-19.4 pips	106	0.13	1.55
S79	20ye201740	20ye201740	unknown	\$ 3314.9	-161.2 pips	153	0.07	1.39

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	20ye201601	0.3	51.55 %	\$ 12927.93	5.96 %	\$ 46059.96	\$ 3838.33	\$ 1279.44
S3	20ye201602	0.57	62.3 %	\$ 5855.55	2.8 %	\$ 40325.64	\$ 3360.47	\$ 560.08
S4	20ye201603	2.18	66.67 %	\$ 1496.14	0.74 %	\$ 39120.12	\$ 3260.01	\$ 815
S5	20ye201604	0.73	55.77 %	\$ 6687.08	3.16 %	\$ 58910.04	\$ 4909.17	\$ 1227.29
S6	20ye201605	0.32	53.15 %	\$ 9864.84	4.63 %	\$ 37555.2	\$ 3129.6	\$ 1043.2
S7	20ye201606	2.46	56.67 %	\$ 1044.7	0.51 %	\$ 30878.88	\$ 2573.24	\$ 857.75
S8	20ye201607	0.58	62.65 %	\$ 6710.19	3.23 %	\$ 46456.2	\$ 3871.35	\$ 774.27
S9	20ye201608	0.6	64.57 %	\$ 4498.29	2.18 %	\$ 32206.32	\$ 2683.86	\$ 670.97
S10	20ye201609	0.29	57.58 %	\$ 7291.88	3.48 %	\$ 24963.24	\$ 2080.27	\$ 520.07
S11	20ye201610	4.95	61.9 %	\$ 476.05	0.24 %	\$ 28281	\$ 2356.75	\$ 785.58
S12	20ye201611	0.22	54.02 %	\$ 12627.77	5.89 %	\$ 33826.44	\$ 2818.87	\$ 939.62
S13	20ye201612	3.05	67.92 %	\$ 1486.68	0.73 %	\$ 54492.72	\$ 4541.06	\$ 756.84
S14	20ye201613	0.55	62.2 %	\$ 4665.2	2.25 %	\$ 30535.2	\$ 2544.6	\$ 848.2
S15	20ye201614	1.67	58.9 %	\$ 874.64	0.43 %	\$ 17501.64	\$ 1458.47	\$ 486.16
S16	20ye201615	-0.37	65.38 %	\$ 2261.68	1.12 %	\$ -10055.52	\$ -837.96	\$ -279.32
S17	20ye201616	0.42	62.89 %	\$ 6755.21	3.25 %	\$ 33905.64	\$ 2825.47	\$ 706.37
S18	20ye201617	11.17	60 %	\$ 4462.57	1.78 %	\$ 598332.12	\$ 49861.01	\$ 24930.51
S19	20ye201618	3.17	65.77 %	\$ 1307.02	0.64 %	\$ 49779.24	\$ 4148.27	\$ 1382.76
S20	20ye201619	1.32	64.49 %	\$ 2353.99	1.16 %	\$ 37411.08	\$ 3117.59	\$ 623.52
S21	20ye201620	0.7	71.13 %	\$ 3288.81	1.6 %	\$ 27627.48	\$ 2302.29	\$ 575.57
S22	20ye201621	1.18	65.38 %	\$ 627.06	0.31 %	\$ 8845.56	\$ 737.13	\$ 245.71
S23	20ye201622	0.2	55.07 %	\$ 5083.93	2.47 %	\$ 11967.6	\$ 997.3	\$ 332.43
S24	20ye201623	0.99	52.73 %	\$ 13423.67	5.93 %	\$ 159492	\$ 13291	\$ 4430.33
S25	20ye201624	4.98	65.38 %	\$ 290.47	0.14 %	\$ 17367.84	\$ 1447.32	\$ 482.44
S26	20ye201625	0.45	65.06 %	\$ 5399.05	2.6 %	\$ 29079.48	\$ 2423.29	\$ 484.66
S27	20ye201626	0.53	64.38 %	\$ 1503.31	0.74 %	\$ 9543.12	\$ 795.26	\$ 198.82
S28	20ye201627	0.35	58.82 %	\$ 4382.61	2.13 %	\$ 18164.88	\$ 1513.74	\$ 378.44
S29	20ye201628	0.37	57.89 %	\$ 1424.11	0.71 %	\$ 6342.6	\$ 528.55	\$ 176.18
S30	20ye201629	1.46	65.88 %	\$ 5168.61	2.45 %	\$ 90507.48	\$ 7542.29	\$ 1885.57
S31	20ye201630	1.29	62.07 %	\$ 587.47	0.29 %	\$ 9121.8	\$ 760.15	\$ 253.38
S32	20ye201631	-0.1	62.86 %	\$ 3500.01	1.72 %	\$ -4111.8	\$ -342.65	\$ -57.11
S33	20ye201632	1.12	56.93 %	\$ 17407.78	7.71 %	\$ 234889.68	\$ 19574.14	\$ 3262.36
S34	20ye201633	1.52	60.42 %	\$ 1575.57	0.78 %	\$ 28718.28	\$ 2393.19	\$ 797.73
S35	20ye201634	1.58	68.48 %	\$ 1502.91	0.74 %	\$ 28458.96	\$ 2371.58	\$ 790.53
S36	20ye201635	1.62	61.88 %	\$ 3229.82	1.57 %	\$ 62790.24	\$ 5232.52	\$ 1308.13
S37	20ye201636	0.19	57.81 %	\$ 9133.3	4.33 %	\$ 20737.56	\$ 1728.13	\$ 576.04
S38	20ye201637	1.24	61.67 %	\$ 3754.42	1.83 %	\$ 56002.8	\$ 4666.9	\$ 1555.63
S39	20ye201639	1.92	66.67 %	\$ 1431.54	0.71 %	\$ 32988.6	\$ 2749.05	\$ 549.81
S40	20ye201701	0.34	46 %	\$ 21825.26	9.52 %	\$ 88273.44	\$ 7356.12	\$ 2452.04
S41	20ye201702	2.64	62.5 %	\$ 609.96	0.3 %	\$ 19321.32	\$ 1610.11	\$ 536.7
S42	20ye201703	2.05	68.82 %	\$ 1447.74	0.71 %	\$ 35582.88	\$ 2965.24	\$ 988.41
S43	20ye201704	0.61	61.7 %	\$ 6381.13	3.05 %	\$ 46922.28	\$ 3910.19	\$ 782.04
S44	20ye201705	0.51	61.86 %	\$ 4624.35	2.25 %	\$ 28365.84	\$ 2363.82	\$ 590.96

S45	20ye201706	3.99	66.67 %	\$ 533.46	0.26 %	\$ 25563	\$ 2130.25	\$ 532.56
S46	20ye201707	1.25	65 %	\$ 1111.1	0.55 %	\$ 16644.48	\$ 1387.04	\$ 346.76
S47	20ye201708	-0.45	66.27 %	\$ 6329.69	3.11 %	\$ -34090.92	\$ -2840.91	\$ -568.18
S48	20ye201709	0.75	60.43 %	\$ 4373.65	2.12 %	\$ 39575.16	\$ 3297.93	\$ 549.66
S49	20ye201710	0.87	58.18 %	\$ 3083.64	1.5 %	\$ 32232.6	\$ 2686.05	\$ 671.51
S50	20ye201711	-0.28	68.52 %	\$ 1019.94	0.51 %	\$ -3405	\$ -283.75	\$ -94.58
S51	20ye201712	-0.96	55.56 %	\$ 26308.75	13.08 %	\$ -302236.92	\$ -25186.41	\$ -8395.47
S52	20ye201713	0.48	53.33 %	\$ 4383.77	2.13 %	\$ 25139.4	\$ 2094.95	\$ 698.32
S53	20ye201714	1.1	61.11 %	\$ 2051.75	1.01 %	\$ 27077.4	\$ 2256.45	\$ 564.11
S54	20ye201715	1.22	63.74 %	\$ 1477.04	0.73 %	\$ 21666.48	\$ 1805.54	\$ 451.39
S55	20ye201716	2.55	68.75 %	\$ 327.62	0.16 %	\$ 10009.2	\$ 834.1	\$ 278.03
S56	20ye201717	0.19	65.85 %	\$ 4812.95	2.34 %	\$ 10939.44	\$ 911.62	\$ 182.32
S57	20ye201718	2.01	64.38 %	\$ 867.71	0.43 %	\$ 20893.32	\$ 1741.11	\$ 580.37
S58	20ye201719	-0.98	52 %	\$ 11344.65	5.66 %	\$ -132887.04	\$ -11073.92	\$ -3691.31
S59	20ye201720	-0.62	64.44 %	\$ 5564.13	2.75 %	\$ -41644.44	\$ -3470.37	\$ -867.59
S60	20ye201721	0.3	63.01 %	\$ 8838.45	4.19 %	\$ 31708.44	\$ 2642.37	\$ 880.79
S61	20ye201722	1.38	64.14 %	\$ 4098.78	1.98 %	\$ 67990.92	\$ 5665.91	\$ 1133.18
S62	20ye201723	0.39	60.56 %	\$ 6459.11	3.09 %	\$ 30213.6	\$ 2517.8	\$ 839.27
S63	20ye201724	0.59	62.79 %	\$ 12114.02	5.58 %	\$ 85209.36	\$ 7100.78	\$ 2366.93
S64	20ye201725	-0.43	61.54 %	\$ 6539.11	3.21 %	\$ -33791.52	\$ -2815.96	\$ -938.65
S65	20ye201726	0.71	58.79 %	\$ 7074.34	3.39 %	\$ 59961.24	\$ 4996.77	\$ 999.35
S66	20ye201727	3.55	63.91 %	\$ 1341.94	0.65 %	\$ 57235.68	\$ 4769.64	\$ 953.93
S67	20ye201728	0.98	65.09 %	\$ 8517.83	3.97 %	\$ 100356.6	\$ 8363.05	\$ 1393.84
S68	20ye201729	0.32	62.77 %	\$ 20166.42	8.9 %	\$ 76386.6	\$ 6365.55	\$ 1591.39
S69	20ye201730	3.24	63.64 %	\$ 1419.16	0.7 %	\$ 55180.2	\$ 4598.35	\$ 1149.59
S70	20ye201731	0.96	63.11 %	\$ 3007.13	1.47 %	\$ 34785.36	\$ 2898.78	\$ 724.7
S71	20ye201732	1.65	60.94 %	\$ 628.18	0.31 %	\$ 12423.6	\$ 1035.3	\$ 345.1
S72	20ye201733	0.48	64.15 %	\$ 2309.84	1.14 %	\$ 13440.24	\$ 1120.02	\$ 373.34
S73	20ye201734	1.07	56.72 %	\$ 1331.78	0.66 %	\$ 17112	\$ 1426	\$ 475.33
S74	20ye201735	6.01	72.73 %	\$ 290.41	0.14 %	\$ 20949.6	\$ 1745.8	\$ 581.93
S75	20ye201736	3.93	68.12 %	\$ 305.09	0.15 %	\$ 14383.56	\$ 1198.63	\$ 399.54
S76	20ye201737	0.56	64.52 %	\$ 2329.27	1.15 %	\$ 15777.48	\$ 1314.79	\$ 438.26
S77	20ye201738	0.46	52.22 %	\$ 6781.64	3.27 %	\$ 37328.64	\$ 3110.72	\$ 1036.91
S78	20ye201739	2.22	64.15 %	\$ 937.47	0.46 %	\$ 25026.48	\$ 2085.54	\$ 521.39
S79	20ye201740	1.02	63.4 %	\$ 3264.73	1.6 %	\$ 39778.8	\$ 3314.9	\$ 552.48

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	15841.66	2363.82	3517.29	3143.07	-22917.7	7091.31	-12638.06	18201.44	24096.59	9424.53	2155.41	7670.54	57949.9
2016	10458.81	16114.01	15394.76	1458.47	0	53687.03	9464.07	17956.87	2042.29	7959.79	24338.91	14376.6	173251.61

STATS

Strategy							
Wins/Losses Ratio	1.63	Payout Ratio (Avg Win/Loss)	0.82	Average # of Bars in Trade	0		
AHPR	0	Z-Score	-10.3	Z-Probability	99.9 %		
Expectancy	29.68	Deviation	\$ 662.75	Exposure	-999999999		
Stagnation in Days	254	Stagnation in %	35.33 %				
Trades							
		# of Wins	4831	# of Losses	2960	# of Cancelled/Expired	0
Gross Profit	\$ 923456.08	Gross Loss	\$ -692254.57	Average Win	\$ 191.15	Average Loss	\$ -233.87
Largest Win	\$ 15669.22	Largest Loss	\$ -3033.56	Max Consec Wins	16	Max Consec Losses	13

CHARTS

