QUANT ANALYZER PORTFOLIO REPORT

Turtle2008-2017ST15

TOTAL PROFIT

$ 914084.03

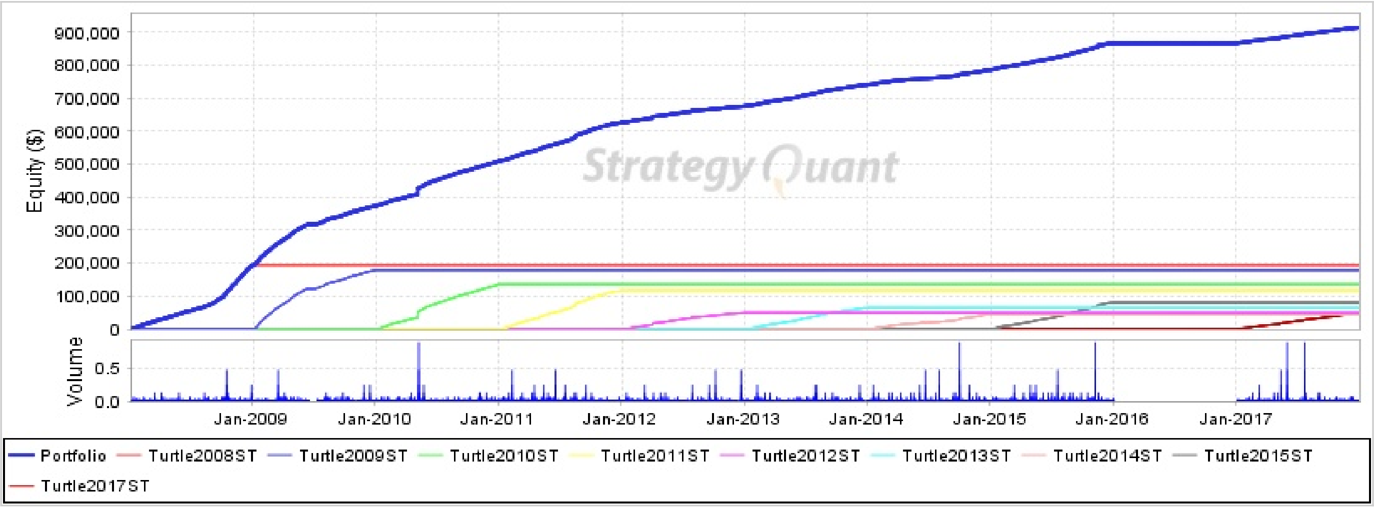
PROFIT IN PIPS	31917.9 PIPS
YRLY AVG PROFIT	$ 101560.97
YRLY AVG % RET	7.52 %
CAGR	5.91 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
13453	0	1.8	29.62	83.41 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 30859.93	1.39 %	$ 293.16	$ 8463.74	$ 238.27

ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.25	0.13 R	197.86 R	8.33	41.6

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Turtle2008ST	Turtle2008ST	unknown	$ 194543.7	16325.2 pips	2744	0.17	2.87
S3	Turtle2009ST	Turtle2009ST	unknown	$ 179203.96	14375.2 pips	2427	0.15	2.75
S4	Turtle2010ST	Turtle2010ST	unknown	$ 135838.2	6841.3 pips	1702	0.07	2.25
S5	Turtle2011ST	Turtle2011ST	unknown	$ 116925.96	2384.3 pips	1588	0.09	1.77
S6	Turtle2012ST	Turtle2012ST	unknown	$ 49559.72	-1252.5 pips	857	0.05	1.46
S7	Turtle2013ST	Turtle2013ST	unknown	$ 64777.21	520.8 pips	1095	0.08	1.66
S8	Turtle2014ST	Turtle2014ST	unknown	$ 44974.13	-3354.2 pips	883	0.03	1.29
S9	Turtle2015ST	Turtle2015ST	unknown	$ 80780.66	-1863.6 pips	1245	0.06	1.47
S10	Turtle2017ST	Turtle2017ST	unknown	$ 47480.49	-2058.6 pips	912	0.03	1.33

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Turtle2008ST	12.4	89.25 %	$ 15692.52	5.73 %	$ 194546.54	$ 16211.98	$ 577.28
S3	Turtle2009ST	11.85	89.62 %	$ 15124.32	6.58 %	$ 179203.96	$ 14933.66	$ 587.55
S4	Turtle2010ST	5.48	85.37 %	$ 24784.55	10.89 %	$ 135835.01	$ 11319.85	$ 419.25
S5	Turtle2011ST	7.63	80.23 %	$ 15323.06	8.21 %	$ 116923.01	$ 9743.83	$ 352.19
S6	Turtle2012ST	3.22	77.71 %	$ 15401.88	7.23 %	$ 49562.03	$ 4129.98	$ 136.53
S7	Turtle2013ST	8.76	78.81 %	$ 7393.34	4.55 %	$ 64777.21	$ 5398.1	$ 181.45
S8	Turtle2014ST	1.5	76.56 %	$ 29922.17	14.26 %	$ 44972.09	$ 3747.84	$ 124.58
S9	Turtle2015ST	2.76	76.47 %	$ 29270.34	11.86 %	$ 80780.66	$ 6731.72	$ 228.19
S10	Turtle2017ST	1.54	78.18 %	$ 30859.93	15.4 %	$ 47480.49	$ 3956.71	$ 131.52

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	3518.25	4273.55	3455.82	-242.9	9156.98	4565.97	4217.13	395.61	7512.76	3662.18	2436.1	4529.04	47480.49
2015	6507.42	5218.03	4779.94	5837.37	6075.45	5230.38	7620.89	8039.34	7932.27	8061.54	9991.46	5486.57	80780.66
2014	5073.58	3382.07	4137.71	1085.65	4476.38	1716.94	2151.35	2615.14	5523.32	5796.77	3675.76	5339.46	44974.13

2013	-1054.44	11977.62	3071.07	6505.9	3647.82	7023.14	7941.07	7442.4	4369.96	5159.93	3833.24	4859.5	64777.21
2012	3710.83	3497.44	10473.36	2979.94	5027.28	3916.32	6027.69	2385.64	-8993.28	15087	3137.1	2310.4	49559.72
2011	7387.19	9886.48	9858.28	7975.46	11010.64	8426.9	7368.17	20428.35	11018.2	9281.39	8779.41	5505.49	116925.96
2010	7035.01	10966.95	8031.61	-12577.25	53380.89	11195.69	10646.49	10689.37	8293.15	8809.16	9751.45	9615.68	135838.2
2009	29446.77	24171.67	23001.23	22738.07	16709.81	6718.65	12002.55	8744.61	9351.87	9231.74	9575.61	7511.38	179203.96
2008	10473.82	8852.86	5992.87	12970.42	8405.43	9250.94	9327.06	10926.28	19947.45	36262.18	29690.16	32444.23	194543.7

STATS

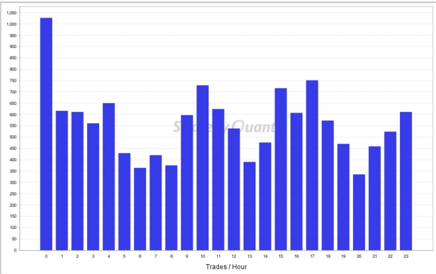
Strategy

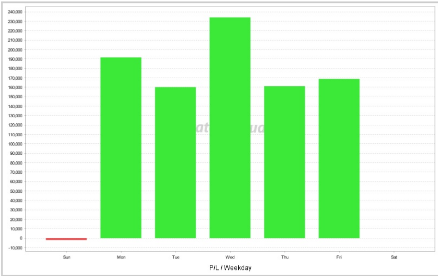
Wins/Losses Ratio	5.03	Payout Ratio (Avg Win/Loss)	0.36	Average # of Bars in Trade	0
AHPR	0	Z-Score	-22.32	Z-Probability	99.9 %
Expectancy	67.95	Deviation	$ 960.98	Exposure	-999999999 %
Stagnation in Days	490	Stagnation in %	13.42 %		

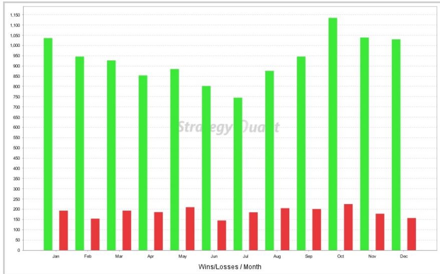
Trades

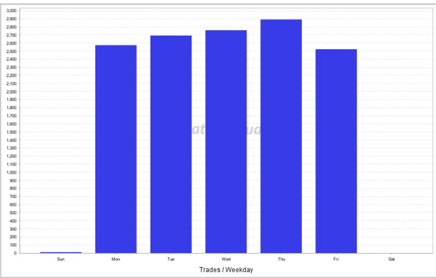
		# of Wins	11221	# of Losses	2232	# of Cancelled/Expired	0
Gross Profit	$ 2059777.31	Gross Loss	$ -1145693.28	Average Win	$ 183.56	Average Loss	$ -513.3
Largest Win	$ 37552.8	Largest Loss	$ -7711.21	Max Consec Wins	104	Max Consec Losses	6
Avg Consec Wins	7.46	Avg Consec Loss	1.48	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

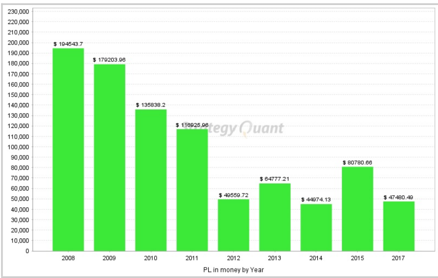
CHARTS

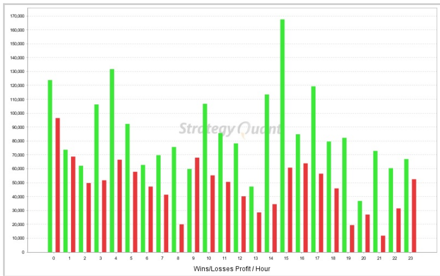

Trades by hour

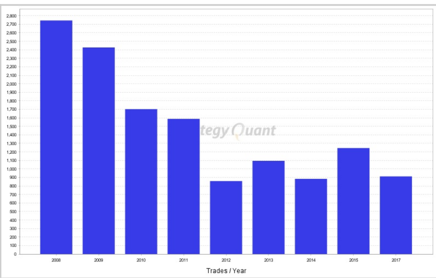

P/L by weekday

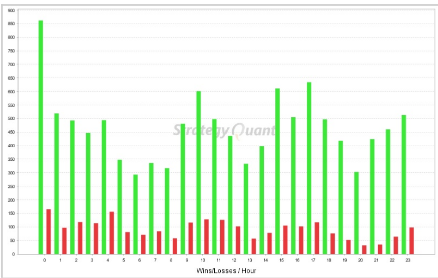

Wins/Losses by month

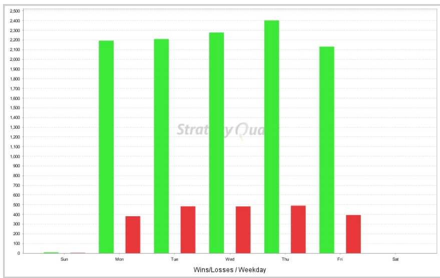

Trades by weekday

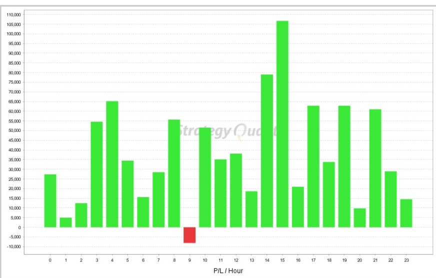

P/L by year

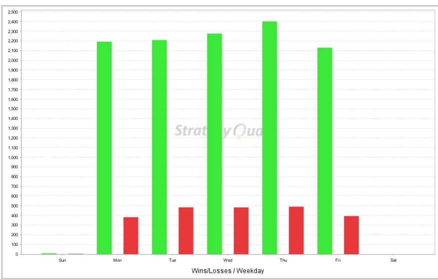

Wins/Losses Profit by hour


Trades by year


Wins/Losses by hour


Wins/Losses by weekday


P/L by hour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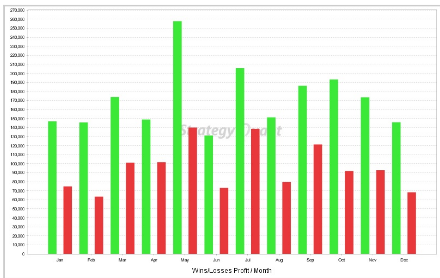
Wins/Losses Profit by month

Report generated by Quant Analyzer