

QUANT ANALYZER PORTFOLIO REPORT

Turtle2008-2017ST

TOTAL PROFIT

\$ 914084.03

PROFIT IN PIPS 31917.9 PIPS

YRLY AVG PROFIT \$ 101560.97

YRLY AVG % RET 11.28 %

CAGR 8.1 %

OF TRADES

13453

SHARPE RATIO

0.16

PROFIT FACTOR

1.8

RETURN / DD RATIO

29.62

WINNING %

83.41 %

DRAWDOWN

\$ 30859.93

% DRAWDOWN

1.83 %

DAILY AVG PROFIT

\$ 293.16

MTHLY AVG PROFIT

\$ 8463.74

AVERAGE TRADE

\$ 238.27

ANNUAL% / MAX DD%

4.43

R EXPECTANCY

0.13 R

R EXP SCORE

197.86 R

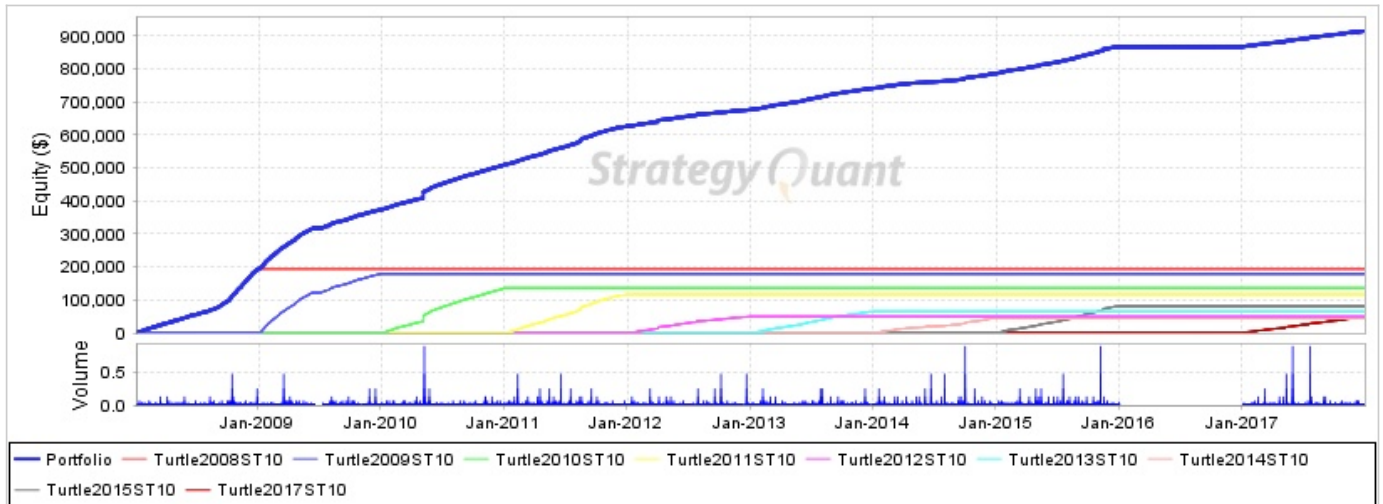
SQN

8.33

SQN SCORE

41.6

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Turtle2008ST10	Turtle2008ST10	unknown	\$ 194543.7	16325.2 pips	2744	0.18	2.87
S3	Turtle2009ST10	Turtle2009ST10	unknown	\$ 179203.96	14375.2 pips	2427	0.16	2.75
S4	Turtle2010ST10	Turtle2010ST10	unknown	\$ 135838.2	6841.3 pips	1702	0.07	2.25
S5	Turtle2011ST10	Turtle2011ST10	unknown	\$ 116925.96	2384.3 pips	1588	0.08	1.77
S6	Turtle2012ST10	Turtle2012ST10	unknown	\$ 49559.72	-1252.5 pips	857	0.06	1.46
S7	Turtle2013ST10	Turtle2013ST10	unknown	\$ 64777.21	520.8 pips	1095	0.1	1.66
S8	Turtle2014ST10	Turtle2014ST10	unknown	\$ 44974.13	-3354.2 pips	883	0.04	1.29
S9	Turtle2015ST10	Turtle2015ST10	unknown	\$ 80780.66	-1863.6 pips	1245	0.06	1.47
S10	Turtle2017ST10	Turtle2017ST10	unknown	\$ 47480.49	-2058.6 pips	912	0.04	1.33

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Turtle2008ST10	12.4	89.25 %	\$ 15692.52	7 %	\$ 194546.54	\$ 16211.98	\$ 577.28
S3	Turtle2009ST10	11.85	89.62 %	\$ 15124.32	8.42 %	\$ 179203.96	\$ 14933.66	\$ 587.55
S4	Turtle2010ST10	5.48	85.37 %	\$ 24784.55	13.96 %	\$ 135835.01	\$ 11319.85	\$ 419.25
S5	Turtle2011ST10	7.63	80.23 %	\$ 15323.06	11.5 %	\$ 116923.01	\$ 9743.83	\$ 352.19
S6	Turtle2012ST10	3.22	77.71 %	\$ 15401.88	9.55 %	\$ 49562.03	\$ 4129.98	\$ 136.53
S7	Turtle2013ST10	8.76	78.81 %	\$ 7393.34	6.58 %	\$ 64777.21	\$ 5398.1	\$ 181.45
S8	Turtle2014ST10	1.5	76.56 %	\$ 29922.17	18.72 %	\$ 44972.09	\$ 3747.84	\$ 124.58
S9	Turtle2015ST10	2.76	76.47 %	\$ 29270.34	14.88 %	\$ 80780.66	\$ 6731.72	\$ 228.19
S10	Turtle2017ST10	1.54	78.18 %	\$ 30859.93	20.52 %	\$ 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

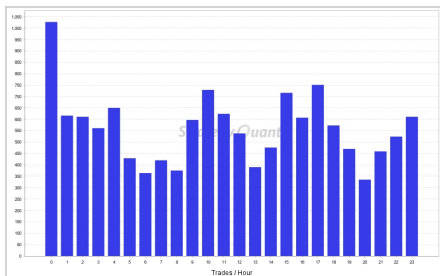
2013	-1054.44	11977.62	3071.07	6505.9	3647.82	7023.14	7941.07	7442.4	4369.96	5159.93	3833.24	4859.5	64777.21
2012	3710.83	3497.44	10473.36	2979.94	5027.28	3916.32	6027.69	2385.64	-8993.28	15087	3137.1	2310.4	49559.72
2011	7387.19	9886.48	9858.28	7975.46	11010.64	8426.9	7368.17	20428.35	11018.2	9281.39	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

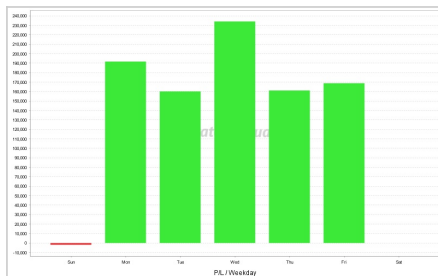
Strategy					
Wins/Losses Ratio	5.03	Payout Ratio (Avg Win/Loss)	0.36	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-22.32	Z-Probability	99.9 %
Expectancy	67.95	Deviation	\$ 960.98	Exposure	-999999999 %
Stagnation in Days	490	Stagnation in %	13.42 %		

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

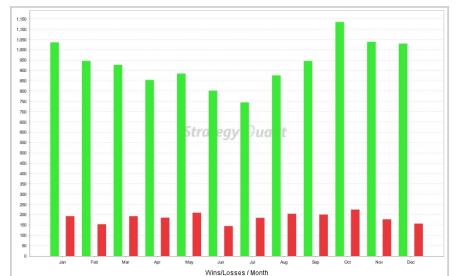
CHARTS



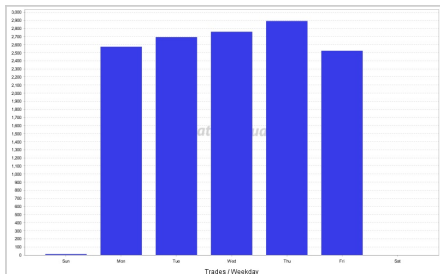
Trades by hour



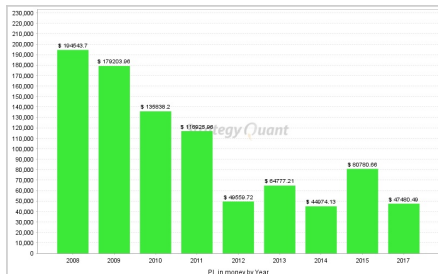
P/L by weekday



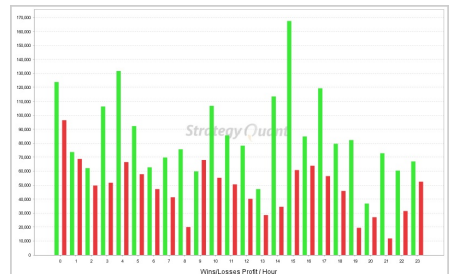
Wins/Losses by month



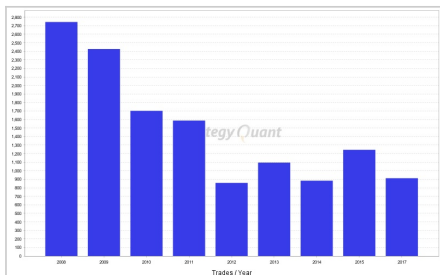
Trades by weekday



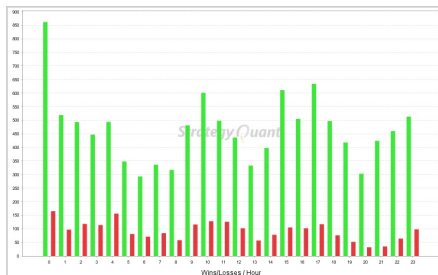
P/L by year



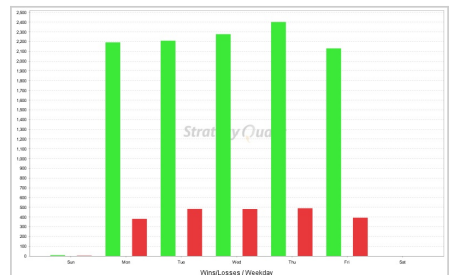
Wins/Losses Profit by hour



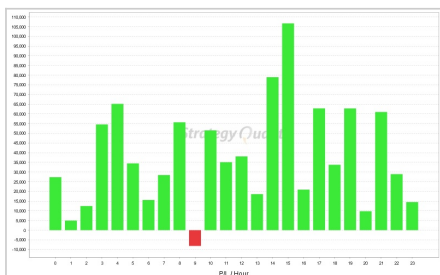
Trades by year



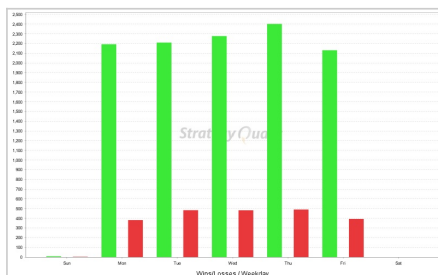
Wins/Losses by hour



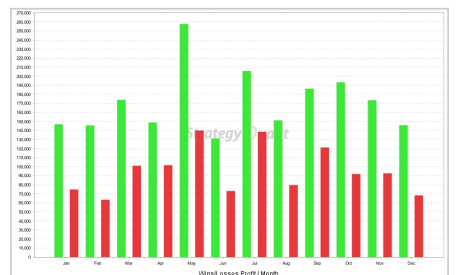
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month