

QUANT ANALYZER PORTFOLIO REPORT

TigerAUDCAD2016-2017SA

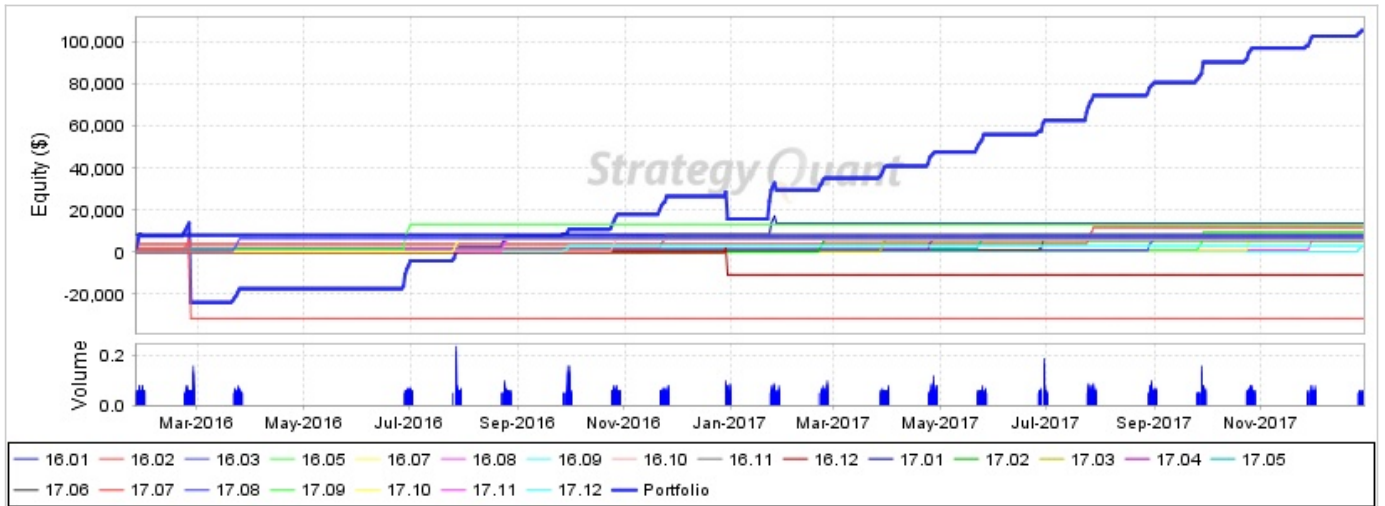
TOTAL PROFIT

\$ 105625.5

PROFIT IN PIPS 449.5 PIPS
 YRLY AVG PROFIT \$ 60355.72
 YRLY AVG % RET 1.83 %
 CAGR 1.59 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1062	0	1.36	2.62	65.82 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 40271.39	1.21 %	\$ 865.78	\$ 5029.79	\$ 656.91
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.31	0.12 R	74.02 R	2.82	7.06

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	16.01	16.01	unknown	\$ 7750.84	122.6 pips	60	0.22	1.86
S3	16.02	16.02	unknown	\$ -31588.51	-487.6 pips	70	-0.3	0.31
S4	16.03	16.03	unknown	\$ 6449.07	110.1 pips	47	0.32	2.2
S5	16.05	16.05	unknown	\$ 13257.47	240.5 pips	52	0.5	3.92
S6	16.07	16.07	unknown	\$ 6064.74	-257.9 pips	58	0.05	1.16
S7	16.08	16.08	unknown	\$ 5870.1	75.8 pips	45	0.2	1.78
S8	16.09	16.09	unknown	\$ 3047.04	-212.9 pips	43	0.05	1.11
S9	16.10	16.10	unknown	\$ 7206.68	112.1 pips	60	0.26	1.96
S10	16.11	16.11	unknown	\$ 8535.48	138.9 pips	53	0.33	2.23
S11	16.12	16.12	unknown	\$ -10761.32	-253.7 pips	33	-0.26	0.5
S12	17.01	17.01	unknown	\$ 13766.98	206.1 pips	54	0.29	2.28
S13	17.02	17.02	unknown	\$ 5693.59	55.4 pips	39	0.19	1.64
S14	17.03	17.03	unknown	\$ 5680.64	96.4 pips	40	0.31	2.28
S15	17.04	17.04	unknown	\$ 6728.45	24.7 pips	53	0.13	1.43
S16	17.05	17.05	unknown	\$ 8342.4	153.6 pips	44	0.43	3.35
S17	17.06	17.06	unknown	\$ 6693.19	-136.9 pips	42	0.08	1.29
S18	17.07	17.07	unknown	\$ 11877.3	143.1 pips	67	0.24	2
S19	17.08	17.08	unknown	\$ 6192.44	50.2 pips	51	0.16	1.56
S20	17.09	17.09	unknown	\$ 9686.17	15.6 pips	44	0.15	1.53
S21	17.10	17.10	unknown	\$ 6710.39	114.6 pips	44	0.29	2.11
S22	17.11	17.11	unknown	\$ 5677.45	85 pips	39	0.28	2.01
S23	17.12	17.12	unknown	\$ 2744.91	53.8 pips	24	0.41	2.4
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	16.01	2.98	71.67 %	\$ 2598.09	1.62 %	\$ 93010.08	\$ 7750.84	\$ 1291.81

S3	16.02	-0.78	57.14 %	\$ 40271.39	25.38 %	\$ -379062.12	\$ -31588.51	\$ -5264.75
S4	16.03	4.09	70.21 %	\$ 1576.6	1.02 %	\$ 77388.84	\$ 6449.07	\$ 1074.85
S5	16.05	13.04	75 %	\$ 1016.82	0.63 %	\$ 159089.64	\$ 13257.47	\$ 2209.58
S6	16.07	0.19	62.07 %	\$ 31642.26	17.31 %	\$ 72776.88	\$ 6064.74	\$ 1010.79
S7	16.08	1.31	68.89 %	\$ 4478.99	2.86 %	\$ 70441.2	\$ 5870.1	\$ 978.35
S8	16.09	0.21	58.14 %	\$ 14303.97	8.66 %	\$ 36564.48	\$ 3047.04	\$ 507.84
S9	16.10	2.8	68.33 %	\$ 2572.43	1.64 %	\$ 86480.16	\$ 7206.68	\$ 1201.11
S10	16.11	3.85	69.81 %	\$ 2217.83	1.4 %	\$ 102425.76	\$ 8535.48	\$ 1422.58
S11	16.12	-0.69	51.52 %	\$ 15639.99	10.1 %	\$ -129135.84	\$ -10761.32	\$ -2152.26
S12	17.01	3.15	66.67 %	\$ 4374.55	2.6 %	\$ 165203.76	\$ 13766.98	\$ 2294.5
S13	17.02	1.12	64.1 %	\$ 5069.66	3.15 %	\$ 68323.08	\$ 5693.59	\$ 948.93
S14	17.03	3.91	72.5 %	\$ 1451.2	0.92 %	\$ 68167.68	\$ 5680.64	\$ 946.77
S15	17.04	1.05	60.38 %	\$ 6423	3.98 %	\$ 80741.4	\$ 6728.45	\$ 1121.41
S16	17.05	4.67	70.45 %	\$ 1785.83	1.14 %	\$ 100108.8	\$ 8342.4	\$ 1390.4
S17	17.06	0.33	59.52 %	\$ 20178.13	11.57 %	\$ 80318.28	\$ 6693.19	\$ 1115.53
S18	17.07	3.29	65.67 %	\$ 3604.75	2.22 %	\$ 142527.6	\$ 11877.3	\$ 1979.55
S19	17.08	1.48	64.71 %	\$ 4187.4	2.65 %	\$ 74309.28	\$ 6192.44	\$ 1032.07
S20	17.09	0.71	65.91 %	\$ 13567.15	8.13 %	\$ 116234.04	\$ 9686.17	\$ 1614.36
S21	17.10	2.96	65.91 %	\$ 2269.98	1.46 %	\$ 80524.68	\$ 6710.39	\$ 1118.4
S22	17.11	2.58	66.67 %	\$ 2199.08	1.43 %	\$ 68129.4	\$ 5677.45	\$ 946.24
S23	17.12	3.82	75 %	\$ 719.33	0.47 %	\$ 32938.92	\$ 2744.91	\$ 548.98

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	13766.98	5693.59	5680.64	6728.45	8342.4	6693.19	11877.3	4775.69	11102.92	6710.39	5054.2	3368.16	89793.91
2016	7750.84	-31588.51	6449.07	0	0	10915.83	8406.38	5870.1	3047.04	7206.68	8535.48	-10761.32	15831.59

STATS

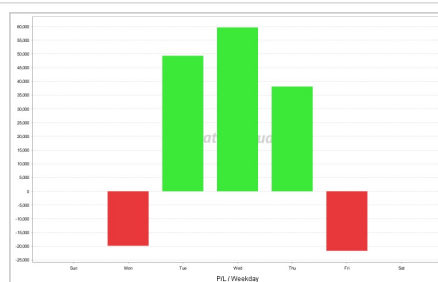
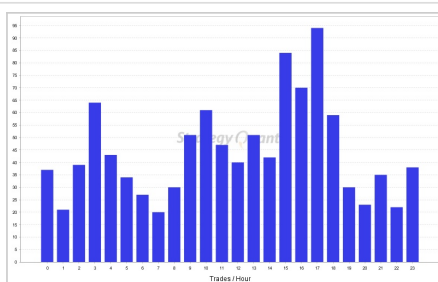
Strategy

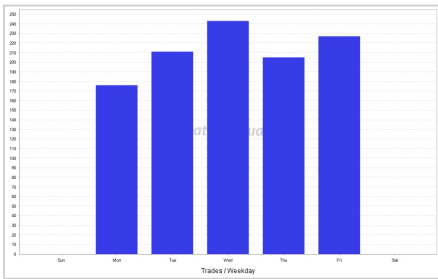
Wins/Losses Ratio	1.93	Payout Ratio (Avg Win/Loss)	0.7	Average # of Bars in Trade	0
AHPR	0	Z-Score	-5.41	Z-Probability	100 %
Expectancy	99.46	Deviation	\$ 1277.81	Exposure	-99999999 %
Stagnation in Days	156	Stagnation in %	22.13 %		

Trades

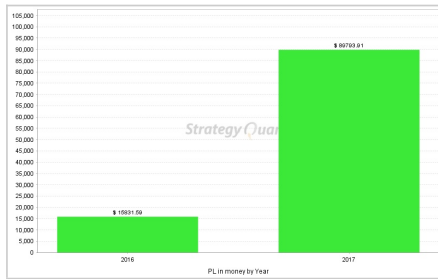
		# of Wins	699	# of Losses	363	# of Cancelled/Expired	0
Gross Profit	\$ 401631.13	Gross Loss	\$ -296005.63	Average Win	\$ 574.58	Average Loss	\$ -815.44
Largest Win	\$ 10382.96	Largest Loss	\$ -5091.62	Max Consec Wins	15	Max Consec Losses	11
Avg Consec Wins	3.5	Avg Consec Loss	1.82	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

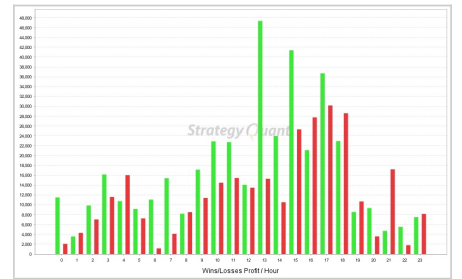




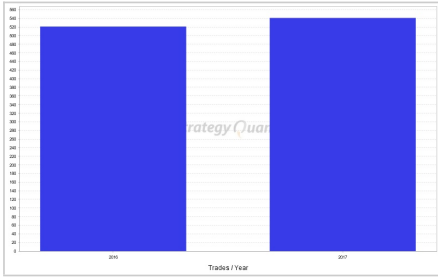
Trades by weekday



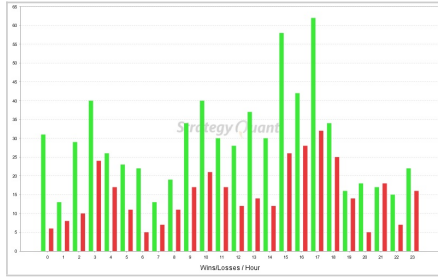
P/L by year



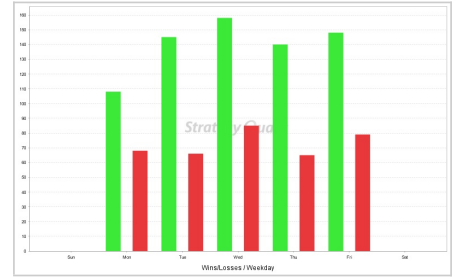
Wins/Losses Profit by hour



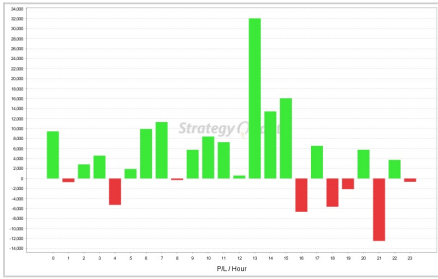
Trades by year



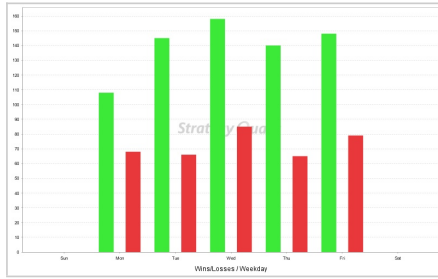
Wins/Losses by hour



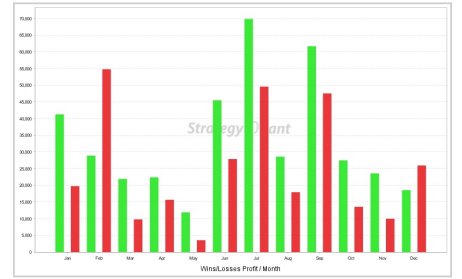
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer