

QUANT ANALYZER PORTFOLIO REPORT

Portfolio YPY EA Immortalis PRO v8.0m (www.YPY.cc)

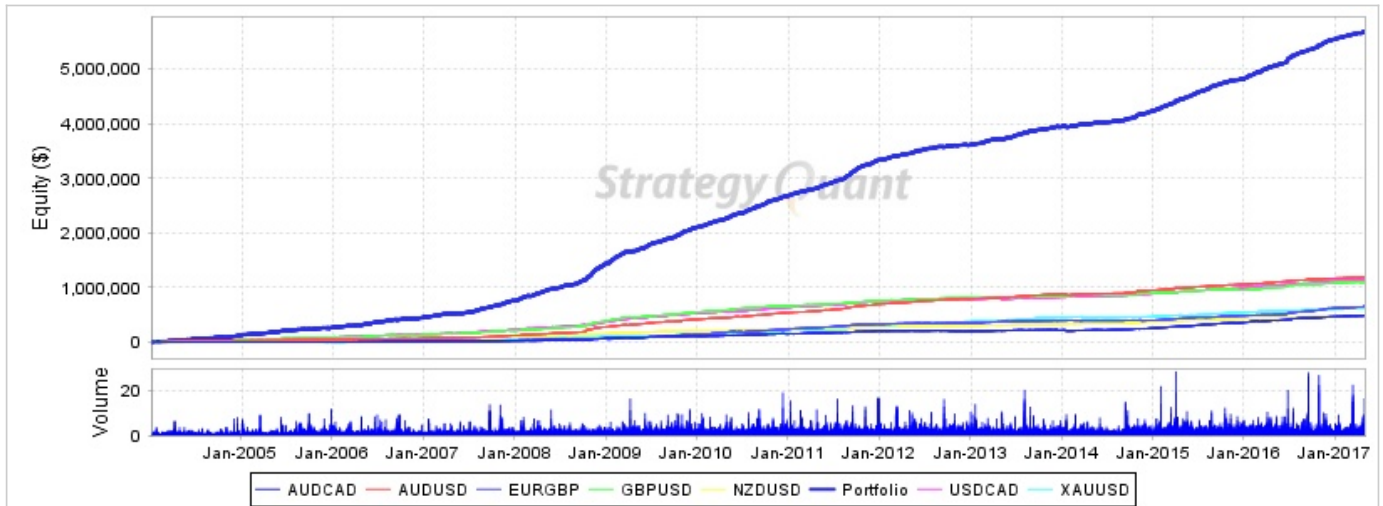
TOTAL PROFIT

\$
5683225.78

PROFIT IN PIPS 304543599.1 PIPS
YRLY AVG PROFIT \$ 426242.73
YRLY AVG % RET 142.08 %
CAGR 23.84 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
213166	0	1.81	166.45	70.6 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 34144.64	4.18 %	\$ 1167.71	\$ 35520.16	\$ 92.34

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCAD	AUDCAD	unknown	\$ 488748.18	266789.3 pips	27132	0	1.63
S3	AUDUSD	AUDUSD	unknown	\$ 1190088.88	218213.3 pips	35187	0	2.2
S4	EURGBP	EURGBP	unknown	\$ 658444.41	76822.4 pips	20478	0.15	1.89
S5	GBPUSD	GBPUSD	unknown	\$ 1098604.24	262734.8 pips	38234	0	1.71
S6	NZDUSD	NZDUSD	unknown	\$ 482670.97	227432.4 pips	24043	0	1.85
S7	USDCAD	USDCAD	unknown	\$ 1143714.29	265436.9 pips	38948	0	1.93
S8	XAUUSD	XAUUSD	unknown	\$ 620954.81	303226170 pips	29144	0	1.54
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	19.69	72.03 %	\$ 24818.93	4.68 %	\$ 43124.84	\$ 3593.74	\$ 119.97
S3	AUDUSD	43.31	69.55 %	\$ 27475.44	2.31 %	\$ 89257.17	\$ 7438.06	\$ 248.92
S4	EURGBP	20.29	68.39 %	\$ 32448.65	8.45 %	\$ 50325.76	\$ 4193.91	\$ 155.51
S5	GBPUSD	48.58	70.12 %	\$ 22612.14	5.02 %	\$ 82394.46	\$ 6866.28	\$ 227.97
S6	NZDUSD	39.25	72.47 %	\$ 12297.06	2.55 %	\$ 36200.62	\$ 3016.69	\$ 100.26
S7	USDCAD	49.46	71.51 %	\$ 23124.45	3.44 %	\$ 85780.33	\$ 7148.21	\$ 239.12
S8	XAUUSD	30.22	69.97 %	\$ 20548.51	5.02 %	\$ 46571.61	\$ 3880.97	\$ 129.42

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	40699.22	32890.77	39794.14	21691.36	0	0	0	0	0	0	0	0	135075.49
2016	63518.55	44378.74	71699.88	50678.8	45893.84	105733.42	66479.2	51257.27	48267.61	66783.54	69244.45	38910.96	722846.26
2015	42250.01	62495.07	61609.44	51944.44	50029.49	73978.1	48487.65	66559.36	33194.97	45910.07	26822.61	27514.49	590795.7
2014	-5903.22	22090.88	16101.29	16593.25	11121.08	15808.02	17827.51	16925.3	32254.92	65816.01	17510.9	54154.01	280299.95
2013	24889.1	37357.94	34862.09	-2866.12	42865.94	35168.28	32154.61	50163.5	17971.04	22228.58	25371.07	22175.89	342341.92
2012	33497.41	33699.58	34680.01	20791.03	49056.98	23540.13	18325.74	30275.95	10537.88	14502.58	8421.92	1634.25	278963.46
2011	40523.9	29309.86	40128.1	36723.94	58957.7	31743.23	56846.8	75903.69	116132.2	54981.21	54939.5	55972.96	652163.09

2010	36242.85	48192.95	40022.5	45969.14	54722.02	30148.54	65942.97	59750.56	54050	41419.08	58374.12	42406.23	577240.96
2009	64407.99	76310.79	62295.08	18535.72	22563.78	100040.27	26460.12	59165.76	43568.03	77488.98	44793.11	52122.58	647752.21
2008	61043.74	21796.11	48325.73	52396.82	37473.27	26443.46	27265.54	31137.38	71139.3	98661.16	120151.47	103003.3	698837.28
2007	18606.86	17643.42	23377.15	2542.81	3158.53	28417.45	32282.43	40518.34	24902.81	32014.45	56451.86	20310.18	300226.29
2006	17184.45	5975.95	-517.12	21669.6	28637.09	21749.94	25537.21	24607.09	6049.01	2832.49	8746.07	27007.13	189478.91
2005	11227.45	4857.1	14773.51	20068.91	10580.48	19847.92	6384.4	15682.07	-2838.72	15310.51	8504.15	9570.39	133968.17
2004	6525.01	6198.73	13127.25	9244.37	7981.12	17164.2	6979.93	10265.05	3583.14	2997.68	17869.05	31300.56	133236.09

STATS

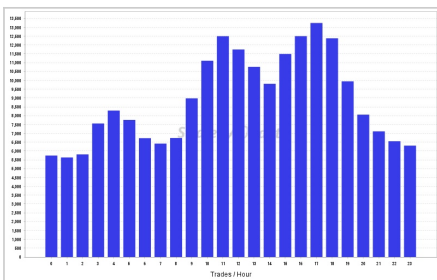
Strategy

Wins/Losses Ratio	2.4	Payout Ratio (Avg Win/Loss)	0.75	Average # of Bars in Trade	0
AHPR	0	Z-Score	-273.38	Z-Probability	99.9 %
Expectancy	26.66	Deviation	\$ 273.22	Exposure	-99999999 %
Stagnation in Days	49	Stagnation in %	1.01 %		

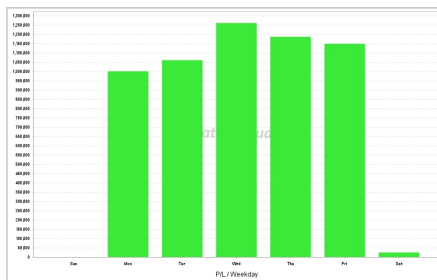
Trades

		# of Wins	150501	# of Losses	62665	# of Cancelled/Expired	0
Gross Profit	\$ 12683908.69	Gross Loss	\$ -7000682.91	Average Win	\$ 84.28	Average Loss	\$ -111.72
Largest Win	\$ 13370.76	Largest Loss	\$ -10709.75	Max Consec Wins	116	Max Consec Losses	46
Avg Consec Wins	8.33	Avg Consec Loss	3.47	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

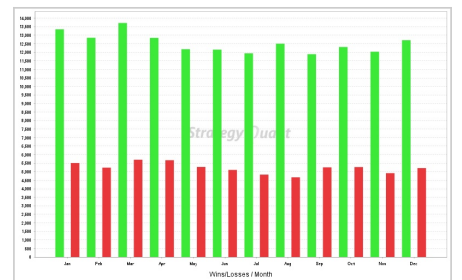
CHARTS



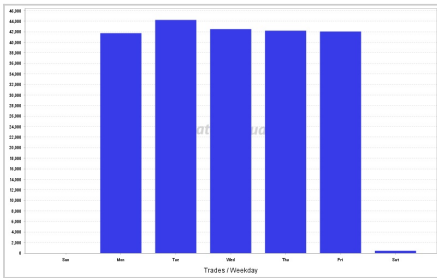
Trades by hour



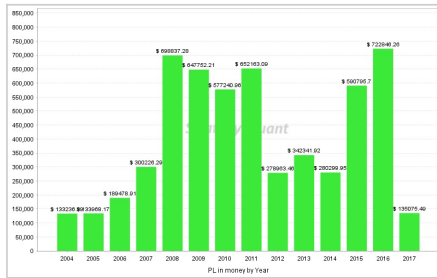
P/L by weekday



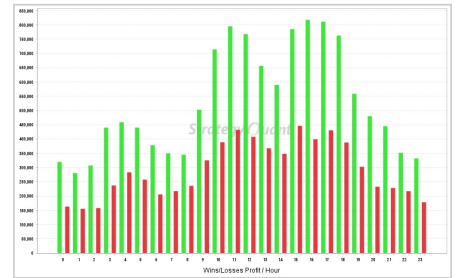
Wins/Losses by month



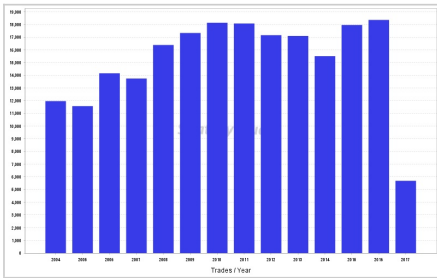
Trades by weekday



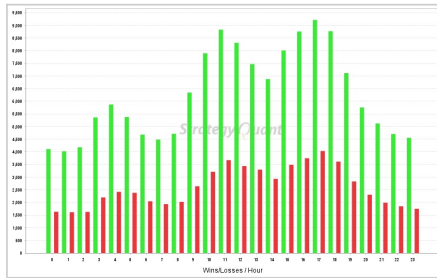
P/L by year



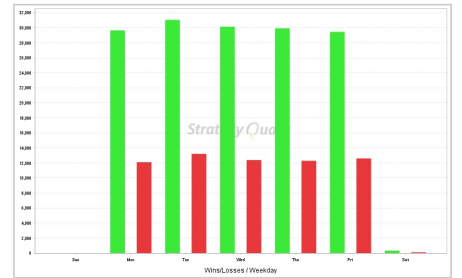
Wins/Losses Profit by hour



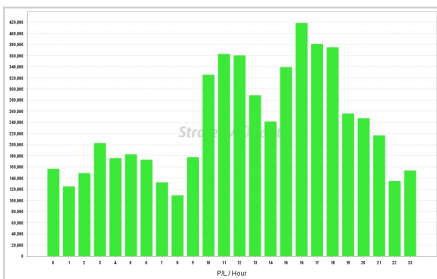
Trades by year



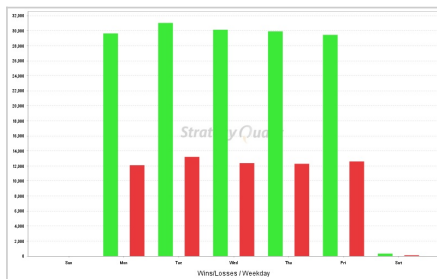
Wins/Losses by hour



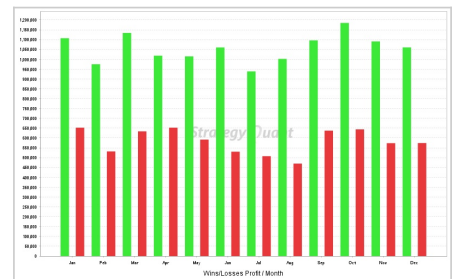
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

