

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 1440.8

PROFIT IN PIPS 19097.6 PIPS
YRLY AVG PROFIT \$ 163.12
YRLY AVG % RET 7.41 %
CAGR 5.76 %

OF TRADES

9475

SHARPE RATIO

0.4

PROFIT FACTOR

2.02

RETURN / DD RATIO

64.81

WINNING %

78.14 %

DRAWDOWN

\$ 22.23

% DRAWDOWN

0.98 %

DAILY AVG PROFIT

\$ 0.58

MTHLY AVG PROFIT

\$ 13.59

AVERAGE TRADE

\$ 0.45

ANNUAL% / MAX DD%

5.87

R EXPECTANCY

0.22 R

R EXP SCORE

239.88 R

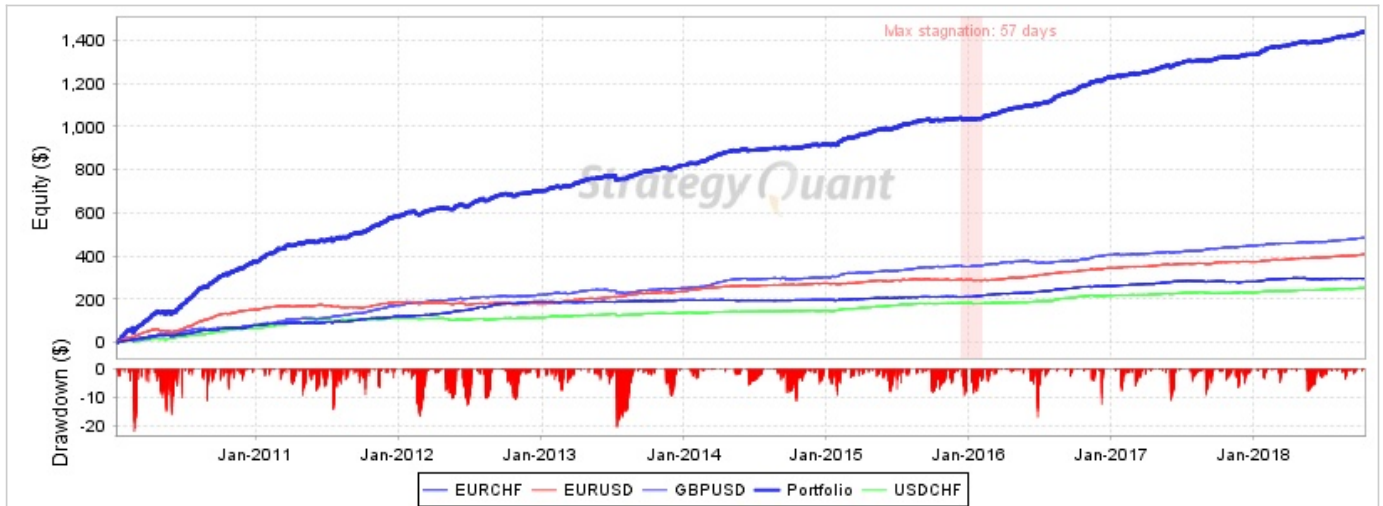
SON

21.57

SON SCORE

31.31

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURCHF	EURCHF	unknown	\$ 295.41	4021.3 pips	2204	0.27	2.16
S3	EURUSD	EURUSD	unknown	\$ 408.47	5632.4 pips	3086	0.18	1.84
S4	GBPUSD	GBPUSD	unknown	\$ 484.99	6311.6 pips	2775	0.23	2.08
S5	USDCHF	USDCHF	unknown	\$ 251.93	3132.3 pips	1410	0.28	2.09
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURCHF	33.72	78.4 %	\$ 8.76	1.38 %	\$ 33.76	\$ 2.81	\$ 0.17
S3	EURUSD	24.2	78.71 %	\$ 16.88	3.65 %	\$ 46.24	\$ 3.85	\$ 0.19
S4	GBPUSD	27.31	78.16 %	\$ 17.76	3.13 %	\$ 54.91	\$ 4.58	\$ 0.23
S5	USDCHF	23.2	76.45 %	\$ 10.86	0.98 %	\$ 28.52	\$ 2.38	\$ 0.18

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	23.47	13.73	5.93	12.94	-1.08	8.8	13.79	9.05	13.56	5.84	0	0	106.03
2017	8.41	6.1	9.86	17.41	5.94	19.66	7.69	-0.08	13.39	4.98	8.64	4.59	106.59
2016	0.73	21.21	18.04	11.65	11.72	7.56	13.52	33.17	14.94	26.1	21	13.54	193.18
2015	-2.69	34.27	11.93	15.69	8.28	8.28	17.62	16.27	-1.47	3.32	7.05	-2.4	116.15
2014	6.12	16.67	27.29	15.46	6.75	-2.11	4.82	3	-0.46	5.24	10.9	3.91	97.59
2013	14.86	9.18	11.94	19.69	4.98	6.72	-11.6	19.7	16.7	10.63	-2.59	19.18	119.39
2012	16.93	-3.51	18.3	2.34	14.4	-0.32	31.99	7.37	16.42	-3.12	6.07	9.76	116.63
2011	33.83	21	17.72	8.43	6.13	13.71	8	18	6.95	32.04	22.07	22.35	210.23
2010	44.49	22.74	44.78	24.17	5.63	41.32	48.84	32.95	41.58	17.68	25.65	25.18	375.01

STATS

Strategy

Wins/Losses Ratio	3.58	Payout Ratio (Avg Win/Loss)	0.56	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-15.01	Z-Probability	99.9 %

Expectancy	0.15	Deviation	\$ 0.75	Exposure	-99999999 %
Stagnation in Days	57	Stagnation in %	1.78 %		

Trades

		# of Wins	7404	# of Losses	2071	# of Cancelled/Expired	0
Gross Profit	\$ 2856.52	Gross Loss	\$ -1415.72	Average Win	\$ 0.39	Average Loss	\$ -0.68
Largest Win	\$ 3.91	Largest Loss	\$ -5.1	Max Consec Wins	49	Max Consec Losses	7
Avg Consec Wins	5.43	Avg Consec Loss	1.52	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

