

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 1122.34

PROFIT IN PIPS 7759.2 PIPS
YRLY AVG PROFIT \$ 170.53
YRLY AVG % RET 0.85 %
CAGR 0.68 %

OF TRADES

898

SHARPE RATIO

0.67

PROFIT FACTOR

5.08

RETURN / DD RATIO

58.58

WINNING %

82.41 %

DRAWDOWN

\$ 19.16

% DRAWDOWN

0.09 %

DAILY AVG PROFIT

\$ 1.32

MTHLY AVG PROFIT

\$ 14.21

AVERAGE TRADE

\$ 1.86

ANNUAL% / MAX DD%

7.61

R EXPECTANCY

0.72 R

R EXP SCORE

98 R

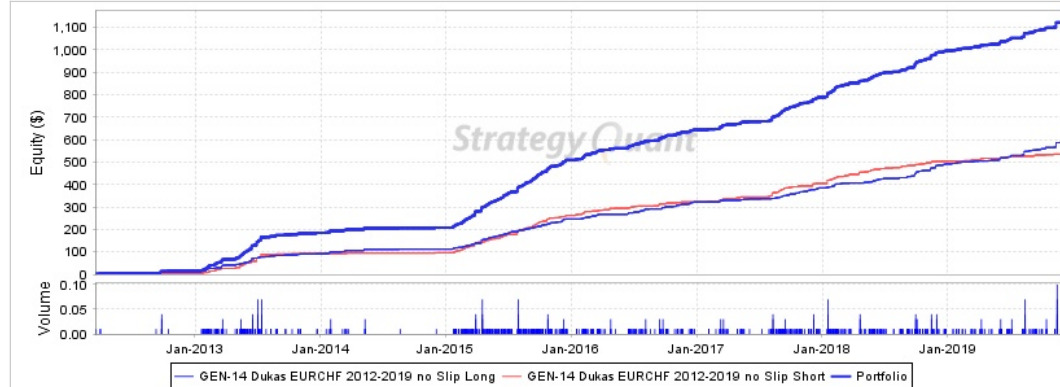
SQN

12.61

SQN SCORE

6.74

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	GEN-14 Dukas EURCHF 2012-2019 no Slip Long	GEN-14 Dukas EURCHF 2012-2019 no Slip Long	unknown	\$ 587.61	3924.7 pips	466	0.33	4.66
S3	GEN-14 Dukas EURCHF 2012-2019 no Slip Short	GEN-14 Dukas EURCHF 2012-2019 no Slip Short	unknown	\$ 534.73	3834.5 pips	432	0.37	5.66
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	GEN-14 Dukas EURCHF 2012-2019 no Slip Long	35.87	81.97 %	\$ 16.38	0.16 %	\$ 93.97	\$ 7.83	\$ 1.04
S3	GEN-14 Dukas EURCHF 2012-2019 no Slip Short	27.91	82.87 %	\$ 19.16	0.19 %	\$ 97.29	\$ 8.1	\$ 1.36

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	6.01	5	6.5	9.86	0.85	22.63	5.64	25.04	11.2	9.51	24.36	0	126.6
2018	27.27	24.35	11.33	9.21	19.36	16.47	4.15	10.85	25.28	18.47	31.83	7.57	206.14
2017	-0.19	4	20.35	2.14	10.36	0	4.41	33.17	26.13	16.67	10.32	18.7	146.06
2016	5.71	24.93	13.94	6.59	1.1	16.75	6.97	11.36	18.15	6.38	13.19	9.74	134.81
2015	12.52	23.94	35.25	29.1	22.69	29.9	27.4	21.62	34.69	34.39	7.14	22.13	300.77
2014	8.29	0	6.97	0	5.68	0	0	1.16	0	0	0	1.14	23.24
2013	14.18	19.5	18.98	7.11	30.96	39.51	21.5	8.19	2.29	6.08	0	2.26	170.56
2012	0	0	3.23	0	0	0	0	1.09	8.33	1.51	0	0	14.16

STATS

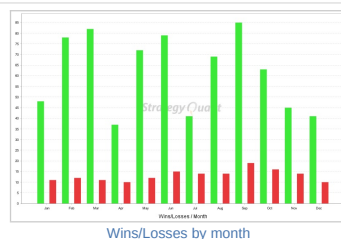
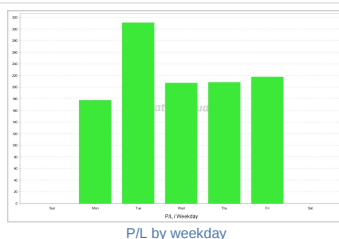
Strategy

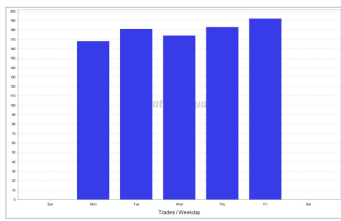
Wins/Losses Ratio	4.68	Payout Ratio (Avg Win/Loss)	1.08	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-5.97	Z-Probability	100 %
Expectancy	1.25	Deviation	\$ 3.03	Exposure	-999999999 %
Stagnation in Days	130	Stagnation in %	4.62 %		

Trades

		# of Wins	740	# of Losses	158	# of Cancelled/Expired	0
Gross Profit	\$ 1397.58	Gross Loss	\$ -275.24	Average Win	\$ 1.89	Average Loss	\$ -1.74
Largest Win	\$ 26.81	Largest Loss	\$ -8.81	Max Consec Wins	34	Max Consec Losses	4
Avg Consec Wins	6.98	Avg Consec Loss	1.5	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

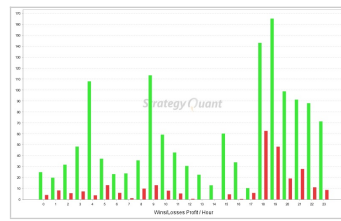




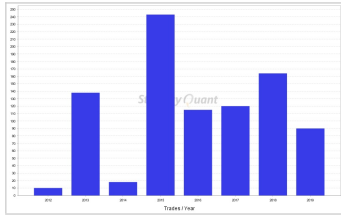
Trades by weekday



P/L by year



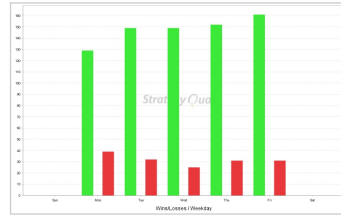
Wins/Losses Profit by hour



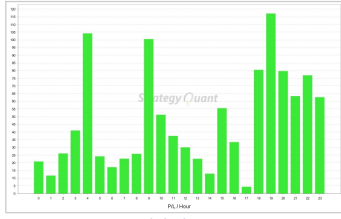
Trades by year



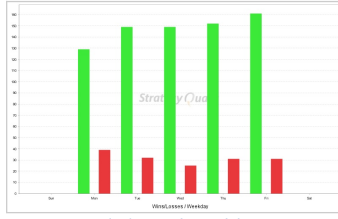
Wins/Losses by hour



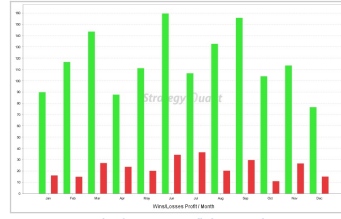
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month