

# QUANT ANALYZER PORTFOLIO REPORT

2010-2016 GBP52

## TOTAL PROFIT

**\$ 3527.01**

PROFIT IN PIPS 5721.4 PIPS  
YRLY AVG PROFIT \$ 516.12  
YRLY AVG % RET 25.81 %  
CAGR 15.63 %

## # OF TRADES

2274

## SHARPE RATIO

0.11

## PROFIT FACTOR

1.32

## RETURN / DD RATIO

5.09

## WINNING %

78.19 %

## DRAWDOWN

\$ 692.53

## % DRAWDOWN

12.97 %

## DAILY AVG PROFIT

\$ 2.61

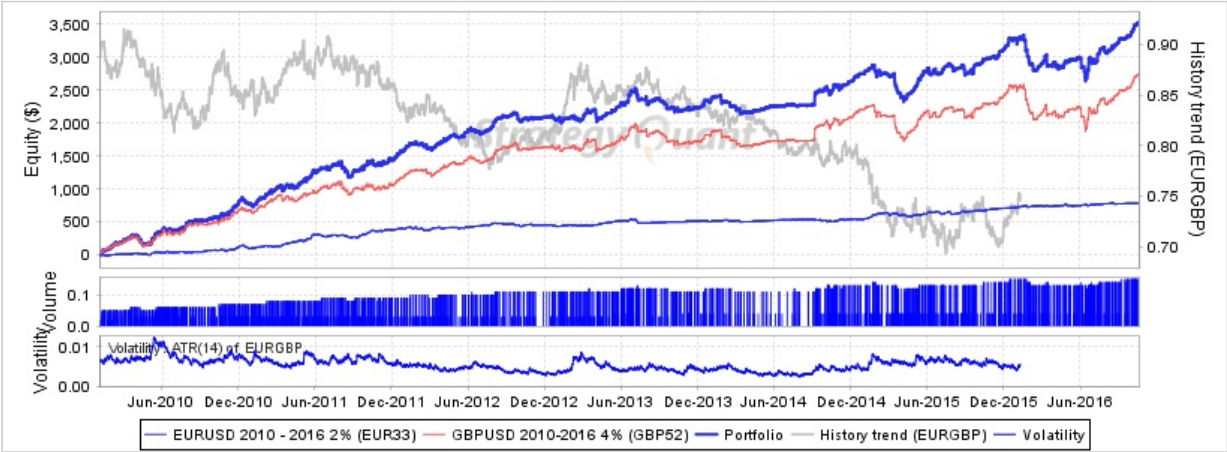
## MTHLY AVG PROFIT

\$ 43.01

## AVERAGE TRADE

\$ 11.18

generated by Quant Analyzer



## STRATEGIES IN PORTFOLIO

| #  | Name                          | Symbol                        | Timeframe | Net Profit (\$) | Net Profit (pips) | # of Trades        | Sharpe Ratio        | Profit Factor     |
|----|-------------------------------|-------------------------------|-----------|-----------------|-------------------|--------------------|---------------------|-------------------|
| S2 | EURUSD 2010 - 2016 2% (EUR33) | EURUSD 2010 - 2016 2% (EUR33) | unknown   | \$ 783.01       | 2472.5 pips       | 885                | 0.15                | 1.44              |
| S3 | GBPUSD 2010-2016 4% (GBP52)   | GBPUSD 2010-2016 4% (GBP52)   | unknown   | \$ 2744         | 3248.9 pips       | 1389               | 0.11                | 1.3               |
| #  | Name                          | Return / DD Ratio             | Winning % | Drawdown        | % Drawdown        | Yearly avg. profit | Monthly avg. profit | Daily avg. profit |
| S2 | EURUSD 2010 - 2016 2% (EUR33) | 11.48                         | 84.75 %   | \$ 68.18        | 4.85 %            | \$ 117.42          | \$ 9.79             | \$ 1.04           |
| S3 | GBPUSD 2010-2016 4% (GBP52)   | 3.87                          | 74.01 %   | \$ 709.01       | 19.74 %           | \$ 401.58          | \$ 33.46            | \$ 2.4            |

## MONTHLY PERFORMANCE (\$)

| Year | Jan     | Feb     | Mar     | Apr     | May    | Jun    | Jul    | Aug     | Sep    | Oct    | Nov    | Dec    | YTD    |
|------|---------|---------|---------|---------|--------|--------|--------|---------|--------|--------|--------|--------|--------|
| 2016 | -283.66 | -118.04 | 29.86   | 29.84   | 35.01  | -69.75 | 249    | 54.66   | 123.29 | 195.3  | 0      | 0      | 245.51 |
| 2015 | -44.41  | 38.46   | -285.58 | 27.51   | 289.24 | -34.41 | 117.16 | -40.38  | 76.84  | 85.02  | 116.46 | 184.57 | 530.48 |
| 2014 | 11.32   | -71.99  | -85.27  | 28.2    | 61.14  | 8.34   | 7      | -1.1    | 240.87 | 63.03  | 49.75  | 126.23 | 437.52 |
| 2013 | 23.36   | -32.51  | 154.68  | -56.99  | 151.95 | 176.16 | -77.8  | -25.86  | -132.7 | -37.92 | 30.41  | 80.41  | 253.19 |
| 2012 | 81.26   | -61.15  | 95.53   | 85.68   | 85.37  | -45.62 | 113.78 | 148.03  | -34.39 | 11.91  | 13.41  | -30.56 | 463.25 |
| 2011 | 146.74  | 126.7   | 25.94   | 82.23   | 143    | 49.76  | 65.56  | -105.83 | 106.82 | 7.94   | 73.93  | 153.15 | 875.94 |
| 2010 | 117.4   | 84.64   | 94.42   | -131.71 | 191.58 | 26.53  | 100.13 | 47.09   | 27.84  | 52.56  | 199.61 | -88.97 | 721.12 |

## STATS

| Strategy                   |              |                             |         |
|----------------------------|--------------|-----------------------------|---------|
| Wins/Losses Ratio          | 3.58         | Payout Ratio (Avg Win/Loss) | 0.37    |
| AHPR                       | 0.05         | Z-Score                     | -2.65   |
| Expectancy                 | 1.55         | Deviation                   | \$ 20.3 |
| Stagnation in Days         | 473          | Stagnation in %             | 19.03 % |
| Average # of Bars in Trade | 0            |                             |         |
| Z-Probability              | 99.6 %       |                             |         |
| Exposure                   | -999999999 % |                             |         |

| Trades                  |           |                 |              |
|-------------------------|-----------|-----------------|--------------|
| # of Wins               | 1778      | # of Losses     | 496          |
| # of Cancelled/Expired  | 0         |                 |              |
| Gross Profit            | \$ 14474  | Gross Loss      | \$ -10946.99 |
| Average Win             | \$ 8.14   |                 |              |
| Average Loss            | \$ -22.07 |                 |              |
| Largest Win             | \$ 176.15 | Largest Loss    | \$ -132.34   |
| Max Consec Wins         | 21        |                 |              |
| Max Consec Losses       | 6         |                 |              |
| Avg Consec Wins         | 4.83      | Avg Consec Loss | 1.35         |
| Avg # of Bars in Wins   | 0         |                 |              |
| Avg # of Bars in Losses | 0         |                 |              |

## CHARTS

