

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 458806.01

PROFIT IN PIPS 48265.5 PIPS
YRLY AVG PROFIT \$ 25027.14
YRLY AVG % RET 83.42 %
CAGR 15.82 %

OF TRADES

18391

SHARPE RATIO

0.09

PROFIT FACTOR

1.24

RETURN / DD RATIO

35.98

WINNING %

66.82 %

DRAWDOWN

\$ 12753.43

% DRAWDOWN

8.51 %

DAILY AVG PROFIT

\$ 73.02

MTHLY AVG PROFIT

\$ 2085.48

AVERAGE TRADE

\$ 230.51

ANNUAL% / MAX DD%

1.86

R EXPECTANCY

0.08 R

R EXP SCORE

80.79 R

SQN

11.79

SQN SCORE

9.3

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURUSD	EURUSD	unknown	\$ 130244.4	13392.5 pips	5276	0.08	1.31
S3	GBPUSD	GBPUSD	unknown	\$ 221124.84	23082.8 pips	7792	0.07	1.25
S4	USDJPY	USDJPY	unknown	\$ 107436.77	11790.2 pips	5323	0.07	1.19
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURUSD	20.04	68.5 %	\$ 6499.5	21.26 %	\$ 7103.7	\$ 592.02	\$ 28.14
S3	GBPUSD	31.51	66.62 %	\$ 7018.43	29.05 %	\$ 12061.97	\$ 1005.11	\$ 39.93
S4	USDJPY	12.8	65.45 %	\$ 8390.68	18.44 %	\$ 5887.93	\$ 490.58	\$ 24.09

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	3477.13	657.13	4470.37	-251.03	0	0	0	0	0	0	0	0	8353.6
2017	-1346.28	2425.74	3399.16	-914.61	318.13	-913.03	1702.17	581.39	6140.51	174.86	-2840.03	2283.49	11011.5
2016	-1040.71	1910.61	1196.93	6381.48	5124.69	5405.57	5196.1	2289.82	-126.45	640.79	1150.4	8720.62	36849.85
2015	-32.51	761.46	2072.55	-2069.14	4226.48	2454.56	5352.83	4729.14	1084.94	-3345.33	-956.22	1901.66	16180.42
2014	2881.13	-317.14	789.93	743.47	1613.18	-115.95	653.07	313.58	600.85	1288.65	542.72	4135.36	13128.85
2013	6026.23	1521.93	1783.07	256.83	2573.07	4862.3	5748.66	3855.01	3593.79	-1077.21	3105.83	813.46	33062.97
2012	3512.69	-3295.25	2943.7	692.06	-568.6	4.69	-300.64	-1412.74	193.54	2373.92	-505.14	1676.98	5315.21
2011	5487.72	-715.61	5239.5	4045.87	585.86	1611.44	7489.74	1685.21	665.85	-6516.38	336.85	1994.52	21910.57
2010	4768.5	2460.87	6102.52	4040.8	-1141.61	5888.98	9798.24	2296.33	645.22	2050.31	7296.33	1189.06	45395.55
2009	-656.39	350.34	11808.88	7091.97	5895.58	3179.12	3001.03	5779	2769.35	2313.77	4165.9	-4596.38	41102.17
2008	-3208.3	7640.16	5647.49	6786.41	5445.09	-2109.81	-4921.63	7782.54	3332.85	-1032.49	-1167.78	6019.19	30213.72
2007	2034.89	4198.88	5553.08	4327.29	589.09	2481.87	1782.72	614.28	1789.22	-963.83	5965.92	5507.38	33880.79
2006	2945.76	2632.57	3716.57	112.54	5401.23	4168.77	2344.64	-1918.09	2953.41	715.31	733.2	-3937.57	19868.34
2005	742.22	225.6	3235.42	1852.94	5939.24	5931.43	2574.41	2114.78	417.09	4936.49	1872.1	-1837.85	28003.87
2004	7163.22	1905.05	233.89	9785.25	3180.18	-928.14	3661.37	-691.33	957.44	1770.99	2962.86	478.53	30479.31
2003	-2020.46	4727.62	1602.27	413.73	2687.72	-867.95	1825.9	7209.13	3075.74	-2297.58	4638.11	-2781.29	18212.94

2002	1034.44	-897.57	2812.04	345.22	1981.87	-541.36	2809.48	5380.62	877.52	-622.55	1534.66	584.02	15298.39
2001	6195.81	-778.12	1381.75	7170.56	162.24	4476.84	-601.93	1226.66	-2589.59	4693.51	-1709.43	1568.72	21197.02
2000	6839.77	7439.17	1898.86	-1286.23	6471.85	3837.62	1987.43	-7.81	-2041.34	611.87	-165.47	3755.22	29340.94

STATS

Strategy							
Wins/Losses Ratio	2.01	Payout Ratio (Avg Win/Loss)	0.62	Average # of Bars in Trade	0		
AHPR	0.02	Z-Score	-7.49	Z-Probability	0 %		
Expectancy	24.95	Deviation	\$ 353.04	Exposure	-99999999 %		
Stagnation in Days	499	Stagnation in %	7.47 %				

Trades							
		# of Wins	12289	# of Losses	6102	# of Cancelled/Expired	0
Gross Profit	\$ 2349043.09	Gross Loss	\$ -1890237.08	Average Win	\$ 191.15	Average Loss	\$ -309.77
Largest Win	\$ 651.11	Largest Loss	\$ -655.75	Max Consec Wins	31	Max Consec Losses	10
Avg Consec Wins	3.19	Avg Consec Loss	1.58	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

