

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

### TOTAL PROFIT

\$  
**10860462.94**

PROFIT IN PIPS 36143.7 PIPS  
YRLY AVG PROFIT \$ 589741.34  
YRLY AVG % RET 1965.8 %  
CAGR 36.37 %

### # OF TRADES

**19153**

### SHARPE RATIO

**0.05**

### PROFIT FACTOR

**1.18**

### RETURN / DD RATIO

**19.78**

### WINNING %

**62.37 %**

### DRAWDOWN

**\$ 548943.67**

### % DRAWDOWN

**23.26 %**

### DAILY AVG PROFIT

**\$ 1731.3**

### MTHLY AVG PROFIT

**\$ 49142.37**

### AVERAGE TRADE

**\$ 6927.35**

### ANNUAL% / MAX DD%

**1.56**

### R EXPECTANCY

**0.07 R**

### R EXP SCORE

**69.78 R**

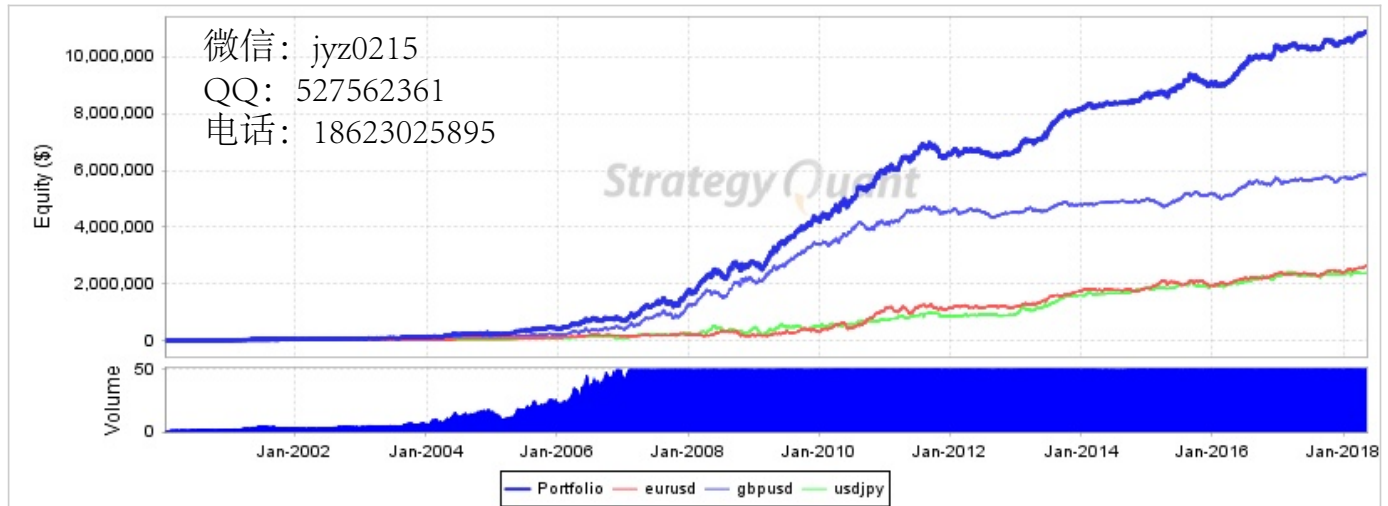
### SQN

**7.52**

### SQN SCORE

**6.66**

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	\$ 2641071.37	9406 pips	5357	0.06	1.19
S3	gbpUSD	gbpUSD	unknown	\$ 5834581.37	16806.5 pips	8201	0.05	1.18
S4	usdjpy	usdjpy	unknown	\$ 2384810.2	9931.2 pips	5595	0.05	1.15
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	eurUSD	9.23	65.13 %	\$ 286240	52.65 %	\$ 143407.66	\$ 11950.55	\$ 572.03
S3	gbpUSD	13.87	61.36 %	\$ 420535.47	50.73 %	\$ 316821.82	\$ 26400.82	\$ 1057.56
S4	usdjpy	7.27	61.22 %	\$ 327838.34	59.12 %	\$ 130071.26	\$ 10840.05	\$ 540.77

## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	110996.74	-1768.05	197986.24	28234.26	16000.42	0	0	0	0	0	0	0	351449.61
2017	-119109.24	58998.22	136227.03	-128690.13	-18870.54	-62727.95	73352.76	-5029.81	265760.56	-14202.64	-158875.5	105977.85	132810.61
2016	-90534.03	58317.39	70820.5	213084.01	217113.96	218531.1	162808.05	84821.62	-4532.22	-15404.88	18997	375460.51	1309483.01
2015	-49371.2	-2938.8	73835.09	-60092.13	155876.84	84901.03	229377.41	194941.47	-1223.72	-180335.62	-94655.43	-518.81	349796.13
2014	136016.1	-40423	27324.78	15259.17	67672.14	-6454.87	20907.37	5629.02	45588.78	32490.44	82637.89	182500.64	569148.46
2013	260280.97	60498.26	47059.1	52993.54	56482.92	234487.16	313076.66	174464.23	160146.05	-39510.51	123383.57	31034.83	1474396.78
2012	165645.46	-138713.8	122599.03	-4175.97	-30229.55	-54135.26	-35046.86	-73266.76	11558.02	94848.51	-40111.99	88034.3	107005.13
2011	234428.43	-80992.53	241823.02	178106.25	17099.72	119077.68	301329.32	-106780.54	49402.13	-355714.72	-24762.98	93310.86	666326.64
2010	211453.79	-2272.35	270163.1	136187.55	-66496.64	234628.68	324557.2	91920.72	-25387.61	68585.73	380239.71	71474.59	1695054.47
2009	-99546.47	-13847.08	478774.66	103477.77	185304.59	66233.57	174320.49	218025.3	78043.91	141039.2	280518.84	-165188.22	1447156.56
2008	-64626.31	266351.32	210402.46	193767.74	136012.7	-93798.67	-190391.54	354124.47	58197.23	32635.75	-21845.06	129795.47	1010625.56
2007	79316.12	82113.52	101383.89	182234.46	35087.32	99708.67	76036.08	-35432.52	-237.37	-51850.96	209482.94	255973.66	1033815.81
2006	60723.94	21267.88	90024.82	-15853.66	115121.84	26273.99	42405.79	-21250.11	38020.21	12546.11	14627.81	-94364.9	289543.72
2005	-14333.97	-8317.09	4241.74	28731.32	57024.86	26259.09	21848.52	20126.01	-1396.42	36393.26	30397.54	-44829.43	156145.43
2004	40873.57	-4034.77	-994.84	51033.75	45069.89	-24366.77	41440.71	-13130.49	1225.19	9481.96	9274.83	-3096.72	152776.31
2003	-6148.25	8628.13	4547.28	-505.02	-1905.45	4222.29	-4924.96	23703.98	11620.03	-13320.38	14837.68	-21758.91	18996.42

2002	-4869.97	-3082.13	6776.63	-1279.95	7643.22	441.82	5655.34	14515.44	1867.78	-155.42	4779.45	1108.95	33401.16
2001	11497.84	-712.4	5359.37	15912.53	2989.02	11771.34	-9243.58	2835.33	-9252.52	9311.56	-6714.43	3498.24	37252.3
2000	5390.99	4224.04	-695.64	-3910.72	6772.62	6288.78	3227.14	-1743.87	-1879.69	2301.17	211.52	5092.49	25278.83

STATS

Strategy					
Wins/Losses Ratio	1.66	Payout Ratio (Avg Win/Loss)	0.71	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-7.3	Z-Probability	0 %
Expectancy	567.04	Deviation	\$ 12222.9	Exposure	-999999999 %
Stagnation in Days	519	Stagnation in %	7.74 %		

Trades							
		# of Wins	11946	# of Losses	7207	# of Cancelled/Expired	0
Gross Profit	\$ 71770043.44	Gross Loss	\$ -60909580.5	Average Win	\$ 6007.87	Average Loss	\$ -8451.45
Largest Win	\$ 31804.59	Largest Loss	\$ -63712.77	Max Consec Wins	20	Max Consec Losses	10
Avg Consec Wins	2.8	Avg Consec Loss	1.69	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

