

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

### TOTAL PROFIT

**\$ 48021.59**

PROFIT IN PIPS 13746.9 PIPS  
YRLY AVG PROFIT \$ 12527.57  
YRLY AVG % RET 125.28 %  
CAGR 55.2 %

# OF TRADES	5128	SHARPE RATIO	0.1	PROFIT FACTOR	1.49	RETURN / DD RATIO	12.05	WINNING %	25.86 %
DRAWDOWN	\$ 3985.6	% DRAWDOWN	8.93 %	DAILY AVG PROFIT	\$ 41.15	MTHLY AVG PROFIT	\$ 1043.95	AVERAGE TRADE	\$ 47.74
ANNUAL% / MAX DD%	6.18	R EXPECTANCY	0.27 R	R EXP SCORE	357.83 R	SQN	6.37	SQN SCORE	10.53

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	\$ 18946.72	3555.8 pips	1434	0.1	1.35
S3	GBPUSD	GBPUSD	unknown	\$ 19897.73	5105.9 pips	1900	0.11	1.95
S4	GBPjpy	GBPjpy	unknown	\$ 4938.58	2616.8 pips	764	0.08	1.39
S5	USDJPY	USDJPY	unknown	\$ 4238.56	2468.4 pips	1030	0.08	1.38
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURUSD	9.41	35.92 %	\$ 2014.12	8.96 %	\$ 4942	\$ 411.89	\$ 22.11
S3	GBPUSD	10.95	13.71 %	\$ 1816.57	6.1 %	\$ 5190.17	\$ 432.56	\$ 18.02
S4	GBPjpy	4.16	25.99 %	\$ 1187.84	10.7 %	\$ 1378.41	\$ 114.85	\$ 9.88
S5	USDJPY	4.66	30.69 %	\$ 908.85	7.58 %	\$ 1105.65	\$ 92.14	\$ 7.75

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	3665.64	2084.48	1537.61	513.96	4378.69	233.15	-1571.53	-937.97	2486.34	1478	0	0	13868.37
2017	1888	459.44	611.81	194.19	2748.5	517.2	4899.31	2343.83	2459.59	3068.97	-170.77	-988.8	18031.27
2016	1178.92	524.62	-282.44	851.13	-133.68	33.02	1258.47	771.8	3836.01	-30.48	1389.65	1388.37	10785.39
2015	390.51	377.76	510.34	486.39	638.34	773.17	329.32	-107.8	795.34	-339.65	957.9	524.94	5336.56

### STATS

#### Strategy

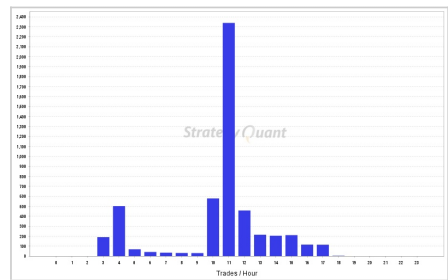
Wins/Losses Ratio	0.35	Payout Ratio (Avg Win/Loss)	4.27	Average # of Bars in Trade	0
AHPR	0.04	Z-Score	-16.07	Z-Probability	99.9 %
Expectancy	9.36	Deviation	\$ 112.03	Exposure	-999999999 %
Stagnation in Days	84	Stagnation in %	6.01 %		

#### Trades

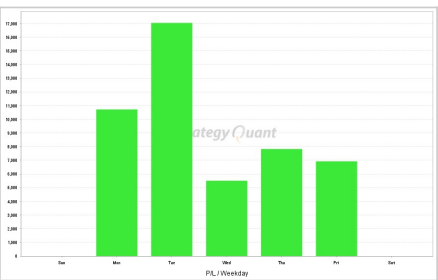
# of Wins	980	# of Losses	2810	# of Cancelled/Expired	1338
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Gross Profit	\$ 146408.39	Gross Loss	\$ -98386.8	Average Win	\$ 149.4	Average Loss	\$ -35.01
Largest Win	\$ 1253.99	Largest Loss	\$ -282.46	Max Consec Wins	4	Max Consec Losses	28
Avg Consec Wins	1.18	Avg Consec Loss	5	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

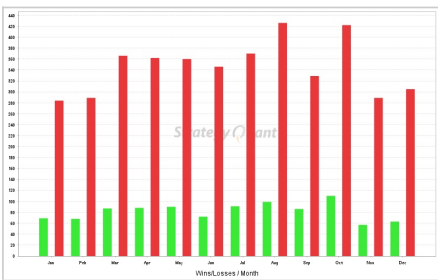
CHARTS



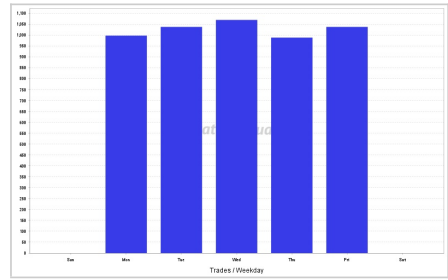
Trades by hour



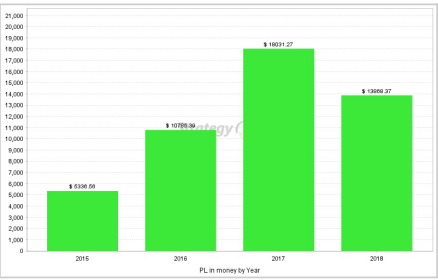
P/L by weekday



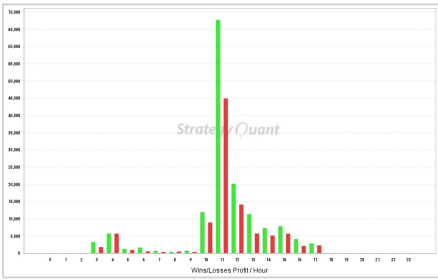
Wins/Losses by month



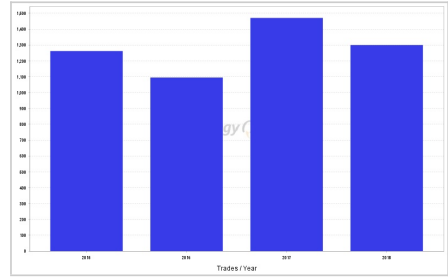
Trades by weekday



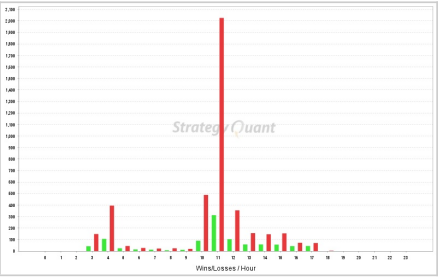
P/L by year



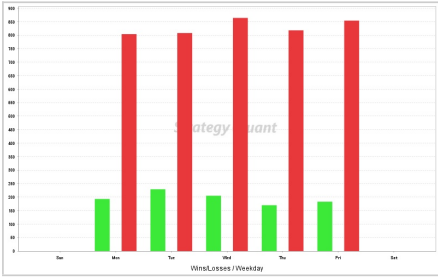
Wins/Losses Profit by hour



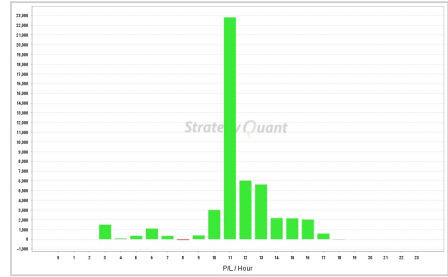
Trades by year



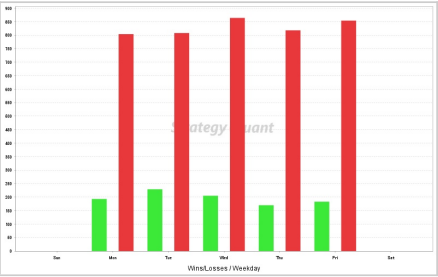
Wins/Losses by hour



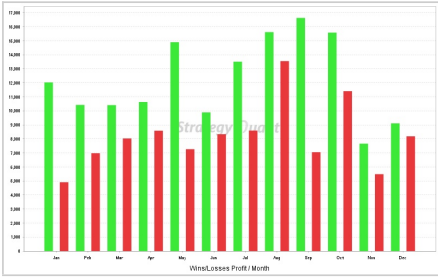
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month