

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 219144.23

PROFIT IN PIPS 175312360.3 PIPS

YRLY AVG PROFIT \$ 23906.6

YRLY AVG % RET 4.19 %

CAGR 3.31 %

OF TRADES

61929

SHARPE RATIO

0

PROFIT FACTOR

1.85

RETURN / DD RATIO

89.71

WINNING %

67.33 %

DRAWDOWN

\$ 2442.72

% DRAWDOWN

0.37 %

DAILY AVG PROFIT

\$ 68.98

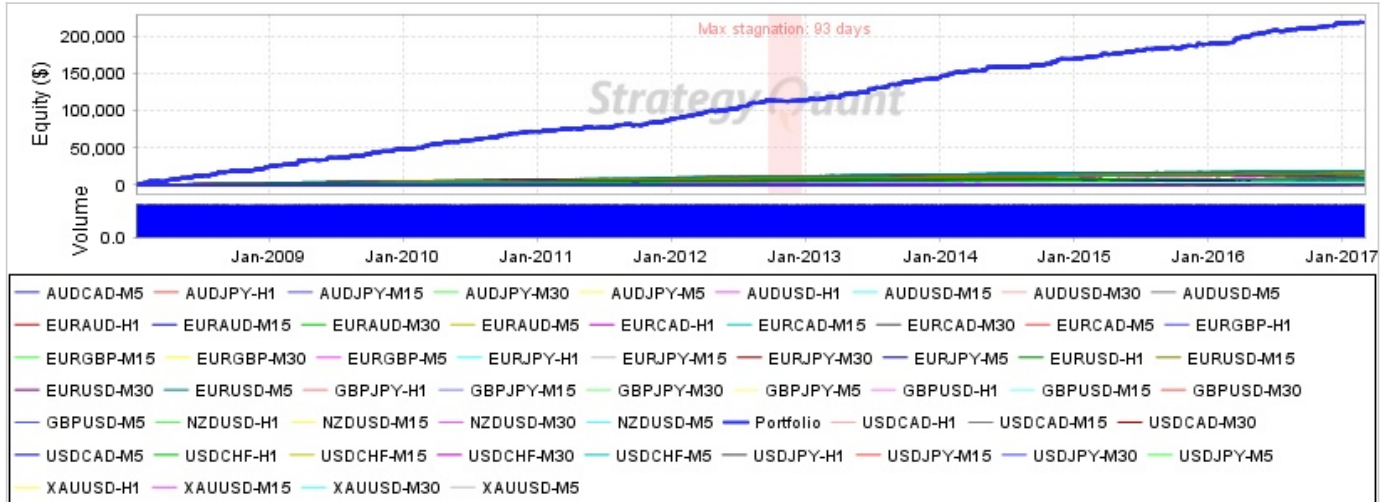
MTHLY AVG PROFIT

\$ 1992.22

AVERAGE TRADE

\$ 11.83

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

| # | Name | Symbol | Timeframe | Net Profit (\$) | Net Profit (pips) | # of Trades | Sharpe Ratio | Profit Factor |
|-----|------------|------------|-----------|-----------------|-------------------|-------------|--------------|---------------|
| S2 | AUDCAD-M5 | AUDCAD-M5 | unknown | \$ 725.42 | 4599.9 pips | 394 | 0.26 | 2.15 |
| S3 | AUDJPY-H1 | AUDJPY-H1 | unknown | \$ 658.53 | 3600 pips | 94 | 0.3 | 2.16 |
| S4 | AUDJPY-M15 | AUDJPY-M15 | unknown | \$ 1048.91 | 7334.1 pips | 410 | 0.14 | 1.6 |
| S5 | AUDJPY-M30 | AUDJPY-M30 | unknown | \$ 1777.25 | 10474.3 pips | 432 | 0.23 | 1.84 |
| S6 | AUDJPY-M5 | AUDJPY-M5 | unknown | \$ 1967.13 | 14217.8 pips | 993 | 0.17 | 1.56 |
| S7 | AUDUSD-H1 | AUDUSD-H1 | unknown | \$ 1861.55 | 8804.7 pips | 537 | 0.2 | 1.82 |
| S8 | AUDUSD-M15 | AUDUSD-M15 | unknown | \$ 3728.06 | 18637 pips | 1472 | 0.17 | 1.95 |
| S9 | AUDUSD-M30 | AUDUSD-M30 | unknown | \$ 2738.75 | 14550.7 pips | 984 | 0.14 | 1.72 |
| S10 | AUDUSD-M5 | AUDUSD-M5 | unknown | \$ 3550.6 | 17944.5 pips | 1528 | 0.18 | 1.85 |
| S11 | EURAUD-H1 | EURAUD-H1 | unknown | \$ 1672.08 | 8744.1 pips | 468 | 0.17 | 2.61 |
| S12 | EURAUD-M15 | EURAUD-M15 | unknown | \$ 5108.06 | 36991.6 pips | 2387 | 0.18 | 1.83 |
| S13 | EURAUD-M30 | EURAUD-M30 | unknown | \$ 6187.79 | 38800.2 pips | 1756 | 0.24 | 2.23 |
| S14 | EURAUD-M5 | EURAUD-M5 | unknown | \$ 5063.44 | 32370.5 pips | 1938 | 0.17 | 2.11 |
| S15 | EURCAD-H1 | EURCAD-H1 | unknown | \$ 458.18 | 4051.6 pips | 188 | 0.1 | 1.4 |
| S16 | EURCAD-M15 | EURCAD-M15 | unknown | \$ 881.75 | 9023.3 pips | 445 | 0.11 | 1.35 |
| S17 | EURCAD-M30 | EURCAD-M30 | unknown | \$ 1539.05 | 11974.7 pips | 509 | 0.17 | 1.55 |
| S18 | EURCAD-M5 | EURCAD-M5 | unknown | \$ 3307.54 | 23889 pips | 1126 | 0.24 | 1.72 |
| S19 | EURGBP-H1 | EURGBP-H1 | unknown | \$ 1789.46 | 6325.8 pips | 389 | 0.24 | 2.13 |
| S20 | EURGBP-M15 | EURGBP-M15 | unknown | \$ 1511.76 | 6349.4 pips | 481 | 0.21 | 1.79 |
| S21 | EURGBP-M30 | EURGBP-M30 | unknown | \$ 3095.93 | 13818.7 pips | 1180 | 0.14 | 1.65 |
| S22 | EURGBP-M5 | EURGBP-M5 | unknown | \$ 3306.92 | 12982.1 pips | 1291 | 0.19 | 1.86 |
| S23 | EURJPY-H1 | EURJPY-H1 | unknown | \$ 1802.82 | 7919 pips | 210 | 0.33 | 2.92 |
| S24 | EURJPY-M15 | EURJPY-M15 | unknown | \$ 3588.58 | 21683.9 pips | 1063 | 0.18 | 1.78 |
| S25 | EURJPY-M30 | EURJPY-M30 | unknown | \$ 2850.39 | 15437.6 pips | 632 | 0.18 | 1.88 |
| S26 | EURJPY-M5 | EURJPY-M5 | unknown | \$ 2748.56 | 17021.2 pips | 784 | 0.17 | 1.67 |

| | | | | | | | | |
|-----|------------|------------|---------|-------------|---------------|------|------|------|
| S27 | EURUSD-H1 | EURUSD-H1 | unknown | \$ 8752.96 | 44106.1 pips | 2262 | 0.18 | 1.65 |
| S28 | EURUSD-M15 | EURUSD-M15 | unknown | \$ 15073.18 | 69106.9 pips | 3938 | 0.19 | 2.17 |
| S29 | EURUSD-M30 | EURUSD-M30 | unknown | \$ 14286.03 | 64292.1 pips | 3216 | 0.24 | 2.05 |
| S30 | EURUSD-M5 | EURUSD-M5 | unknown | \$ 18585.46 | 75627.7 pips | 3937 | 0.31 | 2.65 |
| S31 | GBPJPY-H1 | GBPJPY-H1 | unknown | \$ 1585.99 | 13674.7 pips | 571 | 0.11 | 1.27 |
| S32 | GBPJPY-M15 | GBPJPY-M15 | unknown | \$ 1130.68 | 7891.2 pips | 368 | 0.15 | 1.54 |
| S33 | GBPJPY-M30 | GBPJPY-M30 | unknown | \$ 1503.78 | 11131.6 pips | 504 | 0.15 | 1.45 |
| S34 | GBPJPY-M5 | GBPJPY-M5 | unknown | \$ 2337.35 | 15583.5 pips | 838 | 0.17 | 1.53 |
| S35 | GBPUSD-H1 | GBPUSD-H1 | unknown | \$ 663 | 3603.2 pips | 134 | 0.22 | 1.74 |
| S36 | GBPUSD-M15 | GBPUSD-M15 | unknown | \$ 3385.81 | 17110.9 pips | 826 | 0.21 | 1.74 |
| S37 | GBPUSD-M30 | GBPUSD-M30 | unknown | \$ 4130.69 | 20752.6 pips | 933 | 0.2 | 1.76 |
| S38 | GBPUSD-M5 | GBPUSD-M5 | unknown | \$ 6664.52 | 29815.8 pips | 2220 | 0.17 | 2.08 |
| S39 | NZDUSD-H1 | NZDUSD-H1 | unknown | \$ 1076.86 | 6131.2 pips | 405 | 0.19 | 1.53 |
| S40 | NZDUSD-M15 | NZDUSD-M15 | unknown | \$ 2131.98 | 11068.9 pips | 849 | 0.16 | 1.86 |
| S41 | NZDUSD-M30 | NZDUSD-M30 | unknown | \$ 1393.24 | 6213.5 pips | 357 | 0.24 | 2.01 |
| S42 | NZDUSD-M5 | NZDUSD-M5 | unknown | \$ 1937.99 | 10847.5 pips | 856 | 0.17 | 1.72 |
| S43 | USDCAD-H1 | USDCAD-H1 | unknown | \$ 362.04 | 1792.2 pips | 65 | 0.24 | 1.89 |
| S44 | USDCAD-M15 | USDCAD-M15 | unknown | \$ 1560.18 | 9934.6 pips | 530 | 0.19 | 1.85 |
| S45 | USDCAD-M30 | USDCAD-M30 | unknown | \$ 2071.71 | 13717.9 pips | 810 | 0.12 | 1.72 |
| S46 | USDCAD-M5 | USDCAD-M5 | unknown | \$ 788.19 | 3952.6 pips | 132 | 0.38 | 2.82 |
| S47 | USDCHF-H1 | USDCHF-H1 | unknown | \$ 1918.59 | 8566.5 pips | 617 | 0.18 | 1.75 |
| S48 | USDCHF-M15 | USDCHF-M15 | unknown | \$ 7144.86 | 36342.7 pips | 2881 | 0.18 | 1.76 |
| S49 | USDCHF-M30 | USDCHF-M30 | unknown | \$ 4331.95 | 26632.9 pips | 2057 | 0.14 | 1.5 |
| S50 | USDCHF-M5 | USDCHF-M5 | unknown | \$ 5932.44 | 32617.5 pips | 2984 | 0.18 | 1.63 |
| S51 | USDJPY-H1 | USDJPY-H1 | unknown | \$ 2270.64 | 8771.5 pips | 486 | 0.21 | 2.31 |
| S52 | USDJPY-M15 | USDJPY-M15 | unknown | \$ 2254.64 | 11223.3 pips | 660 | 0.17 | 1.85 |
| S53 | USDJPY-M30 | USDJPY-M30 | unknown | \$ 5365.14 | 21171.3 pips | 1125 | 0.23 | 2.42 |
| S54 | USDJPY-M5 | USDJPY-M5 | unknown | \$ 747.78 | 4534.2 pips | 270 | 0.16 | 1.53 |
| S55 | XAUUSD-H1 | XAUUSD-H1 | unknown | \$ 6457.02 | 29230700 pips | 906 | 0.17 | 1.87 |
| S56 | XAUUSD-M15 | XAUUSD-M15 | unknown | \$ 9274.51 | 49956000 pips | 1623 | 0.14 | 1.68 |
| S57 | XAUUSD-M30 | XAUUSD-M30 | unknown | \$ 13427.67 | 59447900 pips | 1698 | 0.18 | 1.93 |
| S58 | XAUUSD-M5 | XAUUSD-M5 | unknown | \$ 7628.84 | 35724000 pips | 1180 | 0.19 | 1.92 |

| # | Name | Return / DD Ratio | Winning % | Drawdown | % Drawdown | Yearly avg. profit | Monthly avg. profit | Daily avg. profit |
|-----|------------|-------------------|-----------|-----------|------------|--------------------|---------------------|-------------------|
| S2 | AUDCAD-M5 | 4.75 | 61.93 % | \$ 152.57 | 1.41 % | \$ 114.45 | \$ 9.55 | \$ 4.22 |
| S3 | AUDJPY-H1 | 2.2 | 78.72 % | \$ 299.87 | 2.81 % | \$ 202.6 | \$ 16.89 | \$ 7.24 |
| S4 | AUDJPY-M15 | 4.98 | 65.12 % | \$ 210.71 | 1.98 % | \$ 149.82 | \$ 12.49 | \$ 3.48 |
| S5 | AUDJPY-M30 | 8.53 | 68.06 % | \$ 208.24 | 2.06 % | \$ 239.44 | \$ 19.97 | \$ 5.52 |
| S6 | AUDJPY-M5 | 6.74 | 58.21 % | \$ 291.77 | 2.38 % | \$ 231.54 | \$ 19.29 | \$ 4.07 |
| S7 | AUDUSD-H1 | 8.87 | 70 % | \$ 209.82 | 1.75 % | \$ 230.46 | \$ 19.19 | \$ 3.62 |
| S8 | AUDUSD-M15 | 21.38 | 70.44 % | \$ 174.36 | 1.59 % | \$ 414.24 | \$ 34.52 | \$ 5.33 |
| S9 | AUDUSD-M30 | 11.18 | 66.87 % | \$ 245.01 | 1.99 % | \$ 322.3 | \$ 26.85 | \$ 4.76 |
| S10 | AUDUSD-M5 | 11.04 | 60.84 % | \$ 321.65 | 2.35 % | \$ 394.56 | \$ 32.88 | \$ 6.19 |
| S11 | EURAUD-H1 | 8.85 | 77.78 % | \$ 188.87 | 1.89 % | \$ 187.36 | \$ 15.63 | \$ 3.73 |
| S12 | EURAUD-M15 | 11.85 | 73.95 % | \$ 431.18 | 3.75 % | \$ 567.51 | \$ 47.3 | \$ 5.29 |
| S13 | EURAUD-M30 | 13.25 | 74.98 % | \$ 467.02 | 2.84 % | \$ 674.88 | \$ 56.25 | \$ 6.77 |
| S14 | EURAUD-M5 | 13.75 | 67.34 % | \$ 368.22 | 3.55 % | \$ 557.45 | \$ 46.45 | \$ 7.11 |
| S15 | EURCAD-H1 | 2.5 | 66.49 % | \$ 182.91 | 1.75 % | \$ 80.72 | \$ 6.74 | \$ 1.8 |
| S16 | EURCAD-M15 | 2.22 | 64.27 % | \$ 397.8 | 3.55 % | \$ 111.28 | \$ 9.28 | \$ 2.31 |
| S17 | EURCAD-M30 | 4.04 | 66.99 % | \$ 380.62 | 3.27 % | \$ 198.47 | \$ 16.55 | \$ 4.13 |

| | | | | | | | | |
|-----|------------|-------|---------|------------|---------|------------|-----------|----------|
| S18 | EURCAD-M5 | 6.09 | 61.99 % | \$ 543 | 3.93 % | \$ 377.87 | \$ 31.5 | \$ 5.35 |
| S19 | EURGBP-H1 | 10.7 | 76.23 % | \$ 167.31 | 1.66 % | \$ 228.54 | \$ 19.04 | \$ 4.9 |
| S20 | EURGBP-M15 | 4.59 | 64.45 % | \$ 329.28 | 2.88 % | \$ 201.4 | \$ 16.8 | \$ 4.33 |
| S21 | EURGBP-M30 | 11.23 | 69.75 % | \$ 275.62 | 2.11 % | \$ 344.12 | \$ 28.67 | \$ 5.32 |
| S22 | EURGBP-M5 | 10.1 | 56.31 % | \$ 327.52 | 2.74 % | \$ 381.46 | \$ 31.8 | \$ 6.42 |
| S23 | EURJPY-H1 | 6.63 | 80 % | \$ 271.73 | 2.44 % | \$ 281.24 | \$ 23.41 | \$ 6.88 |
| S24 | EURJPY-M15 | 10.18 | 70.44 % | \$ 352.67 | 2.66 % | \$ 391.33 | \$ 32.62 | \$ 4.59 |
| S25 | EURJPY-M30 | 8.9 | 70.75 % | \$ 320.23 | 2.64 % | \$ 316.61 | \$ 26.39 | \$ 5.25 |
| S26 | EURJPY-M5 | 7.77 | 54.85 % | \$ 353.9 | 2.99 % | \$ 320.15 | \$ 26.69 | \$ 7.23 |
| S27 | EURUSD-H1 | 15.48 | 69.39 % | \$ 565.35 | 3.12 % | \$ 954.7 | \$ 79.57 | \$ 5.75 |
| S28 | EURUSD-M15 | 37.86 | 73.95 % | \$ 398.14 | 2.52 % | \$ 1644.35 | \$ 137.03 | \$ 10.08 |
| S29 | EURUSD-M30 | 23.06 | 70.32 % | \$ 619.45 | 2.72 % | \$ 1558.67 | \$ 129.87 | \$ 10.63 |
| S30 | EURUSD-M5 | 48.84 | 69.81 % | \$ 380.57 | 1.48 % | \$ 2027.45 | \$ 168.96 | \$ 13.05 |
| S31 | GBPJPY-H1 | 3.26 | 63.75 % | \$ 486.98 | 4.59 % | \$ 204.65 | \$ 17.05 | \$ 3.6 |
| S32 | GBPJPY-M15 | 4.72 | 64.13 % | \$ 239.48 | 2.32 % | \$ 178.45 | \$ 14.88 | \$ 6.18 |
| S33 | GBPJPY-M30 | 2.52 | 66.07 % | \$ 597.24 | 5.48 % | \$ 214.83 | \$ 17.9 | \$ 4.61 |
| S34 | GBPJPY-M5 | 6.9 | 57.88 % | \$ 338.58 | 3.21 % | \$ 292.2 | \$ 24.35 | \$ 6.53 |
| S35 | GBPUSD-H1 | 4.17 | 74.63 % | \$ 159.04 | 1.59 % | \$ 181.09 | \$ 15.07 | \$ 5.35 |
| S36 | GBPUSD-M15 | 7.95 | 60.77 % | \$ 425.83 | 3.85 % | \$ 432.37 | \$ 36.02 | \$ 7.2 |
| S37 | GBPUSD-M30 | 8.3 | 67.85 % | \$ 497.56 | 4.73 % | \$ 495.68 | \$ 41.31 | \$ 7.02 |
| S38 | GBPUSD-M5 | 25.44 | 65.31 % | \$ 261.97 | 2.37 % | \$ 733.82 | \$ 61.14 | \$ 6.87 |
| S39 | NZDUSD-H1 | 4.88 | 66.67 % | \$ 220.63 | 1.95 % | \$ 138.8 | \$ 11.58 | \$ 2.63 |
| S40 | NZDUSD-M15 | 10.29 | 69.45 % | \$ 207.14 | 1.92 % | \$ 232.63 | \$ 19.38 | \$ 3.17 |
| S41 | NZDUSD-M30 | 6 | 70.03 % | \$ 232.04 | 2.32 % | \$ 208.87 | \$ 17.42 | \$ 6.14 |
| S42 | NZDUSD-M5 | 9.02 | 63.65 % | \$ 214.83 | 1.89 % | \$ 213.27 | \$ 17.78 | \$ 3.54 |
| S43 | USDCAD-H1 | 2.75 | 67.69 % | \$ 131.84 | 1.3 % | \$ 140.36 | \$ 11.68 | \$ 6.35 |
| S44 | USDCAD-M15 | 4.1 | 70.03 % | \$ 380.69 | 3.55 % | \$ 174.86 | \$ 14.58 | \$ 2.42 |
| S45 | USDCAD-M30 | 6.97 | 67.89 % | \$ 297.13 | 2.89 % | \$ 225.89 | \$ 18.83 | \$ 2.07 |
| S46 | USDCAD-M5 | 9.78 | 62.12 % | \$ 80.59 | 0.77 % | \$ 255.8 | \$ 21.3 | \$ 14.87 |
| S47 | USDCHF-H1 | 11 | 72.91 % | \$ 174.4 | 1.51 % | \$ 247.4 | \$ 20.63 | \$ 4.06 |
| S48 | USDCHF-M15 | 25.22 | 70.94 % | \$ 283.31 | 2.17 % | \$ 779.41 | \$ 64.95 | \$ 6.6 |
| S49 | USDCHF-M30 | 8.28 | 68.24 % | \$ 523.25 | 4.29 % | \$ 472.58 | \$ 39.38 | \$ 3.24 |
| S50 | USDCHF-M5 | 9.83 | 59.94 % | \$ 603.24 | 4.83 % | \$ 647.24 | \$ 53.93 | \$ 5.09 |
| S51 | USDJPY-H1 | 8.18 | 73.33 % | \$ 277.74 | 2.55 % | \$ 259.58 | \$ 21.63 | \$ 3.94 |
| S52 | USDJPY-M15 | 11.22 | 63.76 % | \$ 200.95 | 1.91 % | \$ 248.42 | \$ 20.68 | \$ 3.74 |
| S53 | USDJPY-M30 | 18.35 | 71.71 % | \$ 292.44 | 2.47 % | \$ 590.59 | \$ 49.22 | \$ 6.06 |
| S54 | USDJPY-M5 | 3.1 | 54.44 % | \$ 240.86 | 2.35 % | \$ 140.25 | \$ 11.68 | \$ 5.62 |
| S55 | XAUUSD-H1 | 6.58 | 70.55 % | \$ 981.16 | 7.6 % | \$ 717.54 | \$ 59.79 | \$ 7.83 |
| S56 | XAUUSD-M15 | 5.03 | 67.59 % | \$ 1844.74 | 14.69 % | \$ 1011.45 | \$ 84.31 | \$ 8.88 |
| S57 | XAUUSD-M30 | 23.17 | 70.34 % | \$ 579.63 | 3.97 % | \$ 1478.47 | \$ 123.19 | \$ 11.56 |
| S58 | XAUUSD-M5 | 8.84 | 68.84 % | \$ 862.85 | 5.63 % | \$ 840.21 | \$ 69.99 | \$ 10.39 |

MONTHLY PERFORMANCE (\$)

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|----------|
| 2017 | 655.44 | 527.25 | 27.81 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1210.5 |
| 2016 | 782.98 | 1494.28 | 7575.57 | 3903.38 | 1463.93 | 3642.28 | -54.54 | 2125.36 | 655.69 | 1397.65 | 1912.49 | 3549.1 | 28448.17 |
| 2015 | 1855.1 | 1937.32 | 2852.88 | 682.47 | 3092.71 | 639.07 | 1692.62 | 1370.66 | 1320.02 | 1648.05 | 185.23 | 2402.56 | 19678.69 |
| 2014 | 3598.11 | 2011.87 | 2673.03 | 405.07 | 4627.91 | -141.22 | 229.98 | 369.45 | 1789.74 | 4001.37 | 4410.13 | -2.88 | 23972.56 |
| 2013 | 943.87 | 2849.31 | -464.08 | 5508.22 | 1068.83 | 4613.75 | 2579.65 | 3709.54 | 2976.27 | 3486.64 | 1029.59 | 3059.62 | 31361.21 |
| 2012 | 2165.42 | 2772.81 | 2720.71 | 2071.23 | 1318.85 | 3777.03 | 4180.75 | 3046.87 | 1953 | -900.05 | 431.1 | 1115.1 | 24652.82 |
| 2011 | 1517.27 | 1300.45 | 1221.08 | 266.9 | 1399.2 | -141.78 | 2258.77 | 1868.1 | -393.81 | 2821.59 | 682.63 | 5226.69 | 18027.09 |

| | | | | | | | | | | | | | |
|------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|--------|---------|----------|
| 2010 | 522.69 | 2866.12 | 3731.25 | 2047.48 | 326.26 | 1993.83 | 2359.57 | 2070.38 | 3221.74 | 2126.91 | 967.53 | 890.65 | 23124.41 |
| 2009 | 1403.28 | 1400.76 | 4765.78 | 924.89 | 159.23 | 2453.5 | 959.69 | 1357.91 | 3333.28 | 2940.22 | 617.07 | 3023.81 | 23339.42 |
| 2008 | 2551.35 | 2832.24 | 1039.7 | 2041.41 | 1699.34 | 2131.06 | 1796.58 | 3262.32 | 1861.95 | -72.24 | 2186.6 | 3999.05 | 25329.36 |

STATS

| Strategy | | | | | |
|--------------------|------|-----------------------------|----------|----------------------------|--------------|
| Wins/Losses Ratio | 2.06 | Payout Ratio (Avg Win/Loss) | 0.9 | Average # of Bars in Trade | 0 |
| AHPR | 0 | Z-Score | -88.89 | Z-Probability | 99.9 % |
| Expectancy | 3.54 | Deviation | \$ 21.79 | Exposure | -999999999 % |
| Stagnation in Days | 93 | Stagnation in % | 2.78 % | | |

| Trades | | | | | | | |
|-----------------|--------------|-----------------|---------------|-----------------------|----------|-------------------------|-----------|
| | | # of Wins | 31776 | # of Losses | 15417 | # of Cancelled/Expired | 14736 |
| Gross Profit | \$ 475919.35 | Gross Loss | \$ -256775.12 | Average Win | \$ 14.98 | Average Loss | \$ -16.66 |
| Largest Win | \$ 346.72 | Largest Loss | \$ -324.96 | Max Consec Wins | 75 | Max Consec Losses | 40 |
| Avg Consec Wins | 3.61 | Avg Consec Loss | 3.43 | Avg # of Bars in Wins | 0 | Avg # of Bars in Losses | 0 |

CHARTS

