

QUANT ANALYZER PORTFOLIO REPORT

M5-M30

TOTAL PROFIT

\$ 11996.12

PROFIT IN PIPS 47495347.9 PIPS

YRLY AVG PROFIT \$ 1296.85

YRLY AVG % RET 0.72 %

CAGR 0.65 %

OF TRADES

6790

SHARPE RATIO

0

PROFIT FACTOR

1.96

RETURN / DD RATIO

29.49

WINNING %

63.3 %

DRAWDOWN

\$ 406.75

% DRAWDOWN

0.21 %

DAILY AVG PROFIT

\$ 6

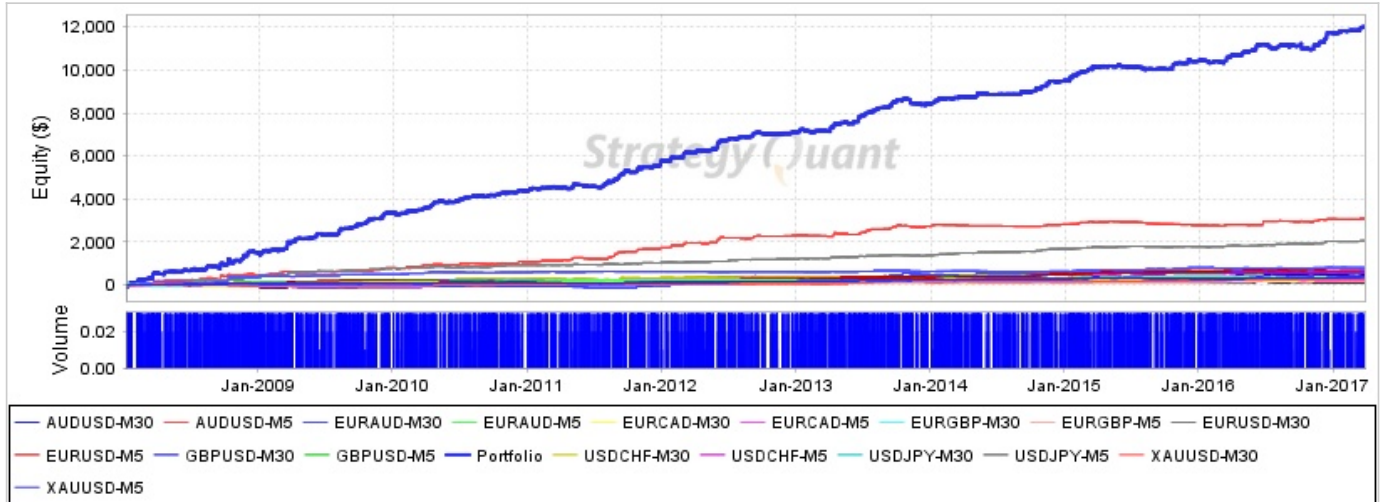
MTHLY AVG PROFIT

\$ 108.07

AVERAGE TRADE

\$ 5.45

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDUSD-M30	AUDUSD-M30	unknown	\$ 383.58	5814.1 pips	304	0.16	1.83
S3	AUDUSD-M5	AUDUSD-M5	unknown	\$ 274.17	4712.6 pips	273	0.16	1.6
S4	EURAUD-M30	EURAUD-M30	unknown	\$ 806.57	13648.9 pips	278	0.22	2.29
S5	EURAUD-M5	EURAUD-M5	unknown	\$ 381.36	7586.7 pips	241	0.26	1.82
S6	EURCAD-M30	EURCAD-M30	unknown	\$ 334.47	9905.2 pips	337	0.13	1.46
S7	EURCAD-M5	EURCAD-M5	unknown	\$ 228.72	5722 pips	225	0.16	1.58
S8	EURGBP-M30	EURGBP-M30	unknown	\$ 396.82	4362.4 pips	278	0.15	1.94
S9	EURGBP-M5	EURGBP-M5	unknown	\$ 202.27	2088.2 pips	177	0.14	1.8
S10	EURUSD-M30	EURUSD-M30	unknown	\$ 2053.72	23813 pips	950	0.31	2.89
S11	EURUSD-M5	EURUSD-M5	unknown	\$ 791.6	9683.7 pips	871	0.23	2.54
S12	GBPUSD-M30	GBPUSD-M30	unknown	\$ 453.16	7947 pips	310	0.12	1.67
S13	GBPUSD-M5	GBPUSD-M5	unknown	\$ 272.27	3814.2 pips	191	0.07	1.57
S14	USDCHF-M30	USDCHF-M30	unknown	\$ 418.53	8321.2 pips	422	0.11	1.44
S15	USDCHF-M5	USDCHF-M5	unknown	\$ 594.19	6756 pips	310	0.2	2.35
S16	USDJPY-M30	USDJPY-M30	unknown	\$ 524.37	8018.5 pips	354	0.13	1.8
S17	USDJPY-M5	USDJPY-M5	unknown	\$ 116.85	3854.2 pips	312	0	1.17
S18	XAUUSD-M30	XAUUSD-M30	unknown	\$ 3095.78	37367800 pips	638	0.27	2.47
S19	XAUUSD-M5	XAUUSD-M5	unknown	\$ 667.69	10001500 pips	319	0.16	1.61
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDUSD-M30	6.4	67.76 %	\$ 59.98	0.58 %	\$ 54.21	\$ 4.51	\$ 1.35
S3	AUDUSD-M5	2.41	65.2 %	\$ 113.54	1.13 %	\$ 43.26	\$ 3.61	\$ 1.55
S4	EURAUD-M30	12.66	68.71 %	\$ 63.73	0.61 %	\$ 115.24	\$ 9.6	\$ 3.06
S5	EURAUD-M5	3.81	64.73 %	\$ 100.06	0.96 %	\$ 60.95	\$ 5.08	\$ 2.38
S6	EURCAD-M30	4.25	60.24 %	\$ 78.7	0.79 %	\$ 42.76	\$ 3.56	\$ 1.02
S7	EURCAD-M5	3.29	69.78 %	\$ 69.54	0.68 %	\$ 37.08	\$ 3.09	\$ 1.2

S8	EURGBP-M30	7.46	62.95 %	\$ 53.17	0.52 %	\$ 58.75	\$ 4.9	\$ 1.28
S9	EURGBP-M5	2.9	59.89 %	\$ 69.66	0.68 %	\$ 37.3	\$ 3.11	\$ 1.49
S10	EURUSD-M30	33.5	68.48 %	\$ 61.31	0.56 %	\$ 232.44	\$ 19.37	\$ 2.34
S11	EURUSD-M5	12.09	64.94 %	\$ 65.47	0.61 %	\$ 87.14	\$ 7.26	\$ 1.44
S12	GBPUSD-M30	3.94	65.48 %	\$ 114.88	1.15 %	\$ 68.76	\$ 5.74	\$ 1.75
S13	GBPUSD-M5	1.4	55.5 %	\$ 194.52	1.88 %	\$ 55.42	\$ 4.61	\$ 2.05
S14	USDCHF-M30	2.01	62.8 %	\$ 208.57	1.99 %	\$ 50.7	\$ 4.23	\$ 1.02
S15	USDCHF-M5	9.69	60 %	\$ 61.32	0.58 %	\$ 82.8	\$ 6.91	\$ 3.06
S16	USDJPY-M30	6.16	65.25 %	\$ 85.13	0.84 %	\$ 69.15	\$ 5.76	\$ 1.78
S17	USDJPY-M5	1.32	50.64 %	\$ 88.82	0.87 %	\$ 16.9	\$ 1.41	\$ 0.6
S18	XAUUSD-M30	13.96	64.58 %	\$ 221.72	1.71 %	\$ 344.13	\$ 28.66	\$ 5.39
S19	XAUUSD-M5	2.63	52.66 %	\$ 253.9	2.51 %	\$ 97.7	\$ 8.14	\$ 3.26

MONTHLY PERFORMANCE (\$)

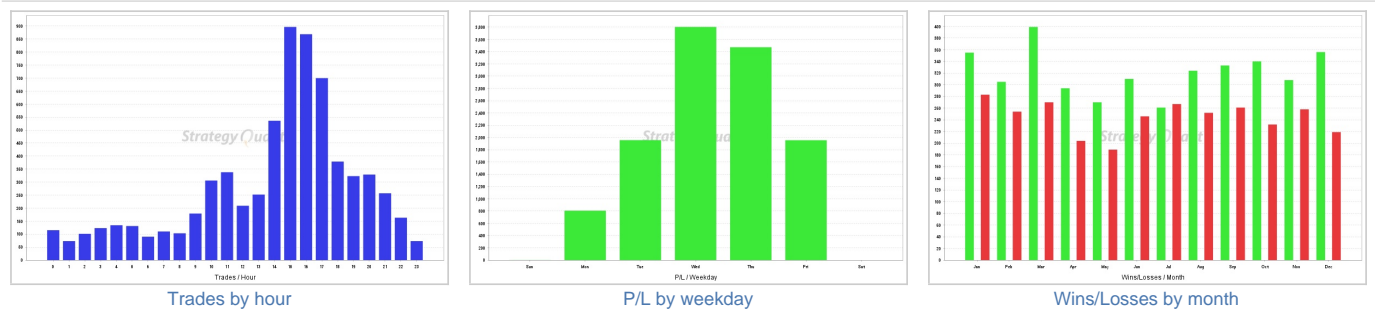
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	104.43	13.6	163.6	0	0	0	0	0	0	0	0	0	281.63
2016	-95.83	33.88	339.68	113.43	88.88	259.37	-129.91	155.63	-70.81	-175.74	352.28	415.84	1286.7
2015	205.29	239.5	170.58	44.92	59.58	-92.38	-85.01	-23.26	41.79	221.16	30.9	106.42	919.49
2014	254.12	8.5	89.93	-8.31	170.09	-56.04	11.66	-0.71	100.06	266.93	247.69	20.44	1104.36
2013	92.69	-27.15	-14.67	351.79	18.16	344.69	272.91	121.39	254.69	118.63	-196.92	-32.1	1304.11
2012	163.35	242.75	-30	112.01	152.74	375.12	58.68	135.08	80.22	-48.63	30.6	51.59	1323.51
2011	95.3	47.01	16.68	-2.76	121.07	-67.56	113.77	198.39	410.26	174.49	-11.61	303.39	1398.43
2010	-32.15	122.61	151.55	257.02	-12.73	95.02	156.65	78.52	-16.34	138.18	3	72.44	1013.77
2009	229.75	25.1	380.55	137.1	60.93	114.72	65.24	227.27	204.94	218.65	83.5	230.56	1978.31
2008	73.05	204.32	257.91	74.1	-0.55	103.86	-3.12	141.7	106.75	189.27	266.56	-28.04	1385.81

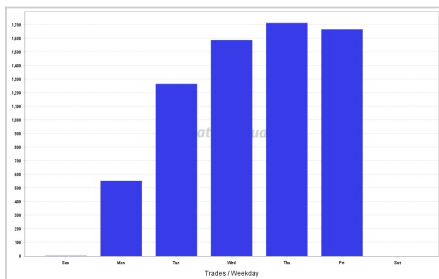
STATS

Strategy			
Wins/Losses Ratio	1.72	Payout Ratio (Avg Win/Loss)	1.14
AHPR	0	Z-Score	-23.93
Expectancy	1.77	Deviation	\$ 10.32
Stagnation in Days	168	Stagnation in %	4.99 %
Average # of Bars in Trade		0	
Z-Probability		99.9 %	
Exposure		-999999999 %	

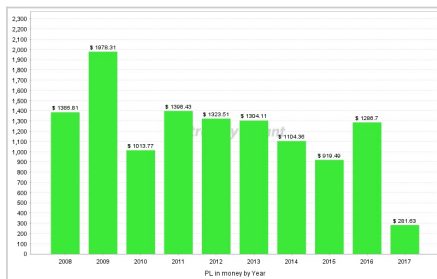
Trades							
		# of Wins	3855	# of Losses	2235	# of Cancelled/Expired	700
Gross Profit	\$ 24487.3	Gross Loss	\$ -12491.18	Average Win	\$ 6.35	Average Loss	\$ -5.59
Largest Win	\$ 157.6	Largest Loss	\$ -121.13	Max Consec Wins	24	Max Consec Losses	19
Avg Consec Wins	3.22	Avg Consec Loss	2.45	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS





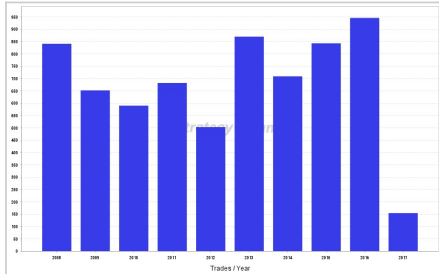
Trades by weekday



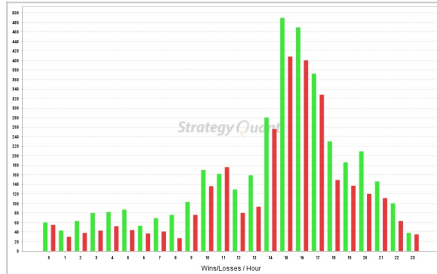
P/L by year



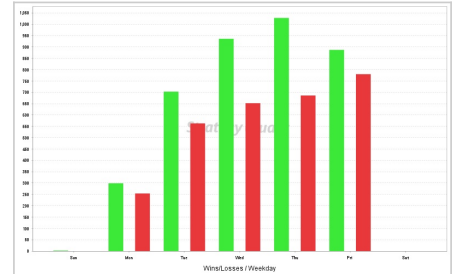
Wins/Losses Profit by hour



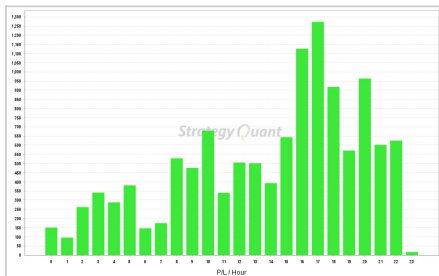
Trades by year



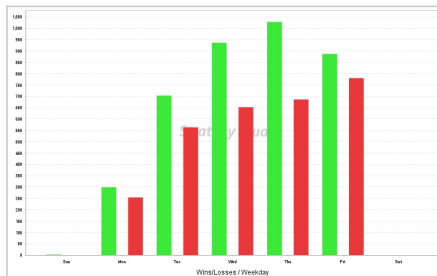
Wins/Losses by hour



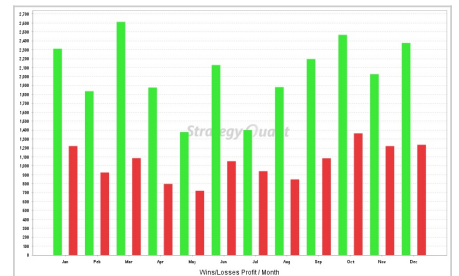
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month