

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 212464.83

PROFIT IN PIPS 185827780.7 PIPS

YRLY AVG PROFIT \$ 20234.59

YRLY AVG % RET 3.43 %

CAGR 2.84 %

OF TRADES

63599

SHARPE RATIO

0

PROFIT FACTOR

1.78

RETURN / DD RATIO

108.13

WINNING %

65.25 %

DRAWDOWN

\$ 1964.86

% DRAWDOWN

0.3 %

DAILY AVG PROFIT

\$ 60.43

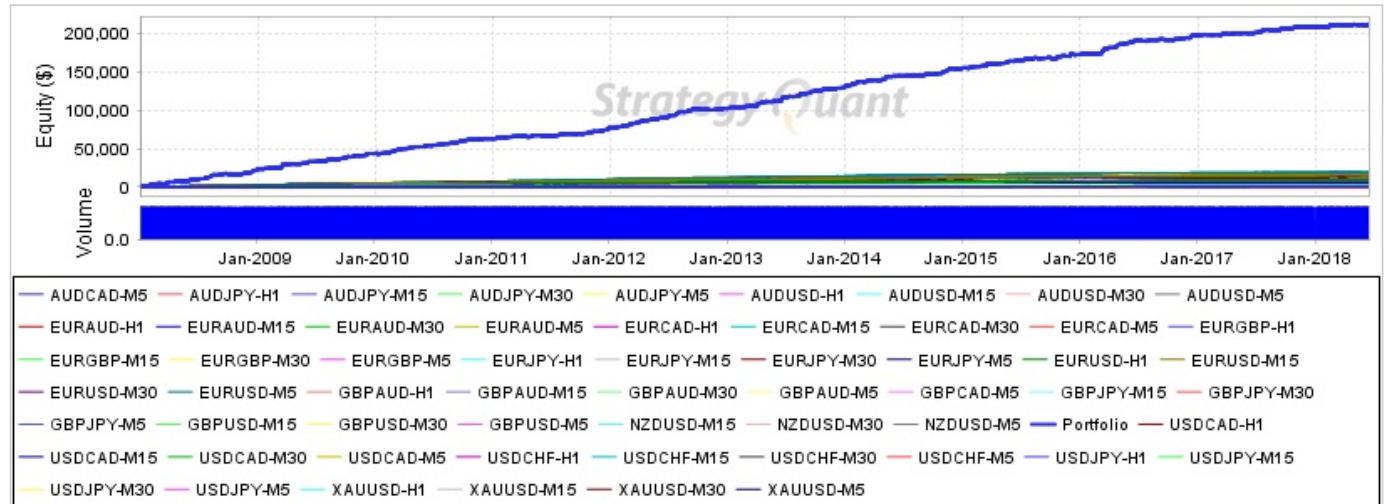
MTHLY AVG PROFIT

\$ 1686.23

AVERAGE TRADE

\$ 11.88

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	\$ 876.09	5000.2 pips	413	0.28	2.48
S3	AUDJPY-H1	AUDJPY-H1	unknown	\$ 725.23	3929.6 pips	109	0.26	2.1
S4	AUDJPY-M15	AUDJPY-M15	unknown	\$ 1351.53	9219.9 pips	588	0.15	1.57
S5	AUDJPY-M30	AUDJPY-M30	unknown	\$ 1855.92	11077.9 pips	496	0.18	1.74
S6	AUDJPY-M5	AUDJPY-M5	unknown	\$ 2397.76	15887.6 pips	1145	0.17	1.61
S7	AUDUSD-H1	AUDUSD-H1	unknown	\$ 1349.02	7444.6 pips	480	0.19	1.56
S8	AUDUSD-M15	AUDUSD-M15	unknown	\$ 2401.87	10698.1 pips	605	0.32	2.25
S9	AUDUSD-M30	AUDUSD-M30	unknown	\$ 1936.21	11660.7 pips	780	0.13	1.54
S10	AUDUSD-M5	AUDUSD-M5	unknown	\$ 3059.19	14341 pips	1050	0.27	1.98
S11	EURAUD-H1	EURAUD-H1	unknown	\$ 2162.7	11408 pips	674	0.18	2.42
S12	EURAUD-M15	EURAUD-M15	unknown	\$ 5186.8	40662.6 pips	3007	0.09	1.69
S13	EURAUD-M30	EURAUD-M30	unknown	\$ 5226.35	40691.7 pips	2239	0.16	1.7
S14	EURAUD-M5	EURAUD-M5	unknown	\$ 4632.79	32091.8 pips	2351	0.18	1.89
S15	EURCAD-H1	EURCAD-H1	unknown	\$ 494.36	4356.2 pips	204	0.1	1.39
S16	EURCAD-M15	EURCAD-M15	unknown	\$ 1120.17	10557.8 pips	518	0.11	1.39
S17	EURCAD-M30	EURCAD-M30	unknown	\$ 1707.27	13618.8 pips	607	0.17	1.51
S18	EURCAD-M5	EURCAD-M5	unknown	\$ 1209.95	11680.4 pips	644	0.13	1.39
S19	EURGBP-H1	EURGBP-H1	unknown	\$ 1248.51	4397.1 pips	254	0.26	1.88
S20	EURGBP-M15	EURGBP-M15	unknown	\$ 1698.3	6910.9 pips	566	0.2	1.68
S21	EURGBP-M30	EURGBP-M30	unknown	\$ 2235.73	8946.3 pips	751	0.19	1.62
S22	EURGBP-M5	EURGBP-M5	unknown	\$ 3674.39	13982.1 pips	1507	0.19	1.74
S23	EURJPY-H1	EURJPY-H1	unknown	\$ 2359.09	10258.7 pips	306	0.31	2.84
S24	EURJPY-M15	EURJPY-M15	unknown	\$ 3698.21	20590.5 pips	1180	0.19	1.83
S25	EURJPY-M30	EURJPY-M30	unknown	\$ 3071.03	17510.4 pips	811	0.14	1.73
S26	EURJPY-M5	EURJPY-M5	unknown	\$ 3661.15	22954.4 pips	1376	0.12	1.6

S27	EURUSD-H1	EURUSD-H1	unknown	\$ 8835.38	46261.1 pips	2493	0.18	1.6
S28	EURUSD-M15	EURUSD-M15	unknown	\$ 16076.35	74596.5 pips	4373	0.2	2.11
S29	EURUSD-M30	EURUSD-M30	unknown	\$ 15080.6	69704.5 pips	3628	0.25	1.98
S30	EURUSD-M5	EURUSD-M5	unknown	\$ 19241.57	80207 pips	4412	0.22	2.49
S31	GBPAUD-H1	GBPAUD-H1	unknown	\$ 522.81	2278.1 pips	50	0.47	3.81
S32	GBPAUD-M15	GBPAUD-M15	unknown	\$ 1927.76	10459.4 pips	459	0.27	2.2
S33	GBPAUD-M30	GBPAUD-M30	unknown	\$ 1433.11	9110.5 pips	308	0.23	2.05
S34	GBPAUD-M5	GBPAUD-M5	unknown	\$ 358.47	838.4 pips	300	0.07	1.3
S35	GBPCAD-M5	GBPCAD-M5	unknown	\$ 1403.37	9198.3 pips	293	0.22	1.94
S36	GBPJPY-M15	GBPJPY-M15	unknown	\$ 1464.97	9518.1 pips	420	0.15	1.6
S37	GBPJPY-M30	GBPJPY-M30	unknown	\$ 1984.72	12829.2 pips	568	0.15	1.53
S38	GBPJPY-M5	GBPJPY-M5	unknown	\$ 1828.26	11994.7 pips	692	0.11	1.51
S39	GBPUSD-M15	GBPUSD-M15	unknown	\$ 3448.25	17810.9 pips	838	0.21	1.72
S40	GBPUSD-M30	GBPUSD-M30	unknown	\$ 2615.12	15143.7 pips	688	0.13	1.56
S41	GBPUSD-M5	GBPUSD-M5	unknown	\$ 3106.69	17897.1 pips	1217	0.12	1.49
S42	NZDUSD-M15	NZDUSD-M15	unknown	\$ 882.67	4724.6 pips	288	0.21	1.83
S43	NZDUSD-M30	NZDUSD-M30	unknown	\$ 1157.94	6238.2 pips	349	0.17	1.71
S44	NZDUSD-M5	NZDUSD-M5	unknown	\$ 895.58	5505.5 pips	473	0.16	1.53
S45	USDCAD-H1	USDCAD-H1	unknown	\$ 340.39	1947.7 pips	88	0.18	1.65
S46	USDCAD-M15	USDCAD-M15	unknown	\$ 1005.38	6063.4 pips	228	0.25	2.02
S47	USDCAD-M30	USDCAD-M30	unknown	\$ 1344.52	6975 pips	274	0.31	2.33
S48	USDCAD-M5	USDCAD-M5	unknown	\$ 1103.73	5790.3 pips	279	0.3	2.22
S49	USDCHF-H1	USDCHF-H1	unknown	\$ 2399.95	13311.5 pips	1166	0.13	1.5
S50	USDCHF-M15	USDCHF-M15	unknown	\$ 7773.76	41017.5 pips	3329	0.18	1.69
S51	USDCHF-M30	USDCHF-M30	unknown	\$ 4738.15	30562.7 pips	2426	0.15	1.45
S52	USDCHF-M5	USDCHF-M5	unknown	\$ 5922.2	35687.7 pips	3511	0.09	1.51
S53	USDJPY-H1	USDJPY-H1	unknown	\$ 1189.67	4650.6 pips	115	0.34	2.36
S54	USDJPY-M15	USDJPY-M15	unknown	\$ 1742.3	6956.3 pips	254	0.27	2.43
S55	USDJPY-M30	USDJPY-M30	unknown	\$ 3709.33	13493.4 pips	442	0.33	2.88
S56	USDJPY-M5	USDJPY-M5	unknown	\$ 724.65	4631.5 pips	300	0.11	1.47
S57	XAUUSD-H1	XAUUSD-H1	unknown	\$ 7276.66	31866000 pips	1053	0.16	1.96
S58	XAUUSD-M15	XAUUSD-M15	unknown	\$ 9957.82	54139600 pips	1907	0.15	1.67
S59	XAUUSD-M30	XAUUSD-M30	unknown	\$ 13168.94	59812000 pips	1829	0.18	1.87
S60	XAUUSD-M5	XAUUSD-M5	unknown	\$ 8464.14	39074900 pips	1888	0.14	1.74

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD-M5	5.72	63.2 %	\$ 153.04	1.43 %	\$ 142.04	\$ 11.84	\$ 4.42
S3	AUDJPY-H1	2.35	78.9 %	\$ 308.86	2.89 %	\$ 193.22	\$ 16.12	\$ 6.97
S4	AUDJPY-M15	5.56	61.9 %	\$ 243.06	2.26 %	\$ 157.49	\$ 13.12	\$ 3.78
S5	AUDJPY-M30	8.79	66.73 %	\$ 211.15	2.08 %	\$ 218.22	\$ 18.2	\$ 5.18
S6	AUDJPY-M5	7.36	57.99 %	\$ 325.57	2.63 %	\$ 248.03	\$ 20.67	\$ 4.44
S7	AUDUSD-H1	3.67	66.88 %	\$ 367.92	3.14 %	\$ 155.81	\$ 12.97	\$ 2.75
S8	AUDUSD-M15	10.33	64.13 %	\$ 232.61	1.85 %	\$ 266.79	\$ 22.24	\$ 7.06
S9	AUDUSD-M30	6.52	63.33 %	\$ 296.88	2.43 %	\$ 211.2	\$ 17.6	\$ 3.86
S10	AUDUSD-M5	8.3	58.38 %	\$ 368.56	2.81 %	\$ 308.37	\$ 25.71	\$ 6.61
S11	EURAUD-H1	10.42	80.3 %	\$ 207.58	2.08 %	\$ 212.55	\$ 17.73	\$ 3.44
S12	EURAUD-M15	11.56	73.85 %	\$ 448.65	4.28 %	\$ 498.02	\$ 41.49	\$ 4.36
S13	EURAUD-M30	11.13	71.52 %	\$ 469.45	3.06 %	\$ 497.75	\$ 41.48	\$ 4.6
S14	EURAUD-M5	13.21	64.78 %	\$ 350.72	3.39 %	\$ 444.8	\$ 37.06	\$ 5.21
S15	EURCAD-H1	2.68	66.67 %	\$ 184.19	1.76 %	\$ 79.1	\$ 6.59	\$ 1.78

S16	EURCAD-M15	2.76	64.67 %	\$ 405.86	3.61 %	\$ 122.22	\$ 10.18	\$ 2.51
S17	EURCAD-M30	4.46	66.06 %	\$ 382.95	3.27 %	\$ 188	\$ 15.66	\$ 3.84
S18	EURCAD-M5	1.91	55.43 %	\$ 632.98	5.72 %	\$ 259.27	\$ 21.61	\$ 3.44
S19	EURGBP-H1	7.44	73.62 %	\$ 167.89	1.53 %	\$ 182.85	\$ 15.23	\$ 4.44
S20	EURGBP-M15	4.85	63.07 %	\$ 350.34	3.02 %	\$ 194.07	\$ 16.17	\$ 4.12
S21	EURGBP-M30	5.01	65.38 %	\$ 446.49	3.63 %	\$ 235.42	\$ 19.61	\$ 3.93
S22	EURGBP-M5	10.92	55.47 %	\$ 336.46	2.77 %	\$ 367.49	\$ 30.62	\$ 6.18
S23	EURJPY-H1	10.25	82.09 %	\$ 230.19	2.04 %	\$ 301.59	\$ 25.1	\$ 7.51
S24	EURJPY-M15	9.62	70.83 %	\$ 384.42	3.2 %	\$ 358.04	\$ 29.82	\$ 5.99
S25	EURJPY-M30	7.58	70.76 %	\$ 405.14	3.34 %	\$ 299.45	\$ 24.97	\$ 4.94
S26	EURJPY-M5	8.84	57.91 %	\$ 414.08	3.46 %	\$ 360.15	\$ 30.01	\$ 6.31
S27	EURUSD-H1	15.89	68.16 %	\$ 556.19	3.06 %	\$ 841.65	\$ 70.12	\$ 5.27
S28	EURUSD-M15	40.56	73.45 %	\$ 396.36	2.5 %	\$ 1531.24	\$ 127.59	\$ 9.62
S29	EURUSD-M30	24.61	69.91 %	\$ 612.74	2.68 %	\$ 1436.07	\$ 119.69	\$ 10.02
S30	EURUSD-M5	45.56	69.04 %	\$ 422.38	1.46 %	\$ 1832.75	\$ 152.71	\$ 12.09
S31	GBPAUD-H1	11.27	80 %	\$ 46.41	0.46 %	\$ 313.69	\$ 26.14	\$ 13.07
S32	GBPAUD-M15	9.49	64.49 %	\$ 203.17	1.76 %	\$ 233.85	\$ 19.47	\$ 7.59
S33	GBPAUD-M30	9.11	67.86 %	\$ 157.35	1.38 %	\$ 220.55	\$ 18.37	\$ 6.96
S34	GBPAUD-M5	2.03	48.67 %	\$ 176.88	1.72 %	\$ 110.27	\$ 9.19	\$ 2.1
S35	GBPCAD-M5	6.12	62.8 %	\$ 229.17	2.15 %	\$ 431.64	\$ 35.98	\$ 8.45
S36	GBPJPY-M15	5.97	64.76 %	\$ 245.5	2.37 %	\$ 204.26	\$ 17.03	\$ 7.11
S37	GBPJPY-M30	3.3	66.55 %	\$ 600.74	5.5 %	\$ 243.2	\$ 20.25	\$ 5.42
S38	GBPJPY-M5	4.57	57.23 %	\$ 400.06	3.97 %	\$ 201.32	\$ 16.77	\$ 6.14
S39	GBPUSD-M15	10.4	60.74 %	\$ 331.69	2.7 %	\$ 386.63	\$ 32.23	\$ 7.14
S40	GBPUSD-M30	5.53	63.81 %	\$ 473	4.45 %	\$ 287.82	\$ 23.99	\$ 5.23
S41	GBPUSD-M5	3.7	52.26 %	\$ 839.25	6.17 %	\$ 308.17	\$ 25.68	\$ 5.02
S42	NZDUSD-M15	5.79	64.24 %	\$ 152.37	1.49 %	\$ 134.24	\$ 11.17	\$ 5.04
S43	NZDUSD-M30	4.76	65.62 %	\$ 243.52	2.39 %	\$ 173.59	\$ 14.47	\$ 5.08
S44	NZDUSD-M5	5.16	56.87 %	\$ 173.73	1.66 %	\$ 112.01	\$ 9.33	\$ 4.64
S45	USDCAD-H1	2.6	67.05 %	\$ 131.04	1.29 %	\$ 107.69	\$ 8.96	\$ 4.48
S46	USDCAD-M15	4.6	61.4 %	\$ 218.33	2.17 %	\$ 227.53	\$ 18.97	\$ 11.05
S47	USDCAD-M30	7.55	64.6 %	\$ 178.12	1.55 %	\$ 248.49	\$ 20.68	\$ 7.91
S48	USDCAD-M5	10.7	59.86 %	\$ 103.11	0.99 %	\$ 228.34	\$ 19.03	\$ 9.68
S49	USDCHF-H1	7.89	69.93 %	\$ 303.99	2.76 %	\$ 234.15	\$ 19.51	\$ 2.29
S50	USDCHF-M15	19.18	68.71 %	\$ 405.23	2.58 %	\$ 740.34	\$ 61.7	\$ 6.35
S51	USDCHF-M30	7.75	65.51 %	\$ 611.27	4.92 %	\$ 451.16	\$ 37.6	\$ 3.19
S52	USDCHF-M5	10.01	56.97 %	\$ 591.47	4.7 %	\$ 564.12	\$ 47	\$ 4.38
S53	USDJPY-H1	6.2	67.83 %	\$ 191.91	1.83 %	\$ 297.93	\$ 24.78	\$ 9.37
S54	USDJPY-M15	7.24	58.66 %	\$ 240.6	2.28 %	\$ 298.8	\$ 24.89	\$ 11.24
S55	USDJPY-M30	19	67.87 %	\$ 195.26	1.76 %	\$ 473.32	\$ 39.46	\$ 14.38
S56	USDJPY-M5	3.04	52 %	\$ 238.65	2.32 %	\$ 117.39	\$ 9.79	\$ 4.9
S57	XAUUSD-H1	8.47	70.95 %	\$ 859.42	6.57 %	\$ 739.69	\$ 61.67	\$ 7.99
S58	XAUUSD-M15	5.18	68.27 %	\$ 1921.24	15.58 %	\$ 979.39	\$ 81.62	\$ 9.44
S59	XAUUSD-M30	22.75	69.81 %	\$ 578.97	4.14 %	\$ 1316.75	\$ 109.74	\$ 11.32
S60	XAUUSD-M5	8.96	59.31 %	\$ 944.5	7.93 %	\$ 832.79	\$ 69.38	\$ 9.06

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	-144.98	2356.88	32.85	932.26	-1206.59	1413.34	0	0	0	0	0	0	3383.76
2017	526.23	67.07	1081.64	940.16	65.16	861.76	3587.09	-331.07	1755.11	1836.52	444.23	162.64	10996.54
2016	685.25	925.5	7595.83	4325.41	2094.57	3105.31	-506.67	1639.52	-578.57	1015.3	1549.35	3541.35	25392.15

2015	1538.28	1418.64	3149.17	511.69	2788.48	1052.78	1221.96	1322.05	1074.64	1165.7	423.35	2210.33	17877.07
2014	3722.51	2033.07	2600.33	568.04	4479.08	66.25	388.23	320.93	1667.17	3554.97	4232.42	-91.4	23541.6
2013	1164.71	1956.73	84.62	5663.78	336.43	5033.9	1721.57	3479.4	3027.13	2765.78	671.05	2966.53	28871.63
2012	1495.84	2875.64	2825	2675.43	1732.81	3487.23	3819.8	3537.26	2017.19	-779.03	120.19	1272.32	25079.68
2011	1706.41	985.4	732.78	-230.42	1379.86	-675.73	2158.7	373.86	305.11	2373.17	1063.97	4367.2	14540.31
2010	71.01	2705.91	3289.73	2119.32	382.06	1739.57	1795.7	1694.18	2893.3	1595.94	91.8	513.92	18892.44
2009	1494.83	878.21	4331.67	562.48	956.67	1951.69	1388.62	1100.75	2653.88	2601.89	472	2716.47	21109.16
2008	1612.99	3067.72	1171.1	1288.43	907.66	1838.43	2557.33	3045.04	1713.47	-916.78	2322.17	4172.93	22780.49

STATS

Strategy					
Wins/Losses Ratio	1.88	Payout Ratio (Avg Win/Loss)	0.95	Average # of Bars in Trade	0
AHPR	0	Z-Score	-97.73	Z-Probability	99.9 %
Expectancy	3.34	Deviation	\$ 21.83	Exposure	-999999999 %
Stagnation in Days	93	Stagnation in %	2.44 %		

Trades					
		# of Wins	32612	# of Losses	17366
		# of Cancelled/Expired	13621		
Gross Profit	\$ 483907.95	Gross Loss	\$ -271443.12	Average Win	\$ 14.84
Largest Win	\$ 346.83	Largest Loss	\$ -249.51	Max Consec Wins	77
Avg Consec Wins	3.69	Avg Consec Loss	3.51	Avg # of Bars in Wins	0
				Average Loss	\$ -15.63
				Max Consec Losses	60
				Avg # of Bars in Losses	0

CHARTS



