

# QUANT ANALYZER PORTFOLIO REPORT

SFE PA 3.0

## TOTAL PROFIT

**\$ 113780.56**

PROFIT IN PIPS 65946191.9 PIPS

YRLY AVG PROFIT \$ 10422.78

YRLY AVG % RET 3.72 %

CAGR 3.15 %

## # OF TRADES

**23581**

## SHARPE RATIO

**0**

## PROFIT FACTOR

**2.34**

## RETURN / DD RATIO

**90.74**

## WINNING %

**69.17 %**

## DRAWDOWN

**\$ 1253.92**

## % DRAWDOWN

**0.38 %**

## DAILY AVG PROFIT

**\$ 38.81**

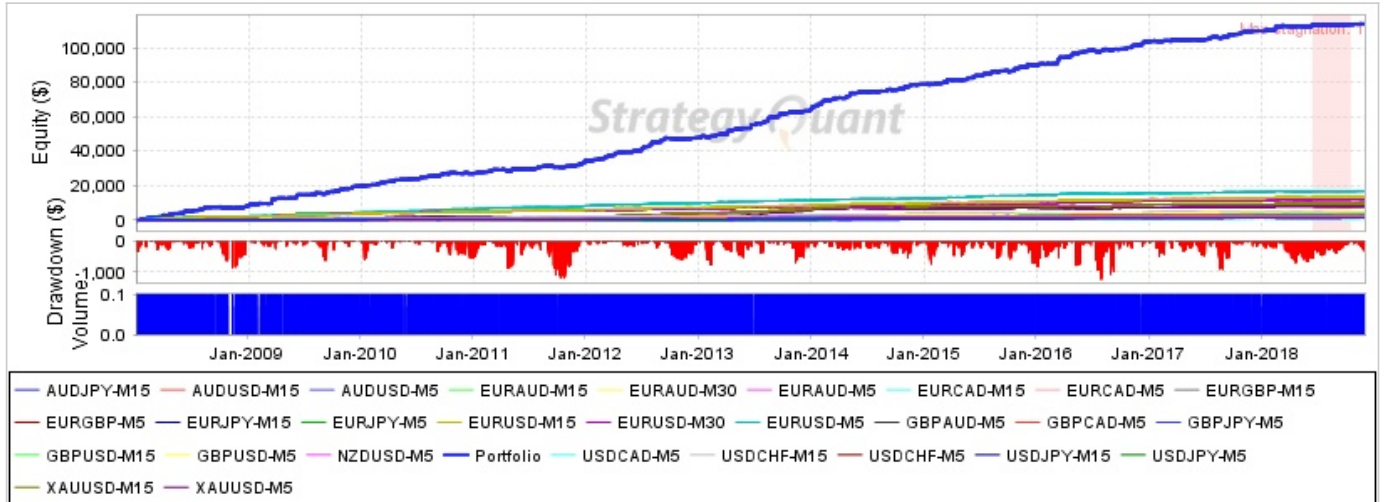
## MTHLY AVG PROFIT

**\$ 868.55**

## AVERAGE TRADE

**\$ 12.01**

generated by Quant Analyzer



## STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDJPY-M15	AUDJPY-M15	unknown	\$ 1177.97	4626.1 pips	168	0.41	3.44
S3	AUDUSD-M15	AUDUSD-M15	unknown	\$ 2373.25	8112.6 pips	358	0.43	3.7
S4	AUDUSD-M5	AUDUSD-M5	unknown	\$ 2841.2	9758.5 pips	592	0.34	3.13
S5	EURAUD-M15	EURAUD-M15	unknown	\$ 3569.32	21150.7 pips	1534	0.17	2.12
S6	EURAUD-M30	EURAUD-M30	unknown	\$ 4776.58	25552.9 pips	1347	0.2	2.41
S7	EURAUD-M5	EURAUD-M5	unknown	\$ 3668.7	20205.2 pips	1585	0.17	2.16
S8	EURCAD-M15	EURCAD-M15	unknown	\$ 1322.55	6403 pips	205	0.25	2.21
S9	EURCAD-M5	EURCAD-M5	unknown	\$ 3032.52	15546 pips	685	0.29	2.16
S10	EURGBP-M15	EURGBP-M15	unknown	\$ 1412.57	4386.9 pips	291	0.27	2.04
S11	EURGBP-M5	EURGBP-M5	unknown	\$ 1496.12	4907.2 pips	371	0.28	2.13
S12	EURJPY-M15	EURJPY-M15	unknown	\$ 2040.58	8780.4 pips	341	0.22	2.25
S13	EURJPY-M5	EURJPY-M5	unknown	\$ 1596.37	8561.8 pips	306	0.2	1.8
S14	EURUSD-M15	EURUSD-M15	unknown	\$ 13354.46	49109.1 pips	2617	0.24	2.57
S15	EURUSD-M30	EURUSD-M30	unknown	\$ 11728.98	42796.8 pips	2073	0.27	2.5
S16	EURUSD-M5	EURUSD-M5	unknown	\$ 16676.96	57816.1 pips	3091	0.28	2.88
S17	GBPAUD-M5	GBPAUD-M5	unknown	\$ 1857	9346.2 pips	308	0.34	2.8
S18	GBPCAD-M5	GBPCAD-M5	unknown	\$ 1946.57	10411 pips	337	0.26	2.15
S19	GBPJPY-M5	GBPJPY-M5	unknown	\$ 1414.52	6433.2 pips	353	0.23	1.98
S20	GBPUSD-M15	GBPUSD-M15	unknown	\$ 2869.11	11434 pips	514	0.25	2.09
S21	GBPUSD-M5	GBPUSD-M5	unknown	\$ 3184.89	12683.2 pips	680	0.22	1.94
S22	NZDUSD-M5	NZDUSD-M5	unknown	\$ 1709.35	6193.5 pips	434	0.3	2.53
S23	USDCAD-M5	USDCAD-M5	unknown	\$ 1095.4	4835.8 pips	170	0.32	2.7
S24	USDCHF-M15	USDCHF-M15	unknown	\$ 4999.55	20786.5 pips	1452	0.21	1.96
S25	USDCHF-M5	USDCHF-M5	unknown	\$ 3503.82	15866.6 pips	1360	0.15	1.81
S26	USDJPY-M15	USDJPY-M15	unknown	\$ 1552.59	5119.6 pips	125	0.42	3.34

S27	USDJPY-M5	USDJPY-M5	unknown	\$ 1207.91	4469 pips	190	0.29	2.34
S28	XAUUSD-M15	XAUUSD-M15	unknown	\$ 9523.09	35284300 pips	965	0.22	2.43
S29	XAUUSD-M5	XAUUSD-M5	unknown	\$ 7848.63	30266600 pips	1129	0.18	2.08
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDJPY-M15	10.13	72.62 %	\$ 116.27	1.07 %	\$ 288.6	\$ 24.04	\$ 11.33
S3	AUDUSD-M15	12.35	69.27 %	\$ 192.13	1.53 %	\$ 365.14	\$ 30.43	\$ 11.93
S4	AUDUSD-M5	11.04	64.36 %	\$ 257.37	2.03 %	\$ 358.8	\$ 29.91	\$ 9.73
S5	EURAUD-M15	11.81	79.08 %	\$ 302.17	2.35 %	\$ 331.99	\$ 27.67	\$ 4.53
S6	EURAUD-M30	17.83	79.4 %	\$ 267.9	2.35 %	\$ 451.49	\$ 37.61	\$ 6.33
S7	EURAUD-M5	10.93	63.66 %	\$ 335.68	3.33 %	\$ 346.64	\$ 28.89	\$ 6.47
S8	EURCAD-M15	6.64	70.24 %	\$ 199.19	1.85 %	\$ 256.25	\$ 21.33	\$ 7.35
S9	EURCAD-M5	11.93	61.75 %	\$ 254.19	1.91 %	\$ 379.31	\$ 31.59	\$ 9.11
S10	EURGBP-M15	5.98	61.51 %	\$ 236.12	2.09 %	\$ 228.92	\$ 19.09	\$ 6.86
S11	EURGBP-M5	6.09	66.31 %	\$ 245.61	2.27 %	\$ 230.35	\$ 19.18	\$ 8.04
S12	EURJPY-M15	6.92	77.37 %	\$ 294.94	2.57 %	\$ 229.07	\$ 19.07	\$ 6.38
S13	EURJPY-M5	6.62	67.03 %	\$ 241.1	2.41 %	\$ 248.53	\$ 20.73	\$ 10.57
S14	EURUSD-M15	40.29	73.16 %	\$ 331.48	2.13 %	\$ 1223.49	\$ 101.94	\$ 12.15
S15	EURUSD-M30	25.64	74.82 %	\$ 457.44	2.32 %	\$ 1074.11	\$ 89.53	\$ 10.39
S16	EURUSD-M5	51.88	71.38 %	\$ 321.44	1.4 %	\$ 1539.61	\$ 128.28	\$ 13.68
S17	GBPAUD-M5	11.87	68.18 %	\$ 156.45	1.5 %	\$ 305.32	\$ 25.44	\$ 11.32
S18	GBPCAD-M5	9.15	66.47 %	\$ 212.8	1.96 %	\$ 299.44	\$ 24.96	\$ 12.17
S19	GBPJPY-M5	3.87	56.66 %	\$ 365.09	3.65 %	\$ 209.65	\$ 17.46	\$ 8.22
S20	GBPUSD-M15	9.12	61.09 %	\$ 314.49	2.46 %	\$ 347.64	\$ 28.98	\$ 8.44
S21	GBPUSD-M5	4.27	54.41 %	\$ 746.34	5.61 %	\$ 326.54	\$ 27.22	\$ 8.19
S22	NZDUSD-M5	12.33	71.14 %	\$ 138.68	1.26 %	\$ 198.98	\$ 16.6	\$ 5.89
S23	USDCAD-M5	6.71	58.24 %	\$ 163.26	1.59 %	\$ 273.72	\$ 22.82	\$ 13.52
S24	USDCHF-M15	17.83	72.99 %	\$ 280.46	2.24 %	\$ 468.55	\$ 39.06	\$ 5.33
S25	USDCHF-M5	11.1	68.55 %	\$ 315.69	2.66 %	\$ 339.15	\$ 28.26	\$ 5.31
S26	USDJPY-M15	6.73	66.4 %	\$ 230.56	2.22 %	\$ 490.37	\$ 40.86	\$ 25.04
S27	USDJPY-M5	7.86	58.42 %	\$ 153.64	1.49 %	\$ 278.46	\$ 23.23	\$ 15.1
S28	XAUUSD-M15	11.91	72.73 %	\$ 799.42	7.17 %	\$ 914.22	\$ 76.18	\$ 12.63
S29	XAUUSD-M5	7.62	68.62 %	\$ 1029.97	8.93 %	\$ 771.65	\$ 64.33	\$ 11.95

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	292.66	2009.93	468.07	65.78	-228.94	870.74	4.49	-40.2	176.3	312.23	86.01	0	4017.07
2017	224.58	423.27	578.47	-65.45	99.09	123.98	1519.54	-125.73	1471.23	1149.41	554.78	405.94	6359.11
2016	730.73	304.46	3737.56	2427.05	694.62	1088.68	-430.33	558.67	426.29	906.75	1513.54	1845.18	13803.2
2015	-134.04	953.35	1888.58	-373.29	1391.54	1244.86	1051.01	1178.41	680.22	1148.97	880.54	924.85	10835
2014	2201.29	2221.85	1409.33	699.43	2243.28	528.48	92.66	276.45	871.11	1829.35	1130.37	177.2	13680.8
2013	508.69	1259.7	404.62	2872.71	617.66	1993.83	1635.83	2732.31	1980.5	1041.22	7.23	2434.25	17488.55
2012	594.35	1269.6	1410.95	1729.62	112.67	2016.12	2406.92	2393.17	1031.79	-287.05	174.87	418.31	13271.32
2011	798.83	719.76	578.09	-560.07	1172.32	-97.91	1223.12	399.01	-344.04	364.87	569.98	2570.96	7394.92
2010	252.04	836.01	1374.43	902.76	161.23	573	991.06	609.44	1395.5	424.11	-389.71	-32.07	7097.8
2009	845.65	308.27	2960.39	13.89	84.62	1904.58	177.01	516.28	1322.91	1290.83	530.2	1555.68	11510.31
2008	-18.39	1658.73	811.61	847.53	522.99	1096.68	1108.99	1247.35	326.6	-567.02	33.22	1254.19	8322.48

STATS

Strategy					
Wins/Losses Ratio	2.24	Payout Ratio (Avg Win/Loss)	1.04	Average # of Bars in Trade	0
AHPR	0	Z-Score	-62.42	Z-Probability	99.9 %
Expectancy	4.83	Deviation	\$ 22.48	Exposure	-999999999 %

Stagnation in Days

125

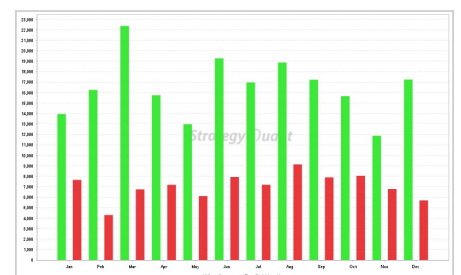
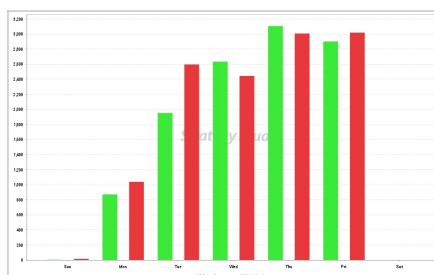
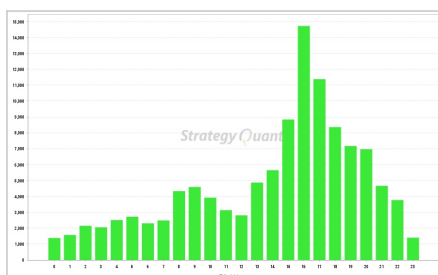
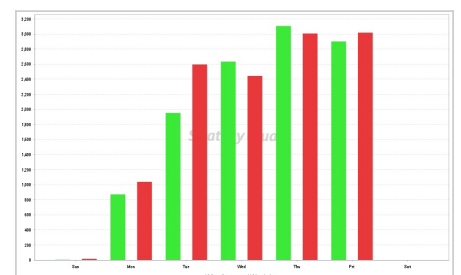
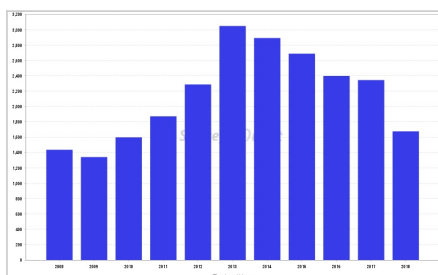
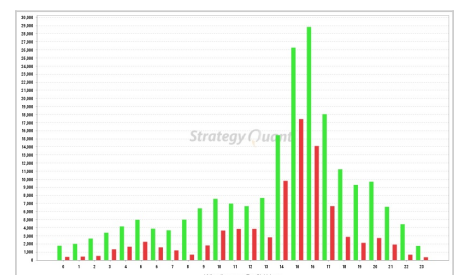
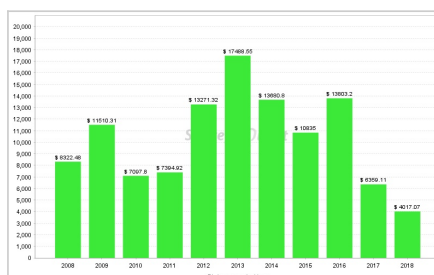
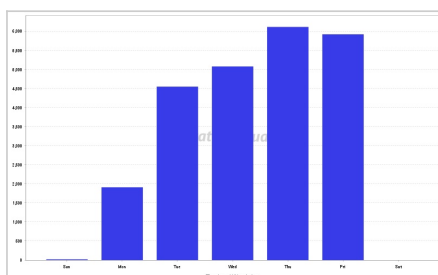
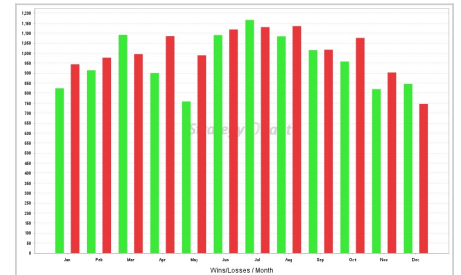
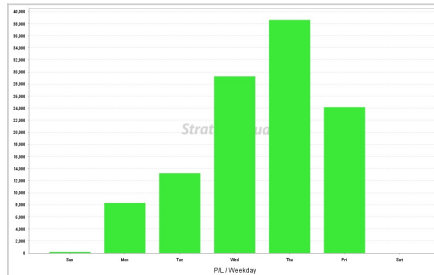
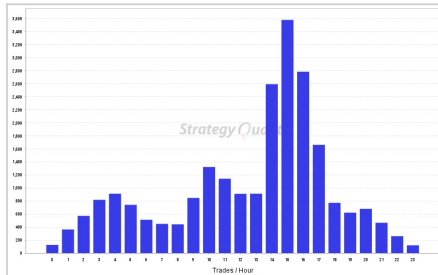
Stagnation in %

3.14 %

## Trades

		# of Wins	11466	# of Losses	5111	# of Cancelled/Expired	7004
Gross Profit	\$ 198446.12	Gross Loss	\$ -84665.56	Average Win	\$ 17.31	Average Loss	\$ -16.57
Largest Win	\$ 244.37	Largest Loss	\$ -200.93	Max Consec Wins	52	Max Consec Losses	41
Avg Consec Wins	3.79	Avg Consec Loss	4	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

## CHARTS



Report generated by Quant Analyzer