

QUANT ANALYZER PORTFOLIO REPORT

SFE NS 3.0 CHF

TOTAL PROFIT

\$ 8544.52

PROFIT IN PIPS 8659 PIPS
YRLY AVG PROFIT \$ 2181.63
YRLY AVG % RET 3.12 %
CAGR 2.92 %

OF TRADES

1433

SHARPE RATIO

0.46

PROFIT FACTOR

3.29

RETURN / DD RATIO

22.43

WINNING %

80.6 %

DRAWDOWN

\$ 380.93

% DRAWDOWN

0.5 %

DAILY AVG PROFIT

\$ 10.93

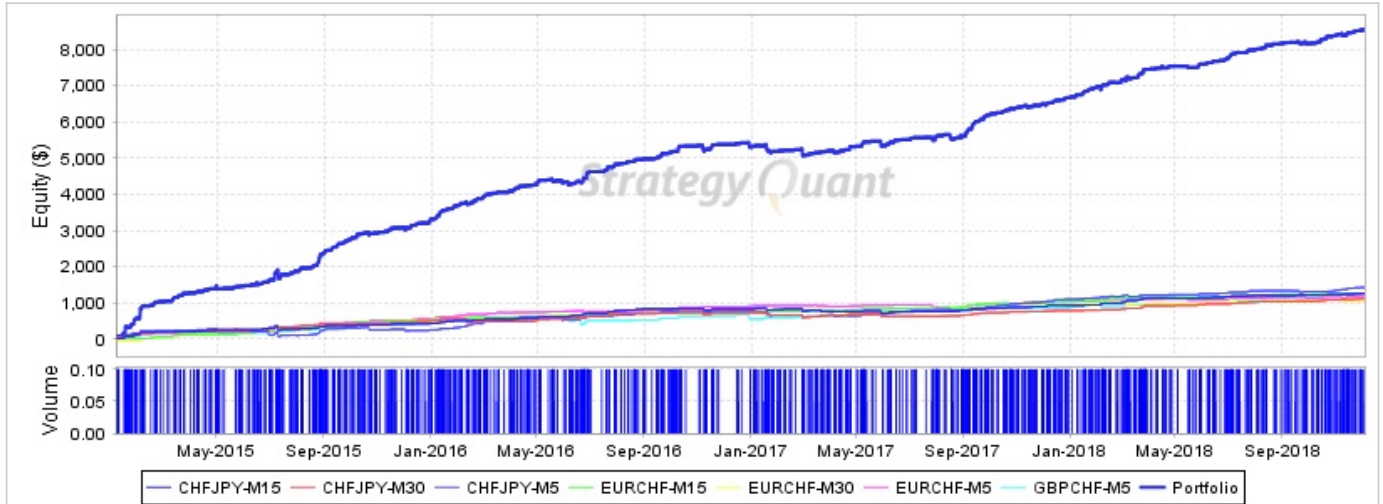
MTHLY AVG PROFIT

\$ 181.8

AVERAGE TRADE

\$ 11.16

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	CHFJPY-M15	CHFJPY-M15	unknown	\$ 1260.79	1515.6 pips	157	0.44	3.79
S3	CHFJPY-M30	CHFJPY-M30	unknown	\$ 1112.54	1342.9 pips	135	0.47	4.11
S4	CHFJPY-M5	CHFJPY-M5	unknown	\$ 1421.42	1280.6 pips	310	0.24	2.32
S5	EURCHF-M15	EURCHF-M15	unknown	\$ 1262.29	1333.4 pips	169	0.97	16.31
S6	EURCHF-M30	EURCHF-M30	unknown	\$ 1047.27	1132.3 pips	168	0.58	5.56
S7	EURCHF-M5	EURCHF-M5	unknown	\$ 1199.23	1026.6 pips	299	0.34	2.68
S8	GBPCMF-M5	GBPCMF-M5	unknown	\$ 1240.98	1027.6 pips	195	0.28	2.53
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	CHFJPY-M15	8.88	89.81 %	\$ 142.04	1.31 %	\$ 351.74	\$ 29.32	\$ 5.7
S3	CHFJPY-M30	8.48	89.63 %	\$ 131.17	1.22 %	\$ 310.52	\$ 25.87	\$ 5.68
S4	CHFJPY-M5	6.78	76.13 %	\$ 209.58	2.04 %	\$ 370.85	\$ 30.9	\$ 3.82
S5	EURCHF-M15	25.92	88.76 %	\$ 48.7	0.44 %	\$ 344.18	\$ 28.69	\$ 5.49
S6	EURCHF-M30	17.22	83.93 %	\$ 60.82	0.55 %	\$ 273.04	\$ 22.77	\$ 4.51
S7	EURCHF-M5	8.39	70.23 %	\$ 142.95	1.31 %	\$ 312.84	\$ 26.07	\$ 3.69
S8	GBPCMF-M5	4.89	80 %	\$ 253.64	2.38 %	\$ 338.31	\$ 28.2	\$ 6.3

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	297.98	124.78	357.96	83.24	63.2	156.46	229.29	184.71	-5.12	216.65	155.24	14.12	1878.51
2017	-122.49	-114.62	136.29	107.03	31.92	167.1	77.53	2.89	595.52	190.15	114.43	176.5	1362.25
2016	373.22	236.25	168.29	187.2	58.05	292.13	203.31	148.19	182.08	176.32	42.65	-69.21	1998.48
2015	568.57	465.85	238.96	110.93	77.97	168.69	244.54	508.29	358.02	183.4	149.13	230.93	3305.28

STATS

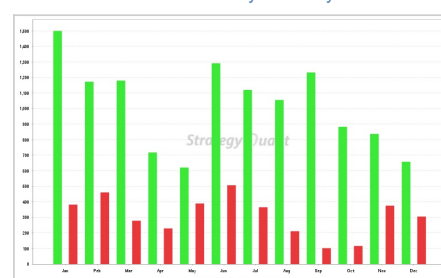
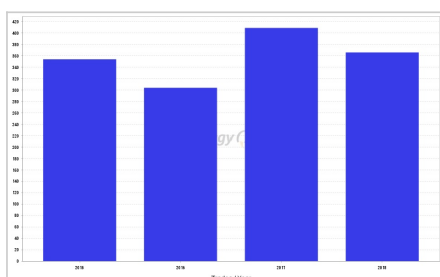
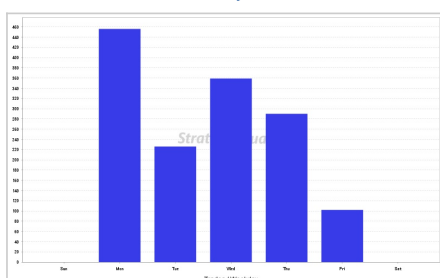
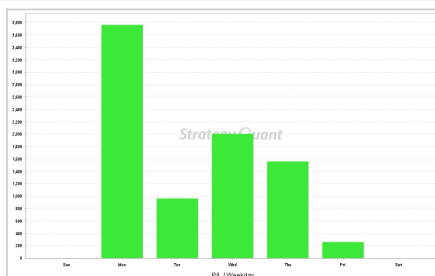
Strategy							
Wins/Losses Ratio	4.15	Payout Ratio (Avg Win/Loss)	0.79	Average # of Bars in Trade	0		
AHPR	0.01	Z-Score	-8.43	Z-Probability	0 %		

Expectancy	5.96	Deviation	\$ 17.03	Exposure	-99999999 %
Stagnation in Days	140	Stagnation in %	9.8 %		

Trades

		# of Wins	1155	# of Losses	278	# of Cancelled/Expired	0
Gross Profit	\$ 12269.81	Gross Loss	\$ -3725.29	Average Win	\$ 10.62	Average Loss	\$ -13.4
Largest Win	\$ 64.4	Largest Loss	\$ -154.49	Max Consec Wins	53	Max Consec Losses	6
Avg Consec Wins	6.56	Avg Consec Loss	1.59	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS



Report generated by Quant Analyzer