

# QUANT ANALYZER PORTFOLIO REPORT

SFE NS 3.0 0.1 lots

## TOTAL PROFIT

**\$ 23839.87**

PROFIT IN PIPS 24292.1 PIPS  
YRLY AVG PROFIT \$ 5959.81  
YRLY AVG % RET 2.59 %  
CAGR 2.5 %

## # OF TRADES

**4527**

## SHARPE RATIO

**0**

## PROFIT FACTOR

**2.5**

## RETURN / DD RATIO

**32.84**

## WINNING %

**78.68 %**

## DRAWDOWN

**\$ 725.93**

## % DRAWDOWN

**0.31 %**

## DAILY AVG PROFIT

**\$ 21.89**

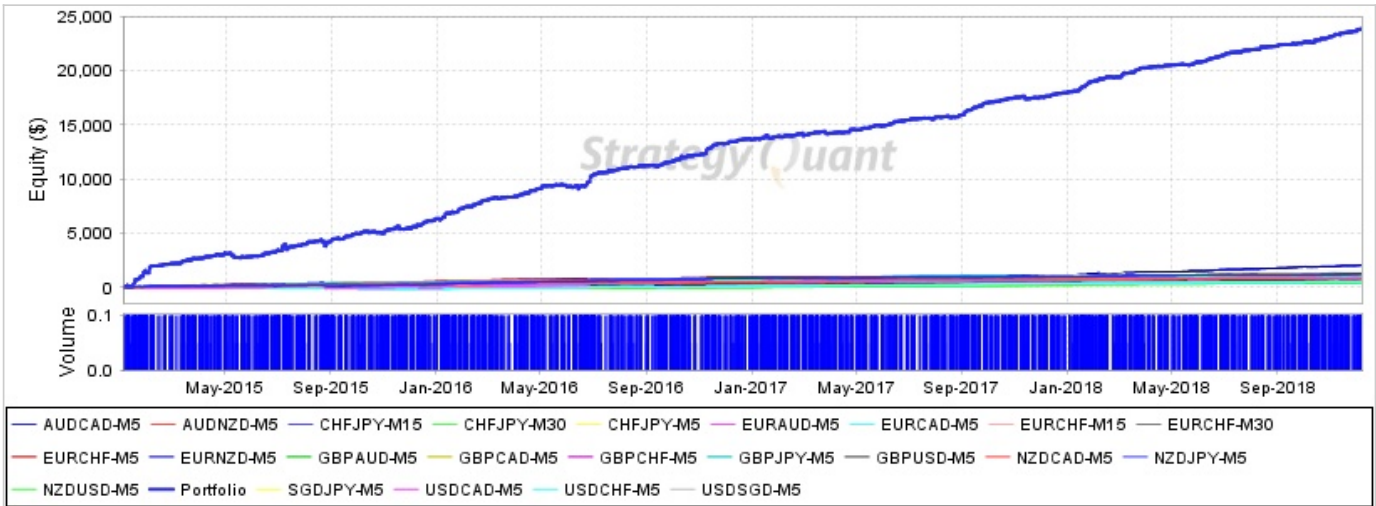
## MTHLY AVG PROFIT

**\$ 496.66**

## AVERAGE TRADE

**\$ 12.28**

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	\$ 1260.36	1356.9 pips	345	0.27	2.49
S3	AUDNZD-M5	AUDNZD-M5	unknown	\$ 820.99	983.8 pips	300	0.38	2.67
S4	CHFJPY-M15	CHFJPY-M15	unknown	\$ 1260.79	1515.6 pips	157	0.44	3.79
S5	CHFJPY-M30	CHFJPY-M30	unknown	\$ 1112.54	1342.9 pips	135	0.47	4.11
S6	CHFJPY-M5	CHFJPY-M5	unknown	\$ 1421.42	1280.6 pips	310	0.24	2.32
S7	EURAUD-M5	EURAUD-M5	unknown	\$ 945.28	1144.5 pips	189	0.22	1.94
S8	EURCAD-M5	EURCAD-M5	unknown	\$ 559.88	423 pips	168	0.17	1.84
S9	EURCHF-M15	EURCHF-M15	unknown	\$ 1262.29	1333.4 pips	169	0.97	16.31
S10	EURCHF-M30	EURCHF-M30	unknown	\$ 1047.27	1132.3 pips	168	0.58	5.56
S11	EURCHF-M5	EURCHF-M5	unknown	\$ 1199.23	1026.6 pips	299	0.34	2.68
S12	EURNZD-M5	EURNZD-M5	unknown	\$ 2050.37	2187.7 pips	422	0.15	1.83
S13	GBPAUD-M5	GBPAUD-M5	unknown	\$ 1278.09	1343.9 pips	237	0.16	1.71
S14	GBPCAD-M5	GBPCAD-M5	unknown	\$ 1181.98	1377.1 pips	178	0.29	2.59
S15	GBPCHF-M5	GBPCHF-M5	unknown	\$ 1240.98	1027.6 pips	195	0.28	2.53
S16	GBPJPY-M5	GBPJPY-M5	unknown	\$ 1342.59	867.8 pips	177	0.27	2.19
S17	GBPUSD-M5	GBPUSD-M5	unknown	\$ 876.63	698.9 pips	140	0.31	2.6
S18	NZDCAD-M5	NZDCAD-M5	unknown	\$ 955.05	1115.3 pips	156	0.57	4.25
S19	NZDJPY-M5	NZDJPY-M5	unknown	\$ 737.99	708.8 pips	178	0.22	1.97
S20	NZDUSD-M5	NZDUSD-M5	unknown	\$ 437.42	310.9 pips	97	0.23	2.1
S21	SGDJPY-M5	SGDJPY-M5	unknown	\$ 890.55	872.7 pips	135	0.52	3.79
S22	USDCAD-M5	USDCAD-M5	unknown	\$ 529.9	620.3 pips	108	0.65	5.8
S23	USDCHF-M5	USDCHF-M5	unknown	\$ 593.3	419.2 pips	140	0.32	2.45
S24	USDSGD-M5	USDSGD-M5	unknown	\$ 834.97	1202.3 pips	124	0.68	6.68
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD-M5	16.92	73.04 %	\$ 74.48	0.73 %	\$ 315.2	\$ 26.26	\$ 3.22

S3	AUDNZD-M5	9.11	74.33 %	\$ 90.14	0.83 %	\$ 209.52	\$ 17.47	\$ 2.06
S4	CHFJPY-M15	8.88	89.81 %	\$ 142.04	1.31 %	\$ 351.74	\$ 29.32	\$ 5.7
S5	CHFJPY-M30	8.48	89.63 %	\$ 131.17	1.22 %	\$ 310.52	\$ 25.87	\$ 5.68
S6	CHFJPY-M5	6.78	76.13 %	\$ 209.58	2.04 %	\$ 370.85	\$ 30.9	\$ 3.82
S7	EURAUD-M5	3.37	82.01 %	\$ 280.24	2.76 %	\$ 258.08	\$ 21.48	\$ 4.61
S8	EURCAD-M5	2.44	76.19 %	\$ 229.51	2.29 %	\$ 159.97	\$ 13.33	\$ 3.71
S9	EURCHF-M15	25.92	88.76 %	\$ 48.7	0.44 %	\$ 344.18	\$ 28.69	\$ 5.49
S10	EURCHF-M30	17.22	83.93 %	\$ 60.82	0.55 %	\$ 273.04	\$ 22.77	\$ 4.51
S11	EURCHF-M5	8.39	70.23 %	\$ 142.95	1.31 %	\$ 312.84	\$ 26.07	\$ 3.69
S12	EURNZD-M5	6.27	78.44 %	\$ 327.26	3.11 %	\$ 534.65	\$ 44.57	\$ 5.05
S13	GBPAUD-M5	4.16	80.17 %	\$ 307.38	2.97 %	\$ 319.68	\$ 26.63	\$ 5.51
S14	GBPCAD-M5	5.63	75.84 %	\$ 210.05	1.99 %	\$ 329.89	\$ 27.49	\$ 7.3
S15	GBPCHF-M5	4.89	80 %	\$ 253.64	2.38 %	\$ 338.31	\$ 28.2	\$ 6.3
S16	GBPJPY-M5	7.84	75.71 %	\$ 171.18	1.66 %	\$ 375.01	\$ 31.22	\$ 6.65
S17	GBPUSD-M5	5.74	77.14 %	\$ 152.61	1.47 %	\$ 262.99	\$ 21.92	\$ 5.88
S18	NZDCAD-M5	14.72	83.33 %	\$ 64.88	0.64 %	\$ 254.92	\$ 21.22	\$ 4.05
S19	NZDJPY-M5	4.29	78.09 %	\$ 171.89	1.69 %	\$ 192.54	\$ 16.04	\$ 2.69
S20	NZDUSD-M5	3.17	80.41 %	\$ 137.9	1.37 %	\$ 128.25	\$ 10.67	\$ 3
S21	SGDJPY-M5	11.61	83.7 %	\$ 76.69	0.76 %	\$ 248.56	\$ 20.71	\$ 4.34
S22	USDCAD-M5	9.61	75 %	\$ 55.13	0.55 %	\$ 167.21	\$ 13.94	\$ 3.46
S23	USDCHF-M5	6.57	71.43 %	\$ 90.33	0.85 %	\$ 161.72	\$ 13.48	\$ 3.03
S24	USDSGD-M5	14.5	88.71 %	\$ 57.6	0.55 %	\$ 270.69	\$ 22.57	\$ 4.59

### MONTHLY PERFORMANCE (\$)

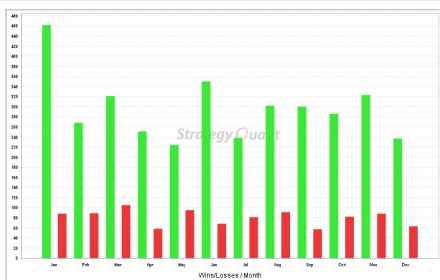
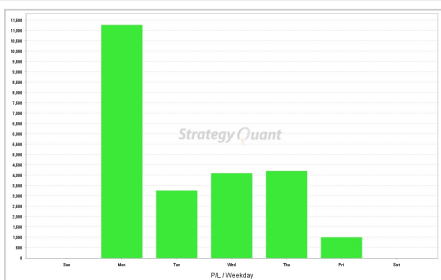
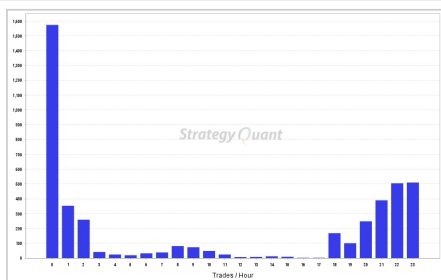
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	1079.64	275.12	942.65	245.32	283.14	614.33	491.5	382.78	245.12	577.16	535.29	204.44	5876.49
2017	299.87	56.02	230.84	357.44	336.21	530.54	232.56	247.4	1102.96	460.82	54.09	414.85	4323.6
2016	936.4	759.17	353.61	736.06	180.64	1094.12	510.28	318.26	402.65	587.26	1035	373.62	7287.07
2015	1365.11	845.48	481.28	425.22	-260.35	563.21	569.93	336.2	649.7	46.48	492.9	837.55	6352.71

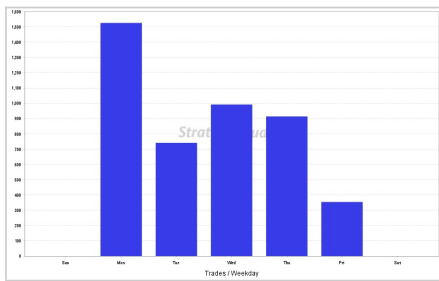
### STATS

Strategy					
Wins/Losses Ratio	3.69	Payout Ratio (Avg Win/Loss)	0.68	Average # of Bars in Trade	0
AHPR	0	Z-Score	-20.91	Z-Probability	99.9 %
Expectancy	5.27	Deviation	\$ 20.07	Exposure	-999999999 %
Stagnation in Days	47	Stagnation in %	3.27 %		

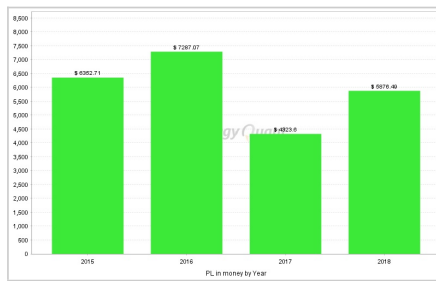
Trades					
		# of Wins	3562	# of Losses	965
		# of Cancelled/Expired			0
Gross Profit	\$ 39708.46	Gross Loss	\$ -15868.59	Average Win	\$ 11.15
		Average Loss			\$ -16.44
Largest Win	\$ 71.84	Largest Loss	\$ -192.29	Max Consec Wins	57
		Max Consec Losses			10
Avg Consec Wins	6.8	Avg Consec Loss	1.85	Avg # of Bars in Wins	0
		Avg # of Bars in Losses			0

### CHARTS

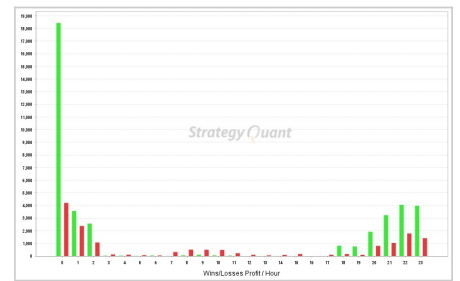




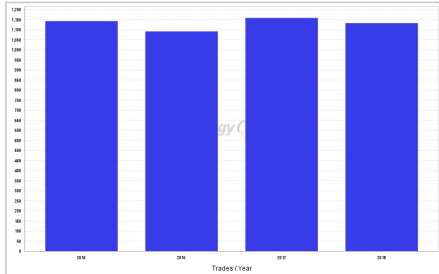
Trades by weekday



P/L by year



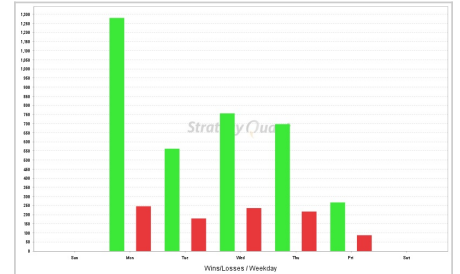
Wins/Losses Profit by hour



Trades by year



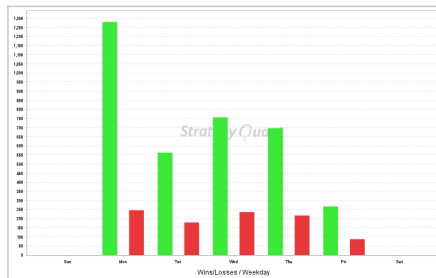
Wins/Losses by hour



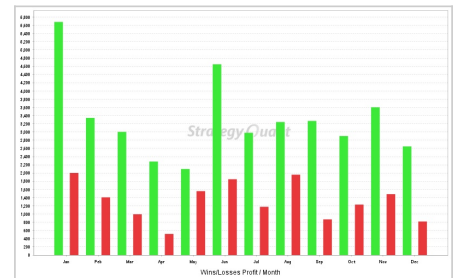
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month