QUANT ANALYZER PORTFOLIO REPORT

SFE EURUSD M5-M30

TOTAL PROFIT

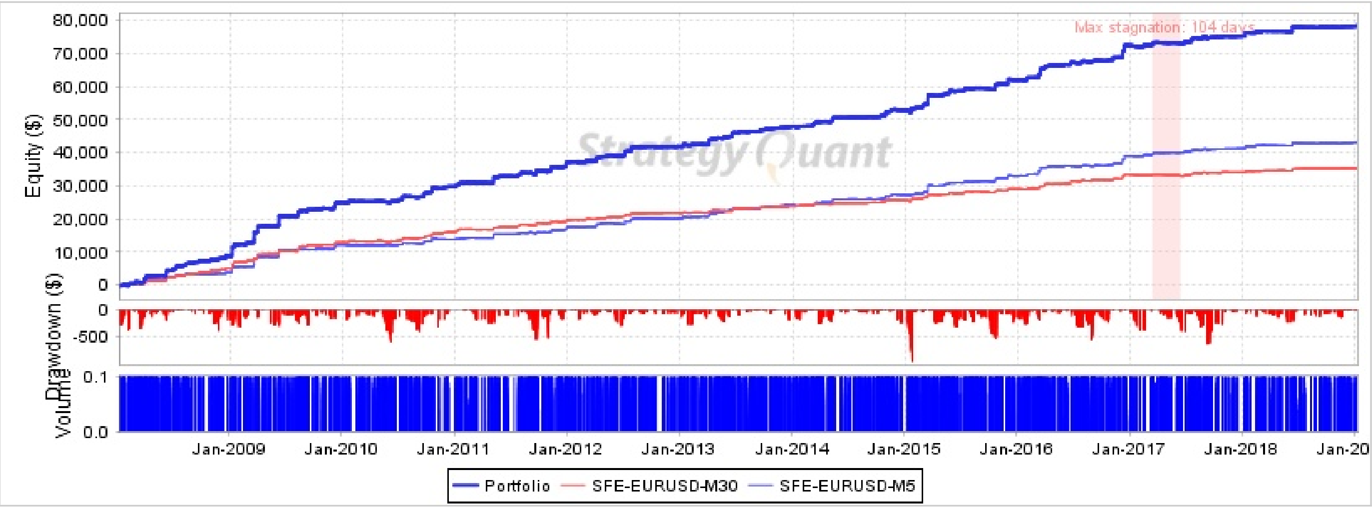
$ 78423.26

PROFIT IN PIPS	235784.8 PIPS
YRLY AVG PROFIT	$ 7075.82
YRLY AVG % RET	35.38 %
CAGR	14.2 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
10749	0.12	3.82	83.01	67.43 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 944.75	1.96 %	$ 40.53	$ 589.65	$ 12.48

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	SFE-EURUSD-M30	SFE-EURUSD-M30	unknown	$ 35246.83	95384.6 pips	4551	0.18	3.26
S3	SFE-EURUSD-M5	SFE-EURUSD-M5	unknown	$ 43176.43	140400.2 pips	6198	0.2	4.53

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	SFE-EURUSD-M30	57.03	63.46 %	$ 618.06	3.5 %	$ 3180.35	$ 265.01	$ 22.67
S3	SFE-EURUSD-M5	86.41	70.22 %	$ 499.67	1.88 %	$ 3895.49	$ 324.63	$ 36.44

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	157.31	0	0	0	0	0	0	0	0	0	0	0	157.31
2018	992.79	405.58	135.68	-7.81	-152.03	1389.67	-67.38	-37.59	120.55	19.25	154.17	87.32	3040.2
2017	-302.37	417.84	819.34	-173.9	39.74	356.7	1168.66	457.18	-215.93	198.9	22.24	87.99	2876.39
2016	-81.28	856.31	3238.75	384.31	35.72	821.37	468.55	-52.91	172.78	228.17	687.79	3612.69	10372.25
2015	537.45	976.61	3080.92	-89.62	1462.69	-113.19	699.11	151.04	-53.1	1350	-1.26	1206.29	9206.94
2014	4.97	82.7	1274.65	31.92	1301.62	71.64	1.64	-29.18	132.08	1628.71	630.28	-251.02	4880.01
2013	378.92	254.34	22.77	1689.34	422.37	1357.76	349.97	67.81	740.65	215.65	182.93	379.32	6061.83
2012	65.98	133.23	117.64	1351.07	297.85	18.84	2411.38	185.81	73.58	-70.76	23.96	85.83	4694.41
2011	984.14	148.06	-121.65	-62.34	2002.59	30.07	502.32	559.8	621.8	28.09	1052.57	1535.82	7281.27
2010	289.4	-41.67	-60.35	247.12	-452.15	330.4	1406.5	-183.98	1396.08	1518.57	242.08	174.7	4866.7
2009	3730.87	405.34	4859.14	115.74	-93.82	3094.42	-96.08	1798.46	259.23	426.96	-175.06	2002.07	16327.27
2008	-302.42	1200.41	1454.65	273.35	50.54	2046.09	1144.87	649.71	744.94	389.88	447.21	559.45	8658.68

STATS

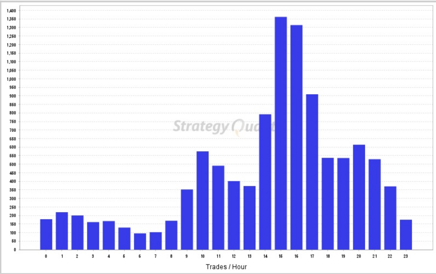
Strategy

Wins/Losses Ratio	2.07	Payout Ratio (Avg Win/Loss)	1.84	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-54.69	Z-Probability	99.9 %
Expectancy	7.3	Deviation	$ 34.32	Exposure	-999999999 %
Stagnation in Days	104	Stagnation in %	2.58 %		

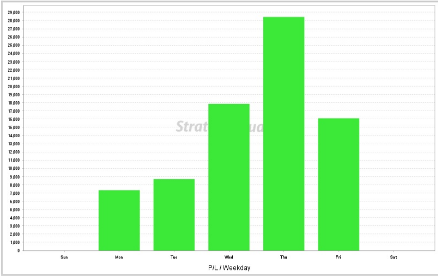
Trades

		# of Wins	6217	# of Losses	3003	# of Cancelled/Expired	1529
Gross Profit	$ 106265	Gross Loss	$ -27841.74	Average Win	$ 17.09	Average Loss	$ -9.27
Largest Win	$ 457.74	Largest Loss	$ -190.63	Max Consec Wins	69	Max Consec Losses	37
Avg Consec Wins	5.04	Avg Consec Loss	3.68	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

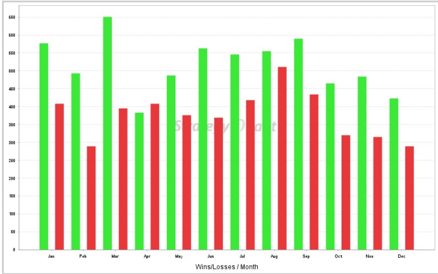
CHARTS



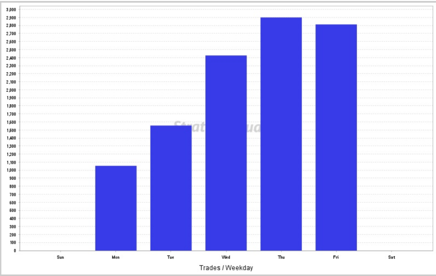
Trades by hour



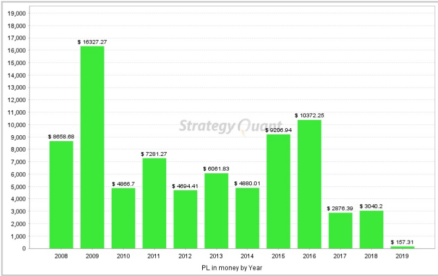
P/L by weekday



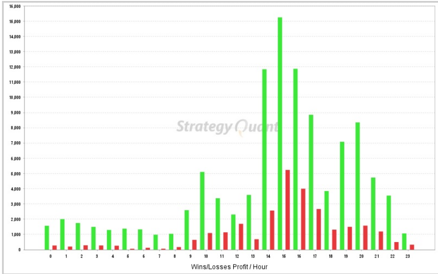
Wins/Losses by month



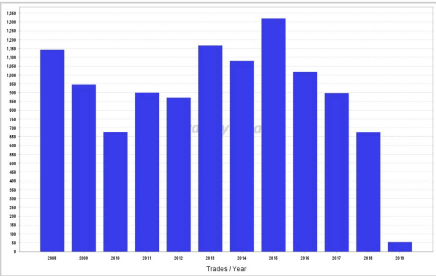
Trades by weekday



P/L by year

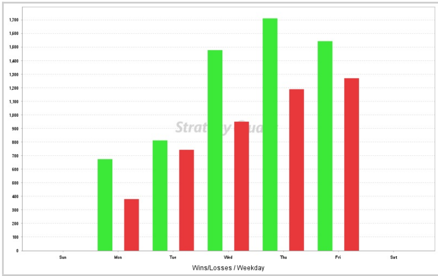


Wins/Losses Profit by hour

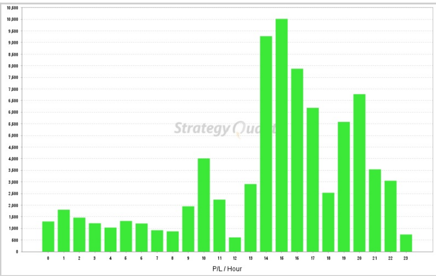


Trades by year

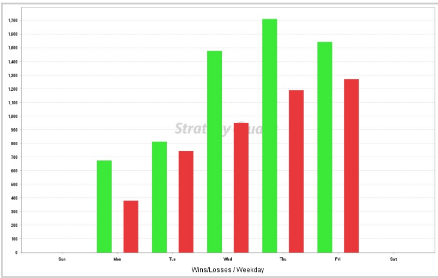
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday

Wins/Losses Profit by month

Report generated by Quant Analyzer