

QUANT ANALYZER PORTFOLIO REPORT

SFE EURUSD M5-M15-M30-H1

TOTAL PROFIT

\$ 135292.57

PROFIT IN PIPS 393634.9 PIPS
YRLY AVG PROFIT \$ 12207.16
YRLY AVG % RET 30.52 %
CAGR 13.1 %

OF TRADES

19355

SHARPE RATIO

0.23

PROFIT FACTOR

3.61

RETURN / DD RATIO

61.5

WINNING %

67.11 %

DRAWDOWN

\$ 2200.05

% DRAWDOWN

1.89 %

DAILY AVG PROFIT

\$ 57.04

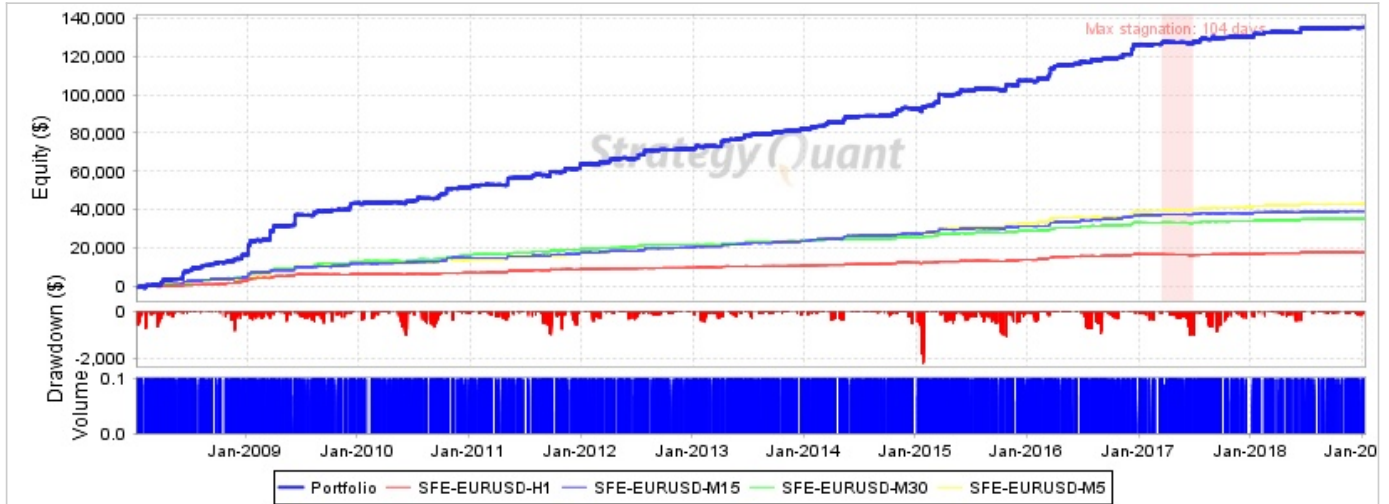
MTHLY AVG PROFIT

\$ 1017.24

AVERAGE TRADE

\$ 12.34

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

| # | Name | Symbol | Timeframe | Net Profit (\$) | Net Profit (pips) | # of Trades | Sharpe Ratio | Profit Factor |
|----|----------------|-------------------|-----------|-----------------|-------------------|--------------------|---------------------|-------------------|
| S2 | SFE-EURUSD-H1 | SFE-EURUSD-H1 | unknown | \$ 17711.6 | 41948.2 pips | 2283 | 0.19 | 2.74 |
| S3 | SFE-EURUSD-M15 | SFE-EURUSD-M15 | unknown | \$ 39157.71 | 115901.9 pips | 6323 | 0.2 | 3.86 |
| S4 | SFE-EURUSD-M30 | SFE-EURUSD-M30 | unknown | \$ 35246.83 | 95384.6 pips | 4551 | 0.18 | 3.26 |
| S5 | 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-H1 | 25.19 | 65.03 % | \$ 703.09 | 3.41 % | \$ 1598.47 | \$ 133.17 | \$ 13.72 |
| S3 | SFE-EURUSD-M15 | 64.57 | 67.17 % | \$ 606.42 | 3.01 % | \$ 3532.93 | \$ 294.42 | \$ 25.1 |
| S4 | SFE-EURUSD-M30 | 57.03 | 63.46 % | \$ 618.06 | 3.5 % | \$ 3180.35 | \$ 265.01 | \$ 22.67 |
| S5 | 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 | 253.19 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 253.19 |
| 2018 | 1511.6 | 841.86 | 282.42 | -68.11 | -280.39 | 2218.66 | 14.88 | -38.42 | 79.69 | 189.75 | 217.32 | -81.42 | 4887.84 |
| 2017 | -98.35 | 427.15 | 1190.59 | -333.66 | 49.38 | 347.07 | 1878.72 | 556.26 | -394.73 | 669.97 | -143.44 | -33.41 | 4115.55 |
| 2016 | -315.31 | 1569.85 | 6470.26 | 544.99 | 118.65 | 1683.32 | 1066.29 | 121.6 | 379.04 | 559.27 | 1568.97 | 5001.47 | 18768.4 |
| 2015 | 732.73 | 1751.67 | 4785.39 | -271.47 | 2499.37 | -186.21 | 960.11 | -41.22 | -216.23 | 2423.81 | -281.03 | 2322.75 | 14479.67 |
| 2014 | 740.38 | 500.92 | 1798.73 | -0.83 | 3004.72 | 351.76 | 64.47 | -60.38 | 360.74 | 2853.58 | 1234.51 | -429.81 | 10418.79 |
| 2013 | 1005.31 | 316.19 | -158.4 | 3280.98 | 638.73 | 2002.75 | 468.9 | 88.55 | 1225.12 | 321.12 | 322.2 | 1031.23 | 10542.68 |
| 2012 | 216.1 | -1.55 | 819.25 | 1669.01 | 164.62 | 112.46 | 4027.08 | 275.63 | 228.46 | -7.89 | 263.4 | 245.53 | 8012.1 |
| 2011 | 859.16 | 490.17 | -251.92 | -128.91 | 3900.06 | 85.76 | 1087.21 | 382.78 | 1642.21 | 110.88 | 1309.44 | 2538.67 | 12025.51 |
| 2010 | 270.99 | -136.83 | 122.29 | 306.47 | -783.07 | 931.29 | 1848.44 | -192.46 | 2331.66 | 2885.22 | 573 | 186.09 | 8343.09 |
| 2009 | 7685.97 | 452.79 | 6858.67 | 86.39 | 284.51 | 5410.94 | -158.11 | 2048.12 | 225.88 | 862.5 | -119.91 | 3411.91 | 27049.66 |
| 2008 | -730.4 | 1738.58 | 2195.87 | 186.75 | 605.08 | 4268.36 | 1563.63 | 1096.03 | 1270.52 | 1185.71 | 1093.17 | 1922.79 | 16396.09 |

STATS

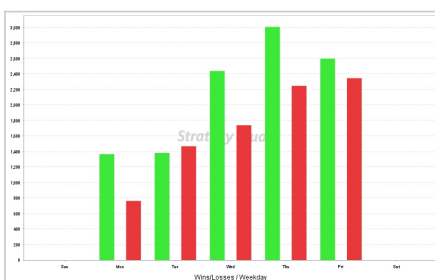
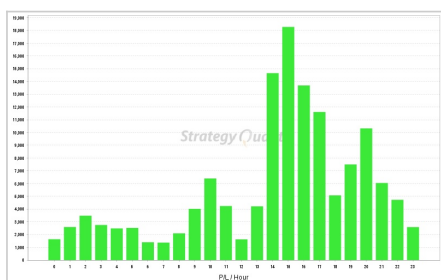
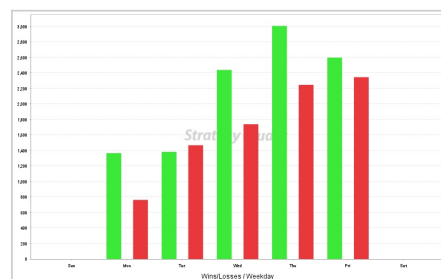
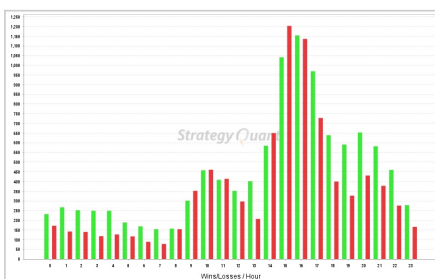
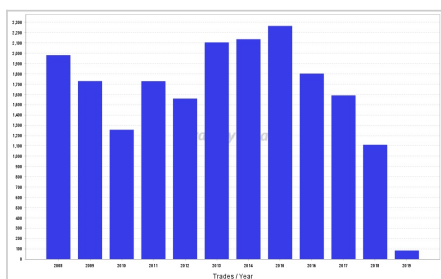
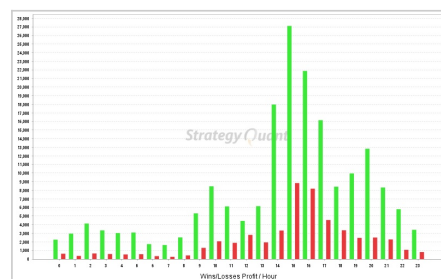
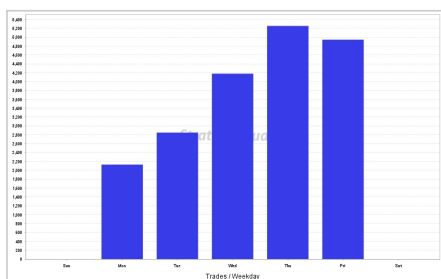
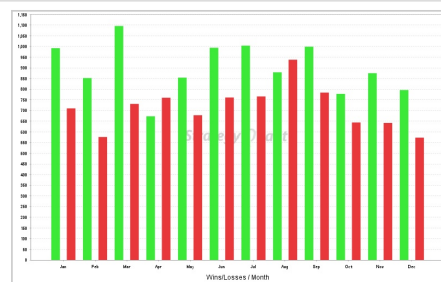
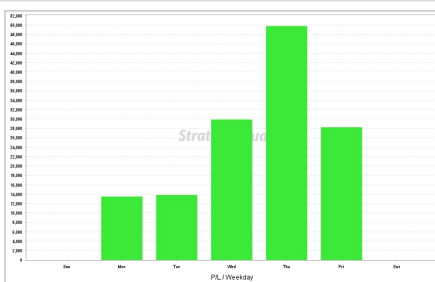
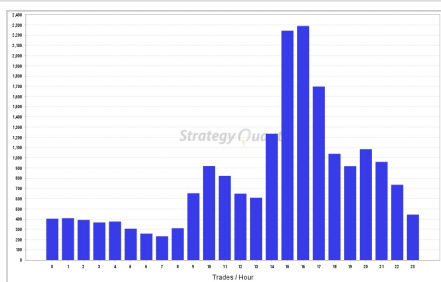
Strategy

| | | | | | |
|--------------------|------|-----------------------------|---------|----------------------------|--------------|
| Wins/Losses Ratio | 2.04 | Payout Ratio (Avg Win/Loss) | 1.77 | Average # of Bars in Trade | 0 |
| AHPR | 0.01 | Z-Score | -75.89 | Z-Probability | 99.9 % |
| Expectancy | 6.99 | Deviation | \$ 34.4 | Exposure | -999999999 % |
| Stagnation in Days | 104 | Stagnation in % | 2.58 % | | |

Trades

| | | | | | | | |
|-----------------|--------------|-----------------|--------------|-----------------------|----------|-------------------------|----------|
| | | # of Wins | 10792 | # of Losses | 5290 | # of Cancelled/Expired | 3273 |
| Gross Profit | \$ 187048.82 | Gross Loss | \$ -51756.25 | Average Win | \$ 17.33 | Average Loss | \$ -9.78 |
| Largest Win | \$ 457.74 | Largest Loss | \$ -191.53 | Max Consec Wins | 75 | Max Consec Losses | 43 |
| Avg Consec Wins | 4.98 | Avg Consec Loss | 3.95 | Avg # of Bars in Wins | 0 | Avg # of Bars in Losses | 0 |

CHARTS



Report generated by Quant Analyzer