

# QUANT ANALYZER PORTFOLIO REPORT

Kiss 2.1. 0.10 FIFO

## TOTAL PROFIT

**\$ 26019.28**

PROFIT IN PIPS 5999746.6 PIPS

YRLY AVG PROFIT \$ 2366.92

YRLY AVG % RET 2.37 %

CAGR 1.95 %

## # OF TRADES

**992**

## SHARPE RATIO

**0.26**

## PROFIT FACTOR

**3.77**

## RETURN / DD RATIO

**64.76**

## WINNING %

**66.33 %**

## DRAWDOWN

**\$ 401.79**

## % DRAWDOWN

**0.34 %**

## DAILY AVG PROFIT

**\$ 24.2**

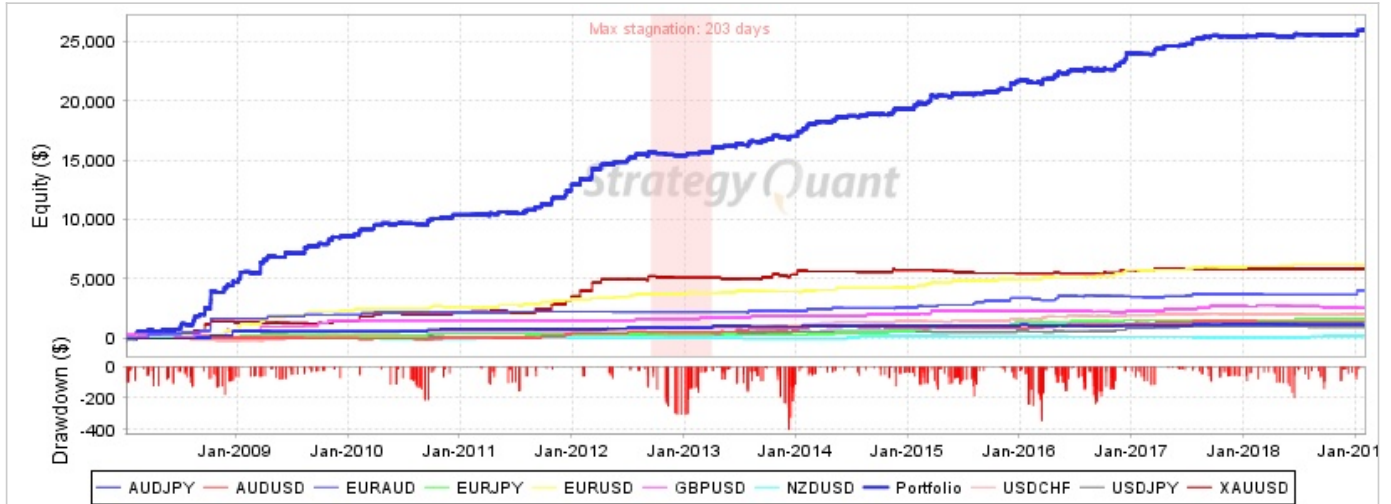
## MTHLY AVG PROFIT

**\$ 197.12**

## AVERAGE TRADE

**\$ 45.15**

generated by Quant Analyzer



## STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDJPY	AUDJPY	unknown	\$ 1141.9	1287 pips	67	0.26	2.96
S3	AUDUSD	AUDUSD	unknown	\$ 1395.02	1461.3 pips	125	0.23	2.23
S4	EURAUD	EURAUD	unknown	\$ 4048.26	5685.8 pips	119	0.33	6.14
S5	EURJPY	EURJPY	unknown	\$ 1626.96	1815.8 pips	55	0.39	4.46
S6	EURUSD	EURUSD	unknown	\$ 6182.04	6272.9 pips	175	0.47	5.94
S7	GBPUSD	GBPUSD	unknown	\$ 2560.16	2602.2 pips	71	0.4	4.49
S8	NZDUSD	NZDUSD	unknown	\$ 232.43	246.1 pips	31	0.19	2.04
S9	USDCHF	USDCHF	unknown	\$ 2040.71	2078.3 pips	154	0.27	2.63
S10	USDJPY	USDJPY	unknown	\$ 926.83	997.2 pips	62	0.23	2.62
S11	XAUUSD	XAUUSD	unknown	\$ 5864.97	5977300 pips	133	0.31	3.47
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDJPY	8.57	67.16 %	\$ 133.23	1.2 %	\$ 263.83	\$ 21.96	\$ 12.98
S3	AUDUSD	7.64	68.8 %	\$ 182.62	1.81 %	\$ 206.24	\$ 17.22	\$ 6.15
S4	EURAUD	22.28	70.59 %	\$ 181.73	1.36 %	\$ 649.08	\$ 53.98	\$ 20.55
S5	EURJPY	11.65	76.36 %	\$ 139.65	1.34 %	\$ 433.07	\$ 36.15	\$ 18.49
S6	EURUSD	46.54	70.86 %	\$ 132.84	1.27 %	\$ 707.93	\$ 58.88	\$ 20.2
S7	GBPUSD	11.2	56.34 %	\$ 228.57	1.79 %	\$ 601.46	\$ 50.2	\$ 22.26
S8	NZDUSD	2.35	67.74 %	\$ 98.9	0.97 %	\$ 89.97	\$ 7.5	\$ 3.47
S9	USDCHF	9.08	65.58 %	\$ 224.85	2.24 %	\$ 271.92	\$ 22.67	\$ 7.42
S10	USDJPY	4.67	58.06 %	\$ 198.52	1.93 %	\$ 213.47	\$ 17.82	\$ 10.9
S11	XAUUSD	13.19	59.4 %	\$ 444.67	2.81 %	\$ 836.09	\$ 69.82	\$ 23.74

## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	397.53	0	0	0	0	0	0	0	0	0	0	0	397.53
2018	25.21	87.57	-33.63	-62.21	-26.05	187.32	-60.21	52.65	-64.43	0	74.63	-20.03	160.82

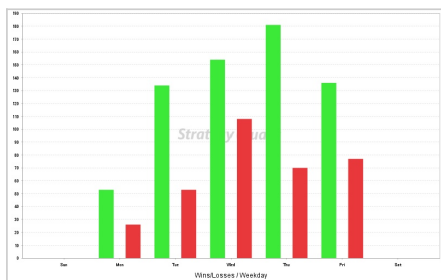
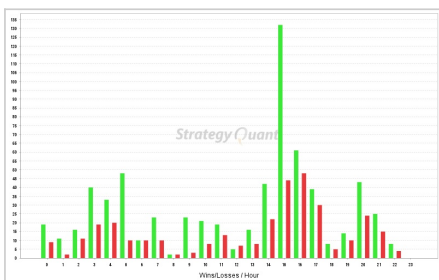
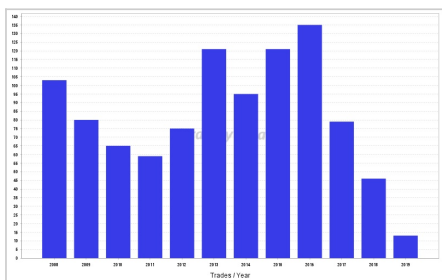
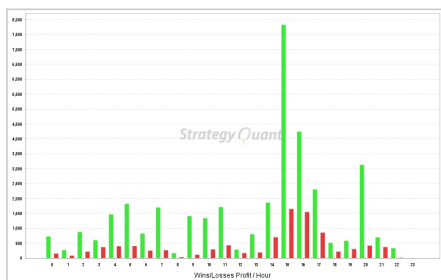
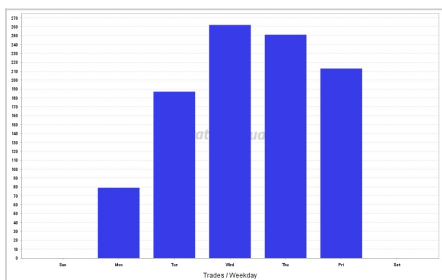
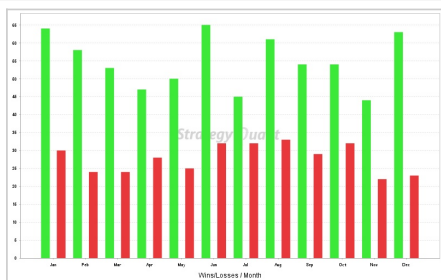
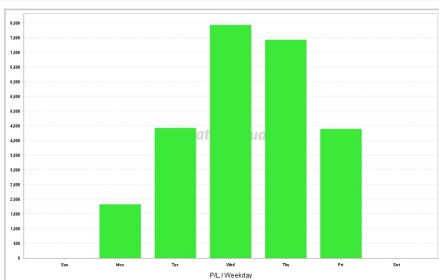
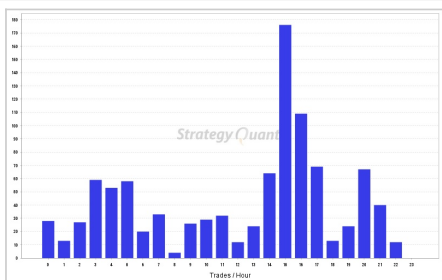
2017	-31.3	-26.3	449.19	233.11	2.96	172.26	392.67	205.61	96.91	-38.38	-21.42	-3.12	1432.19
2016	-125.02	66.24	277.16	257.11	138.49	353.56	142.68	-176.69	-10.56	59.86	607.31	755	2345.14
2015	333.63	229.68	486.36	44.16	244.29	-90.44	-100.88	173.77	121.29	236.58	-36.13	693.6	2335.91
2014	304.85	379.79	202.14	72.96	298.41	95.43	44.09	117.63	-19.2	79.12	423.79	-39.27	1959.74
2013	165.64	101.71	5.89	458.66	39.65	220.61	114.49	31.71	222.71	281.14	-147.08	462.51	1957.64
2012	478.57	819.68	23.08	434.48	150.4	291.71	364.44	215.24	-67.72	-169.25	-59.39	-8.23	2473.01
2011	-1.29	69.14	-15.46	33.02	181.81	-101.66	129.67	131.47	510.76	559.11	4.71	1056.93	2558.21
2010	196.88	415.95	325.95	149.1	-114.19	112.82	-15.02	-54.34	474.4	65.29	7.87	232.65	1797.36
2009	866.51	-57.99	1124.47	255.3	-65.28	314.43	1.57	608.11	222.09	317.82	231.84	69.77	3888.64
2008	-86.09	637.1	65.24	1.57	51.61	310.53	139.59	754.76	597.09	1402.5	474.41	364.78	4713.09

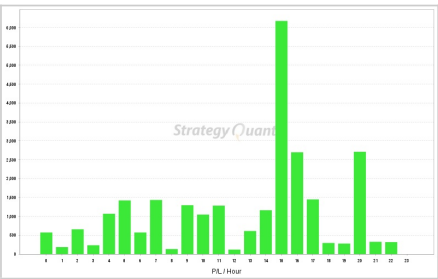
## STATS

Strategy					
Wins/Losses Ratio	1.97	Payout Ratio (Avg Win/Loss)	1.91	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-4.45	Z-Probability	100 %
Expectancy	26.23	Deviation	\$ 86.54	Exposure	-999999999 %
Stagnation in Days	203	Stagnation in %	5.02 %		

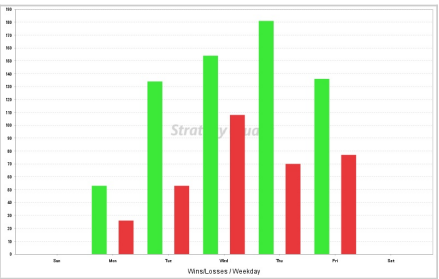
Trades													
		# of Wins		658	# of Losses		334	# of Cancelled/Expired		0			
Gross Profit		\$ 35403.78	Gross Loss		\$ -9384.5	Average Win		\$ 53.81	Average Loss		\$ -28.1		
Largest Win		\$ 764.52	Largest Loss		\$ -117.33	Max Consec Wins		17	Max Consec Losses		9		
Avg Consec Wins		3.45	Avg Consec Loss		1.75	Avg # of Bars in Wins		0	Avg # of Bars in Losses		0		

## CHARTS

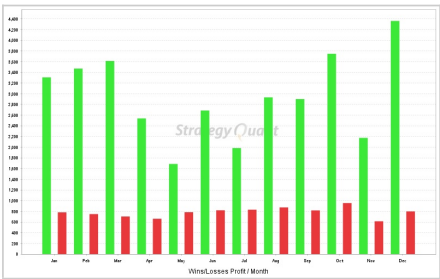




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month