

QUANT ANALYZER PORTFOLIO REPORT

SFE KISS 2.1 0.10

TOTAL PROFIT

\$ 61816.47

PROFIT IN PIPS 85510262 PIPS
YRLY AVG PROFIT \$ 5535.87
YRLY AVG % RET 3.95 %
CAGR 3.09 %

OF TRADES

9806

SHARPE RATIO

0

PROFIT FACTOR

3.99

RETURN / DD RATIO

93.58

WINNING %

79.6 %

DRAWDOWN

\$ 660.55

% DRAWDOWN

0.37 %

DAILY AVG PROFIT

\$ 41.43

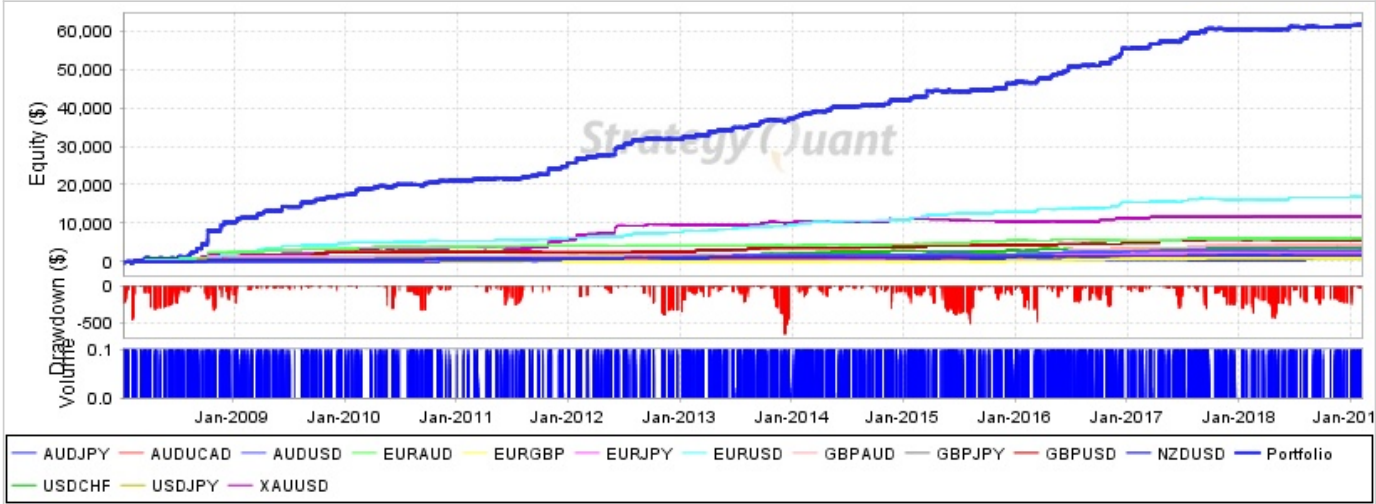
MTHLY AVG PROFIT

\$ 461.32

AVERAGE TRADE

\$ 10.52

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	\$ 1590.29	9154.2 pips	392	0.19	2.58
S3	AUDCAD	AUDCAD	unknown	\$ 1768.91	15342.1 pips	647	0.22	4.09
S4	AUDUSD	AUDUSD	unknown	\$ 2972.54	20841.3 pips	867	0.18	2.65
S5	EURAUD	EURAUD	unknown	\$ 6166.93	41539.5 pips	953	0.15	4.87
S6	EURGBP	EURGBP	unknown	\$ 828.34	3913.9 pips	206	0.2	3
S7	EURJPY	EURJPY	unknown	\$ 2163	9803.7 pips	261	0.26	4.32
S8	EURUSD	EURUSD	unknown	\$ 16859.61	75454.4 pips	2461	0.26	5.64
S9	GBPAUD	GBPAUD	unknown	\$ 4372.99	23623.6 pips	538	0.14	4.68
S10	GBPJPY	GBPJPY	unknown	\$ 1530.71	9466.5 pips	211	0.22	4.13
S11	GBPUSD	GBPUSD	unknown	\$ 5481.51	29021.9 pips	595	0.26	4.87
S12	NZDUSD	NZDUSD	unknown	\$ 789.13	6361.9 pips	229	0.19	2.93
S13	USDCHF	USDCHF	unknown	\$ 3767.57	28049.6 pips	1075	0.21	2.76
S14	USDJPY	USDJPY	unknown	\$ 1755.35	7989.4 pips	367	0.16	2.72
S15	XAUUSD	XAUUSD	unknown	\$ 11769.59	85229700 pips	1004	0.22	3.71
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDJPY	9.72	72.19 %	\$ 163.65	1.49 %	\$ 360.25	\$ 30.01	\$ 17.67
S3	AUDCAD	13.43	79.91 %	\$ 131.69	1.23 %	\$ 385.82	\$ 32.16	\$ 15.12
S4	AUDUSD	15.25	78.78 %	\$ 194.95	1.91 %	\$ 434.88	\$ 36.25	\$ 12.76
S5	EURAUD	16.26	83.53 %	\$ 379.24	2.4 %	\$ 948.92	\$ 79.06	\$ 30.68
S6	EURGBP	8.94	78.16 %	\$ 92.69	0.92 %	\$ 301.1	\$ 25.1	\$ 12.18
S7	EURJPY	15.1	82.38 %	\$ 143.23	1.26 %	\$ 576.8	\$ 48.07	\$ 23.01
S8	EURUSD	39.26	82.29 %	\$ 429.48	2.83 %	\$ 1644.99	\$ 137.07	\$ 21.59
S9	GBPAUD	23.81	82.34 %	\$ 183.64	1.57 %	\$ 820.3	\$ 68.33	\$ 28.21
S10	GBPJPY	8.57	79.62 %	\$ 178.63	1.62 %	\$ 679.9	\$ 56.69	\$ 25.94
S11	GBPUSD	17.44	80 %	\$ 314.35	1.99 %	\$ 1290.14	\$ 107.48	\$ 43.85

S12	NZDUSD	4.52	69 %	\$ 174.44	1.68 %	\$ 296.08	\$ 24.66	\$ 11.27
S13	USDCHF	15.63	81.49 %	\$ 241.05	1.97 %	\$ 491.22	\$ 40.95	\$ 12.86
S14	USDJPY	6.77	63.76 %	\$ 259.37	2.55 %	\$ 405.21	\$ 33.76	\$ 19.72
S15	XAUUSD	12.45	78.29 %	\$ 945.65	4.44 %	\$ 1702.14	\$ 141.8	\$ 44.92

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	404.04	221.01	0	0	0	0	0	0	0	0	0	0	625.05
2018	-28.02	76.5	-23.67	-49.35	82.51	570.21	-136.84	268.45	-183.73	-0.39	188.42	-21.59	742.5
2017	262.87	31.5	981.1	652.73	8.42	567.83	1535.19	518.96	712.65	-23.28	-196.87	33.29	5084.39
2016	232.54	26.22	1080.82	711.36	624.18	1758.08	84.19	206.91	-94.2	569.4	1664.65	2165.54	9029.69
2015	646.71	301.96	1412.65	98.92	212.35	-368.03	-150.71	509.18	30.93	391.28	46.09	1219.69	4351.02
2014	866.93	531.06	557.01	169.82	998.54	39.74	56.07	215.47	-19.2	421.41	1059.54	-80.72	4815.67
2013	727.63	427.13	-141.25	1077.23	307.67	657.94	17.85	569.83	957.51	502.67	-338.7	565.3	5330.81
2012	1249.42	-51.68	439.4	406.73	102.2	2494.79	1171.85	185.4	333.44	-220.96	52.21	0.68	6163.48
2011	2.97	281.32	104.93	-58.51	285.63	-110.13	150.07	422.01	568.67	1479.24	20.21	1425.32	4571.73
2010	237.43	1171.44	210.01	619.48	-270.58	677.87	-4.91	-60.23	517.43	222.63	187.76	169.9	3678.23
2009	1154.64	83.37	1058.77	612.61	20.1	1112.25	1.57	1114.29	704	440.9	292.74	582.17	7177.41
2008	-448.55	679.97	457.78	-22.41	36.04	158.61	395.59	1271.56	1771.25	3776.68	1491.6	678.37	10246.49

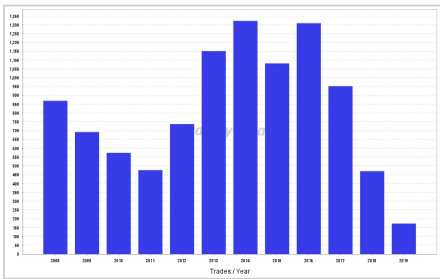
STATS

Strategy					
Wins/Losses Ratio	3.9	Payout Ratio (Avg Win/Loss)	1.02	Average # of Bars in Trade	0
AHPR	0	Z-Score	-45.82	Z-Probability	99.9 %
Expectancy	6.3	Deviation	\$ 31.84	Exposure	-999999999 %
Stagnation in Days	233	Stagnation in %	5.75 %		

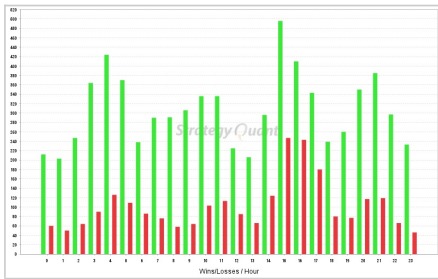
Trades							
		# of Wins	7357	# of Losses	1885	# of Cancelled/Expired	564
Gross Profit	\$ 82506.87	Gross Loss	\$ -20690.4	Average Win	\$ 11.21	Average Loss	\$ -10.98
Largest Win	\$ 921.63	Largest Loss	\$ -134.04	Max Consec Wins	80	Max Consec Losses	22
Avg Consec Wins	7.95	Avg Consec Loss	2.65	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

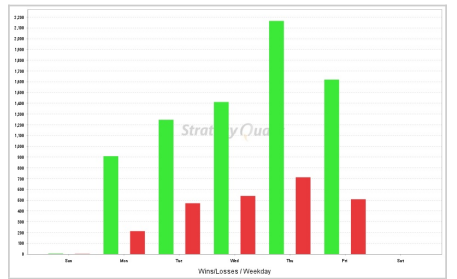




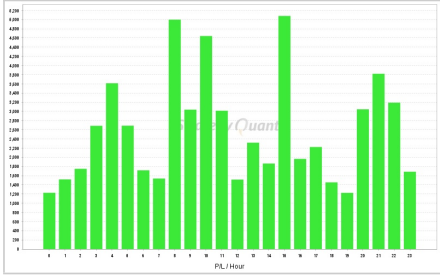
Trades by year



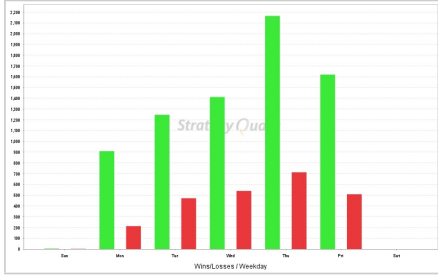
Wins/Losses by hour



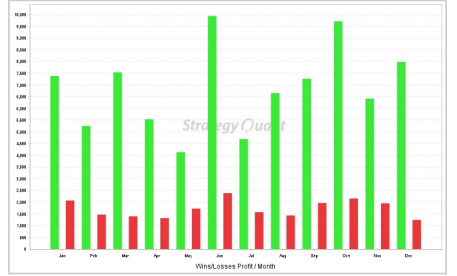
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer