

QUANT ANALYZER PORTFOLIO REPORT

SFE FF1 510 0.10lots

TOTAL PROFIT

\$ 48812.82

PROFIT IN PIPS 68959909.2 PIPS

YRLY AVG PROFIT \$ 4371.52

YRLY AVG % RET 3.64 %

CAGR 2.88 %

OF TRADES

9543

SHARPE RATIO

0

PROFIT FACTOR

2.78

RETURN / DD RATIO

64.83

WINNING %

62.09 %

DRAWDOWN

\$ 752.88

% DRAWDOWN

0.47 %

DAILY AVG PROFIT

\$ 33.21

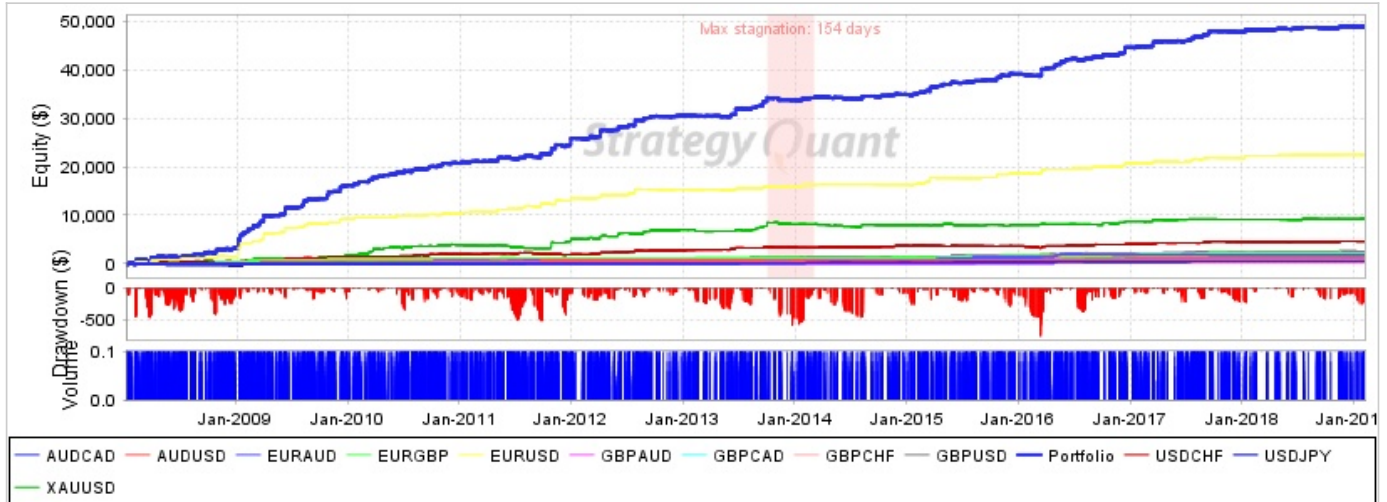
MTHLY AVG PROFIT

\$ 364.27

AVERAGE TRADE

\$ 10.85

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCAD	AUDCAD	unknown	\$ 502.6	6561.4 pips	283	0.31	3.4
S3	AUDUSD	AUDUSD	unknown	\$ 1018.49	8795.6 pips	192	0.34	3.97
S4	EURAUD	EURAUD	unknown	\$ 1852.11	26159.7 pips	586	0.37	4.74
S5	EURGBP	EURGBP	unknown	\$ 2235.24	12931.4 pips	646	0.21	2.91
S6	EURUSD	EURUSD	unknown	\$ 22425.2	117091.7 pips	2670	0.25	4.86
S7	GBPAUD	GBPAUD	unknown	\$ 434.4	3472.8 pips	96	0.19	2.89
S8	GBPCAD	GBPCAD	unknown	\$ 735.2	12593.7 pips	285	0.16	2.15
S9	GBPCHF	GBPCHF	unknown	\$ 1530.59	16760.8 pips	392	0.17	2.27
S10	GBPUSD	GBPUSD	unknown	\$ 2572.03	24525.1 pips	652	0.18	2.08
S11	USDCHF	USDCHF	unknown	\$ 4624.68	36142.4 pips	1521	0.21	2.07
S12	USDJPY	USDJPY	unknown	\$ 1558.79	14674.6 pips	651	0.12	1.96
S13	XAUUSD	XAUUSD	unknown	\$ 9323.49	68680200 pips	1569	0.15	2.04
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	12.01	70.67 %	\$ 41.84	0.4 %	\$ 143.64	\$ 11.97	\$ 6.53
S3	AUDUSD	9.14	75 %	\$ 111.4	1.03 %	\$ 509.25	\$ 42.44	\$ 23.15
S4	EURAUD	12.12	70.99 %	\$ 152.81	1.28 %	\$ 516.95	\$ 43.07	\$ 19.29
S5	EURGBP	14.09	58.51 %	\$ 158.64	1.41 %	\$ 439.71	\$ 36.64	\$ 15.63
S6	EURUSD	68.85	67.19 %	\$ 325.72	3.1 %	\$ 2469.29	\$ 205.74	\$ 48.12
S7	GBPAUD	4.01	46.88 %	\$ 108.25	1.08 %	\$ 208.51	\$ 17.38	\$ 11.74
S8	GBPCAD	8.2	62.11 %	\$ 89.67	0.83 %	\$ 160.35	\$ 13.37	\$ 6.87
S9	GBPCHF	5.43	62.24 %	\$ 281.7	2.54 %	\$ 311.12	\$ 25.94	\$ 10.2
S10	GBPUSD	7.62	56.6 %	\$ 337.43	3.2 %	\$ 390.54	\$ 32.56	\$ 12.25
S11	USDCHF	8.31	59.17 %	\$ 556.78	4.04 %	\$ 518.47	\$ 43.22	\$ 10.58
S12	USDJPY	5.09	57.91 %	\$ 306.41	3.06 %	\$ 239.92	\$ 19.98	\$ 7.95
S13	XAUUSD	9.65	56.15 %	\$ 965.78	5.72 %	\$ 956.24	\$ 79.69	\$ 20.54

MONTHLY PERFORMANCE (\$)

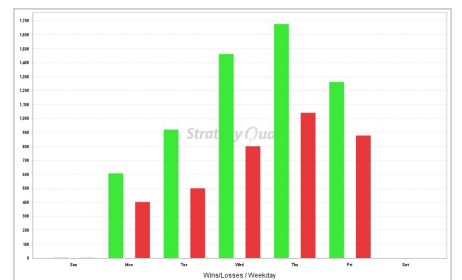
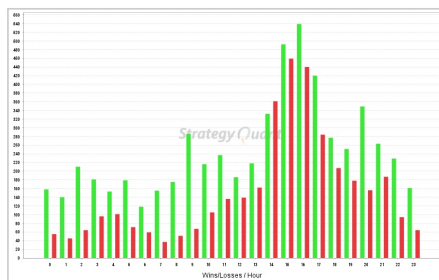
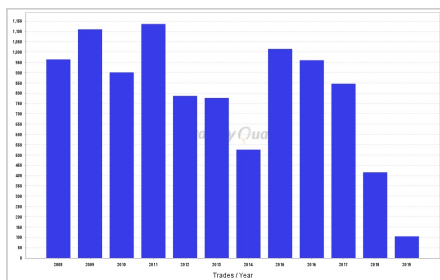
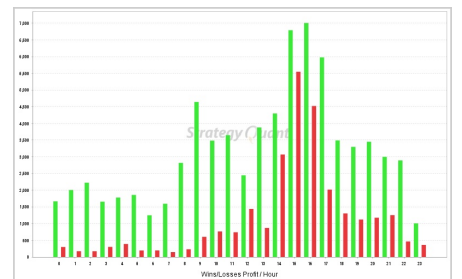
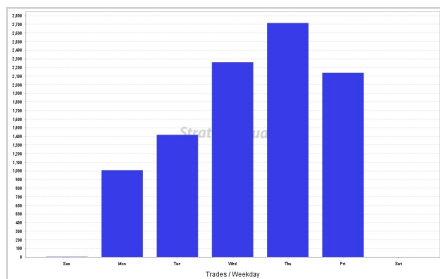
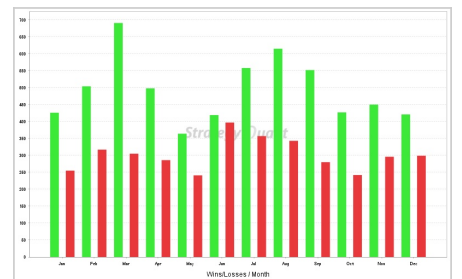
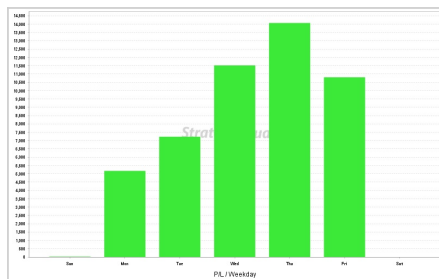
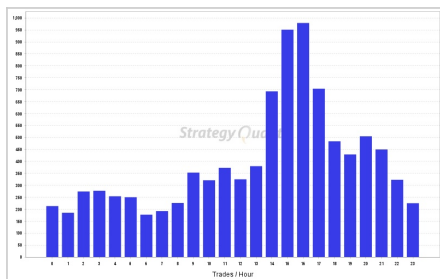
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	-97.39	38.7	0	0	0	0	0	0	0	0	0	0	-58.69
2018	424.98	43.98	-11.82	228.93	-114.36	165.8	218.68	-1.08	-148.54	-6.35	377.18	-13.33	1164.07
2017	7.33	199.29	998.57	34.06	-2.5	101.95	794.37	491.37	736.89	-39.26	-130.95	-48.27	3142.85
2016	-165.22	-164.54	1572.26	549.15	914.72	548.66	-320.34	576.32	101.05	300.78	342.76	1295.4	5551
2015	51.31	548.44	957.74	411.43	600.88	-170.89	114.88	263.43	235.14	553.87	205.19	386.37	4157.79
2014	300.53	149.76	183.29	-197.65	18.99	-133.58	-83.65	541.45	-114.07	292.1	280.55	-103.37	1134.35
2013	49.05	-203.84	20.12	-69.16	-79.95	1652.14	-68.59	591.85	1009.82	719.06	-374.67	-55.9	3189.93
2012	1.95	205.17	114.76	1263.77	136.67	648.91	1397.55	411.08	297.4	9.65	-16.89	218.75	4688.77
2011	228.82	181.32	-45.27	236.98	474.55	-189.67	280.12	168.5	645.48	1127.92	466.27	1570.5	5145.52
2010	342.84	424.88	933.2	421.59	133.79	240.88	661.1	246.62	461.54	269.54	351	66.2	4553.18
2009	3277.3	1334.84	2062.84	-15.76	300.56	1343.5	572.01	1150.92	162.76	1378.14	45.6	1273.66	12886.37
2008	-43.55	1003.17	301.08	387.68	-120.62	-148.47	137.4	483.83	336.24	622.24	187.14	111.54	3257.68

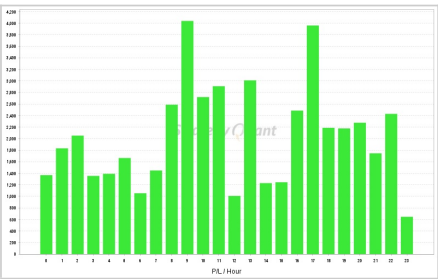
STATS

Strategy			
Wins/Losses Ratio	1.64	Payout Ratio (Avg Win/Loss)	1.7
AHPR	0	Z-Score	-63.02
Expectancy	5.12	Deviation	\$ 25.06
Stagnation in Days	154	Stagnation in %	3.8 %
Average # of Bars in Trade	0		
Z-Probability	99.9 %		
Exposure	-999999999 %		

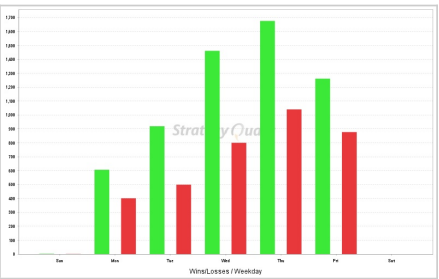
Trades			
# of Wins	5925	# of Losses	3618
# of Cancelled/Expired	0		
Gross Profit	\$ 76175.55	Gross Loss	\$ -27362.73
Average Win	\$ 12.86	Average Loss	\$ -7.56
Largest Win	\$ 390.84	Largest Loss	\$ -127.53
Max Consec Wins	89	Max Consec Losses	34
Avg Consec Wins	7.42	Avg Consec Loss	4.53
Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

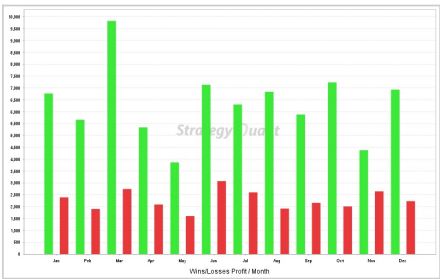




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month