

QUANT ANALYZER PORTFOLIO REPORT

SFE FF1 510 0.10lots FIFO

TOTAL PROFIT

\$ 20982.34

PROFIT IN PIPS 5114439.4 PIPS

YRLY AVG PROFIT \$ 1879.26

YRLY AVG % RET 1.57 %

CAGR 1.35 %

OF TRADES

1514

SHARPE RATIO

0.23

PROFIT FACTOR

2.19

RETURN / DD RATIO

44.76

WINNING %

38.77 %

DRAWDOWN

\$ 468.76

% DRAWDOWN

0.35 %

DAILY AVG PROFIT

\$ 17.66

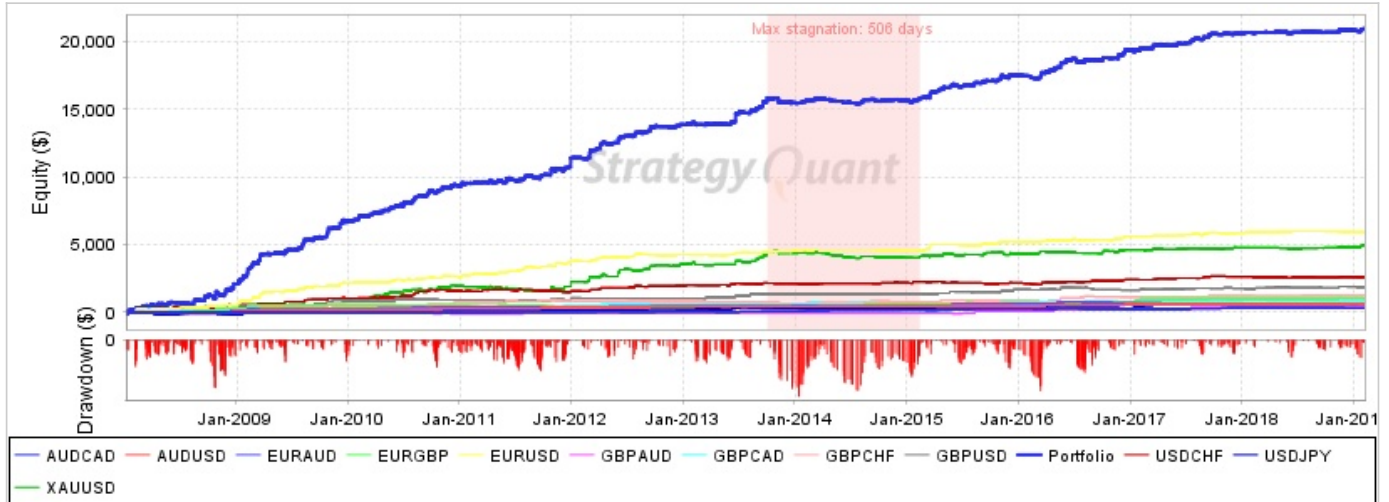
MTHLY AVG PROFIT

\$ 156.58

AVERAGE TRADE

\$ 37.09

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	\$ 314.54	448.2 pips	54	0.36	2.53
S3	AUDUSD	AUDUSD	unknown	\$ 618.9	631.9 pips	27	0.54	4.11
S4	EURAUD	EURAUD	unknown	\$ 676.29	989.7 pips	59	0.34	3.08
S5	EURGBP	EURGBP	unknown	\$ 1016.4	811.6 pips	78	0.3	2.73
S6	EURUSD	EURUSD	unknown	\$ 5931.66	6070.6 pips	277	0.38	3.26
S7	GBPAUD	GBPAUD	unknown	\$ 373.1	543.5 pips	27	0.27	2.59
S8	GBPCAD	GBPCAD	unknown	\$ 830.37	1139.7 pips	67	0.28	2.3
S9	GBPCHF	GBPCHF	unknown	\$ 1225.58	1265.6 pips	89	0.2	1.94
S10	GBPUSD	GBPUSD	unknown	\$ 1852.33	1915.2 pips	135	0.2	1.94
S11	USDCHF	USDCHF	unknown	\$ 2595.57	2804.8 pips	270	0.25	1.98
S12	USDJPY	USDJPY	unknown	\$ 588.75	618.6 pips	125	0.13	1.48
S13	XAUUSD	XAUUSD	unknown	\$ 4958.85	5097200 pips	306	0.21	1.88
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	6.61	48.15 %	\$ 47.62	0.46 %	\$ 90.17	\$ 7.49	\$ 5.16
S3	AUDUSD	10.97	55.56 %	\$ 56.42	0.54 %	\$ 310.83	\$ 25.79	\$ 15.87
S4	EURAUD	4.73	42.37 %	\$ 142.84	1.32 %	\$ 188.44	\$ 15.73	\$ 8.35
S5	EURGBP	7.51	41.03 %	\$ 135.27	1.28 %	\$ 200.15	\$ 16.66	\$ 8.54
S6	EURUSD	40.45	46.57 %	\$ 146.65	1 %	\$ 657.84	\$ 54.92	\$ 17.24
S7	GBPAUD	4.21	29.63 %	\$ 88.7	0.89 %	\$ 179.09	\$ 14.92	\$ 10.08
S8	GBPCAD	8.53	37.31 %	\$ 97.33	0.95 %	\$ 181.44	\$ 15.1	\$ 9.23
S9	GBPCHF	5.2	39.33 %	\$ 235.63	2.16 %	\$ 249.52	\$ 20.77	\$ 9.15
S10	GBPUSD	7.25	34.07 %	\$ 255.37	2.41 %	\$ 281.55	\$ 23.45	\$ 10.83
S11	USDCHF	11.47	38.15 %	\$ 226.21	1.85 %	\$ 290.7	\$ 24.26	\$ 7.5
S12	USDJPY	3.1	30.4 %	\$ 189.87	1.9 %	\$ 90.43	\$ 7.55	\$ 3.87
S13	XAUUSD	9.38	34.31 %	\$ 528.92	3.64 %	\$ 517.28	\$ 43.12	\$ 13.26

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	61.33	50.51	0	0	0	0	0	0	0	0	0	0	111.84
2018	76.56	1.8	6.9	58.81	-107.89	57.94	51.04	-24.56	-22.67	-5.9	178.05	0.06	270.14
2017	-37.13	170.9	276.32	-61.12	-2.76	170.89	299.71	154.33	242.69	-14.67	-48.78	74.94	1225.32
2016	-46.31	-178.4	493.33	275.4	440.79	229.15	-250.82	197.86	-38.55	131.29	246.87	357.58	1858.19
2015	3.49	236.5	384.77	352.75	154.02	-83.43	39.19	208.42	135.87	137.97	101.52	191.45	1862.52
2014	85.57	108.07	109.69	-136.36	-63.29	-77.9	-46.13	237.51	-106.05	103.34	23.65	-73.84	164.26
2013	162.1	-145.58	14.57	55.23	-84.17	829.84	15.71	354.05	481.71	279.89	-321.77	-20.88	1620.7
2012	16.14	550.91	157.33	294.86	80.68	506.97	259.79	76.2	330.02	42.74	-49.26	193.68	2460.06
2011	186.41	60.34	-14.47	67.21	-30.96	135.57	186.69	44.39	173.06	428.41	-115.66	947.94	2068.93
2010	85.54	283.91	247.53	174.29	201.3	98.75	401.63	351.31	366.51	79.05	124.67	159.67	2574.16
2009	605.79	925.67	687.31	8.16	40.29	235.1	421.45	353.16	147.3	683.33	60.25	498.47	4666.28
2008	84.51	364	147.66	48.46	97.86	-18.2	-144.1	320.32	538.5	-63.14	294.69	429.38	2099.94

STATS

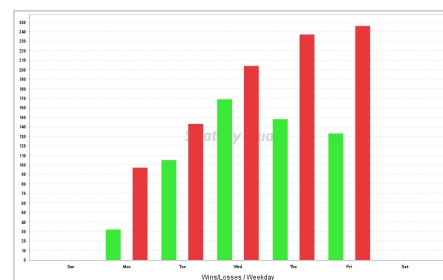
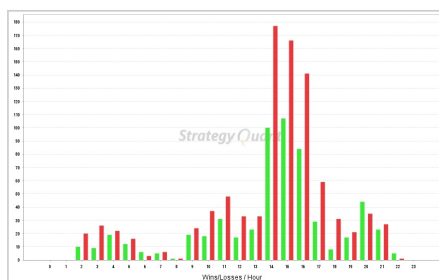
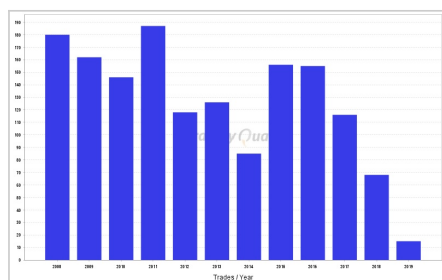
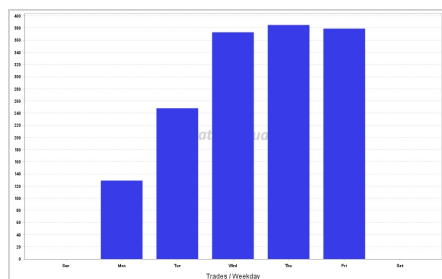
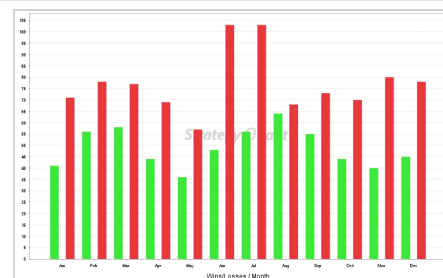
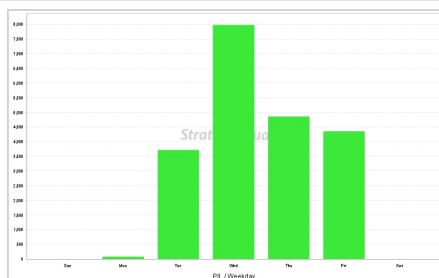
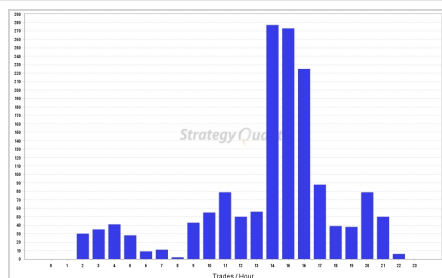
Strategy

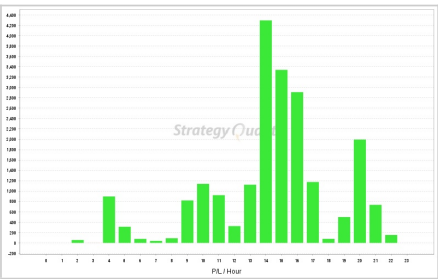
Wins/Losses Ratio	0.63	Payout Ratio (Avg Win/Loss)	3.46	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-3.54	Z-Probability	99.98 %
Expectancy	13.86	Deviation	\$ 60.98	Exposure	-999999999 %
Stagnation in Days	506	Stagnation in %	12.49 %		

Trades

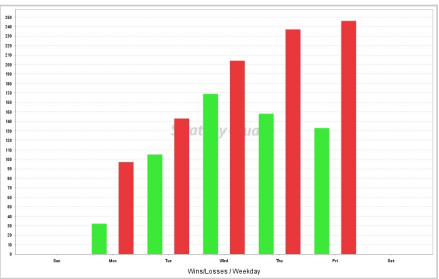
		# of Wins	587	# of Losses	927	# of Cancelled/Expired	0
Gross Profit	\$ 38570.85	Gross Loss	\$ -17588.51	Average Win	\$ 65.71	Average Loss	\$ -18.97
Largest Win	\$ 451	Largest Loss	\$ -127.53	Max Consec Wins	8	Max Consec Losses	16
Avg Consec Wins	1.8	Avg Consec Loss	2.83	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

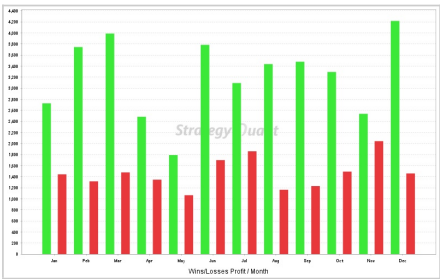




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month