

# QUANT ANALYZER PORTFOLIO REPORT

SFE NS 4.0 all

## TOTAL PROFIT

**\$ 46454.12**

PROFIT IN PIPS 86502.1 PIPS  
YRLY AVG PROFIT \$ 11148.99  
YRLY AVG % RET 7.43 %  
CAGR 5.54 %

## # OF TRADES

**30745**

## SHARPE RATIO

**0**

## PROFIT FACTOR

**2.81**

## RETURN / DD RATIO

**75.65**

## WINNING %

**67.17 %**

## DRAWDOWN

**\$ 614.09**

## % DRAWDOWN

**0.31 %**

## DAILY AVG PROFIT

**\$ 36.78**

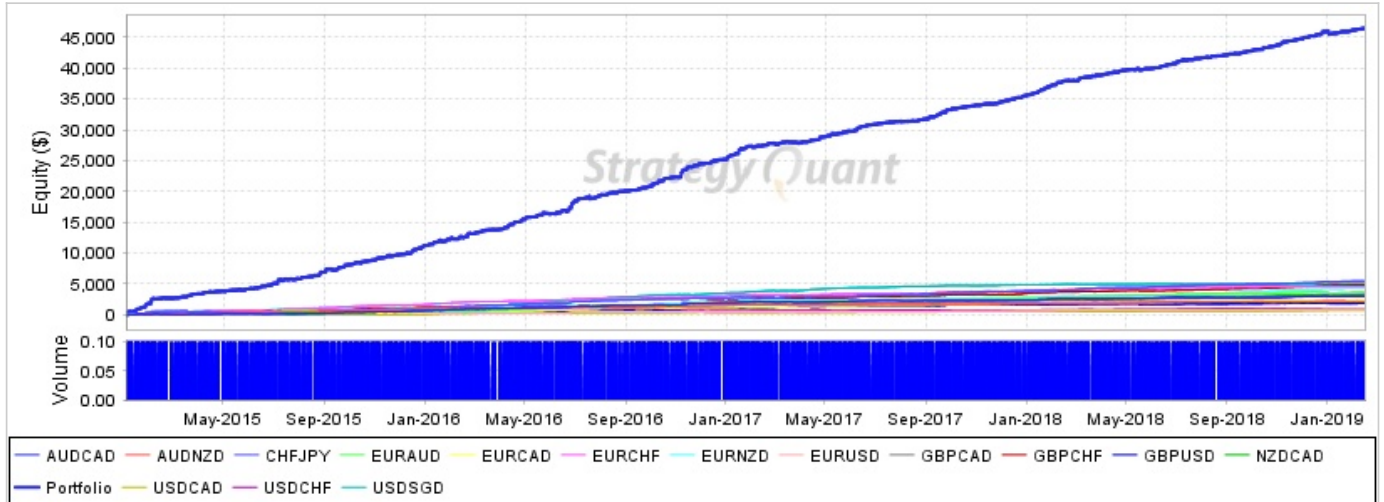
## MTHLY AVG PROFIT

**\$ 929.08**

## AVERAGE TRADE

**\$ 3.18**

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	\$ 3038.17	3834.9 pips	4167	0.3	2
S3	AUDNZD	AUDNZD	unknown	\$ 2143.99	5208.9 pips	4362	0	1.82
S4	CHFJPY	CHFJPY	unknown	\$ 5471.84	8518 pips	3465	0.17	2.75
S5	EURAUD	EURAUD	unknown	\$ 3659.73	4964.9 pips	2802	0.13	1.94
S6	EURCAD	EURCAD	unknown	\$ 2512.14	6781.5 pips	1219	0.41	4.13
S7	EURCHF	EURCHF	unknown	\$ 4563.76	4463.2 pips	3707	0.26	2.73
S8	EURNZD	EURNZD	unknown	\$ 4311.15	7828.3 pips	1961	0.28	2.58
S9	EURUSD	EURUSD	unknown	\$ 930.56	2141.4 pips	518	0.35	3.99
S10	GBPCAD	GBPCAD	unknown	\$ 3055.3	9233.6 pips	1379	0.29	3.52
S11	GBPCHF	GBPCHF	unknown	\$ 4812.77	9287.7 pips	1384	0.32	4.14
S12	GBPUSD	GBPUSD	unknown	\$ 1846.8	3015.1 pips	735	0.25	3.37
S13	NZDCAD	NZDCAD	unknown	\$ 3365.89	6103.3 pips	2303	0.2	2.79
S14	USDCAD	USDCAD	unknown	\$ 745.83	2577.5 pips	677	0.33	3.6
S15	USDCHF	USDCHF	unknown	\$ 1015.42	1846.5 pips	542	0.46	4.54
S16	USDSGD	USDSGD	unknown	\$ 4980.77	10697.3 pips	1524	0.68	8.92
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	22.45	62.23 %	\$ 135.31	1.34 %	\$ 729.16	\$ 60.76	\$ 4.12
S3	AUDNZD	13.22	60.06 %	\$ 162.15	1.39 %	\$ 514.56	\$ 42.88	\$ 3.27
S4	CHFJPY	22	63.69 %	\$ 248.67	2.34 %	\$ 1313.24	\$ 109.44	\$ 7.92
S5	EURAUD	9.22	66.1 %	\$ 397.06	3.71 %	\$ 878.34	\$ 73.19	\$ 6.23
S6	EURCAD	31.04	77.6 %	\$ 80.92	0.73 %	\$ 602.91	\$ 50.24	\$ 6.81
S7	EURCHF	34.69	60.51 %	\$ 131.55	0.97 %	\$ 1217.04	\$ 101.42	\$ 6.61
S8	EURNZD	15.73	72.11 %	\$ 274	2.37 %	\$ 1077.68	\$ 89.82	\$ 9.62
S9	EURUSD	8.38	78.38 %	\$ 111	1.06 %	\$ 279.17	\$ 23.26	\$ 6.74
S10	GBPCAD	12.94	71.86 %	\$ 236.11	2.15 %	\$ 763.85	\$ 63.65	\$ 8.75

S11	GBPCHF	8.7	79.41 %	\$ 553.4	4.75 %	\$ 1203.05	\$ 100.27	\$ 13.63
S12	GBPUSD	13.67	73.2 %	\$ 135.13	1.13 %	\$ 503.54	\$ 41.97	\$ 8.28
S13	NZDCAD	17.01	69.82 %	\$ 197.83	1.94 %	\$ 807.81	\$ 67.32	\$ 5.32
S14	USDCAD	12.03	72.53 %	\$ 61.99	0.59 %	\$ 194.6	\$ 16.21	\$ 3.73
S15	USDCHF	22.21	72.32 %	\$ 45.71	0.43 %	\$ 297.21	\$ 24.77	\$ 6.47
S16	USDSGD	50.76	82.02 %	\$ 98.13	0.74 %	\$ 1245.19	\$ 103.77	\$ 10.42

## MONTHLY PERFORMANCE (\$)

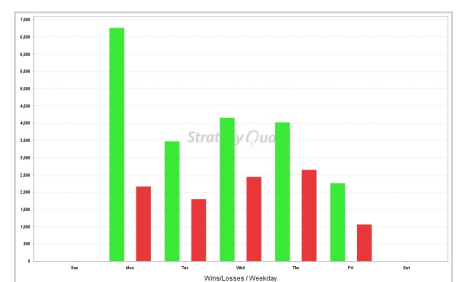
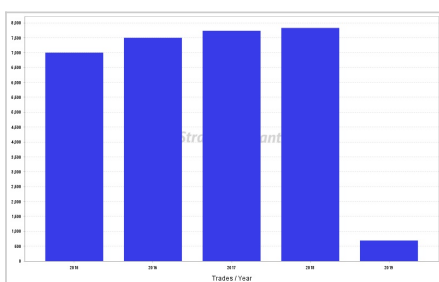
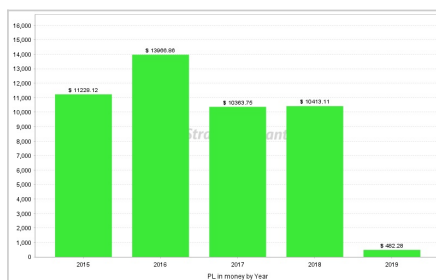
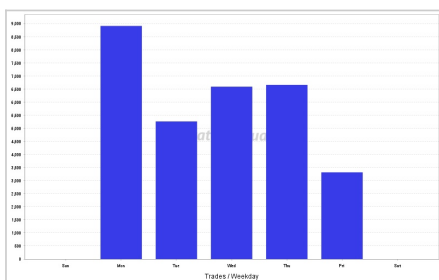
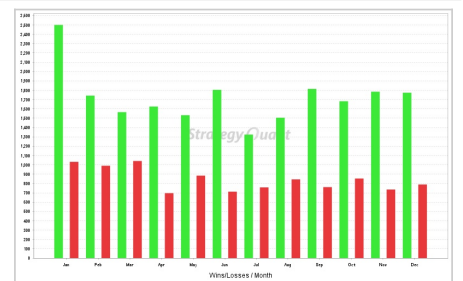
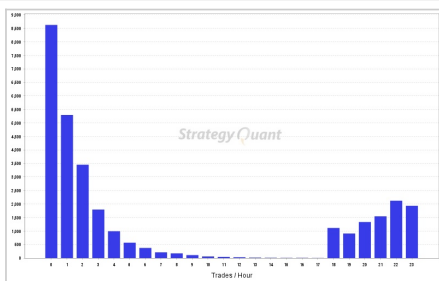
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	186.33	295.95	0	0	0	0	0	0	0	0	0	0	482.28
2018	1668.53	718.82	906.15	807.3	286.38	818.25	853.52	518.63	637.82	952.52	1042.82	1202.37	10413.11
2017	2169.15	413.79	142.57	924.07	896.6	1153.65	477.22	398.92	1487.35	760.97	492.72	1046.74	10363.75
2016	1001.3	977.51	629.49	1662.66	862.89	2078.42	827.12	803.62	778.87	1533.7	2091.9	719.38	13966.86
2015	1830.69	851.87	723.24	455.63	314.01	877.47	775.2	1091.17	1180.16	764.36	897.68	1466.64	11228.12

## STATS

Strategy							
Wins/Losses Ratio		2.05	Payout Ratio (Avg Win/Loss)		1.37	Average # of Bars in Trade	0
AHPR		0	Z-Score		-80.54	Z-Probability	99.9 %
Expectancy		1.51	Deviation		\$ 6.48	Exposure	-999999999 %
Stagnation in Days		27	Stagnation in %		1.79 %		

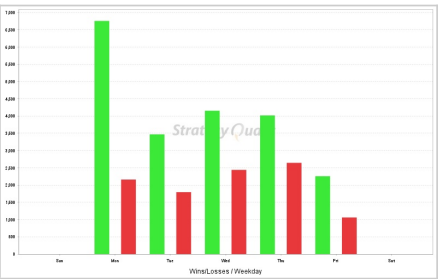
Trades							
		# of Wins	20650	# of Losses	10095	# of Cancelled/Expired	0
Gross Profit	\$ 72173.02	Gross Loss	\$ -25718.9	Average Win	\$ 3.5	Average Loss	\$ -2.55
Largest Win	\$ 61.06	Largest Loss	\$ -152.04	Max Consec Wins	79	Max Consec Losses	41
Avg Consec Wins	5.62	Avg Consec Loss	2.75	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

## CHARTS

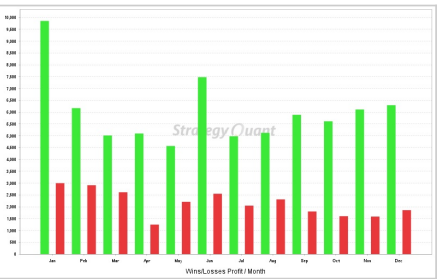




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month