

QUANT ANALYZER PORTFOLIO REPORT

SFE NS 4.0 CHF selection

TOTAL PROFIT

\$ 11051.02

PROFIT IN PIPS 14827.7 PIPS
YRLY AVG PROFIT \$ 2652.24
YRLY AVG % RET 8.84 %
CAGR 6.47 %

OF TRADES

7714

SHARPE RATIO

0

PROFIT FACTOR

2.82

RETURN / DD RATIO

58.94

WINNING %

62.77 %

DRAWDOWN

\$ 187.49

% DRAWDOWN

0.59 %

DAILY AVG PROFIT

\$ 11.07

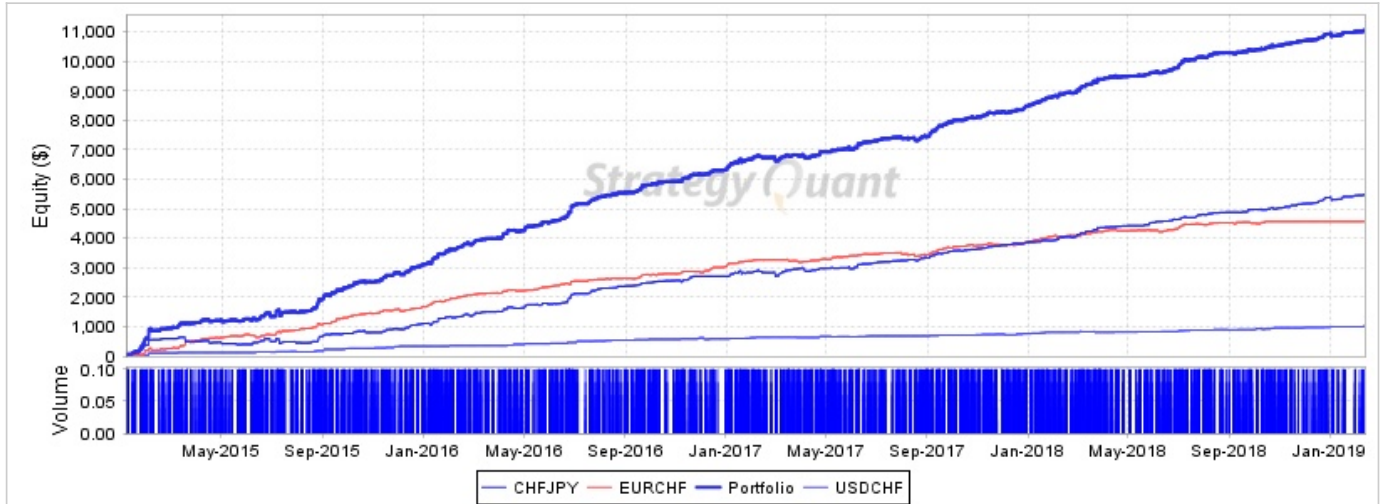
MTHLY AVG PROFIT

\$ 221.02

AVERAGE TRADE

\$ 3

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	CHFJPY	CHFJPY	unknown	\$ 5471.84	8518 pips	3465	0.17	2.75
S3	EURCHF	EURCHF	unknown	\$ 4563.76	4463.2 pips	3707	0.26	2.73
S4	USDCHF	USDCHF	unknown	\$ 1015.42	1846.5 pips	542	0.46	4.54
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	CHFJPY	22	63.69 %	\$ 248.67	2.34 %	\$ 1313.24	\$ 109.44	\$ 7.92
S3	EURCHF	34.69	60.51 %	\$ 131.55	0.97 %	\$ 1217.04	\$ 101.42	\$ 6.61
S4	USDCHF	22.21	72.32 %	\$ 45.71	0.43 %	\$ 297.21	\$ 24.77	\$ 6.47

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	87.91	42.48	0	0	0	0	0	0	0	0	0	0	130.39
2018	329.59	124.59	453.68	94.62	133.32	160.47	361.38	149.42	83.5	166.17	161.23	221.61	2439.58
2017	364.4	42.65	63.62	140.08	78.93	290.41	117.37	4.28	511.15	171.68	179.73	191.78	2156.08
2016	444.81	258.51	172.55	259.84	281.15	587.76	267.06	158.93	256.29	125.29	234.44	160.94	3207.57
2015	600.65	344.59	189.19	95.58	25.34	94.63	126.98	464.94	376.89	187.56	321.68	289.37	3117.4

STATS

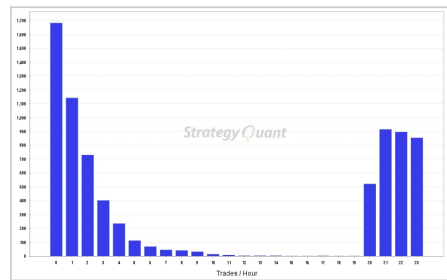
Strategy

Wins/Losses Ratio	1.69	Payout Ratio (Avg Win/Loss)	1.67	Average # of Bars in Trade	0
AHPR	0	Z-Score	-46.99	Z-Probability	99.9 %
Expectancy	1.43	Deviation	\$ 5.94	Exposure	-999999999 %
Stagnation in Days	43	Stagnation in %	2.87 %		

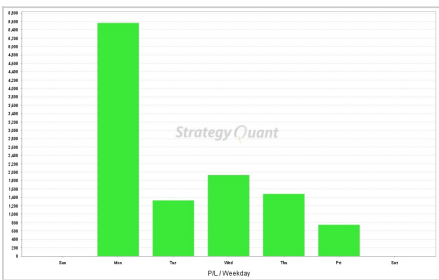
Trades

		# of Wins	4842	# of Losses	2872	# of Cancelled/Expired	0
Gross Profit	\$ 17109.95	Gross Loss	\$ -6058.93	Average Win	\$ 3.53	Average Loss	\$ -2.11
Largest Win	\$ 61.06	Largest Loss	\$ -141.49	Max Consec Wins	45	Max Consec Losses	29
Avg Consec Wins	5.78	Avg Consec Loss	3.43	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

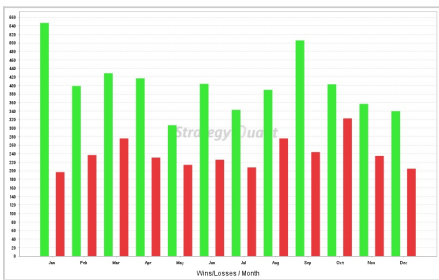
CHARTS



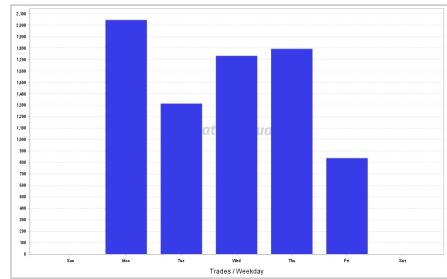
Trades by hour



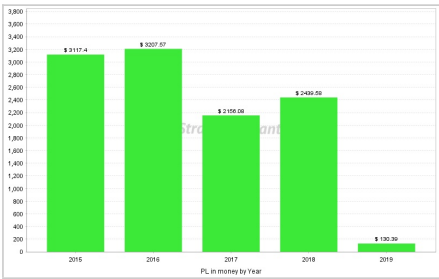
P/L by weekday



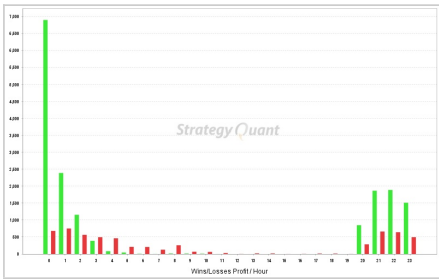
Wins/Losses by month



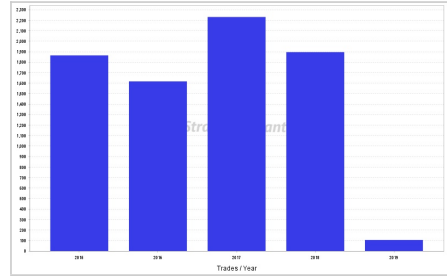
Trades by weekday



P/L by year



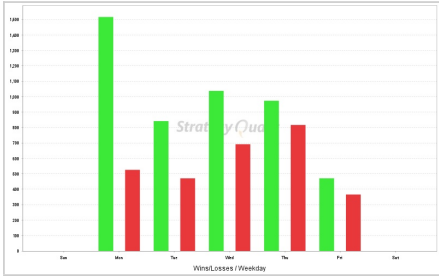
Wins/Losses Profit by hour



Trades by year



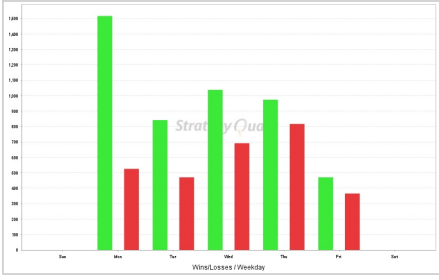
Wins/Losses by hour



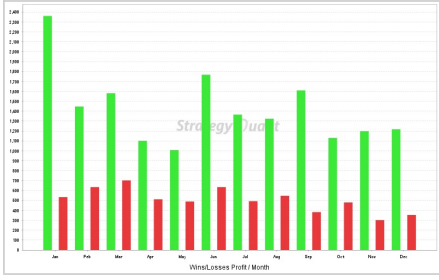
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month