

QUANT ANALYZER PORTFOLIO REPORT

15 good pairs

TOTAL PROFIT

44682
pips

PROFIT IN MONEY \$ 2738.19
YRLY AVG PROFIT 2995.53 PIPS
YRLY AVG % RET 2.45 %
CAGR 2.1 %

OF TRADES

15594

SHARPE RATIO

0

PROFIT FACTOR

1.94

RETURN / DD RATIO

761.32

WINNING %

81.22 %

DRAWDOWN

58.69 pips

% DRAWDOWN

0.59 %

DAILY AVG PROFIT

10.33 pips

MTHLY AVG PROFIT

249.62 pips

AVERAGE TRADE

8.9 pips

ANNUAL% / MAX DD%

3.55

R EXPECTANCY

0.18 R

R EXP SCORE

185.94 R

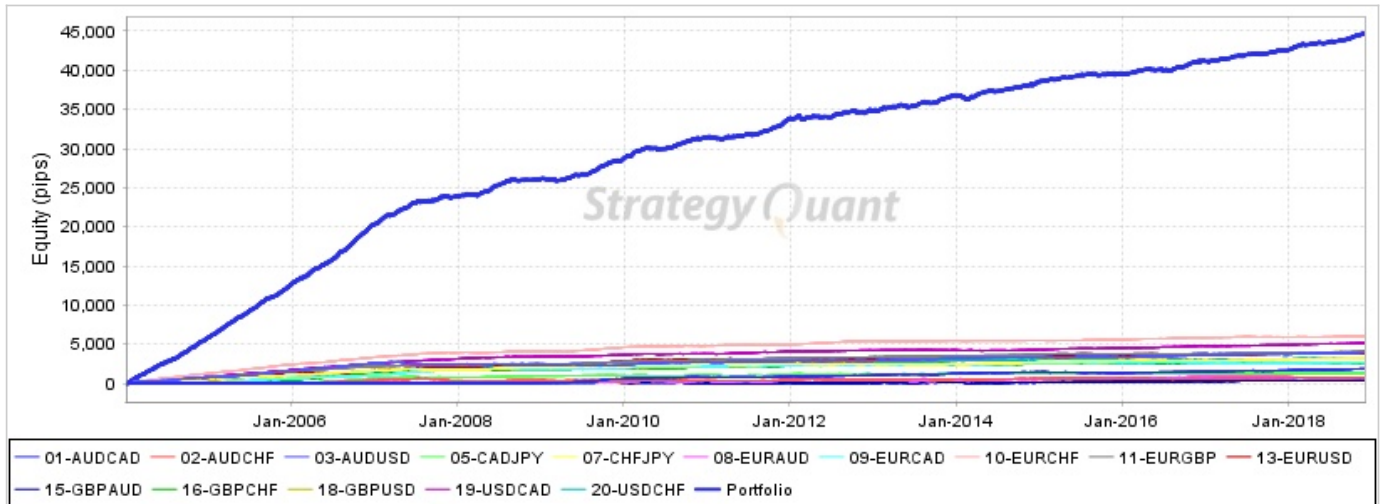
SQN

31.5

SQN SCORE

34.75

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	01-AUDCAD	01-AUDCAD	unknown	\$ 85.71	1870.1 pips	619	0.22	1.95
S3	02-AUDCHF	02-AUDCHF	unknown	\$ 18.71	724.2 pips	753	0.04	1.2
S4	03-AUDUSD	03-AUDUSD	unknown	\$ 251.33	3991.6 pips	1676	0.13	1.73
S5	05-CADJPY	05-CADJPY	unknown	\$ 72.01	1300.7 pips	497	0.17	1.69
S6	07-CHFJPY	07-CHFJPY	unknown	\$ 163.59	3247.9 pips	1505	0.13	1.58
S7	08-EURAUD	08-EURAUD	unknown	\$ 39.04	1406.6 pips	906	0.05	1.31
S8	09-EURCAD	09-EURCAD	unknown	\$ 139.62	2673.4 pips	721	0.22	2.15
S9	10-EURCHF	10-EURCHF	unknown	\$ 315.7	5996.3 pips	1598	0.4	3.87
S10	11-EURGBP	11-EURGBP	unknown	\$ 453.8	4077.6 pips	1594	0.34	2.69
S11	13-EURUSD	13-EURUSD	unknown	\$ 224.72	3915.6 pips	1276	0.21	2
S12	15-GBPAUD	15-GBPAUD	unknown	\$ 5.05	424.7 pips	368	0	1.2
S13	16-GBPCHF	16-GBPCHF	unknown	\$ 189.69	2619.8 pips	698	0.29	2.16
S14	18-GBPUSD	18-GBPUSD	unknown	\$ 287.26	4033 pips	1145	0.22	2.02
S15	19-USDCAD	19-USDCAD	unknown	\$ 271.09	5142.9 pips	1117	0.46	3.58
S16	20-USDCHF	20-USDCHF	unknown	\$ 220.87	3257.6 pips	1121	0.19	1.98
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	01-AUDCAD	119.42	79.81 %	15.66 pips	2.74 %	193.6 pips	16.12 pips	1.95 pips
S3	02-AUDCHF	16.34	76.23 %	44.32 pips	8.09 %	61.63 pips	5.14 pips	0.78 pips
S4	03-AUDUSD	68.62	79.18 %	58.17 pips	8.21 %	267.5 pips	22.3 pips	1.83 pips
S5	05-CADJPY	74.28	78.87 %	17.51 pips	3.07 %	167.7 pips	13.99 pips	1.82 pips
S6	07-CHFJPY	108.05	78.8 %	30.06 pips	4.66 %	217.79 pips	18.14 pips	1.57 pips
S7	08-EURAUD	44.43	79.25 %	31.66 pips	6.06 %	124.08 pips	10.34 pips	1.14 pips
S8	09-EURCAD	165.95	81 %	16.11 pips	2.48 %	212.24 pips	17.7 pips	2.76 pips
S9	10-EURCHF	745.81	85.79 %	8.04 pips	1.02 %	408.86 pips	34.07 pips	3.38 pips

S10	11-EURGBP	164.82	84 %	24.74 pips	2.62 %	273.51 pips	22.78 pips	1.79 pips
S11	13-EURUSD	205.98	83.86 %	19.01 pips	2.76 %	264.03 pips	22 pips	2.15 pips
S12	15-GBPUSD	19.23	75 %	22.08 pips	4.34 %	54.15 pips	4.52 pips	0.86 pips
S13	16-GBPCHF	176.3	81.09 %	14.86 pips	2.35 %	212.59 pips	17.7 pips	2.98 pips
S14	18-GBPUSD	293.31	81.83 %	13.75 pips	2.19 %	276.43 pips	23.05 pips	2.52 pips
S15	19-USDCAD	471.39	82.54 %	10.91 pips	1.49 %	352.5 pips	29.39 pips	3.72 pips
S16	20-USDCHE	171.09	81.09 %	19.04 pips	2.71 %	218.3 pips	18.2 pips	2.23 pips

MONTHLY PERFORMANCE (PIPS)

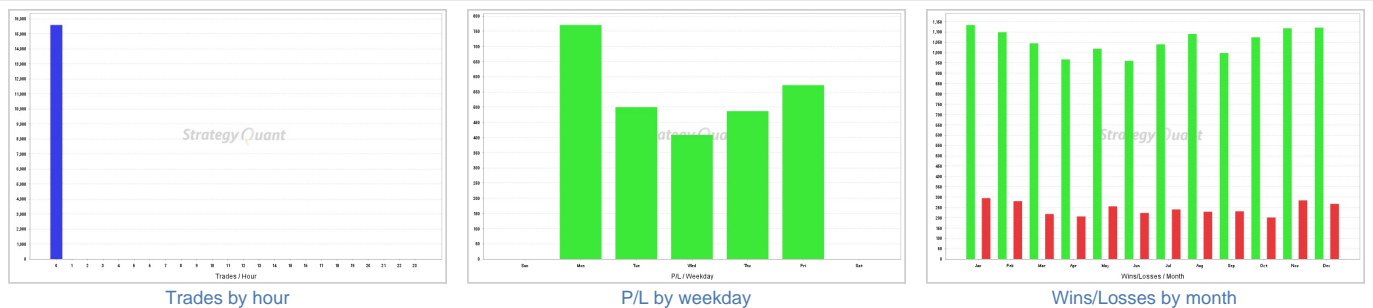
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	410.8	279.2	5.7	122.9	17.2	206.9	81.8	132.9	233.1	326.5	265.9	0	2082.9
2017	136.5	40.9	173.4	244.6	48.1	223	84.7	-84.2	172	207.4	141.7	81	1469.1
2016	99.5	163.5	263.3	108.7	-86.4	-61	-20.9	378.1	129	450.1	236.2	-45.1	1615
2015	69.4	200.1	104.2	62.6	195.5	141	102.8	7.9	-29.6	66.9	-55.5	78.4	943.7
2014	-275.2	-111.2	423	324.1	250.2	-110.6	208.8	195.3	31.3	337.2	-23.3	516.1	1765.7
2013	186.6	138.4	245.2	210	-311.1	161.7	392.8	20.8	16.5	438.3	232.5	258.8	1990.5
2012	187	-372.8	257	110	30.3	-72.9	423.9	145.7	198.4	-139.2	-2	167.3	932.7
2011	-3.5	-215.2	272.1	-20.9	72.9	320.3	-51.1	287.1	245.3	432.8	431.5	665.3	2436.6
2010	224.1	646.8	346.7	45.1	-182.2	85.9	230.4	433.5	289.1	284.9	31.3	232.6	2668.2
2009	-125.9	92.2	-68.5	188.6	381.2	88.6	140	436.4	531.8	442.9	261.9	280.8	2650
2008	179.2	135.1	-83.3	399	477.6	339.3	501.8	311.5	-231.3	75.6	61.1	85.3	2250.9
2007	618.8	517.4	161.2	552.1	477.9	405.6	93.8	68.7	264.5	394	-201	161.1	3514.1
2006	592.9	375	733.1	386.4	547.5	571.3	811.1	584.1	728.9	880.1	771.4	669.2	7651
2005	474.4	585.2	697	593.8	455.1	613.9	493	699.2	456.3	365.1	657.6	717.9	6808.5
2004	427.2	504.1	495.4	394.4	563.2	414.4	387.9	473	503.2	518.6	667.2	554.5	5903.1

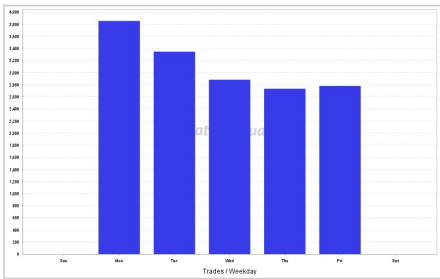
STATS

Strategy			
Wins/Losses Ratio	4.32	Payout Ratio (Avg Win/Loss)	0.45
AHPR	0	Z-Score	-32.96
Expectancy	2.87	Deviation	12.86 pips
Stagnation in Days	156	Stagnation in %	2.86 %

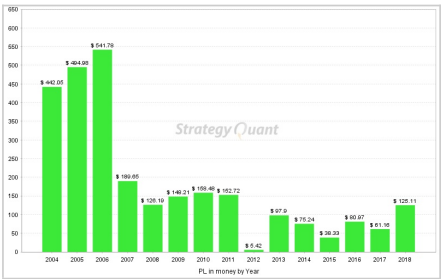
Trades							
		# of Wins	12665	# of Losses	2929	# of Cancelled/Expired	0
Gross Profit	91642.2 pips	Gross Loss	-47177 pips	Average Win	7.24 pips	Average Loss	-16.11 pips
Largest Win	101.6 pips	Largest Loss	-83.1 pips	Max Consec Wins	66	Max Consec Losses	10
Avg Consec Wins	7.25	Avg Consec Loss	1.68	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

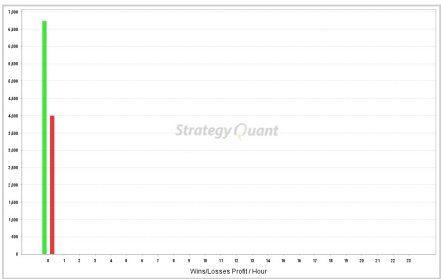




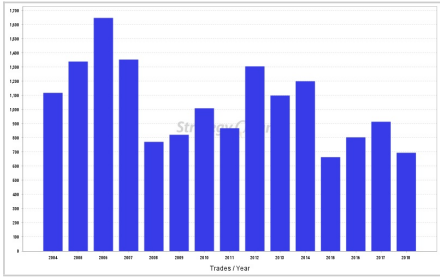
Trades by weekday



P/L by year



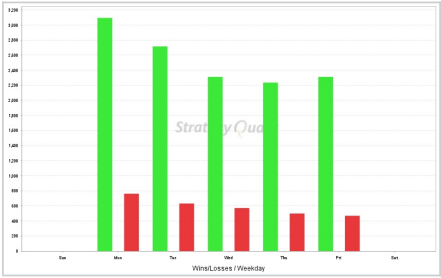
Wins/Losses Profit by hour



Trades by year



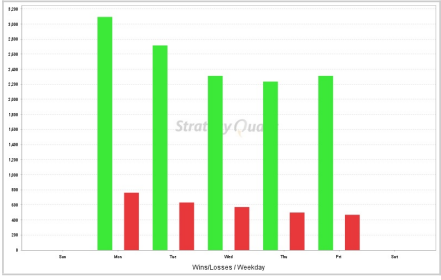
Wins/Losses by hour



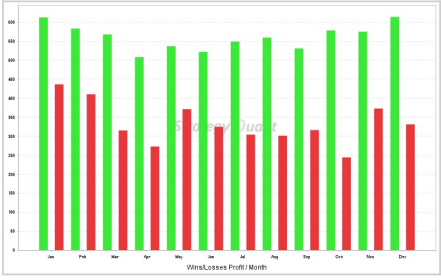
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month