

QUANT ANALYZER PORTFOLIO REPORT

7 Bad Pairs

TOTAL PROFIT

386.1
pips

PROFIT IN MONEY \$ -171.88
YRLY AVG PROFIT 25.88 PIPS
YRLY AVG % RET -0.33 %
CAGR -0.34 %

OF TRADES

3731

SHARPE RATIO

0

PROFIT FACTOR

1.02

RETURN / DD RATIO

1.3

WINNING %

71.83 %

DRAWDOWN

297.56 pips

% DRAWDOWN

8.26 %

DAILY AVG PROFIT

0.13 pips

MTHLY AVG PROFIT

2.16 pips

AVERAGE TRADE

11.25 pips

ANNUAL% / MAX DD%

-0.04

R EXPECTANCY

0.01 R

R EXP SCORE

1.31 R

SQN

0.42

SQN SCORE

0.71

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	04-CADCHF	04-CADCHF	unknown	\$ 55.32	847.8 pips	328	0.15	1.72
S3	06-NZDCHF	06-NZDCHF	unknown	\$ -142.25	-1020.2 pips	864	-0.11	0.82
S4	12-EURNZD	12-EURNZD	unknown	\$ -48.84	-531.7 pips	280	-0.17	0.78
S5	15-GBPCAD	15-GBPCAD	unknown	\$ 1.24	140 pips	134	0	1.22
S6	17-GBPNZD	17-GBPNZD	unknown	\$ -7.01	-49.5 pips	67	-0.1	0.9
S7	21-USDSGD	21-USDSGD	unknown	\$ -33.23	-211.7 pips	329	-0.12	0.85
S8	22-NZDUSD	22-NZDUSD	unknown	\$ 2.89	1211.4 pips	1729	0	1.14

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	04-CADCHF	62.2	78.66 %	13.63 pips	2.45 %	97.7 pips	8.15 pips	1.58 pips
S3	06-NZDCHF	-6.9	68.06 %	147.79 pips	29.47 %	-85.58 pips	-7.13 pips	-0.81 pips
S4	12-EURNZD	-8.89	70.71 %	59.79 pips	11.7 %	-93.88 pips	-7.82 pips	-1.42 pips
S5	15-GBPCAD	12.47	70.15 %	11.23 pips	2.22 %	25.83 pips	2.15 pips	0.62 pips
S6	17-GBPNZD	-3.44	70.15 %	14.38 pips	2.83 %	-21.19 pips	-1.77 pips	-0.69 pips
S7	21-USDSGD	-5.39	66.26 %	39.25 pips	7.78 %	-25.94 pips	-2.16 pips	-0.37 pips
S8	22-NZDUSD	7.98	73.86 %	151.75 pips	23.96 %	81.64 pips	6.81 pips	0.53 pips

MONTHLY PERFORMANCE (PIPS)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	137.9	15.9	68.7	61.1	-43.4	36.4	20	39.9	151.5	-161.1	-37.5	0	289.4
2017	145.6	-10.7	-8.7	9	-22.5	-16.9	22.4	-99.3	78	-140.3	-25.8	104.6	35.4
2016	-66.4	-37.1	73.2	-93.4	-103.6	3	-102.7	-141	46.7	15.4	25.8	-126.4	-506.5
2015	23.9	58.6	41.5	4.1	-148.3	-58.9	-14.4	-73.8	-96.9	60	-100.6	37.1	-267.7
2014	-29.3	97.1	114.7	-82.4	-46.1	51.9	-33.7	-368.3	45.4	16.9	-30.9	-121.9	-386.6
2013	104.7	10.4	-0.4	-32.9	-13.3	14.7	14.4	-41.7	-16.3	-76.6	-35	-79.9	-151.9
2012	32.9	-244.7	-24.6	-17	-89.7	53.3	34	52.7	41.1	-73.3	118.7	209.1	92.5

2011	-15	91.6	61.1	-78	-11.9	-93.5	-30.3	5.3	14.5	63.8	133.6	30.2	171.4
2010	-34.4	-49.8	17	-9.8	-132.9	-38.8	-95.1	-155.3	31.8	10.8	14.9	-9.6	-451.2
2009	-26.6	74.6	-39.1	-55.8	-29.1	80.4	-183.3	50.6	147.1	-78.8	80	46.6	66.6
2008	10.9	-42.5	51.5	46.9	127.2	75.3	218.5	64.8	50.7	26.3	21	40.7	691.3
2007	-5.4	-92.9	-202.9	-68.8	92	68.4	-137.6	-52.4	-28.6	-228.6	-43.9	11.3	-689.4
2006	89.8	48.5	97.1	-67.4	59.5	80.8	-13.7	23.6	75.2	108.7	53.4	-119	436.5
2005	34.9	49.9	37.7	-9.1	22.4	54.7	75.7	93.3	11.6	89.6	66.5	174.9	702.1
2004	11.3	62.2	36.3	53.2	-11.5	28.3	57.1	73	-38.3	22.4	22.6	37.6	354.2

Strategy					
Wins/Losses Ratio	2.55	Payout Ratio (Avg Win/Loss)	0.4	Average # of Bars in Trade	0
AHPR	0	Z-Score	-8.79	Z-Probability	0 %
Expectancy	0.1	Deviation	18.73 pips	Exposure	-999999999 %
Stagnation in Days	3257	Stagnation in %	59.84 %		

		# of Wins	2680	# of Losses	1051	# of Cancelled/Expired	0
Gross Profit	21143.8 pips	Gross Loss	-20817.5 pips	Average Win	7.89 pips	Average Loss	-19.81 pips
Largest Win	145.3 pips	Largest Loss	-83.4 pips	Max Consec Wins	21	Max Consec Losses	7
Avg Consec Wins	4.15	Avg Consec Loss	1.62	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0



