

QUANT ANALYZER PORTFOLIO REPORT

All 22 pairs

TOTAL PROFIT

45068.1
pips

PROFIT IN MONEY \$ 2566.31
YRLY AVG PROFIT 3021.3 PIPS
YRLY AVG % RET 1.56 %
CAGR 1.41 %

OF TRADES

19325

SHARPE RATIO

0

PROFIT FACTOR

1.66

RETURN / DD RATIO

576.61

WINNING %

79.4 %

DRAWDOWN

78.16 pips

% DRAWDOWN

0.59 %

DAILY AVG PROFIT

10.2 pips

MTHLY AVG PROFIT

251.78 pips

AVERAGE TRADE

9.35 pips

ANNUAL% / MAX DD%

2.39

R EXPECTANCY

0.14 R

R EXP SCORE

176.89 R

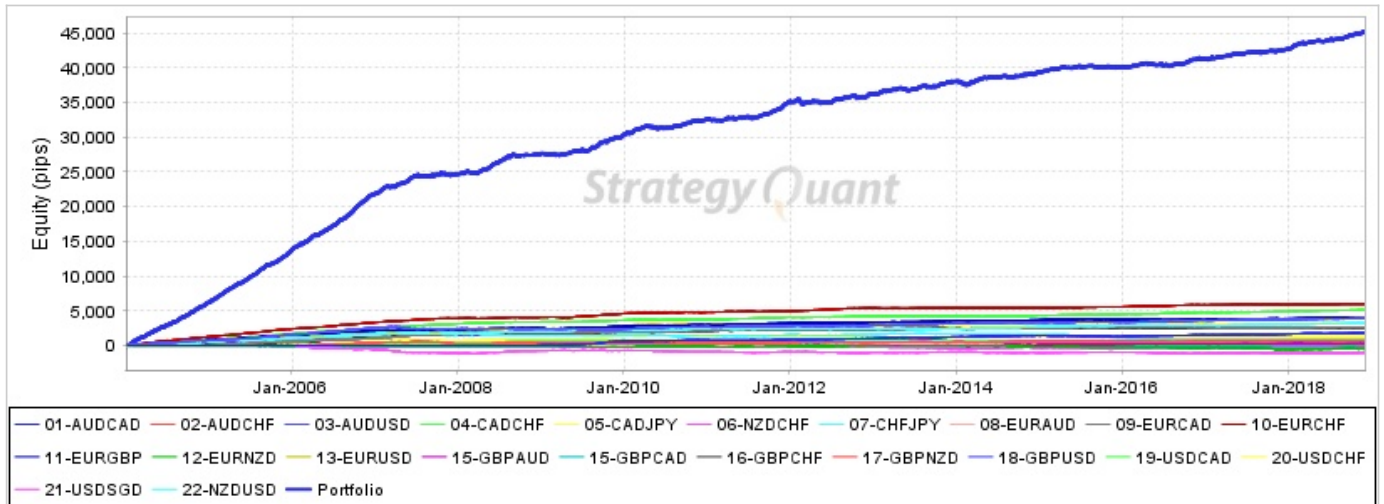
SQN

26.56

SQN SCORE

32.13

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 | 04-CADCHF | 04-CADCHF | unknown | \$ 55.32 | 847.8 pips | 328 | 0.15 | 1.72 |
| S6 | 05-CADJPY | 05-CADJPY | unknown | \$ 72.01 | 1300.7 pips | 497 | 0.17 | 1.69 |
| S7 | 06-NZDCHF | 06-NZDCHF | unknown | \$ -142.25 | -1020.2 pips | 864 | -0.11 | 0.82 |
| S8 | 07-CHFJPY | 07-CHFJPY | unknown | \$ 163.59 | 3247.9 pips | 1505 | 0.13 | 1.58 |
| S9 | 08-EURAUD | 08-EURAUD | unknown | \$ 39.04 | 1406.6 pips | 906 | 0.05 | 1.31 |
| S10 | 09-EURCAD | 09-EURCAD | unknown | \$ 139.62 | 2673.4 pips | 721 | 0.22 | 2.15 |
| S11 | 10-EURCHF | 10-EURCHF | unknown | \$ 315.7 | 5996.3 pips | 1598 | 0.4 | 3.87 |
| S12 | 11-EURGBP | 11-EURGBP | unknown | \$ 453.8 | 4077.6 pips | 1594 | 0.34 | 2.69 |
| S13 | 12-EURNZD | 12-EURNZD | unknown | \$ -48.84 | -531.7 pips | 280 | -0.17 | 0.78 |
| S14 | 13-EURUSD | 13-EURUSD | unknown | \$ 224.72 | 3915.6 pips | 1276 | 0.21 | 2 |
| S15 | 15-GBPAUD | 15-GBPAUD | unknown | \$ 5.05 | 424.7 pips | 368 | 0 | 1.2 |
| S16 | 15-GBPCAD | 15-GBPCAD | unknown | \$ 1.24 | 140 pips | 134 | 0 | 1.22 |
| S17 | 16-GBPCHF | 16-GBPCHF | unknown | \$ 189.69 | 2619.8 pips | 698 | 0.29 | 2.16 |
| S18 | 17-GBPNZD | 17-GBPNZD | unknown | \$ -7.01 | -49.5 pips | 67 | -0.1 | 0.9 |
| S19 | 18-GBPUSD | 18-GBPUSD | unknown | \$ 287.26 | 4033 pips | 1145 | 0.22 | 2.02 |
| S20 | 19-USDCAD | 19-USDCAD | unknown | \$ 271.09 | 5142.9 pips | 1117 | 0.46 | 3.58 |
| S21 | 20-USDCHF | 20-USDCHF | unknown | \$ 220.87 | 3257.6 pips | 1121 | 0.19 | 1.98 |
| S22 | 21-USDSGD | 21-USDSGD | unknown | \$ -33.23 | -211.7 pips | 329 | -0.12 | 0.85 |
| S23 | 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 | 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 | 04-CADCHF | 62.2 | 78.66 % | 13.63 pips | 2.45 % | 97.7 pips | 8.15 pips | 1.58 pips |
| S6 | 05-CADJPY | 74.28 | 78.87 % | 17.51 pips | 3.07 % | 167.7 pips | 13.99 pips | 1.82 pips |
| S7 | 06-NZDCHF | -6.9 | 68.06 % | 147.79 pips | 29.47 % | -85.58 pips | -7.13 pips | -0.81 pips |
| S8 | 07-CHFJPY | 108.05 | 78.8 % | 30.06 pips | 4.66 % | 217.79 pips | 18.14 pips | 1.57 pips |
| S9 | 08-EURAUD | 44.43 | 79.25 % | 31.66 pips | 6.06 % | 124.08 pips | 10.34 pips | 1.14 pips |
| S10 | 09-EURCAD | 165.95 | 81 % | 16.11 pips | 2.48 % | 212.24 pips | 17.7 pips | 2.76 pips |
| S11 | 10-EURCHF | 745.81 | 85.79 % | 8.04 pips | 1.02 % | 408.86 pips | 34.07 pips | 3.38 pips |
| S12 | 11-EURGBP | 164.82 | 84 % | 24.74 pips | 2.62 % | 273.51 pips | 22.78 pips | 1.79 pips |
| S13 | 12-EURNZD | -8.89 | 70.71 % | 59.79 pips | 11.7 % | -93.88 pips | -7.82 pips | -1.42 pips |
| S14 | 13-EURUSD | 205.98 | 83.86 % | 19.01 pips | 2.76 % | 264.03 pips | 22 pips | 2.15 pips |
| S15 | 15-GBPAUD | 19.23 | 75 % | 22.08 pips | 4.34 % | 54.15 pips | 4.52 pips | 0.86 pips |
| S16 | 15-GBPCAD | 12.47 | 70.15 % | 11.23 pips | 2.22 % | 25.83 pips | 2.15 pips | 0.62 pips |
| S17 | 16-GBPCHF | 176.3 | 81.09 % | 14.86 pips | 2.35 % | 212.59 pips | 17.7 pips | 2.98 pips |
| S18 | 17-GBPNZD | -3.44 | 70.15 % | 14.38 pips | 2.83 % | -21.19 pips | -1.77 pips | -0.69 pips |
| S19 | 18-GBPUSD | 293.31 | 81.83 % | 13.75 pips | 2.19 % | 276.43 pips | 23.05 pips | 2.52 pips |
| S20 | 19-USDCAD | 471.39 | 82.54 % | 10.91 pips | 1.49 % | 352.5 pips | 29.39 pips | 3.72 pips |
| S21 | 20-USDCHF | 171.09 | 81.09 % | 19.04 pips | 2.71 % | 218.3 pips | 18.2 pips | 2.23 pips |
| S22 | 21-USDSGD | -5.39 | 66.26 % | 39.25 pips | 7.78 % | -25.94 pips | -2.16 pips | -0.37 pips |
| S23 | 22-NZDUSD | 7.98 | 73.86 % | 151.75 pips | 23.96 % | 81.64 pips | 6.81 pips | 0.53 pips |

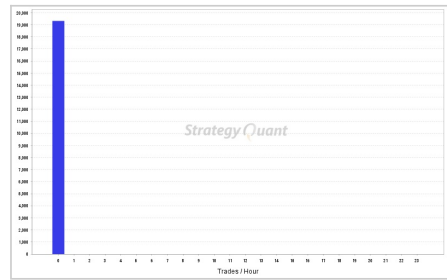
MONTHLY PERFORMANCE (PIPS)

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|------|--------|--------|--------|-------|--------|-------|--------|--------|--------|--------|--------|--------|--------|
| 2018 | 548.7 | 295.1 | 74.4 | 184 | -26.2 | 243.3 | 101.8 | 172.8 | 384.6 | 165.4 | 228.4 | 0 | 2372.3 |
| 2017 | 282.1 | 30.2 | 164.7 | 253.6 | 25.6 | 206.1 | 107.1 | -183.5 | 250 | 67.1 | 115.9 | 185.6 | 1504.5 |
| 2016 | 33.1 | 126.4 | 336.5 | 15.3 | -190 | -58 | -123.6 | 237.1 | 175.7 | 465.5 | 262 | -171.5 | 1108.5 |
| 2015 | 93.3 | 258.7 | 145.7 | 66.7 | 47.2 | 82.1 | 88.4 | -65.9 | -126.5 | 126.9 | -156.1 | 115.5 | 676 |
| 2014 | -304.5 | -14.1 | 537.7 | 241.7 | 204.1 | -58.7 | 175.1 | -173 | 76.7 | 354.1 | -54.2 | 394.2 | 1379.1 |
| 2013 | 291.3 | 148.8 | 244.8 | 177.1 | -324.4 | 176.4 | 407.2 | -20.9 | 0.2 | 361.7 | 197.5 | 178.9 | 1838.6 |
| 2012 | 219.9 | -617.5 | 232.4 | 93 | -59.4 | -19.6 | 457.9 | 198.4 | 239.5 | -212.5 | 116.7 | 376.4 | 1025.2 |
| 2011 | -18.5 | -123.6 | 333.2 | -98.9 | 61 | 226.8 | -81.4 | 292.4 | 259.8 | 496.6 | 565.1 | 695.5 | 2608 |
| 2010 | 189.7 | 597 | 363.7 | 35.3 | -315.1 | 47.1 | 135.3 | 278.2 | 320.9 | 295.7 | 46.2 | 223 | 2217 |
| 2009 | -152.5 | 166.8 | -107.6 | 132.8 | 352.1 | 169 | -43.3 | 487 | 678.9 | 364.1 | 341.9 | 327.4 | 2716.6 |
| 2008 | 190.1 | 92.6 | -31.8 | 445.9 | 604.8 | 414.6 | 720.3 | 376.3 | -180.6 | 101.9 | 82.1 | 126 | 2942.2 |
| 2007 | 613.4 | 424.5 | -41.7 | 483.3 | 569.9 | 474 | -43.8 | 16.3 | 235.9 | 165.4 | -244.9 | 172.4 | 2824.7 |
| 2006 | 682.7 | 423.5 | 830.2 | 319 | 607 | 652.1 | 797.4 | 607.7 | 804.1 | 988.8 | 824.8 | 550.2 | 8087.5 |
| 2005 | 509.3 | 635.1 | 734.7 | 584.7 | 477.5 | 668.6 | 568.7 | 792.5 | 467.9 | 454.7 | 724.1 | 892.8 | 7510.6 |
| 2004 | 438.5 | 566.3 | 531.7 | 447.6 | 551.7 | 442.7 | 445 | 546 | 464.9 | 541 | 689.8 | 592.1 | 6257.3 |

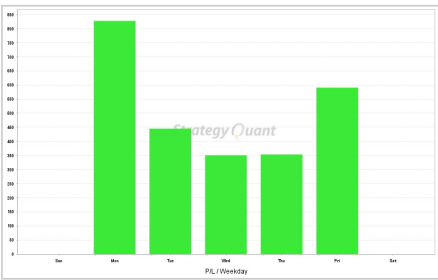
STATS

| Strategy | | | | | | | |
|--------------------|-------------|-----------------------------|---------------|----------------------------|--------------|-------------------------|-------------|
| Wins/Losses Ratio | 3.86 | Payout Ratio (Avg Win/Loss) | 0.43 | Average # of Bars in Trade | 0 | | |
| AHPR | 0 | Z-Score | -39.3 | Z-Probability | 99.9 % | | |
| Expectancy | 2.33 | Deviation | 14.08 pips | Exposure | -999999999 % | | |
| Stagnation in Days | 183 | Stagnation in % | 3.36 % | | | | |
| Trades | | | | | | | |
| | | # of Wins | 15345 | # of Losses | 3980 | # of Cancelled/Expired | 0 |
| Gross Profit | 112786 pips | Gross Loss | -67994.5 pips | Average Win | 7.35 pips | Average Loss | -17.08 pips |
| Largest Win | 145.3 pips | Largest Loss | -83.4 pips | Max Consec Wins | 63 | Max Consec Losses | 11 |
| Avg Consec Wins | 6.79 | Avg Consec Loss | 1.76 | Avg # of Bars in Wins | 0 | Avg # of Bars in Losses | 0 |

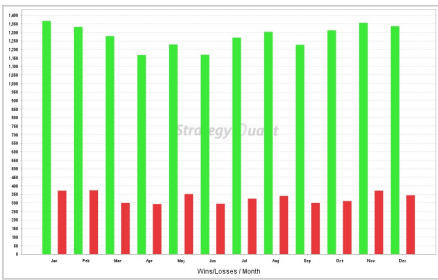
CHARTS



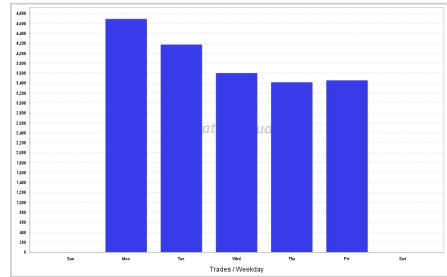
Trades by hour



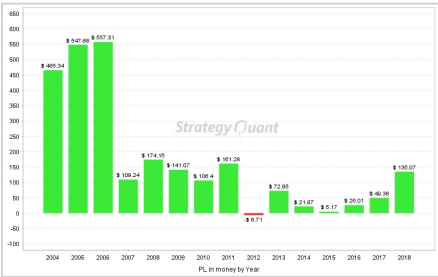
P/L by weekday



Wins/Losses by month



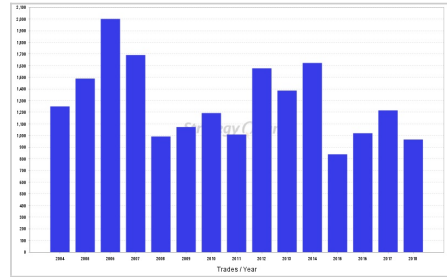
Trades by weekday



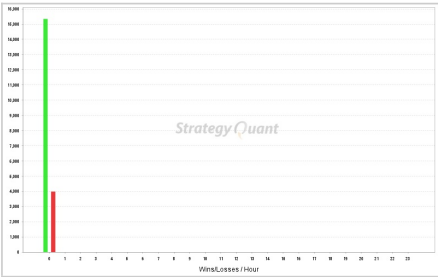
P/L by year



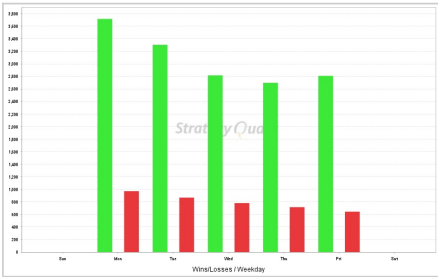
Wins/Losses Profit by hour



Trades by year



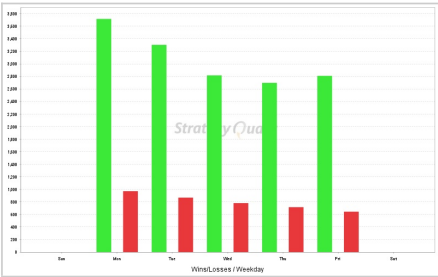
Wins/Losses by hour



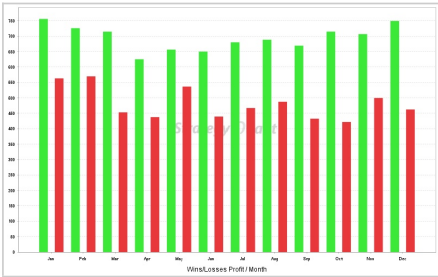
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month