

# QUANT ANALYZER PORTFOLIO REPORT

ReportTester-20658979

## TOTAL PROFIT

**\$ 60972.58**

PROFIT IN PIPS 20053 PIPS  
 YRLY AVG PROFIT \$ 12836.4  
 YRLY AVG % RET 128.36 %  
 CAGR 24.33 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1820	0.22	1.9	13.11	64.29 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 4649.68	12.2 %	\$ 79.49	\$ 1069.69	\$ 107.79
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.99	0.32 R	123.43 R	9.13	9.31

generated by Quant Analyzer



## STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCHF	AUDCHF	unknown	\$ 5817.58	2141.9 pips	344	0.15	1.43
S3	CADCHF	CADCHF	unknown	\$ 5682.88	1924.4 pips	68	0.53	4.02
S4	EURCHF	EURCHF	unknown	\$ 556.66	-67.1 pips	68	0.05	1.14
S5	EURGBP	EURGBP	unknown	\$ 20729.05	4664.8 pips	344	0.36	2.51
S6	EURJPY	EURJPY	unknown	\$ -456.28	-487.8 pips	270	0	0.97
S7	GBPJPY	GBPJPY	unknown	\$ 19121.63	8120.2 pips	270	0.42	3.17
S8	USDCHF	USDCHF	unknown	\$ 2364.12	825.9 pips	228	0.08	1.35
S9	USDJPY	USDJPY	unknown	\$ 7156.94	2930.7 pips	228	0.37	2.66

  

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCHF	1.42	59.59 %	\$ 4099.6	22.39 %	\$ 1940.1	\$ 161.6	\$ 15.27
S3	CADCHF	5.31	80.88 %	\$ 1070.96	6.49 %	\$ 3790.82	\$ 315.72	\$ 30.23
S4	EURCHF	0.28	50 %	\$ 1995.11	18.97 %	\$ 371.32	\$ 30.93	\$ 2.96
S5	EURGBP	9.23	72.38 %	\$ 2246.45	12.45 %	\$ 6912.9	\$ 575.81	\$ 54.41
S6	EURJPY	-0.15	44.81 %	\$ 3133.37	28.79 %	\$ -130.39	\$ -10.86	\$ -1.4
S7	GBPJPY	16.72	81.48 %	\$ 1143.75	6.53 %	\$ 5464.54	\$ 455.28	\$ 58.84
S8	USDCHF	0.81	51.32 %	\$ 2906.17	24.37 %	\$ 578.59	\$ 48.25	\$ 8.07
S9	USDJPY	6.54	74.12 %	\$ 1094.18	9.79 %	\$ 1751.57	\$ 146.06	\$ 24.43

## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	1863.88	1567.16	4116.85	405.35	-3216.37	1226.08	3873.27	6374.82	3563.82	0	0	0	19774.86
2018	1592.06	1059.79	1678.46	3861.49	4078.58	3023.65	1860.92	1897.29	911.25	3089.34	3222.21	1012.33	27287.37
2017	0	859.21	-444.44	1304.7	1348.09	1403.71	877.23	1152	1971.04	119.46	1794.57	740.24	11125.81
2016	50.53	362.21	44.51	208.84	68.52	338.1	382.39	35.59	0	0	85.54	61.94	1638.17
2015	0	0	0	0	30.45	0	43.26	186.19	0	0	0	0	259.9

2014	8.43	9.47	0	0	0	0	0	0	3.15	48.69	148.07	0	217.81
2013	0	0	0	298.32	85.53	71.23	0	12.85	0	0	0	0	467.93
2011	0	0	10.97	0	0	0	0	0	0	48.25	0	0	59.22
2010	0	0	0	0	141.51	0	0	0	0	0	0	0	141.51

## STATS

### Strategy

Wins/Losses Ratio	1.8	Payout Ratio (Avg Win/Loss)	1.06	Average # of Bars in Trade	0
AHPR	0.11	Z-Score	-3.18	Z-Probability	99.93 %
Expectancy	33.5	Deviation	\$ 173.29	Exposure	-99999999 %
Stagnation in Days	430	Stagnation in %	12.59 %		

### Trades

		# of Wins	1170	# of Losses	650	# of Cancelled/Expired	0
Gross Profit	\$ 128570.8	Gross Loss	\$ -67598.22	Average Win	\$ 109.89	Average Loss	\$ -104
Largest Win	\$ 1009.85	Largest Loss	\$ -870.57	Max Consec Wins	12	Max Consec Losses	14
Avg Consec Wins	3.02	Avg Consec Loss	1.68	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

## CHARTS

