

# QUANT ANALYZER PORTFOLIO REPORT

SFE Stocks R100 - 2018-2019

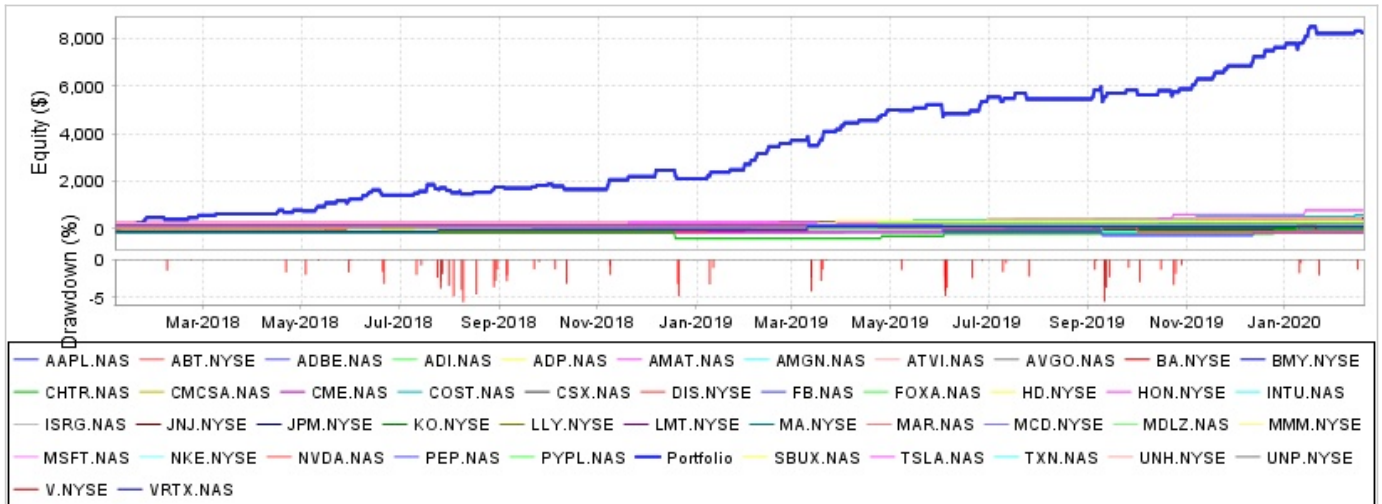
## TOTAL PROFIT

**\$ 8274.66**

PROFIT IN PIPS 3552507 PIPS  
 YRLY AVG PROFIT \$ 3821.59  
 YRLY AVG % RET 76.43 %  
 CAGR 38.47 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
152	0.48	2.6	13.55	78.29 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 610.84	5.63 %	\$ 13.01	\$ 318.26	\$ 54.44
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
6.83	0.35 R	24.4 R	5.54	2.24

generated by Quant Analyzer



## STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AAPL.NAS	AAPL.NAS	unknown	\$ 100.27	41330 pips	3	0.32	1.91
S3	ABT.NYSE	ABT.NYSE	unknown	\$ -126.15	-20030 pips	2	-0.44	0.38
S4	ADBE.NAS	ADBE.NAS	unknown	\$ -142.58	-93670 pips	4	-0.18	0.67
S5	ADI.NAS	ADI.NAS	unknown	\$ 210.07	71870 pips	2	3.76	0
S6	ADP.NAS	ADP.NAS	unknown	\$ 330.44	157830 pips	4	3.26	0
S7	AMAT.NAS	AMAT.NAS	unknown	\$ 777.08	104940 pips	5	9.51	0
S8	AMGN.NAS	AMGN.NAS	unknown	\$ -130.2	-42730 pips	5	-0.15	0.7
S9	ATVI.NAS	ATVI.NAS	unknown	\$ 522.26	65760 pips	3	2.64	0
S10	AVGO.NAS	AVGO.NAS	unknown	\$ -79.74	-52340 pips	2	-0.19	0.66
S11	BA.NYSE	BA.NYSE	unknown	\$ -110.26	-54550 pips	2	-0.22	0.62
S12	BMY.NYSE	BMY.NYSE	unknown	\$ 239.77	45100 pips	2	2.47	0
S13	CHTR.NAS	CHTR.NAS	unknown	\$ -62.44	-79500 pips	5	-0.06	0.85
S14	CMCSA.NAS	CMCSA.NAS	unknown	\$ 233.23	41500 pips	5	0.52	2.8
S15	CME.NAS	CME.NAS	unknown	\$ 216.39	119700 pips	2	10.36	0
S16	COST.NAS	COST.NAS	unknown	\$ 595.02	409900 pips	6	3.56	0
S17	CSX.NAS	CSX.NAS	unknown	\$ 226.07	53270 pips	2	3.35	0
S18	DIS.NYSE	DIS.NYSE	unknown	\$ 363.66	108400 pips	7	0.55	2.93
S19	FB.NAS	FB.NAS	unknown	\$ -92.34	8200 pips	3	-0.22	0.59
S20	FOXA.NAS	FOXA.NAS	unknown	\$ 375.48	41900 pips	3	4.63	0
S21	HD.NYSE	HD.NYSE	unknown	\$ 220.72	143800 pips	5	0.48	2.56
S22	HON.NYSE	HON.NYSE	unknown	\$ -46.29	-31300 pips	2	-0.15	0.71
S23	INTU.NAS	INTU.NAS	unknown	\$ 139.52	87600 pips	1	6975	0
S24	ISRG.NAS	ISRG.NAS	unknown	\$ 366.9	367700 pips	2	9.91	0
S25	JNJ.NYSE	JNJ.NYSE	unknown	\$ -82.26	-36100 pips	4	-0.15	0.71

S26	JPM.NYSE	JPM.NYSE	unknown	\$ 427.28	151700 pips	4	5.29	0
S27	KO.NYSE	KO.NYSE	unknown	\$ 72.91	7827 pips	5	0.19	1.54
S28	LLY.NYSE	LLY.NYSE	unknown	\$ 81.63	49900 pips	6	0.12	1.23
S29	LMT.NYSE	LMT.NYSE	unknown	\$ 378.91	331400 pips	3	4.74	0
S30	MA.NYSE	MA.NYSE	unknown	\$ -4.06	-8200 pips	2	-0.01	0.96
S31	MAR.NAS	MAR.NAS	unknown	\$ 81.34	10000 pips	5	0.16	1.37
S32	MCD.NYSE	MCD.NYSE	unknown	\$ 113.23	86400 pips	4	0.39	2.22
S33	MDLZ.NAS	MDLZ.NAS	unknown	\$ 23.19	6700 pips	3	0.11	1.24
S34	MMM.NYSE	MMM.NYSE	unknown	\$ 240.6	139600 pips	5	0.41	2.35
S35	MSFT.NAS	MSFT.NAS	unknown	\$ 471.83	162800 pips	4	3.25	0
S36	NKE.NYSE	NKE.NYSE	unknown	\$ 107.2	18200 pips	3	0.36	2.02
S37	NVDA.NAS	NVDA.NAS	unknown	\$ 446.38	172500 pips	2	21.65	0
S38	PEP.NAS	PEP.NAS	unknown	\$ 11.4	-7900 pips	2	0.07	1.11
S39	PYPL.NAS	PYPL.NAS	unknown	\$ 108.55	30800 pips	3	0.23	1.54
S40	SBUX.NAS	SBUX.NAS	unknown	\$ 160.73	36900 pips	4	0.48	2.55
S41	TSLA.NAS	TSLA.NAS	unknown	\$ 268.5	268900 pips	1	0	0
S42	TXN.NAS	TXN.NAS	unknown	\$ 516.07	180800 pips	4	4.62	0
S43	UNH.NYSE	UNH.NYSE	unknown	\$ 223.2	224400 pips	3	6.21	0
S44	UNP.NYSE	UNP.NYSE	unknown	\$ 291.65	109200 pips	2	14.96	0
S45	V.NYSE	V.NYSE	unknown	\$ 351.8	159600 pips	4	3.2	0
S46	VRTX.NAS	VRTX.NAS	unknown	\$ -142.3	-37600 pips	2	-0.4	0.42

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AAPL.NAS	0.91	66.67 %	\$ 110.57	2.21 %	\$ 300.81	\$ 25.07	\$ 2.23
S3	ABT.NYSE	-0.62	50 %	\$ 203.19	4 %	\$ -507.12	\$ -42.05	\$ -3.82
S4	ADBE.NAS	-0.33	50 %	\$ 435.45	8.45 %	\$ -342.19	\$ -28.52	\$ -1.7
S5	ADI.NAS	0	100 %	\$ 0	0 %	\$ 1260.42	\$ 105.04	\$ 23.34
S6	ADP.NAS	0	100 %	\$ 0	0 %	\$ 991.32	\$ 82.61	\$ 6.74
S7	AMAT.NAS	0	100 %	\$ 0	0 %	\$ 1547.94	\$ 129.51	\$ 8.45
S8	AMGN.NAS	-0.44	60 %	\$ 293.93	5.69 %	\$ -196.86	\$ -16.27	\$ -1.19
S9	ATVI.NAS	0	100 %	\$ 0	0 %	\$ 1253.42	\$ 104.45	\$ 9.16
S10	AVGO.NAS	-0.34	50 %	\$ 234.95	4.56 %	\$ -478.44	\$ -39.87	\$ -2.95
S11	BA.NYSE	-0.38	50 %	\$ 286.99	5.54 %	\$ -443.25	\$ -36.75	\$ -2.76
S12	BMJ.NYSE	0	100 %	\$ 0	0 %	\$ 1438.62	\$ 119.89	\$ 6.31
S13	CHTR.NAS	-0.15	60 %	\$ 408.41	8.17 %	\$ -106.4	\$ -8.92	\$ -0.73
S14	CMCSA.NAS	1.8	80 %	\$ 129.57	2.48 %	\$ 397.42	\$ 33.32	\$ 3.11
S15	CME.NAS	0	100 %	\$ 0	0 %	\$ 1298.34	\$ 108.2	\$ 6.76
S16	COST.NAS	0	100 %	\$ 0	0 %	\$ 654.52	\$ 54.09	\$ 4.65
S17	CSX.NAS	0	100 %	\$ 0	0 %	\$ 1356.42	\$ 113.04	\$ 7.29
S18	DIS.NYSE	3.08	71.43 %	\$ 117.97	2.36 %	\$ 548.61	\$ 45.46	\$ 3.37
S19	FB.NAS	-0.41	66.67 %	\$ 223.99	4.36 %	\$ -277.02	\$ -23.08	\$ -3.85
S20	FOXA.NAS	0	100 %	\$ 0	0 %	\$ 1126.44	\$ 93.87	\$ 7.22
S21	HD.NYSE	1.56	80 %	\$ 141.76	2.7 %	\$ 529.73	\$ 44.14	\$ 4.33
S22	HON.NYSE	-0.29	50 %	\$ 160.19	3.2 %	\$ -186.09	\$ -15.43	\$ -0.98
S23	INTU.NAS	0	100 %	\$ 0	0 %	\$ 1674.24	\$ 139.52	\$ 34.88
S24	ISRG.NAS	0	100 %	\$ 0	0 %	\$ 1474.94	\$ 122.3	\$ 15.29
S25	JNJ.NYSE	-0.49	50 %	\$ 167.08	3.29 %	\$ -165.34	\$ -13.71	\$ -0.98
S26	JPM.NYSE	0	100 %	\$ 0	0 %	\$ 730.65	\$ 61.04	\$ 5.21
S27	KO.NYSE	0.61	60 %	\$ 119.78	2.38 %	\$ 145.24	\$ 12.15	\$ 1.28
S28	LLY.NYSE	0.37	66.67 %	\$ 218.85	4.14 %	\$ 163.26	\$ 13.6	\$ 1.26

S29	LMT.NYSE	0	100 %	\$ 0	0 %	\$ 1136.73	\$ 94.73	\$ 7.02
S30	MA.NYSE	-0.04	50 %	\$ 91.92	1.81 %	\$ -24.36	\$ -2.03	\$ -0.2
S31	MAR.NAS	0.37	60 %	\$ 217.42	4.31 %	\$ 162.03	\$ 13.56	\$ 1.89
S32	MCD.NYSE	1.22	75 %	\$ 92.52	1.81 %	\$ 227.59	\$ 18.87	\$ 1.24
S33	MDLZ.NAS	0.24	66.67 %	\$ 97.41	1.93 %	\$ 92.76	\$ 7.73	\$ 1.22
S34	MMM.NYSE	1.35	80 %	\$ 177.85	3.48 %	\$ 577.44	\$ 48.12	\$ 6.5
S35	MSFT.NAS	0	100 %	\$ 0	0 %	\$ 948.38	\$ 78.64	\$ 5.9
S36	NKE.NYSE	1.02	66.67 %	\$ 105.61	2.08 %	\$ 428.8	\$ 35.73	\$ 3.57
S37	NVDA.NAS	0	100 %	\$ 0	0 %	\$ 2678.28	\$ 223.19	\$ 15.39
S38	PEP.NAS	0.11	50 %	\$ 99.81	2 %	\$ 68.4	\$ 5.7	\$ 0.41
S39	PYPL.NAS	0.54	66.67 %	\$ 199.47	3.88 %	\$ 260.52	\$ 21.71	\$ 1.34
S40	SBUX.NAS	1.55	75 %	\$ 103.57	2.05 %	\$ 482.19	\$ 40.18	\$ 3.92
S41	TSLA.NAS	0	100 %	\$ 0	0 %	\$ 3222	\$ 268.5	\$ 33.56
S42	TXN.NAS	0	100 %	\$ 0	0 %	\$ 882.48	\$ 73.72	\$ 6.53
S43	UNH.NYSE	0	100 %	\$ 0	0 %	\$ 892.8	\$ 74.4	\$ 22.32
S44	UNP.NYSE	0	100 %	\$ 0	0 %	\$ 1172.43	\$ 97.22	\$ 7.88
S45	V.NYSE	0	100 %	\$ 0	0 %	\$ 1055.4	\$ 87.95	\$ 6.07
S46	VRTX.NAS	-0.58	50 %	\$ 243.37	4.77 %	\$ -572.05	\$ -47.43	\$ -3.03

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	587.38	40.98	0	0	0	0	0	0	0	0	0	0	628.36
2019	609.61	879.38	589.71	826.86	218.96	127.1	110.98	0	380.14	40.62	969.98	784.4	5537.74
2018	479.42	83.75	64.21	158.67	471	161.05	198.91	146.52	66.92	-164.99	536.49	-93.39	2108.56

### STATS

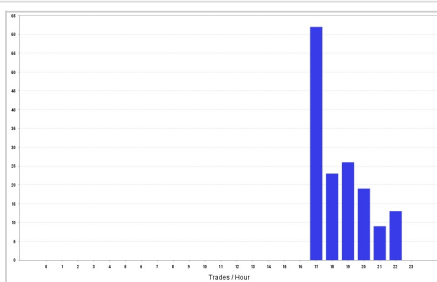
#### Strategy

Wins/Losses Ratio	3.61	Payout Ratio (Avg Win/Loss)	0.72	Average # of Bars in Trade	0
AHPR	0.65	Z-Score	-1.24	Z-Probability	89.25 %
Expectancy	54.44	Deviation	\$ 121.19	Exposure	-99999999 %
Stagnation in Days	81	Stagnation in %	10.42 %		

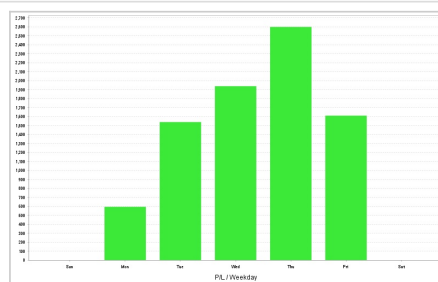
#### Trades

		# of Wins	119	# of Losses	33	# of Cancelled/Expired	0
Gross Profit	\$ 13442.85	Gross Loss	\$ -5168.19	Average Win	\$ 112.97	Average Loss	\$ -156.61
Largest Win	\$ 268.5	Largest Loss	\$ -286.99	Max Consec Wins	16	Max Consec Losses	3
Avg Consec Wins	4.96	Avg Consec Loss	1.38	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

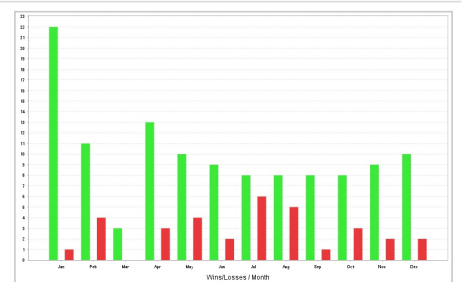
### CHARTS



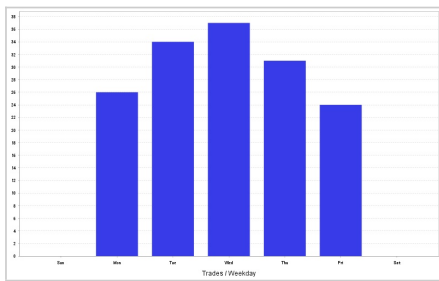
Trades by hour



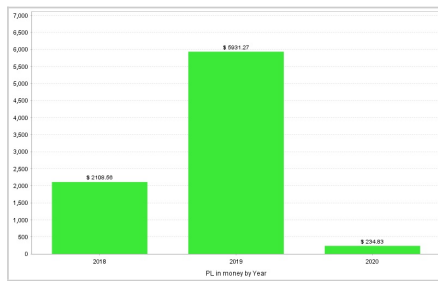
P/L by weekday



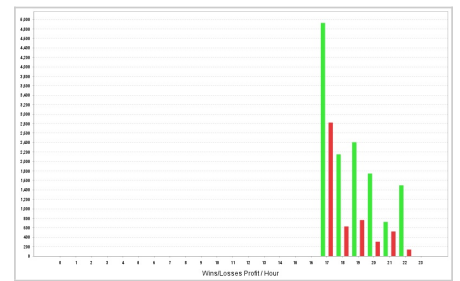
Wins/Losses by month



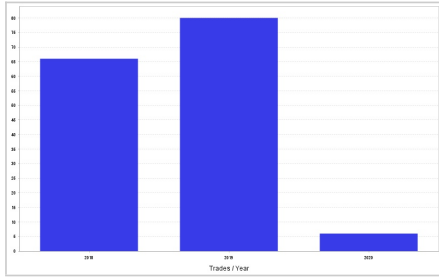
Trades by weekday



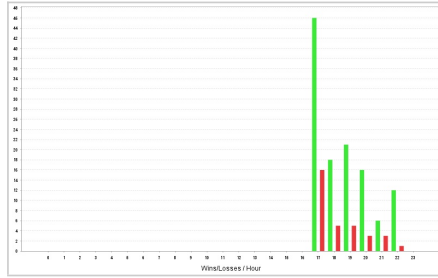
P/L by year



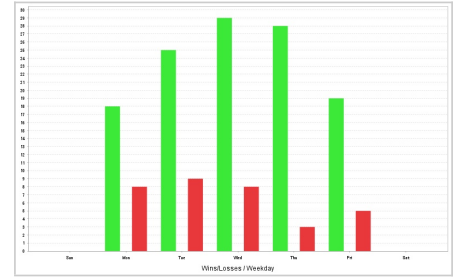
Wins/Losses Profit by hour



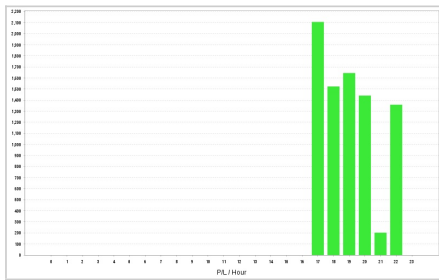
Trades by year



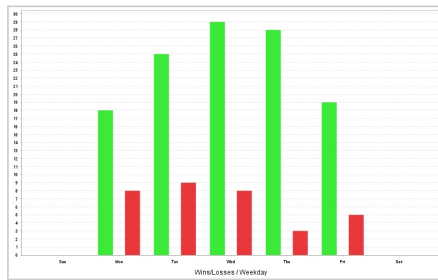
Wins/Losses by hour



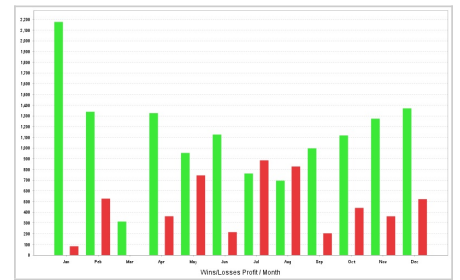
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

**TRADES**

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
3	Buy	03.01.2018 20:00:20	235.15	10.0	05.01.2018 22:15:40	239.86	\$ 46.7	tp 239.86
2	Buy	03.01.2018 17:00:20	134.74	15.0	09.01.2018 19:27:00	137.92	\$ 47.09	tp 137.92
4	Buy	04.01.2018 20:00:20	40.45	49.0	11.01.2018 19:12:30	41.86	\$ 67.07	tp 41.86
10	Buy	11.01.2018 20:00:40	42.65	48.0	17.01.2018 17:22:40	43.55	\$ 41.24	tp 43.55
11	Buy	12.01.2018 17:00:20	46.366	45.0	19.01.2018 16:48:20	47.1105	\$ 31.65	tp 47.1105
16	Buy	22.01.2018 17:00:20	182.92	11.0	23.01.2018 16:50:40	187.85	\$ 53.79	tp 187.85
8	Buy	10.01.2018 18:00:20	173.69	12.0	23.01.2018 17:16:40	176.91	\$ 38.16	tp 176.91
6	Buy	09.01.2018 17:00:20	36.56	55.0	24.01.2018 18:10:40	38.18	\$ 86.78	tp 38.18
14	Buy	18.01.2018 21:00:40	41.76	50.0	25.01.2018 16:35:00	43.14	\$ 66.94	tp 43.14
13	Buy	17.01.2018 20:00:20	111.25	19.0	05.02.2018 20:01:40	106.96	\$ -82.3	sl 106.96
22	Buy	15.02.2018 20:00:20	84.976	25.0	20.02.2018 16:36:40	88.072	\$ 76.39	tp 88.072
25	Buy	22.02.2018 19:00:20	104.9	21.0	26.02.2018 22:08:40	109.21	\$ 89.66	tp 109.21
24	Buy	21.02.2018 19:00:20	56.23	39.0	09.03.2018 16:35:00	57.92	\$ 64.21	tp 57.92
29	Buy	09.04.2018 19:00:20	77.58	29.0	16.04.2018 17:04:20	80.43	\$ 81.48	tp 80.43
34	Buy	16.04.2018 17:00:20	227.21	10.0	17.04.2018 16:35:00	235.54	\$ 82.9	tp 235.54
31	Buy	09.04.2018 19:00:20	109.98	20.0	20.04.2018 16:35:00	105.03	\$ -99.81	sl 105.03
32	Buy	09.04.2018 21:00:20	175.25	13.0	26.04.2018 17:28:40	182.53	\$ 94.1	tp 182.53
33	Buy	16.04.2018 17:00:20	175.05	13.0	02.05.2018 16:35:00	181.85	\$ 87.86	tp 181.85
28	Buy	09.04.2018 19:00:20	130.42	17.0	02.05.2018 22:46:20	123.36	\$ -120.73	sl 123.36
36	Buy	16.04.2018 20:00:20	103.92	22.0	10.05.2018 16:36:40	108.9	\$ 108.65	tp 108.90
42	Buy	09.05.2018 20:00:20	59.13	39.0	11.05.2018 22:11:40	61.146	\$ 77.04	tp 61.146
46	Buy	10.05.2018 20:00:20	67.9	35.0	16.05.2018 16:40:40	70.23	\$ 80.14	tp 70.23
44	Buy	10.05.2018 17:00:20	101.1	23.0	16.05.2018 18:20:40	104.22	\$ 70.83	tp 104.22
30	Buy	09.04.2018 19:00:20	171.898	13.0	23.05.2018 21:59:40	179.582	\$ 99.31	tp 179.582
52	Buy	22.05.2018 17:00:20	105.25	23.0	29.05.2018 17:36:20	100.66	\$ -106.5	sl 100.66
48	Buy	14.05.2018 19:00:20	159.6	15.0	30.05.2018 21:10:20	166.09	\$ 96.73	tp 166.09
51	Buy	17.05.2018 18:00:20	81.75	30.0	31.05.2018 16:42:40	84.38	\$ 77.67	tp 84.38
59	Buy	05.06.2018 22:00:20	198.11	13.0	08.06.2018 16:59:40	203.53	\$ 69.94	tp 203.53
45	Buy	10.05.2018 17:00:20	165.36	14.0	08.06.2018 17:11:00	170.21	\$ 67.3	tp 170.21
58	Buy	05.06.2018 22:00:20	108.19	23.0	11.06.2018 17:12:40	111.77	\$ 81.41	tp 111.77
65	Buy	12.06.2018 17:00:20	134.91	19.0	12.06.2018 20:25:40	138.385	\$ 65.27	tp 138.385