

# QUANT ANALYZER PORTFOLIO REPORT

SFE Stocks R100 - 2015-2019

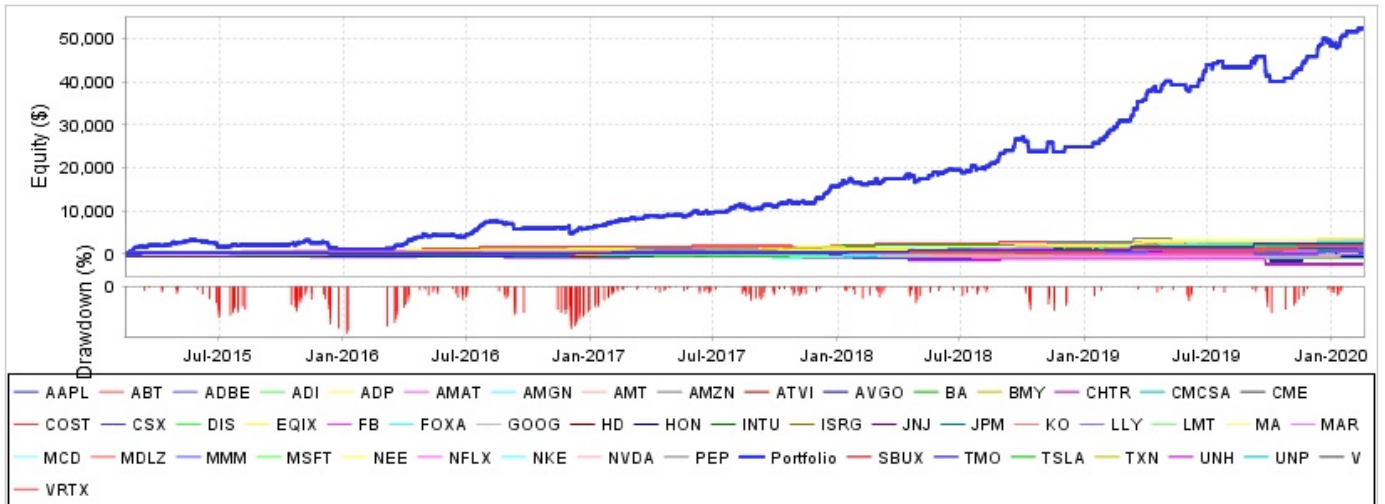
## TOTAL PROFIT

**\$ 52501.68**

PROFIT IN PIPS 8705300 PIPS  
 YRLY AVG PROFIT \$ 10856.36  
 YRLY AVG % RET 108.56 %  
 CAGR 35.72 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
466	0.29	1.94	9.05	72.75 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 5800.08	18.3 %	\$ 34.43	\$ 905.2	\$ 112.66
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.95	0.26 R	24.75 R	5.81	2.62

generated by Quant Analyzer



## STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AAPL	AAPL	unknown	\$ 2368.69	295200 pips	8	0.99	10.96
S3	ABT	ABT	unknown	\$ 1799.75	98600 pips	5	1.3	0
S4	ADBE	ADBE	unknown	\$ 705.45	135400 pips	6	0.22	1.57
S5	ADI	ADI	unknown	\$ 2799.52	172700 pips	9	0.84	6.71
S6	ADP	ADP	unknown	\$ 2992.66	334200 pips	11	2.23	5
S7	AMAT	AMAT	unknown	\$ 731.33	40200 pips	6	0.24	1.66
S8	AMGN	AMGN	unknown	\$ 2231.06	293600 pips	11	0.56	3.36
S9	AMT	AMT	unknown	\$ 964.26	74600 pips	9	0.27	1.82
S10	AMZN	AMZN	unknown	\$ 775.72	1706300 pips	14	0.13	1.24
S11	ATVI	ATVI	unknown	\$ 2507.32	74500 pips	8	0.59	4.36
S12	AVGO	AVGO	unknown	\$ -586.44	-72800 pips	6	-0.11	0.74
S13	BA	BA	unknown	\$ 958.08	144000 pips	6	0.48	3.68
S14	BMY	BMY	unknown	\$ 2778.07	189100 pips	10	1.64	0
S15	CHTR	CHTR	unknown	\$ 1411.39	448300 pips	12	0.26	1.69
S16	CMCSA	CMCSA	unknown	\$ 3011.86	85700 pips	16	0.51	3.08
S17	CME	CME	unknown	\$ 1375.34	197600 pips	9	0.92	7.24
S18	COST	COST	unknown	\$ 1055.46	192400 pips	9	0.56	3.21
S19	CSX	CSX	unknown	\$ 80.72	-7100 pips	7	0.05	1.07
S20	DIS	DIS	unknown	\$ -786.69	300 pips	11	-0.13	0.7
S21	EQIX	EQIX	unknown	\$ 2389.71	1020000 pips	15	0.47	2.93
S22	FB	FB	unknown	\$ -850.28	900 pips	14	-0.12	0.72
S23	FOXA	FOXA	unknown	\$ 427.48	19200 pips	7	0.24	1.6
S24	GOOG	GOOG	unknown	\$ -140.28	-55500 pips	7	-0.03	0.89
S25	HD	HD	unknown	\$ 1305.17	132800 pips	7	0.66	4.25

S26	HON	HON	unknown	\$ 335.05	71000 pips	5	0.46	2.5
S27	INTU	INTU	unknown	\$ -643.57	-31700 pips	8	-0.16	0.6
S28	ISRG	ISRG	unknown	\$ 2073.03	797100 pips	7	1.43	0
S29	JNJ	JNJ	unknown	\$ -59.07	32800 pips	9	0	0.96
S30	JPM	JPM	unknown	\$ 2241.44	185600 pips	15	0.43	2.61
S31	KO	KO	unknown	\$ -172.52	-12500 pips	11	-0.06	0.85
S32	LLY	LLY	unknown	\$ 1458.2	108500 pips	13	0.31	1.91
S33	LMT	LMT	unknown	\$ 749.36	199900 pips	5	0.68	5
S34	MA	MA	unknown	\$ 736.48	110600 pips	9	0.26	1.78
S35	MAR	MAR	unknown	\$ 1686.64	117100 pips	15	0.3	2
S36	MCD	MCD	unknown	\$ 1686.3	219900 pips	8	1.04	8.52
S37	MDLZ	MDLZ	unknown	\$ -7.07	-1300 pips	5	0	0.99
S38	MMM	MMM	unknown	\$ -26.94	-14400 pips	6	0.02	0.98
S39	MSFT	MSFT	unknown	\$ 1269.26	96500 pips	9	0.41	2.78
S40	NEE	NEE	unknown	\$ 1201.87	147600 pips	6	0.87	6.43
S41	NFLX	NFLX	unknown	\$ 120.5	-138800 pips	7	0.06	1.07
S42	NKE	NKE	unknown	\$ 46.9	-14700 pips	12	0.03	1.03
S43	NVDA	NVDA	unknown	\$ 1683.76	149500 pips	11	0.35	2.34
S44	PEP	PEP	unknown	\$ -800.09	-99900 pips	3	-2.1	0
S45	SBUX	SBUX	unknown	\$ 1362.31	87300 pips	8	0.6	3.67
S46	TMO	TMO	unknown	\$ -831.99	-143600 pips	7	-0.16	0.57
S47	TSLA	TSLA	unknown	\$ 2097.81	738300 pips	6	6.35	0
S48	TXN	TXN	unknown	\$ 3305.07	238700 pips	15	0.6	4.35
S49	UNH	UNH	unknown	\$ -2374.92	-373100 pips	9	-0.54	0.23
S50	UNP	UNP	unknown	\$ 918.22	68400 pips	11	0.24	1.71
S51	V	V	unknown	\$ 2968.34	314900 pips	10	1.99	0
S52	VRTX	VRTX	unknown	\$ 1171.96	331400 pips	13	0.19	1.38

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AAPL	9.96	87.5 %	\$ 237.74	2.33 %	\$ 2842.43	\$ 236.87	\$ 27.23
S3	ABT	0	100 %	\$ 0	0 %	\$ 2418.86	\$ 199.97	\$ 18.55
S4	ADBE	0.57	83.33 %	\$ 1229.3	10.94 %	\$ 945.3	\$ 78.38	\$ 7.35
S5	ADI	5.71	77.78 %	\$ 490.16	4.82 %	\$ 3060.81	\$ 254.5	\$ 27.45
S6	ADP	0	100 %	\$ 0	0 %	\$ 3003.54	\$ 249.39	\$ 26.96
S7	AMAT	0.66	83.33 %	\$ 1115.71	10.08 %	\$ 1097	\$ 91.42	\$ 12.4
S8	AMGN	2.36	72.73 %	\$ 945.54	9.13 %	\$ 1484.67	\$ 123.95	\$ 8.68
S9	AMT	1.53	66.67 %	\$ 628.35	6.18 %	\$ 964.26	\$ 80.36	\$ 5.13
S10	AMZN	0.27	71.43 %	\$ 2872.44	21.05 %	\$ 545.22	\$ 45.63	\$ 4.1
S11	ATVI	3.36	75 %	\$ 745.79	7.29 %	\$ 3008.78	\$ 250.73	\$ 21.99
S12	AVGO	-0.45	50 %	\$ 1293.75	12.08 %	\$ -879.66	\$ -73.31	\$ -9.16
S13	BA	2.68	66.67 %	\$ 357.21	3.57 %	\$ 1916.16	\$ 159.68	\$ 22.28
S14	BMJ	0	100 %	\$ 0	0 %	\$ 2366.92	\$ 198.43	\$ 18.52
S15	CHTR	1.3	75 %	\$ 1087.85	9.31 %	\$ 889.18	\$ 74.28	\$ 6.95
S16	CMCSA	4.55	75 %	\$ 661.79	5.91 %	\$ 1648.99	\$ 136.9	\$ 9.41
S17	CME	6.24	88.89 %	\$ 220.33	2.14 %	\$ 1650.41	\$ 137.53	\$ 18.84
S18	COST	3.86	77.78 %	\$ 273.25	2.68 %	\$ 1055.46	\$ 87.96	\$ 9.42
S19	CSX	0.09	57.14 %	\$ 927.08	9.24 %	\$ 121.77	\$ 10.09	\$ 1.28
S20	DIS	-0.49	63.64 %	\$ 1597.15	14.77 %	\$ -592.16	\$ -49.17	\$ -4.8
S21	EQIX	3.81	80 %	\$ 627.76	5.47 %	\$ 1433.83	\$ 119.49	\$ 11.01
S22	FB	-0.39	64.29 %	\$ 2201.14	19.39 %	\$ -641.35	\$ -53.14	\$ -6.64

S23	FOXA	0.96	71.43 %	\$ 443.6	4.22 %	\$ 571.6	\$ 47.5	\$ 3.53
S24	GOOG	-0.16	57.14 %	\$ 854.08	7.97 %	\$ -281.36	\$ -23.38	\$ -3.12
S25	HD	3.25	71.43 %	\$ 401.28	4.01 %	\$ 1431.96	\$ 118.65	\$ 13.05
S26	HON	1.5	80 %	\$ 224.06	2.24 %	\$ 570.93	\$ 47.86	\$ 4.04
S27	INTU	-0.52	62.5 %	\$ 1241.58	11.72 %	\$ -772.28	\$ -64.36	\$ -5.23
S28	ISRG	0	100 %	\$ 0	0 %	\$ 1919.03	\$ 159.46	\$ 11.71
S29	JNJ	-0.08	66.67 %	\$ 785.75	7.33 %	\$ -59.07	\$ -4.92	\$ -0.36
S30	JPM	1.96	80 %	\$ 1142.23	10.26 %	\$ 1273.14	\$ 106.74	\$ 9.11
S31	KO	-0.22	54.55 %	\$ 771.93	7.56 %	\$ -137.39	\$ -11.5	\$ -0.77
S32	LLY	2.55	69.23 %	\$ 571.01	4.75 %	\$ 874.92	\$ 72.91	\$ 8.43
S33	LMT	4	80 %	\$ 187.44	1.85 %	\$ 1133.03	\$ 93.67	\$ 6.94
S34	MA	1.44	66.67 %	\$ 511.22	4.84 %	\$ 805.22	\$ 66.95	\$ 8.01
S35	MAR	1.81	66.67 %	\$ 929.39	8.79 %	\$ 1349.31	\$ 112.44	\$ 8.19
S36	MCD	7.52	87.5 %	\$ 224.11	2.2 %	\$ 1568.26	\$ 129.72	\$ 10.04
S37	MDLZ	-0.01	60 %	\$ 523.87	5.13 %	\$ -14.08	\$ -1.18	\$ -0.1
S38	MMM	-0.03	50 %	\$ 949.9	9.34 %	\$ -40.41	\$ -3.37	\$ -0.31
S39	MSFT	4.92	66.67 %	\$ 257.99	2.52 %	\$ 1167.72	\$ 97.64	\$ 11.33
S40	NEE	5.43	83.33 %	\$ 221.43	2.21 %	\$ 1610.51	\$ 133.54	\$ 9.93
S41	NFLX	0.09	57.14 %	\$ 1336.13	12.71 %	\$ 144.6	\$ 12.05	\$ 1.34
S42	NKE	0.04	58.33 %	\$ 1135.27	11.12 %	\$ 43.15	\$ 3.61	\$ 0.34
S43	NVDA	2.32	72.73 %	\$ 725.2	6.95 %	\$ 1451.09	\$ 120.27	\$ 12.57
S44	PEP	-1	0 %	\$ 800.09	8 %	\$ -3200.36	\$ -266.7	\$ -23.53
S45	SBUX	2.67	87.5 %	\$ 510.72	4.67 %	\$ 1491.73	\$ 123.85	\$ 12.27
S46	TMO	-0.51	42.86 %	\$ 1628.54	16.29 %	\$ -1112.49	\$ -92.44	\$ -7.23
S47	TSLA	0	100 %	\$ 0	0 %	\$ 3608.23	\$ 299.69	\$ 32.27
S48	TXN	6.52	80 %	\$ 507.15	4.6 %	\$ 1877.28	\$ 157.38	\$ 15.37
S49	UNH	-1	33.33 %	\$ 2374.92	23.75 %	\$ -2026.6	\$ -169.64	\$ -13.49
S50	UNP	1.81	63.64 %	\$ 506.02	4.97 %	\$ 851.44	\$ 70.63	\$ 7.01
S51	V	0	100 %	\$ 0	0 %	\$ 2956.47	\$ 247.36	\$ 21.67
S52	VRTX	0.71	76.92 %	\$ 1641.36	12.81 %	\$ 703.18	\$ 58.6	\$ 5.5

#### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	3257.33	866.41	0	0	0	0	0	0	0	0	0	0	4123.74
2019	2425.01	3674.24	4853.16	3849.1	-1357.46	4194.52	849.7	0	-2008.5	-508.61	5011.28	2522.5	23504.94
2018	960.95	869.3	-5.74	-440.53	1765.01	739.9	271.19	3539.93	3282.26	-2834.95	-84.9	1166.17	9228.59
2017	1005.14	1000.85	700.74	81.12	643.83	-5.38	1148.21	-196.34	483.57	876.42	878.61	2882.14	9498.91
2016	-98.79	0	1313.76	2085.35	-69.58	-46.92	3113.84	-393.6	-1077.73	0	635.77	-430.97	5031.13
2015	0	1529.93	522.37	561.99	467.8	-1424.38	276.31	139.5	0	577.38	-71.6	-1464.93	1114.37

#### STATS

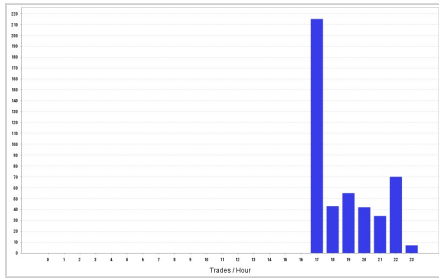
##### Strategy

Wins/Losses Ratio	2.67	Payout Ratio (Avg Win/Loss)	0.73	Average # of Bars in Trade	0
AHPR	0.4	Z-Score	-5.88	Z-Probability	100 %
Expectancy	112.66	Deviation	\$ 418.92	Exposure	-99999999 %
Stagnation in Days	336	Stagnation in %	18.33 %		

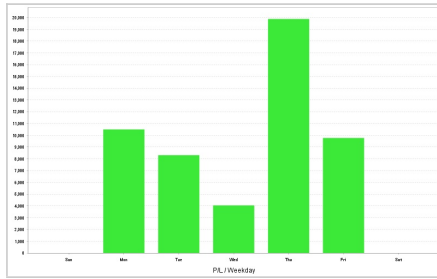
##### Trades

		# of Wins	339	# of Losses	127	# of Cancelled/Expired	0
Gross Profit	\$ 108219.02	Gross Loss	\$ -55717.34	Average Win	\$ 319.23	Average Loss	\$ -438.72
Largest Win	\$ 1191.97	Largest Loss	\$ -1380.22	Max Consec Wins	22	Max Consec Losses	8
Avg Consec Wins	4.99	Avg Consec Loss	1.87	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

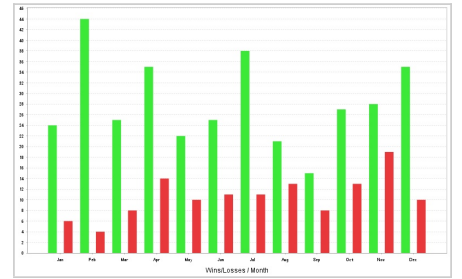
## CHARTS



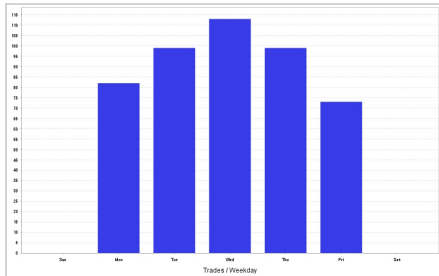
Trades by hour



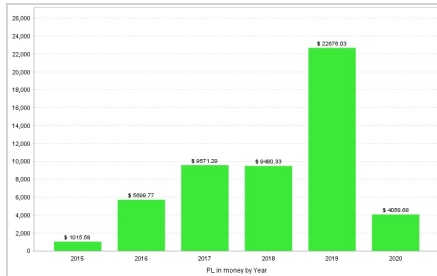
P/L by weekday



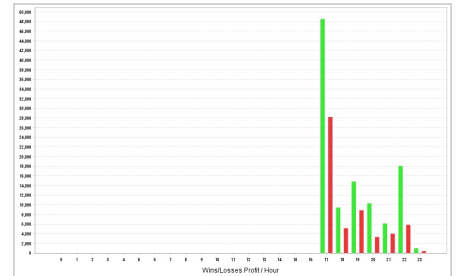
Wins/Losses by month



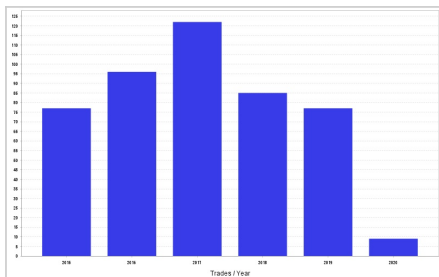
Trades by weekday



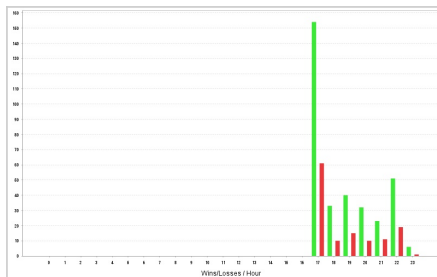
P/L by year



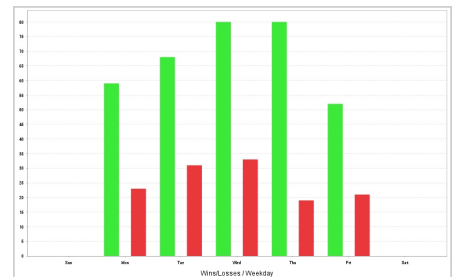
Wins/Losses Profit by hour



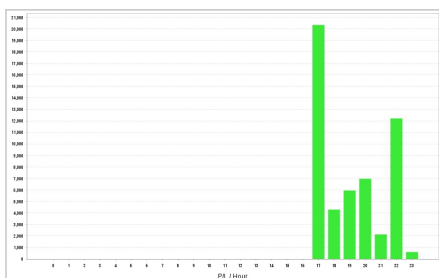
Trades by year



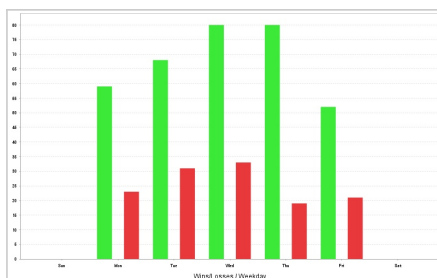
Wins/Losses by hour



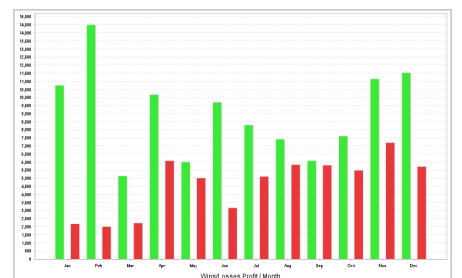
Wins/Losses by weekday



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
4	Buy	11.02.2015 17:00:20	84.69	47.0	12.02.2015 21:44:40	87.75	\$ 141.94	tp 87.75
3	Buy	10.02.2015 17:00:59	45.23	88.0	19.02.2015 16:31:40	46.69	\$ 124.88	tp 46.69
2	Buy	10.02.2015 17:00:59	194.94	21.0	19.02.2015 18:50:40	201.43	\$ 135.44	tp 201.43
8	Buy	17.02.2015 17:00:20	76.49	53.0	19.02.2015 20:09:40	79.18	\$ 140.44	tp 79.18
11	Buy	19.02.2015 17:00:59	90.03	46.0	20.02.2015 16:30:00	92.93	\$ 131.56	tp 92.93
15	Buy	19.02.2015 21:00:20	59.37	71.0	23.02.2015 18:54:40	61.41	\$ 141.97	tp 61.41
9	Buy	18.02.2015 22:00:20	94.59	43.0	25.02.2015 19:45:40	96.84	\$ 95.02	tp 96.84
18	Buy	20.02.2015 17:00:20	113.79	38.0	25.02.2015 19:47:40	120.6	\$ 257.25	tp 120.60
13	Buy	19.02.2015 19:00:20	59.42	70.0	26.02.2015 16:44:20	61.43	\$ 137.84	tp 61.43
7	Buy	13.02.2015 22:00:20	96.44	42.0	26.02.2015 17:02:20	99.23	\$ 115.47	tp 99.23
21	Buy	24.02.2015 17:00:20	42.0	103.0	27.02.2015 20:01:40	43.09	\$ 108.12	tp 43.09
6	Buy	13.02.2015 19:00:30	153.12	26.0	05.03.2015 16:35:40	160.61	\$ 193.67	tp 160.61
29	Buy	04.03.2015 19:00:30	22.33	207.0	10.03.2015 16:35:40	23.12	\$ 155.14	tp 23.12
30	Buy	04.03.2015 21:00:20	98.76	47.0	11.03.2015 16:31:20	94.24	\$ -214.33	sl 94.24
19	Buy	20.02.2015 20:00:20	71.31	60.0	18.03.2015 22:08:40	73.41	\$ 123.38	tp 73.41
28	Buy	03.03.2015 22:00:20	79.45	58.0	19.03.2015 16:56:40	82.18	\$ 155.88	tp 82.18
34	Buy	18.03.2015 21:00:20	48.1	97.0	19.03.2015 22:57:40	49.26	\$ 108.63	tp 49.26
42	Buy	24.03.2015 17:00:20	62.22	77.0	06.04.2015 16:54:40	58.52	\$ -288.07	sl 58.52
41	Buy	20.03.2015 17:00:20	40.32	120.0	06.04.2015 17:46:40	41.27	\$ 109.06	tp 41.27
16	Buy	19.02.2015 22:00:30	170.55	25.0	10.04.2015 18:51:40	177.07	\$ 161.93	tp 177.07