QUANT ANALYZER PORTFOLIO REPORT

LCF Theta Vector

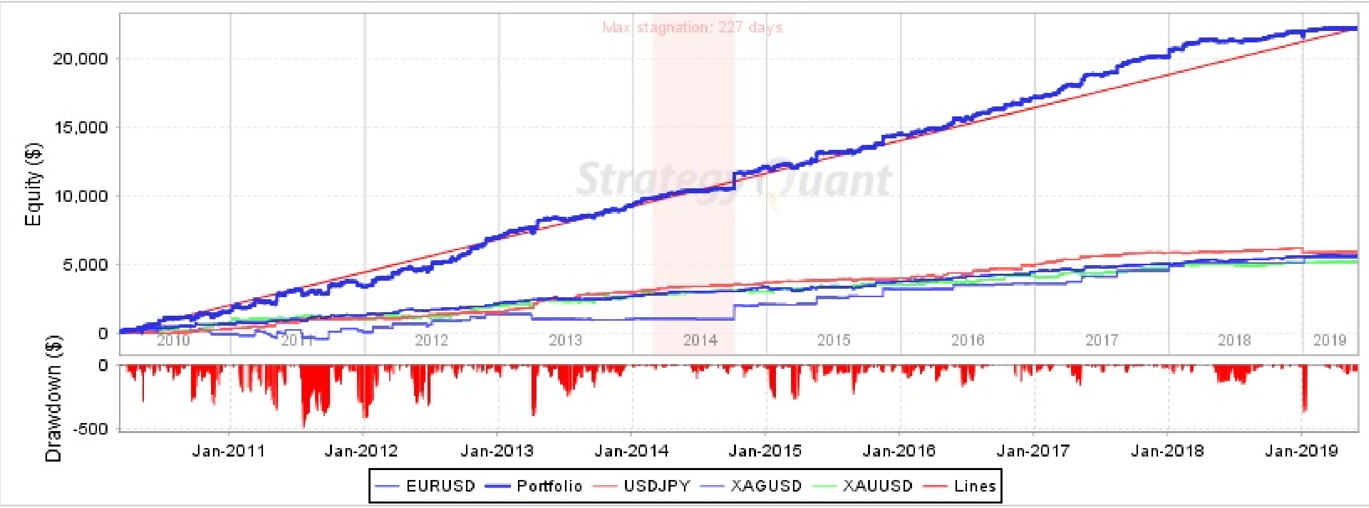
TOTAL PROFIT	
$ 22195.54	
PROFIT IN PIPS	55902395.3 PIPS
YRLY AVG PROFIT	$ 2378.3
YRLY AVG % RET	23.78 %
CAGR	12.4 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
4614	0.19	2.26	44.66	64.91 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 497.03	3.76 %	$ 6.57	$ 198.17	$ 12.42

ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
3.3	0.44 R	219.4 R	13.74	13.25

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURUSD	EURUSD	unknown	$ 5639.8	57289.6 pips	1426	0.26	2.45
S3	USDJPY	USDJPY	unknown	$ 5878.02	59895.7 pips	1634	0.33	2.9
S4	XAGUSD	XAGUSD	unknown	$ 5509.3	1105510 pips	322	0.22	2.4
S5	XAUUSD	XAUUSD	unknown	$ 5168.42	54679700 pips	1232	0.16	1.78

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURUSD	18.21	67.95 %	$ 309.76	2.32 %	$ 609.86	$ 50.81	$ 1.84
S3	USDJPY	16.6	67.07 %	$ 354.2	2.19 %	$ 635.43	$ 52.96	$ 2.23
S4	XAGUSD	6.12	59.94 %	$ 899.51	8.59 %	$ 735.03	$ 61.21	$ 3.74
S5	XAUUSD	12.91	59.82 %	$ 400.3	3.54 %	$ 563.83	$ 46.99	$ 1.91

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	70.79	56.02	30.42	-30.67	20.09	0	0	0	0	0	0	0	146.65
2018	252.1	204.77	234.98	-145.71	58.26	14.95	65.62	26.46	332.16	116.6	472.15	-247.26	1385.08
2017	189.16	351.53	372.64	382.24	366.11	48.45	608.5	209.58	163.56	226	64.52	528.18	3510.47
2016	135.07	44.99	269.42	247.89	435.76	110.03	202.05	319.49	313.2	150.97	437.73	-12.12	2654.48
2015	-10.78	62.36	62.08	684.2	100.05	77.98	42.87	172.87	150.73	769.53	71.92	133.49	2317.3
2014	336.97	277.63	274.25	198.84	176.52	238.39	302.89	294.86	30.63	78.5	91.94	434.81	2736.23
2013	344.53	180.33	-198.62	901.55	-29.77	91.75	72.9	137.17	127.56	352.21	-15.04	446.77	2411.34
2012	176.59	532.75	105.4	169.97	-107.52	473.13	41.53	176.82	396.17	427.41	635.83	217.49	3245.57
2011	650.95	132.15	-104.79	67.09	316.42	195.92	-27.6	517.62	248.37	-77.02	-95.13	227.64	2051.62
2010	0	22.88	155.8	169.26	326.13	398.16	80.01	-9.67	6.84	345.22	37.04	205.13	1736.8

STATS

Strategy

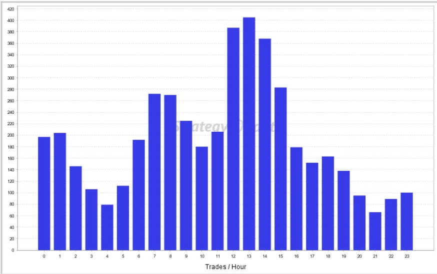
Wins/Losses Ratio	1.85	Payout Ratio (Avg Win/Loss)	1.22	Average # of Bars in Trade	0

AHPR	0.03	Z-Score	-24.03	Z-Probability	99.9 %
Expectancy	4.81	Deviation	$ 24.97	Exposure	-999999999 %
Stagnation in Days	227	Stagnation in %	6.72 %		

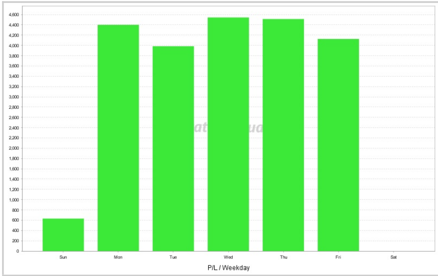
Trades

		# of Wins	2995	# of Losses	1619	# of Cancelled/Expired	0
Gross Profit	$ 39753.09	Gross Loss	$ -17557.55	Average Win	$ 13.27	Average Loss	$ -10.84
Largest Win	$ 514.94	Largest Loss	$ -80.85	Max Consec Wins	28	Max Consec Losses	15
Avg Consec Wins	4.4	Avg Consec Loss	2.38	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

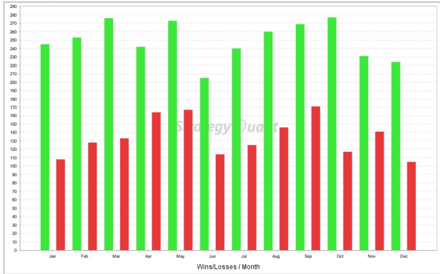
CHARTS



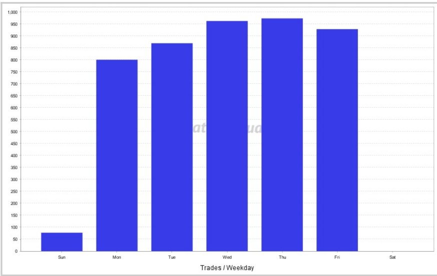
Trades by hour



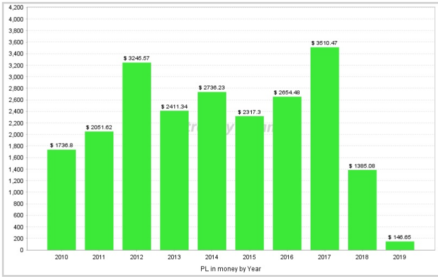
P/L by weekday



Wins/Losses by month

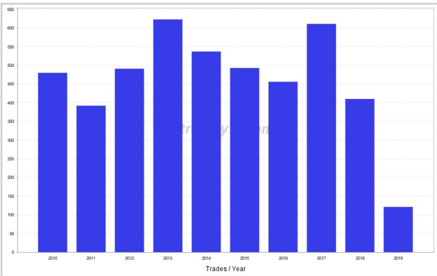


Trades by weekday

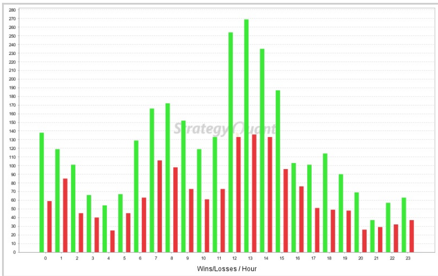


P/L by year

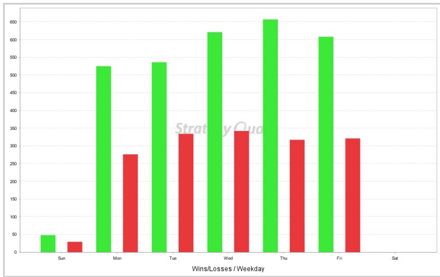
Wins/Losses Profit by hour



Trades by year

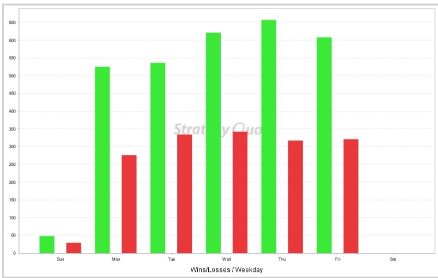


Wins/Losses by hour

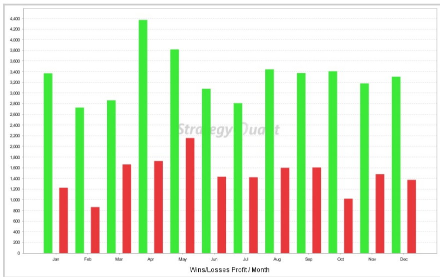


Wins/Losses by weekday

P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer