

# QUANT ANALYZER PORTFOLIO REPORT

StarX v1.0

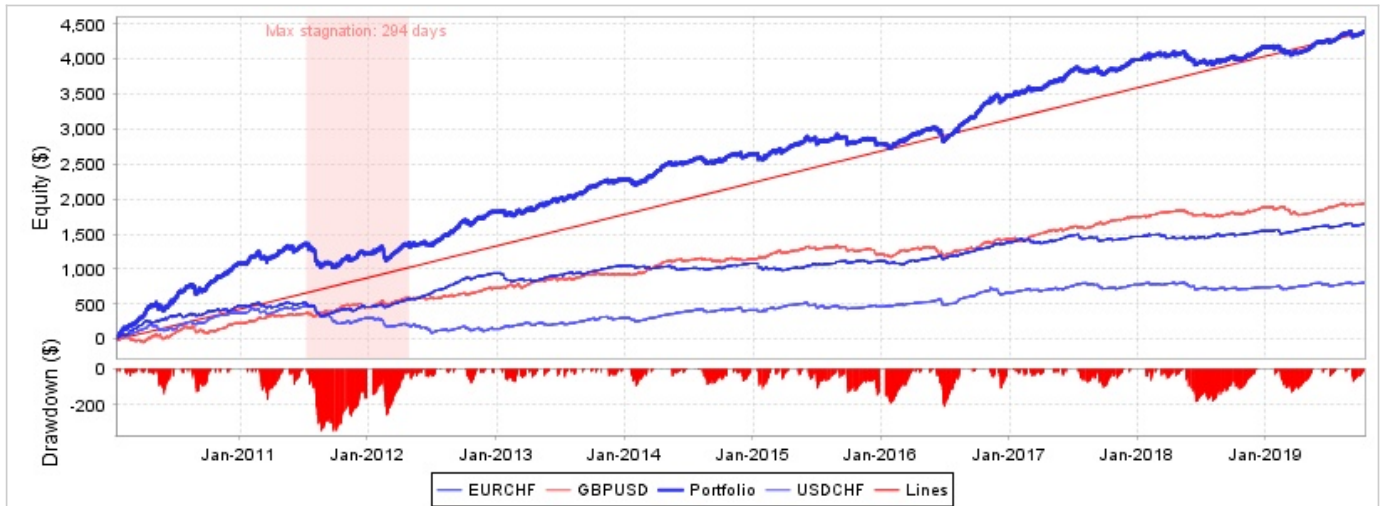
## TOTAL PROFIT

**\$ 4391.01**

PROFIT IN PIPS **7831.1 PIPS**  
 YRLY AVG PROFIT **\$ 450.38**  
 YRLY AVG % RET **1.5 %**  
 CAGR **1.38 %**

# OF TRADES	5535	SHARPE RATIO	0	PROFIT FACTOR	1.45	RETURN / DD RATIO	12.64	WINNING %	90.55 %
DRAWDOWN	\$ 347.45	% DRAWDOWN	1.11 %	DAILY AVG PROFIT	\$ 1.83	MTHLY AVG PROFIT	\$ 37.53	AVERAGE TRADE	\$ 4.3
ANNUAL% / MAX DD%	1.24	R EXPECTANCY	0.04 R	R EXP SCORE	24.27 R	SQN	8.06	SQN SCORE	8.54

generated by Quant Analyzer



## STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURCHF	EURCHF	unknown	\$ 1644.91	2778.4 pips	2079	0.17	1.58
S3	GBPUSD	GBPUSD	unknown	\$ 1936.52	3260.2 pips	1788	0.13	1.52
S4	USDCHF	USDCHF	unknown	\$ 809.58	1792.5 pips	1668	0	1.26

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURCHF	8.06	92.35 %	\$ 204.17	1.94 %	\$ 168.72	\$ 14.06	\$ 0.93
S3	GBPUSD	11.47	90.21 %	\$ 168.84	1.49 %	\$ 198.59	\$ 16.55	\$ 1.09
S4	USDCHF	1.99	88.67 %	\$ 407.46	3.88 %	\$ 83.75	\$ 6.98	\$ 0.5

## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	5.96	-84.95	4.54	40.37	110.21	34.01	46.55	68.45	-26.41	23.25	0	0	221.98
2018	53.88	32.17	-25.77	26.75	-87.45	-37.01	8.82	17.07	51.65	-16.26	71.62	78.69	174.16
2017	46.84	52.89	-7.51	98.59	18.04	150.89	-20.74	19.8	-45.09	38.01	79.75	81.28	512.75
2016	-54.27	96.98	92.28	50.5	43.96	-171.62	123.66	143.46	115.6	160.76	78.36	9.06	688.73
2015	-71.25	122.65	-2.35	87.1	82.67	-52.2	20.49	63.44	-103.74	31.7	31.06	-61.32	148.25
2014	-76.48	55.73	123.82	115.19	6.07	22.23	59.57	-56.49	15.42	88.66	-14.91	24.15	362.96
2013	-26.33	38.7	34.33	46.89	43.56	50.26	30.34	37.11	110.98	62.02	9.21	26.26	463.33
2012	56.06	-113.64	133.24	26.85	49.03	-27.56	118.67	87.2	144.37	2.65	68.79	53.61	599.27
2011	87.44	5.59	-1.41	89.06	11.8	80.01	-82.3	-170.42	-60.69	134.92	10.34	36.41	140.75
2010	128.73	87.71	122.61	139.97	-37.48	150.74	154.27	-81.46	99.03	137.27	80.45	96.99	1078.83

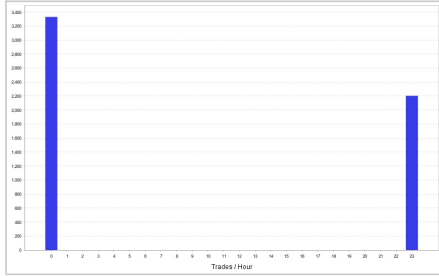
## STATS

Strategy			
Wins/Losses Ratio	9.58	Payout Ratio (Avg Win/Loss)	0.15
AHPR	0	Z-Score	-6.06
Expectancy	0.79	Deviation	\$ 8.12
		Average # of Bars in Trade	0
		Z-Probability	0 %
		Exposure	-99999999 %

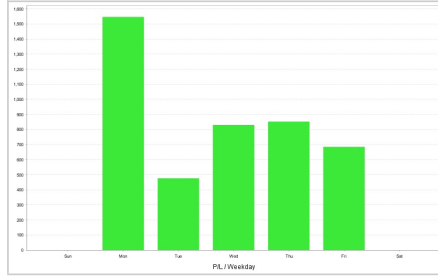
Trades

		# of Wins	5012	# of Losses	523	# of Cancelled/Expired	0
Gross Profit	\$ 14098.53	Gross Loss	\$ -9707.52	Average Win	\$ 2.81	Average Loss	\$ -18.56
Largest Win	\$ 23.14	Largest Loss	\$ -51.32	Max Consec Wins	89	Max Consec Losses	4
Avg Consec Wins	11.5	Avg Consec Loss	1.2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

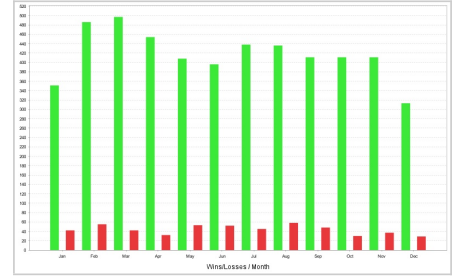
CHARTS



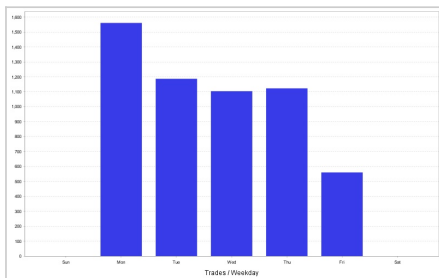
Trades by hour



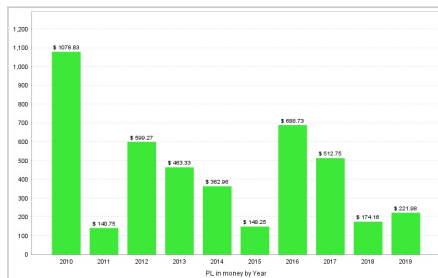
P/L by weekday



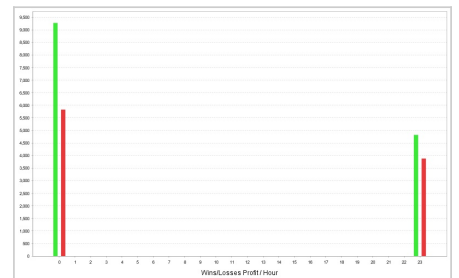
Wins/Losses by month



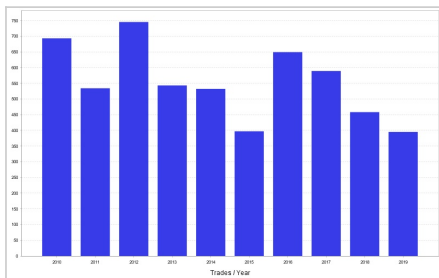
Trades by weekday



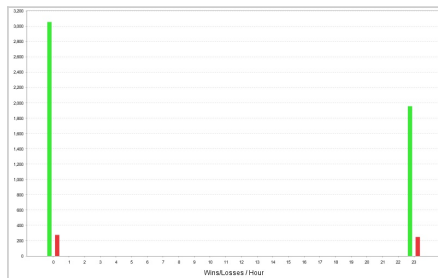
P/L by year



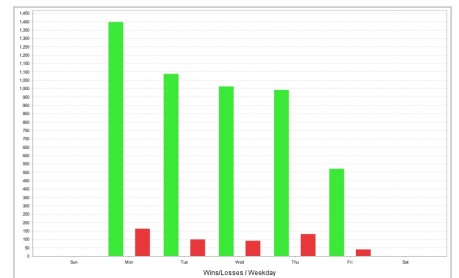
Wins/Losses Profit by hour



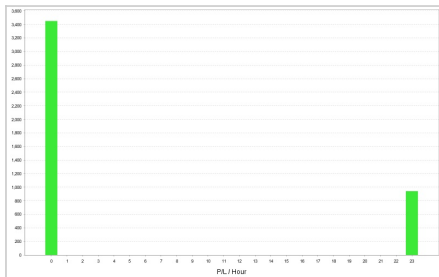
Trades by year



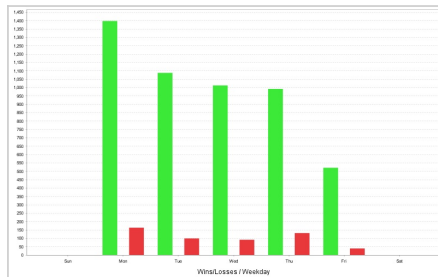
Wins/Losses by hour



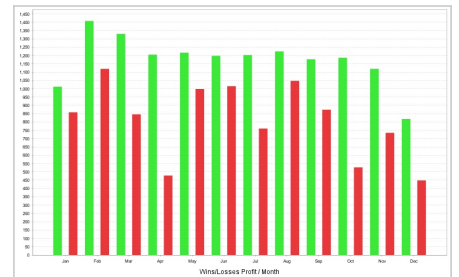
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month