

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 197179

PROFIT IN PIPS **62135 PIPS**
 YRLY AVG PROFIT **\$ 13149.17**
 YRLY AVG % RET **26.3 %**
 CAGR **10.5 %**

# OF TRADES 673	SHARPE RATIO 0.17	PROFIT FACTOR 1.8	RETURN / DD RATIO 10.69	WINNING % 41.75 %
DRAWDOWN \$ 18446	% DRAWDOWN 30.38 %	DAILY AVG PROFIT \$ 46.57	MTHLY AVG PROFIT \$ 1095.44	AVERAGE TRADE \$ 1029.02
ANNUAL% / MAX DD% 0.35	R EXPECTANCY 0.46 R	R EXP SCORE 20.81 R	SQN 5.05	SQN SCORE 0.81

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S1	LH V2 15 Years 4-8-19	LH V2 15 Years 4-8-19	unknown	\$ 36802	25718 pips	271	0.13	1.46
S2	NQ 15 Years 4-8-19	NQ 15 Years 4-8-19	unknown	\$ 160377	36417 pips	402	0.19	1.95

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S1	LH V2 15 Years 4-8-19	6.49	41.33 %	\$ 5674	16.88 %	\$ 3128.85	\$ 261.01	\$ 18.74
S2	NQ 15 Years 4-8-19	9.89	42.04 %	\$ 16222	45.41 %	\$ 10867.34	\$ 906.08	\$ 43.25

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	-29	-4690	467	-873	0	0	0	0	0	0	0	0	-5125
2018	11528	-414	1725	-1901	-1697	2115	-609	1974	2371	4652	-3404	6721	23061
2017	-3828	12438	0	12891	0	-2035	7128	-1073	3507	0	-2062	-16	26950
2016	-3238	-201	-681	-1203	2915	1418	11844	0	2248	-1470	-805	-1453	9374
2015	2842	6105	1628	513	-1487	979	2510	6432	-2004	2007	-1870	-1611	16044
2014	-1116	16590	-2194	-2740	10908	536	-3578	4450	-1002	397	-602	3162	24811
2013	188	2366	142	5487	3446	42	-2670	-1616	-3338	7963	3733	-8	15735
2012	4710	-915	356	-912	-373	-900	3275	1483	1986	-234	-1995	-1766	4715
2011	-2617	78	-754	2292	136	4056	374	2964	-611	455	1348	8544	16265
2010	1068	-2340	-346	8345	-1656	-394	137	-931	-497	9134	-1262	-464	10794
2009	603	-247	10433	1742	3268	-3111	5105	-217	-2515	1050	-174	-1368	14569
2008	5987	-57	3220	725	-412	141	-214	11275	1879	2950	-962	-1927	22605
2007	648	0	-944	1091	494	-434	-284	-1709	3943	536	2386	5636	11363
2006	-988	-1684	-3022	-374	8983	-1178	-518	-346	3081	2615	232	358	7159
2005	-778	-3042	600	0	-1096	-1472	-220	-138	-131	24	-512	-1123	-7888
2004	0	0	0	566	772	0	-644	10028	0	0	-1862	-2113	6747

STATS

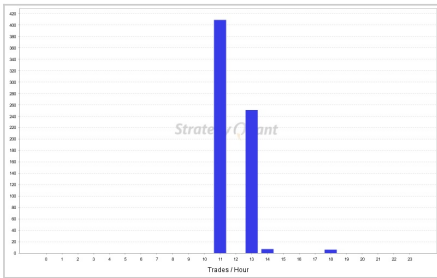
Strategy

Wins/Losses Ratio	0.72	Payout Ratio (Avg Win/Loss)	2.51	Average # of Bars in Trade	0
AHPR	0.25	Z-Score	-0.94	Z-Probability	82.64 %
Expectancy	292.99	Deviation	\$ 1675.24	Exposure	-99999999 %
Stagnation in Days	1171	Stagnation in %	21.47 %		

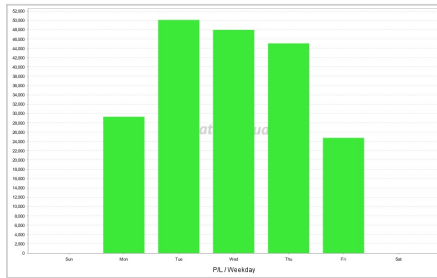
Trades

		# of Wins	281	# of Losses	392	# of Cancelled/Expired	0
Gross Profit	\$ 444855	Gross Loss	\$ -247676	Average Win	\$ 1583.11	Average Loss	\$ -631.83
Largest Win	\$ 4546	Largest Loss	\$ -1574	Max Consec Wins	10	Max Consec Losses	11
Avg Consec Wins	1.77	Avg Consec Loss	2.48	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

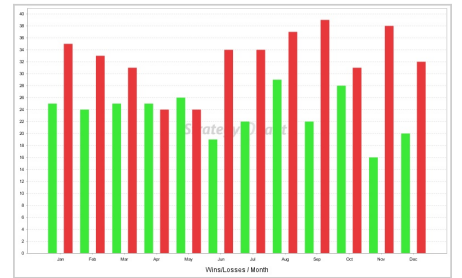
CHARTS



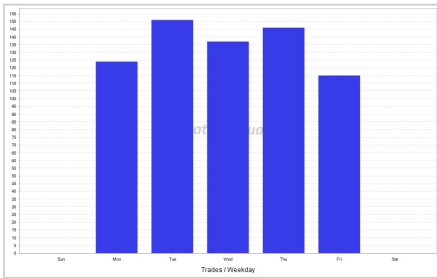
Trades by hour



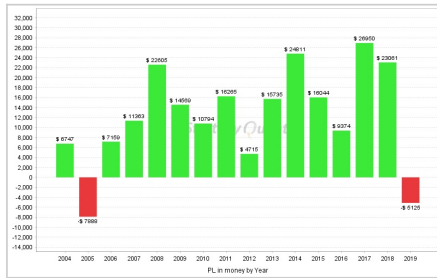
P/L by weekday



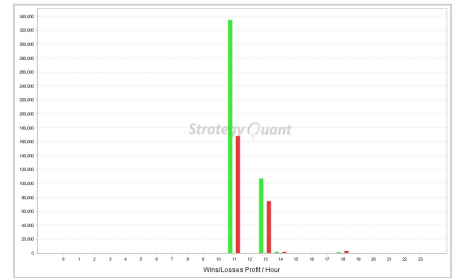
Wins/Losses by month



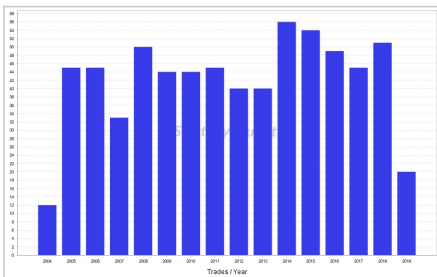
Trades by weekday



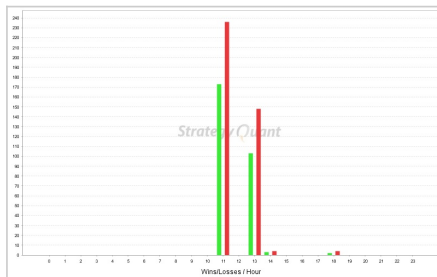
P/L by year



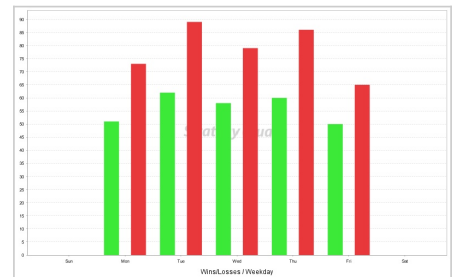
Wins/Losses Profit by hour



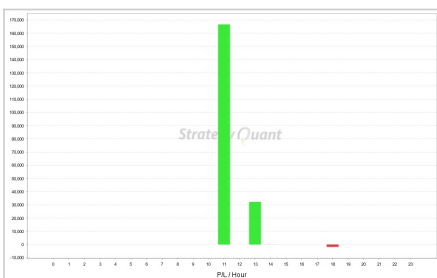
Trades by year



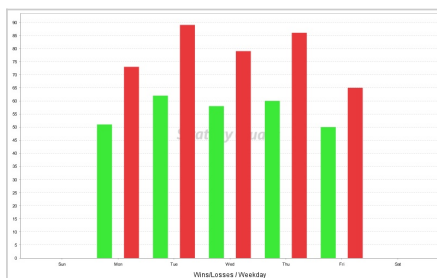
Wins/Losses by hour



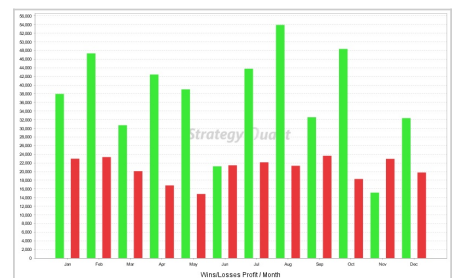
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month