

QUANT ANALYZER PORTFOLIO REPORT

SQX/SQ3

TOTAL PROFIT

\$ 1474.34

PROFIT IN PIPS 15183.6 PIPS
YRLY AVG PROFIT \$ 737.14
YRLY AVG % RET 92.14 %
CAGR 41.66 %

OF TRADES

2096

SHARPE RATIO

0.11

PROFIT FACTOR

1.31

RETURN / DD RATIO

10.75

WINNING %

46.33 %

DRAWDOWN

\$ 137.14

% DRAWDOWN

9.98 %

DAILY AVG PROFIT

\$ 2.03

MTHLY AVG PROFIT

\$ 61.43

AVERAGE TRADE

\$ 5.27

ANNUAL% / MAX DD%

4.17

R EXPECTANCY

0.17 R

R EXP SCORE

173.45 R

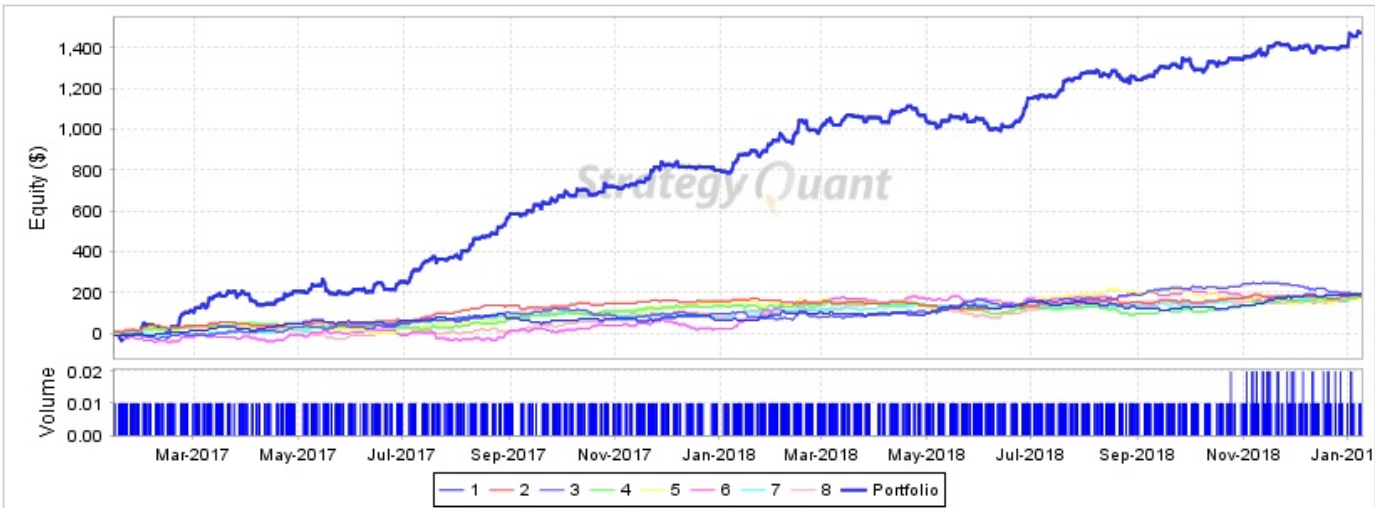
SQN

5.21

SQN SCORE

12.28

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

| # | Name | Symbol | Timeframe | Net Profit (\$) | Net Profit (pips) | # of Trades | Sharpe Ratio | Profit Factor |
|----|------|-------------------|-----------|-----------------|-------------------|--------------------|---------------------|-------------------|
| S2 | 1 | 1 | unknown | \$ 193.75 | 1973.5 pips | 120 | 0.19 | 1.42 |
| S3 | 2 | 2 | unknown | \$ 182 | 1876.4 pips | 188 | 0.2 | 1.54 |
| S4 | 3 | 3 | unknown | \$ 187.78 | 1951.3 pips | 245 | 0.13 | 1.28 |
| S5 | 4 | 4 | unknown | \$ 180.85 | 1851.4 pips | 143 | 0.19 | 1.4 |
| S6 | 5 | 5 | unknown | \$ 168.93 | 1878.3 pips | 541 | 0.08 | 1.17 |
| S7 | 6 | 6 | unknown | \$ 175.71 | 1879.8 pips | 409 | 0.08 | 1.22 |
| S8 | 7 | 7 | unknown | \$ 194.36 | 1803.3 pips | 250 | 0.17 | 1.52 |
| S9 | 8 | 8 | unknown | \$ 190.96 | 1969.6 pips | 200 | 0.13 | 1.27 |
| # | Name | Return / DD Ratio | Winning % | Drawdown | % Drawdown | Yearly avg. profit | Monthly avg. profit | Daily avg. profit |
| S2 | 1 | 3.83 | 61.67 % | \$ 50.65 | 25.99 % | \$ 96.88 | \$ 8.07 | \$ 0.3 |
| S3 | 2 | 3.33 | 37.23 % | \$ 54.72 | 20.16 % | \$ 90.96 | \$ 7.58 | \$ 0.36 |
| S4 | 3 | 2.91 | 50.61 % | \$ 64.44 | 30.33 % | \$ 93.91 | \$ 7.82 | \$ 0.31 |
| S5 | 4 | 2.97 | 57.34 % | \$ 60.81 | 24.16 % | \$ 90.45 | \$ 7.54 | \$ 0.33 |
| S6 | 5 | 2.34 | 55.08 % | \$ 72.32 | 35.05 % | \$ 84.46 | \$ 7.04 | \$ 0.23 |
| S7 | 6 | 2.44 | 36.67 % | \$ 71.88 | 48.14 % | \$ 87.85 | \$ 7.32 | \$ 0.24 |
| S8 | 7 | 8.68 | 29.2 % | \$ 22.4 | 13.72 % | \$ 97.21 | \$ 8.1 | \$ 0.49 |
| S9 | 8 | 2.39 | 50 % | \$ 80.04 | 52.59 % | \$ 95.44 | \$ 7.96 | \$ 0.26 |

MONTHLY PERFORMANCE (\$)

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|------|--------|--------|-------|--------|-------|--------|--------|--------|-------|-------|--------|--------|--------|
| 2019 | 34.33 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 34.33 |
| 2018 | 147.17 | 68.01 | 39.38 | -15.72 | -2.17 | 121.31 | 120.66 | -27.98 | 73.05 | 47.97 | 15.92 | 50.82 | 638.42 |
| 2017 | 32.48 | 102.89 | 28.97 | 45.1 | 14.09 | 35.02 | 107.28 | 211.66 | 112.6 | 32.2 | 126.75 | -47.45 | 801.59 |

STATS

Strategy

| | | | | | |
|--------------------|------|-----------------------------|---------|----------------------------|-------------|
| Wins/Losses Ratio | 0.86 | Payout Ratio (Avg Win/Loss) | 1.52 | Average # of Bars in Trade | 33.98 |
| AHPR | 0.05 | Z-Score | -2.06 | Z-Probability | 98.03 % |
| Expectancy | 0.7 | Deviation | \$ 7.68 | Exposure | -99999999 % |
| Stagnation in Days | 79 | Stagnation in % | 10.88 % | | |

Trades

| | | | | | | | |
|-----------------|------------|-----------------|-------------|-----------------------|---------|-------------------------|----------|
| | | # of Wins | 971 | # of Losses | 1125 | # of Cancelled/Expired | 0 |
| Gross Profit | \$ 6258.79 | Gross Loss | \$ -4784.45 | Average Win | \$ 6.45 | Average Loss | \$ -4.25 |
| Largest Win | \$ 14.94 | Largest Loss | \$ -10.13 | Max Consec Wins | 12 | Max Consec Losses | 12 |
| Avg Consec Wins | 1.95 | Avg Consec Loss | 2.26 | Avg # of Bars in Wins | 36.28 | Avg # of Bars in Losses | 32 |

CHARTS

