

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

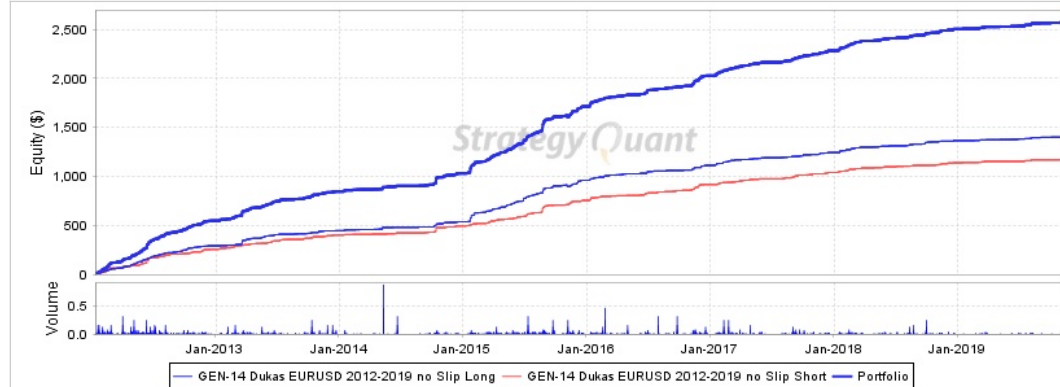
TOTAL PROFIT

\$ 2570.41

PROFIT IN PIPS 6754 PIPS
YRLY AVG PROFIT \$ 335.36
YRLY AVG % RET 1.68 %
CAGR 1.52 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1536	0.25	2.37	23.48	68.03 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 109.47	0.54 %	\$ 2.51	\$ 27.94	\$ 4.11
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.82	0.44 R	88.02 R	7.8	5.04

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	GEN-14 Dukas EURUSD 2012-2019 no Slip Long	GEN-14 Dukas EURUSD 2012-2019 no Slip Long	unknown	\$ 1398.7	3742.9 pips	865	0.25	2.24
S3	GEN-14 Dukas EURUSD 2012-2019 no Slip Short	GEN-14 Dukas EURUSD 2012-2019 no Slip Short	unknown	\$ 1171.71	3011.1 pips	671	0.25	2.58
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	GEN-14 Dukas EURUSD 2012-2019 no Slip Long	15.69	68.09 %	\$ 89.16	0.85 %	\$ 197.53	\$ 16.46	\$ 2.35
S3	GEN-14 Dukas EURUSD 2012-2019 no Slip Short	10.7	67.96 %	\$ 109.47	1.08 %	\$ 169.31	\$ 14.12	\$ 2.56

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	2.64	2.27	18.69	0	2.03	4.36	10.14	18.83	3.06	6.3	0	0	68.32
2018	32.56	41.92	25.46	4.45	16.76	5.51	6.91	24.47	17.21	10.23	20.64	15.12	221.24
2017	38.53	26.51	28.54	21.59	18.91	1.84	4.12	26.24	27.37	26.69	15.69	18.17	254.2
2016	56.23	32.7	13.88	14.97	0	46.09	16.34	10.52	10.79	9.23	76.57	26.97	314.29
2015	86.98	32.31	59.1	36.4	47.77	74.66	72.77	129.03	39.35	11.42	45.21	47.7	682.7
2014	14.34	3.92	1.76	5.93	20.97	10.29	0	1.76	10.13	77.33	21.99	16.62	185.04
2013	12.26	31.82	57.39	33.25	23.18	39.5	20.73	3.44	17.9	24.74	25.3	9.14	298.65
2012	43.67	72.34	22.61	48.69	65.65	96.99	42.17	37.03	27.41	46.78	35.99	6.64	545.97

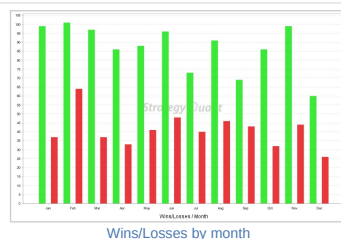
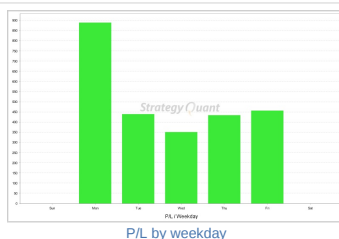
STATS

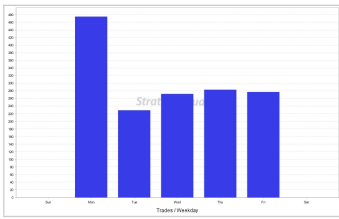
Strategy			
Wins/Losses Ratio	2.13	Payout Ratio (Avg Win/Loss)	1.12
AHPR	0.01	Z-Score	-14.02
Expectancy	1.67	Deviation	\$ 8.75
Stagnation in Days	33	Stagnation in %	1.16 %
Average # of Bars in Trade		0	
Z-Probability		99.9 %	
Exposure		-999999999 %	

Trades

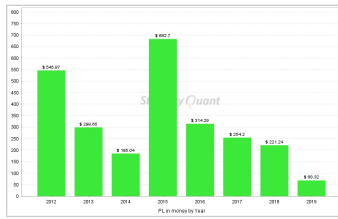
# of Wins		1045	# of Losses		491	# of Cancelled/Expired		0
Gross Profit	\$ 4440.19	Gross Loss	\$ -1869.78	Average Win	\$ 4.25	Average Loss	\$ -3.81	
Largest Win	\$ 113.84	Largest Loss	\$ -50.18	Max Consec Wins	22	Max Consec Losses	7	
Avg Consec Wins	4.79	Avg Consec Loss	2.26	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0	

CHARTS

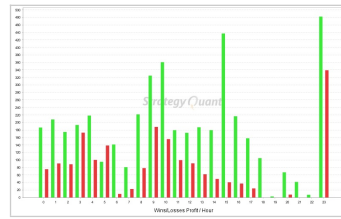




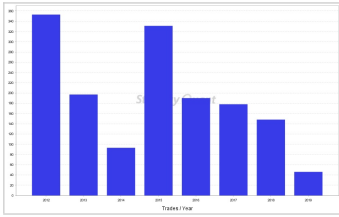
Trades by weekday



P/L by year



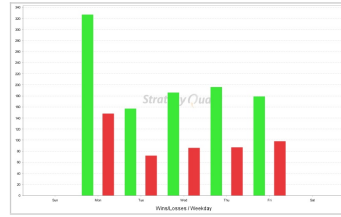
Wins/Losses Profit by hour



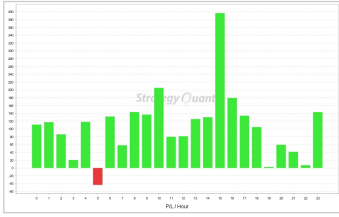
Trades by year



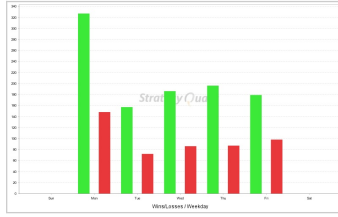
Wins/Losses by hour



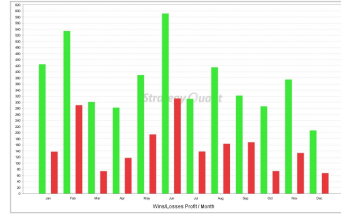
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer