

QUANT ANALYZER PORTFOLIO REPORT

Portfolio (1)

TOTAL PROFIT

\$ 60130.71

PROFIT IN PIPS 79442.4 PIPS

YRLY AVG PROFIT \$ 3625.84

YRLY AVG % RET 181.29 %

CAGR 22.4 %

OF TRADES

26255

SHARPE RATIO

0.15

PROFIT FACTOR

2.71

RETURN / DD RATIO

102.56

WINNING %

83.69 %

DRAWDOWN

\$ 586.27

% DRAWDOWN

5.17 %

DAILY AVG PROFIT

\$ 12.6

MTHLY AVG PROFIT

\$ 302.16

AVERAGE TRADE

\$ 4.97

ANNUAL% / MAX DD%

4.33

R EXPECTANCY

0.28 R

R EXP SCORE

440.56 R

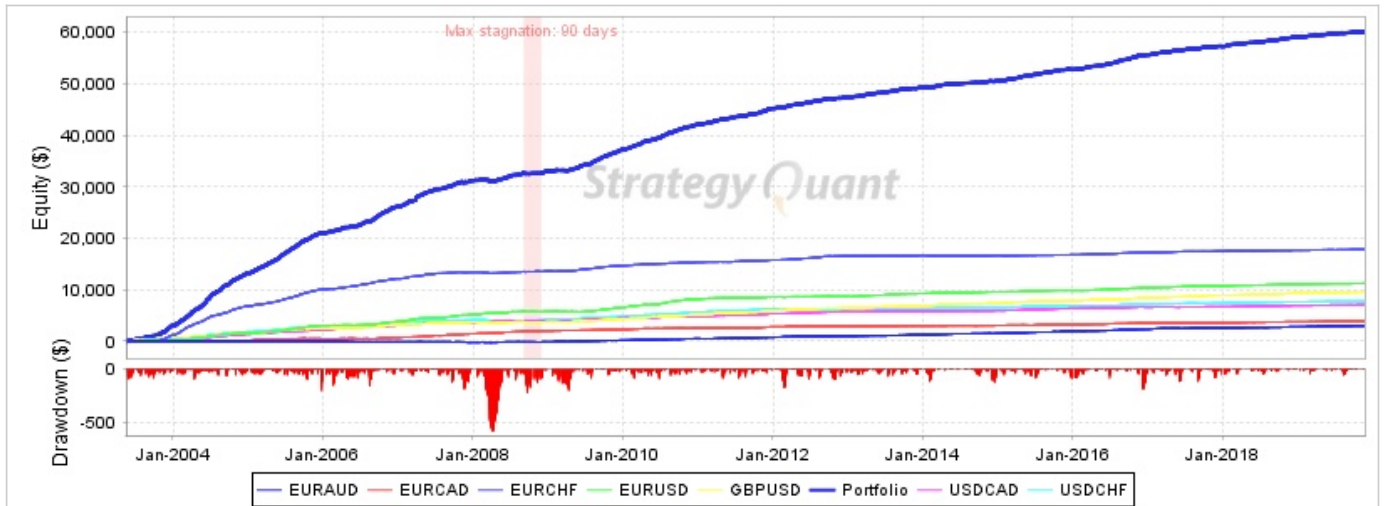
SON

52.97

SON SCORE

69.74

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURAUD	EURAUD	unknown	\$ 2969.28	5631.8 pips	1704	0.15	2.01
S3	EURCAD	EURCAD	unknown	\$ 3863.97	6208.7 pips	1610	0.27	2.39
S4	EURCHF	EURCHF	unknown	\$ 17784.22	20930 pips	6085	0.59	5.6
S5	EURUSD	EURUSD	unknown	\$ 11216.79	14100.5 pips	5980	0.24	2.35
S6	GBPUSD	GBPUSD	unknown	\$ 9556.26	11781.6 pips	4123	0.19	2.08
S7	USDCAD	USDCAD	unknown	\$ 7035.56	9905.7 pips	2854	0.39	3.58
S8	USDCHF	USDCHF	unknown	\$ 7704.63	10884.1 pips	3899	0.24	2.35

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURAUD	10.41	82.86 %	\$ 285.18	14.23 %	\$ 218.51	\$ 18.22	\$ 1.53
S3	EURCAD	27.48	78.57 %	\$ 140.59	5.53 %	\$ 258.91	\$ 21.59	\$ 1.89
S4	EURCHF	66.6	90.58 %	\$ 267.05	1.87 %	\$ 1105.81	\$ 92.15	\$ 6.59
S5	EURUSD	68.65	82.73 %	\$ 163.38	3.37 %	\$ 676.38	\$ 56.37	\$ 2.85
S6	GBPUSD	36.36	79.36 %	\$ 262.83	5.91 %	\$ 576.3	\$ 48.02	\$ 2.62
S7	USDCAD	86.6	83.25 %	\$ 81.24	1.86 %	\$ 435.15	\$ 36.27	\$ 2.4
S8	USDCHF	33.61	81.79 %	\$ 229.27	3.74 %	\$ 464.53	\$ 38.72	\$ 2.44

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	52.76	152.31	111.24	101.94	152.48	116.62	68.15	43.94	124.52	62.56	58.58	0	1045.1
2018	290.99	125.81	94	161.84	69.34	189.47	94.75	149.94	103.7	272.38	136	145.17	1833.39
2017	205.83	183.95	154.34	179.5	45.83	247.99	151.5	12.85	265.35	138.29	31.71	28.46	1645.6
2016	83.81	202.02	289.61	120.08	204.27	223.49	228.37	492.11	201.35	351.43	418.12	12.9	2827.56
2015	59.86	366.33	122.87	305.36	197.13	133.75	303.32	199.06	193.92	210.95	137.43	12.22	2242.2
2014	-17.33	208.09	300.62	165.34	114.48	41.77	60.79	33.82	17.97	192.18	110.23	64.39	1292.35
2013	166.42	183.93	205.2	170.1	137.38	187.11	160.58	181.14	188.6	143.71	25.22	149.42	1898.81

2012	234.34	22.69	379.26	121.63	236.71	141.05	383.88	189.82	235.79	-5.31	66.46	135.22	2141.54
2011	208.73	260.28	335.16	179.02	222.81	318.15	220.98	142.72	224.04	304.55	354.56	386.15	3157.15
2010	316.82	450.14	435.78	509.78	249.1	407.28	618.65	374.56	489.92	459.27	232.79	284.48	4828.57
2009	143.4	69.92	-86.49	314.15	357.29	500.79	322.29	642.32	615.07	480.84	441.54	442.55	4243.67
2008	100.71	31.68	-366.92	318.46	382.68	404.08	233.55	353.51	-181.85	83.84	101.73	311	1772.47
2007	453.23	594.45	795.68	543.4	525.99	436.63	134.24	413.06	409.96	494.26	-57.47	350.26	5093.69
2006	219.98	170.53	427.74	233.72	145.45	398.13	561.87	391.58	843.64	696.08	709.86	256.86	5055.44
2005	439.1	566.28	651.36	600.93	726.89	980.73	750.55	817.38	794.94	579.18	547.04	363.26	7817.64
2004	699.68	785.93	1160.62	690.57	971.66	1431.34	893.58	909.65	744.2	735.9	635.47	574.93	10233.53
2003	0	0	0	0	52.21	265.15	196.69	261.86	183.2	546.46	643.7	852.73	3002

STATS

Strategy					
Wins/Losses Ratio	5.13	Payout Ratio (Avg Win/Loss)	0.53	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-30.88	Z-Probability	99.9 %
Expectancy	2.29	Deviation	\$ 7.5	Exposure	-999999999 %
Stagnation in Days	90	Stagnation in %	1.49 %		

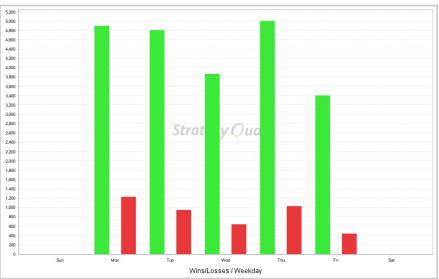
Trades					
		# of Wins	21973	# of Losses	4282
		# of Cancelled/Expired			0
Gross Profit	\$ 95363.58	Gross Loss	\$ -35232.87	Average Win	\$ 4.34
Largest Win	\$ 135.4	Largest Loss	\$ -67.96	Max Consec Wins	109
Avg Consec Wins	7.56	Avg Consec Loss	1.47	Avg # of Bars in Wins	0
				Average Loss	\$ -8.23
				Max Consec Losses	8
				Avg # of Bars in Losses	0

CHARTS

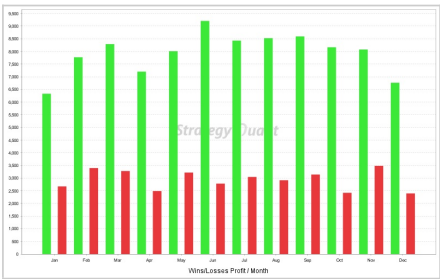




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month