

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 65017.06

PROFIT IN PIPS 87472.8 PIPS

YRLY AVG PROFIT \$ 3920.65

YRLY AVG % RET 196.03 %

CAGR 22.95 %

OF TRADES

29217

SHARPE RATIO

0.16

PROFIT FACTOR

2.61

RETURN / DD RATIO

110.9

WINNING %

83.19 %

DRAWDOWN

\$ 586.27

% DRAWDOWN

5.17 %

DAILY AVG PROFIT

\$ 13.53

MTHLY AVG PROFIT

\$ 326.72

AVERAGE TRADE

\$ 4.98

ANNUAL% / MAX DD%

4.44

R EXPECTANCY

0.27 R

R EXP SCORE

477.55 R

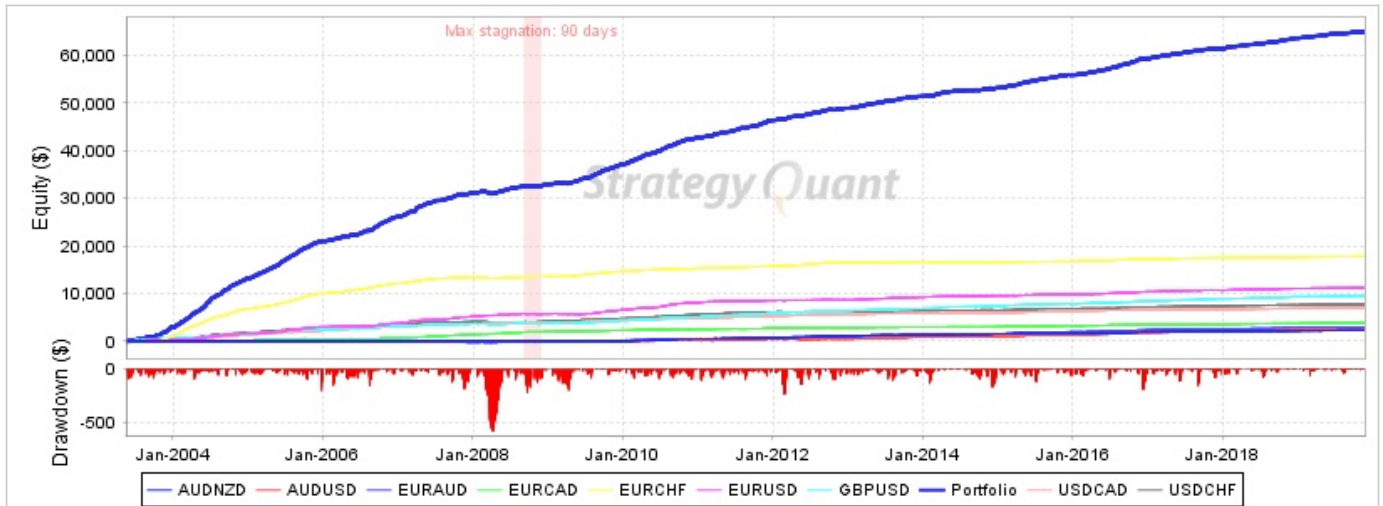
SON

54.14

SON SCORE

74.76

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDNZD	AUDNZD	unknown	\$ 2322.95	4627 pips	1282	0.28	2.3
S3	AUDUSD	AUDUSD	unknown	\$ 2563.4	3403.4 pips	1680	0.17	1.78
S4	EURAUD	EURAUD	unknown	\$ 2969.28	5631.8 pips	1704	0.15	2.01
S5	EURCAD	EURCAD	unknown	\$ 3863.97	6208.7 pips	1610	0.27	2.39
S6	EURCHF	EURCHF	unknown	\$ 17784.22	20930 pips	6085	0.59	5.6
S7	EURUSD	EURUSD	unknown	\$ 11216.79	14100.5 pips	5980	0.24	2.35
S8	GBPUSD	GBPUSD	unknown	\$ 9556.26	11781.6 pips	4123	0.19	2.08
S9	USDCAD	USDCAD	unknown	\$ 7035.56	9905.7 pips	2854	0.39	3.58
S10	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	AUDNZD	39.55	81.36 %	\$ 58.74	2.15 %	\$ 234.18	\$ 19.52	\$ 1.55
S3	AUDUSD	15.24	76.85 %	\$ 168.2	7.41 %	\$ 258.54	\$ 21.54	\$ 1.33
S4	EURAUD	10.41	82.86 %	\$ 285.18	14.23 %	\$ 218.51	\$ 18.22	\$ 1.53
S5	EURCAD	27.48	78.57 %	\$ 140.59	5.53 %	\$ 258.91	\$ 21.59	\$ 1.89
S6	EURCHF	66.6	90.58 %	\$ 267.05	1.87 %	\$ 1105.81	\$ 92.15	\$ 6.59
S7	EURUSD	68.65	82.73 %	\$ 163.38	3.37 %	\$ 676.38	\$ 56.37	\$ 2.85
S8	GBPUSD	36.36	79.36 %	\$ 262.83	5.91 %	\$ 576.3	\$ 48.02	\$ 2.62
S9	USDCAD	86.6	83.25 %	\$ 81.24	1.86 %	\$ 435.15	\$ 36.27	\$ 2.4
S10	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	104.37	159.91	137.75	113.98	238.2	132.85	88.29	71.96	170.35	58.4	78.79	0	1354.85
2018	304.98	120.54	138.88	184.85	110.81	210.69	113.44	196.59	115.04	281.02	204.76	204.72	2186.32
2017	251.3	199.62	235.44	241.08	79.25	297.02	192.17	29.7	306.24	164.25	58.86	59.68	2114.61

2016	123.85	108	339.36	228.19	239.2	315.56	220.58	572.94	237.97	452.18	533.87	55.91	3427.61
2015	75.39	430.09	143	370.52	288.18	189.86	331.78	238.77	207.65	281.14	148.68	53.87	2758.93
2014	10.34	264.19	405.45	223.67	179.9	90.74	95.34	-5.48	6.16	252.64	78.8	142.64	1744.39
2013	221.01	232.2	303.03	216.16	184	311.45	216.31	159.59	267.43	228.52	31.08	147.04	2517.82
2012	237.17	-6.6	475.55	108.6	222.92	182.52	485.31	241.56	285.55	7.63	103.94	148.42	2492.57
2011	184.41	213.96	391.15	222.13	206.71	370.57	408.03	196.97	254.69	366.55	427.95	439.28	3682.4
2010	364.56	570.62	503.71	554.58	333.72	508.7	695.82	389.78	645.54	495.23	134.72	322.14	5519.12
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	4.95	Payout Ratio (Avg Win/Loss)	0.53	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-35.71	Z-Probability	99.9 %
Expectancy	2.23	Deviation	\$ 7.55	Exposure	-999999999 %
Stagnation in Days	90	Stagnation in %	1.49 %		

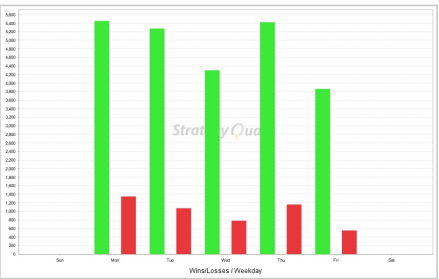
Trades					
		# of Wins	24307	# of Losses	4910
		# of Cancelled/Expired			0
Gross Profit	\$ 105318.21	Gross Loss	\$ -40301.15	Average Win	\$ 4.33
Largest Win	\$ 135.4	Largest Loss	\$ -67.96	Max Consec Wins	109
Avg Consec Wins	7.5	Avg Consec Loss	1.52	Avg # of Bars in Wins	0
				Average Loss	\$ -8.21
				Max Consec Losses	8
				Avg # of Bars in Losses	0

CHARTS

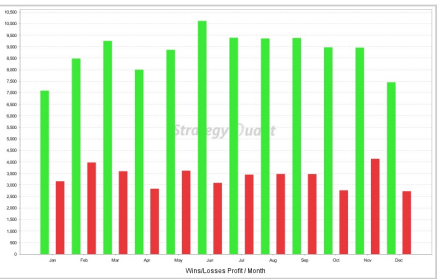




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month