

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 846.15

PROFIT IN PIPS **9846 PIPS**
 YRLY AVG PROFIT **\$ 86.05**
 YRLY AVG % RET **0 %**
 CAGR **0 %**

OF TRADES

1593

SHARPE RATIO

0

PROFIT FACTOR

1.86

RETURN / DD RATIO

20.24

WINNING %

76.84 %

DRAWDOWN

\$ 41.8

% DRAWDOWN

0 %

DAILY AVG PROFIT

\$ 0.54

MTHLY AVG PROFIT

\$ 7.17

AVERAGE TRADE

\$ 1.77

ANNUAL% / MAX DD%

0

R EXPECTANCY

0.2 R

R EXP SCORE

32.23 R

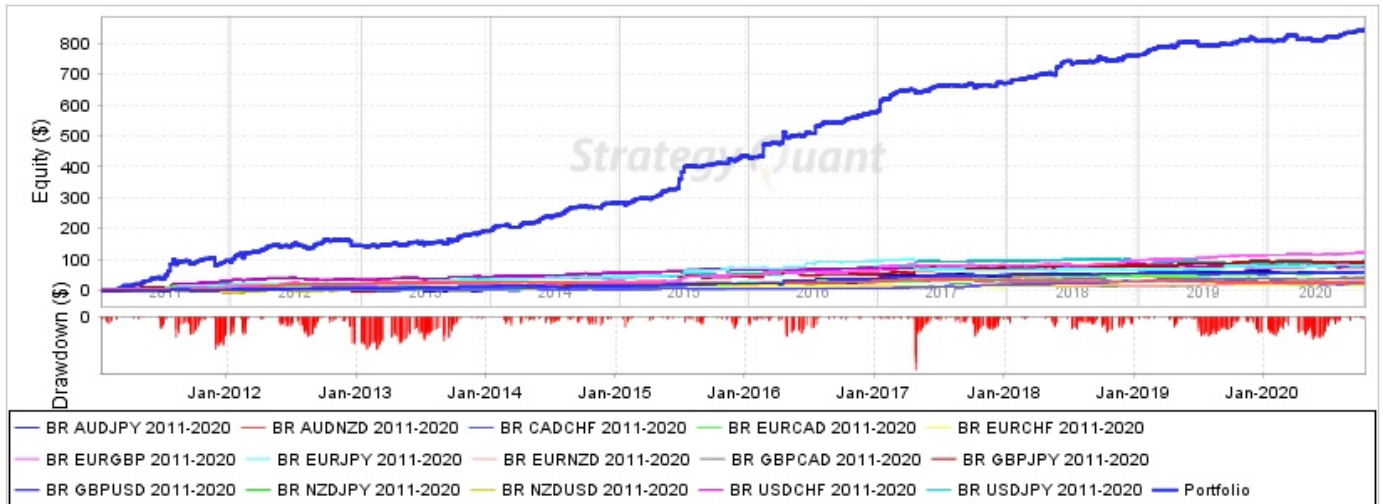
SON

8.31

SON SCORE

3.79

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	BR AUDJPY 2011-2020	BR AUDJPY 2011-2020	unknown	\$ 58.39	652.6 pips	64	0	2.95
S3	BR AUDNZD 2011-2020	BR AUDNZD 2011-2020	unknown	\$ 25.04	463.9 pips	102	0	1.57
S4	BR CADCHF 2011-2020	BR CADCHF 2011-2020	unknown	\$ 21.69	237.8 pips	72	0	1.55
S5	BR EURCAD 2011-2020	BR EURCAD 2011-2020	unknown	\$ 57.29	855.6 pips	138	0	1.84
S6	BR EURCHF 2011-2020	BR EURCHF 2011-2020	unknown	\$ 19.71	248 pips	91	0	1.33
S7	BR EURGBP 2011-2020	BR EURGBP 2011-2020	unknown	\$ 121.22	1035.9 pips	175	0	2.12
S8	BR EURJPY 2011-2020	BR EURJPY 2011-2020	unknown	\$ 81.43	932 pips	115	0	1.82
S9	BR EURNZD 2011-2020	BR EURNZD 2011-2020	unknown	\$ 28.89	472.7 pips	42	0	1.96
S10	BR GBPCAD 2011-2020	BR GBPCAD 2011-2020	unknown	\$ 39.88	606.7 pips	97	0	1.65
S11	BR GBPJPY 2011-2020	BR GBPJPY 2011-2020	unknown	\$ 90.56	1050 pips	141	0	1.74
S12	BR GBPUSD 2011-2020	BR GBPUSD 2011-2020	unknown	\$ 59.83	682 pips	126	0	1.63
S13	BR NZDJPY 2011-2020	BR NZDJPY 2011-2020	unknown	\$ 16.86	204.8 pips	48	0	1.72
S14	BR NZDUSD 2011-2020	BR NZDUSD 2011-2020	unknown	\$ 56.18	631 pips	126	0	1.82
S15	BR USDCHF 2011-2020	BR USDCHF 2011-2020	unknown	\$ 76.08	739.3 pips	122	0	2.2
S16	BR USDJPY 2011-2020	BR USDJPY 2011-2020	unknown	\$ 93.1	1033.7 pips	134	0	2.31
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	BR AUDJPY 2011-2020	11.75	79.69 %	\$ 4.97	0 %	\$ 14.01	\$ 1.17	\$ 0.25
S3	BR AUDNZD 2011-2020	2.11	72.55 %	\$ 11.87	0 %	\$ 4.12	\$ 0.34	\$ 0.07
S4	BR CADCHF 2011-2020	1.5	76.39 %	\$ 14.46	0 %	\$ 4.55	\$ 0.38	\$ 0.08
S5	BR EURCAD 2011-2020	5.09	78.26 %	\$ 11.26	0 %	\$ 7.57	\$ 0.63	\$ 0.13
S6	BR EURCHF 2011-2020	1.32	72.53 %	\$ 14.92	0 %	\$ 3.33	\$ 0.28	\$ 0.05
S7	BR EURGBP 2011-2020	6.15	81.14 %	\$ 19.72	0 %	\$ 14.55	\$ 1.21	\$ 0.2
S8	BR EURJPY 2011-2020	2.11	76.52 %	\$ 38.51	0.01 %	\$ 12.41	\$ 1.03	\$ 0.19
S9	BR EURNZD 2011-2020	3.09	78.57 %	\$ 9.34	0 %	\$ 9.66	\$ 0.8	\$ 0.18

S10 BR GBPCAD 2011-2020	2.92	78.35 %	\$ 13.66	0 %	\$ 6.22	\$ 0.52	\$ 0.11
S11 BR GBPJPY 2011-2020	4.64	70.92 %	\$ 19.5	0 %	\$ 12.49	\$ 1.04	\$ 0.2
S12 BR GBPUSD 2011-2020	3.31	73.81 %	\$ 18.05	0 %	\$ 8.66	\$ 0.72	\$ 0.15
S13 BR NZDJPY 2011-2020	2.91	77.08 %	\$ 5.8	0 %	\$ 4.38	\$ 0.37	\$ 0.09
S14 BR NZDUSD 2011-2020	3.68	79.37 %	\$ 15.27	0 %	\$ 7.65	\$ 0.64	\$ 0.14
S15 BR USDCHF 2011-2020	7.8	77.87 %	\$ 9.75	0 %	\$ 11.3	\$ 0.94	\$ 0.17
S16 BR USDJPY 2011-2020	5.96	79.1 %	\$ 15.63	0 %	\$ 13.01	\$ 1.08	\$ 0.22

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	-1.41	9.52	8.79	-12.94	-3.53	14.44	2.33	8.99	6.09	5.09	0	0	37.37
2019	6.09	17.22	7.13	2.84	13.24	-11.52	-3.18	7.23	-0.92	14.7	3.1	-6.66	49.27
2018	11.37	3.32	12.23	4.6	20.06	20.25	-1.28	-1.26	7.42	-2.37	11.41	2.94	88.69
2017	43.54	19.48	8.17	-4.21	2.36	16.67	2.45	-4.69	4.81	-0.57	-4.15	10.03	93.89
2016	-3.27	42.19	3.09	19.66	6.82	7.38	26.57	4.95	5.15	12.25	10.51	7.03	142.33
2015	-0.43	13.66	0.83	9.78	21.14	31.88	41.19	0.71	6.05	3.21	8.45	15.01	151.48
2014	16.15	1.63	-5.65	12.3	14.37	5.11	10.42	22.11	1.47	-0.53	11.42	2.57	91.37
2013	-4.23	0.3	6.5	-3.71	10.2	1.72	-2.18	-2.58	10.49	16.31	3.69	10.53	47.04
2012	20.29	4.79	7.15	15.35	-4.15	8.33	-5.57	4.85	17.34	-0.89	1.65	-19.66	49.48
2011	-2.52	7.11	9.03	8.65	13.8	-1.18	64.57	-5.7	-3.53	10.73	-20.48	14.75	95.23

STATS

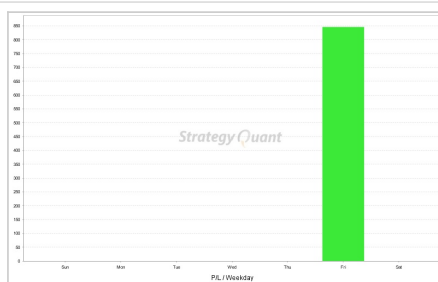
Strategy			
Wins/Losses Ratio	3.32	Payout Ratio (Avg Win/Loss)	0.56
AHPR	0	Z-Score	-4.41
Expectancy	0.53	Deviation	\$ 2.84
Stagnation in Days	322	Stagnation in %	9.03 %

Trades			
		# of Wins	1224
		# of Losses	369
		# of Cancelled/Expired	0
Gross Profit	\$ 1829.74	Gross Loss	\$ -983.59
Largest Win	\$ 21.79	Largest Loss	\$ -33.75
Avg Consec Wins	4.84	Avg Consec Loss	1.46
		Average Win	\$ 1.49
		Average Loss	\$ -2.67
		Max Consec Wins	26
		Max Consec Losses	6
		Avg # of Bars in Wins	0
		Avg # of Bars in Losses	0

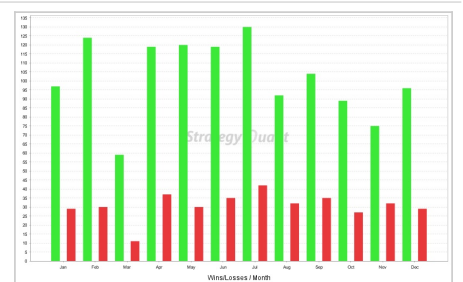
CHARTS



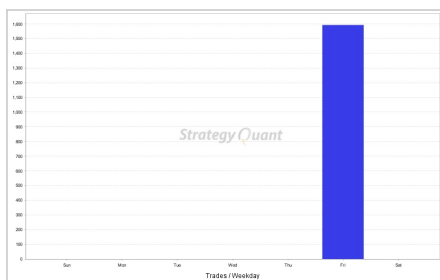
Trades by hour



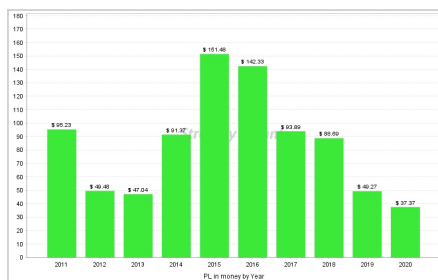
P/L by weekday



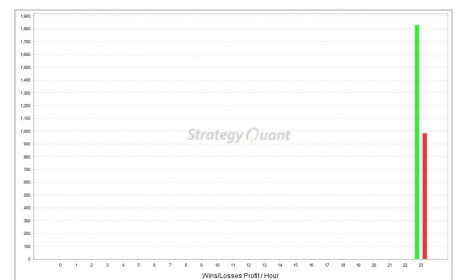
Wins/Losses by month



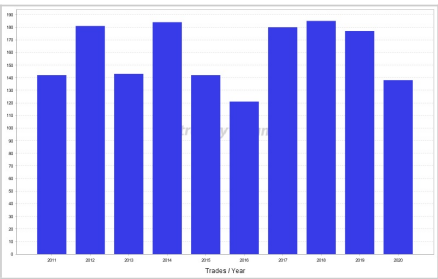
Trades by weekday



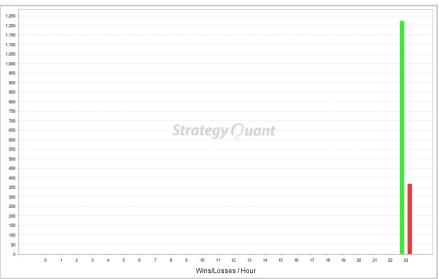
P/L by year



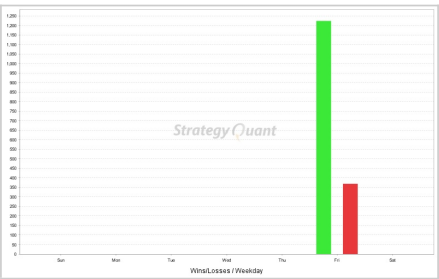
Wins/Losses Profit by hour



Trades by year



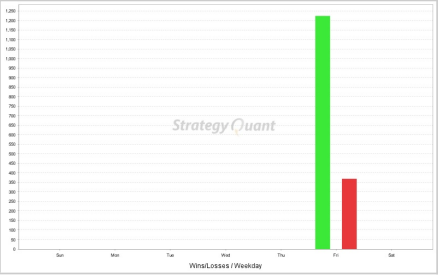
Wins/Losses by hour



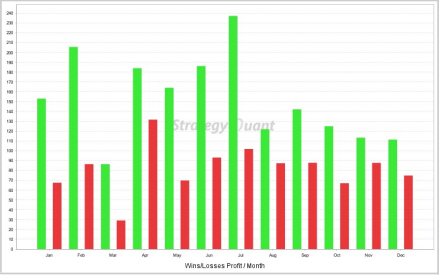
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month