

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 3122.34

PROFIT IN PIPS 47042.8 PIPS

YRLY AVG PROFIT \$ 286.02

YRLY AVG % RET 0.17 %

CAGR 0.17 %

OF TRADES

26209

SHARPE RATIO

0

PROFIT FACTOR

1.32

RETURN / DD RATIO

15.33

WINNING %

76.34 %

DRAWDOWN

\$ 203.61

% DRAWDOWN

0.12 %

DAILY AVG PROFIT

\$ 0.8

MTHLY AVG PROFIT

\$ 23.83

AVERAGE TRADE

\$ 0.85

ANNUAL% / MAX DD%

1.38

R EXPECTANCY

0.08 R

R EXP SCORE

184.53 R

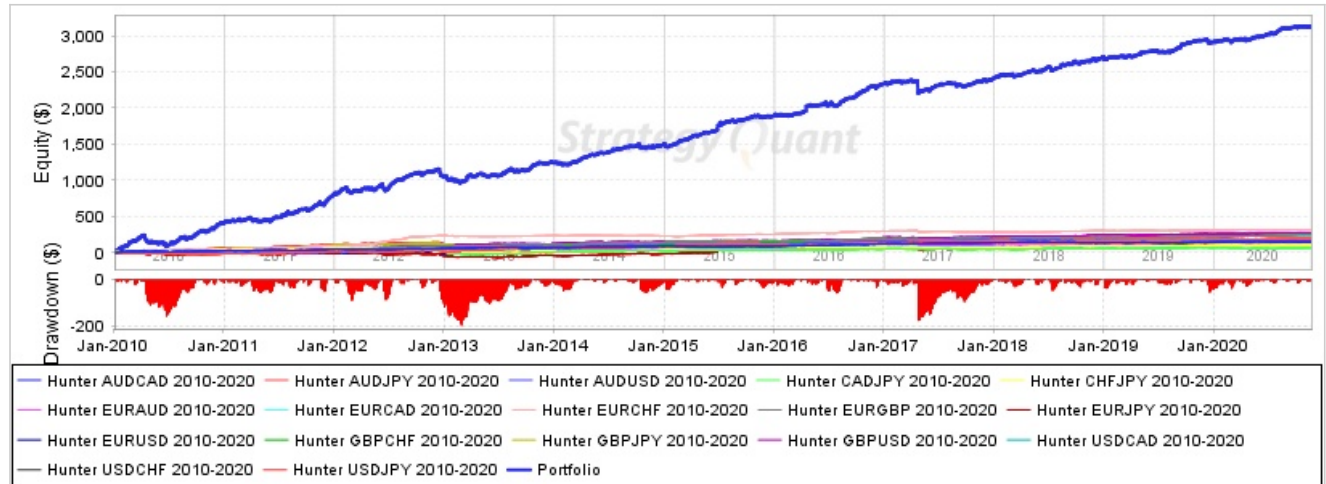
SQN

14.51

SQN SCORE

36.42

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Hunter AUDCAD 2010-2020	Hunter AUDCAD 2010-2020	unknown	\$ 151.35	2942.7 pips	1509	0	1.35
S3	Hunter AUDJPY 2010-2020	Hunter AUDJPY 2010-2020	unknown	\$ 199.73	3096.9 pips	1914	0	1.24
S4	Hunter AUDUSD 2010-2020	Hunter AUDUSD 2010-2020	unknown	\$ 186.36	2694.9 pips	1667	0	1.3
S5	Hunter CADJPY 2010-2020	Hunter CADJPY 2010-2020	unknown	\$ 63.61	1456.9 pips	1405	0	1.11
S6	Hunter CHFJPY 2010-2020	Hunter CHFJPY 2010-2020	unknown	\$ 106.2	1918.9 pips	1606	0	1.16
S7	Hunter EURAUD 2010-2020	Hunter EURAUD 2010-2020	unknown	\$ 162.87	3340.9 pips	1750	0	1.24
S8	Hunter EURCAD 2010-2020	Hunter EURCAD 2010-2020	unknown	\$ 182.76	3163.7 pips	1201	0	1.47
S9	Hunter EURCHF 2010-2020	Hunter EURCHF 2010-2020	unknown	\$ 313.16	3754 pips	1918	0	1.84
S10	Hunter EURGBP 2010-2020	Hunter EURGBP 2010-2020	unknown	\$ 250.82	2555.1 pips	1573	0	1.49
S11	Hunter EURJPY 2010-2020	Hunter EURJPY 2010-2020	unknown	\$ 120.92	2258.1 pips	1784	0	1.14
S12	Hunter EURUSD 2010-2020	Hunter EURUSD 2010-2020	unknown	\$ 170.42	2482 pips	1387	0	1.32
S13	Hunter GBPCF 2010-2020	Hunter GBPCF 2010-2020	unknown	\$ 113.23	1648.3 pips	1016	0	1.24
S14	Hunter GBPJPY 2010-2020	Hunter GBPJPY 2010-2020	unknown	\$ 143.36	2392.6 pips	1521	0	1.18
S15	Hunter GBPUSD 2010-2020	Hunter GBPUSD 2010-2020	unknown	\$ 270.83	3462 pips	1374	0	1.53
S16	Hunter USDCAD 2010-2020	Hunter USDCAD 2010-2020	unknown	\$ 246.38	3861.3 pips	1442	0	1.67
S17	Hunter USDCF 2010-2020	Hunter USDCF 2010-2020	unknown	\$ 169.52	2240.7 pips	1189	0	1.45
S18	Hunter USDJPY 2010-2020	Hunter USDJPY 2010-2020	unknown	\$ 270.82	3773.8 pips	1953	0	1.46

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Hunter AUDCAD 2010-2020	10.36	74.69 %	\$ 14.61	0.14 %	\$ 13.97	\$ 1.16	\$ 0.08
S3	Hunter AUDJPY 2010-2020	5.51	77.43 %	\$ 36.28	0.36 %	\$ 18.43	\$ 1.54	\$ 0.09
S4	Hunter AUDUSD 2010-2020	6.45	74.99 %	\$ 28.9	0.29 %	\$ 17.2	\$ 1.43	\$ 0.09
S5	Hunter CADJPY 2010-2020	1.18	72.1 %	\$ 54.13	0.54 %	\$ 5.87	\$ 0.49	\$ 0.03
S6	Hunter CHFJPY 2010-2020	1.62	74.84 %	\$ 65.55	0.65 %	\$ 9.8	\$ 0.82	\$ 0.05
S7	Hunter EURAUD 2010-2020	4.98	78 %	\$ 32.69	0.33 %	\$ 14.92	\$ 1.24	\$ 0.08
S8	Hunter EURCAD 2010-2020	7.26	75.19 %	\$ 25.19	0.25 %	\$ 16.87	\$ 1.41	\$ 0.1
S9	Hunter EURCHF 2010-2020	12.79	80.08 %	\$ 24.49	0.24 %	\$ 28.9	\$ 2.41	\$ 0.15

S10 Hunter EURGBP 2010-2020	7.12	74.89 %	\$ 35.21	0.35 %	\$ 23.15	\$ 1.93	\$ 0.11
S11 Hunter EURJPY 2010-2020	1.52	76.85 %	\$ 79.77	0.8 %	\$ 11.16	\$ 0.93	\$ 0.05
S12 Hunter EURUSD 2010-2020	2.83	77.14 %	\$ 60.23	0.6 %	\$ 15.61	\$ 1.3	\$ 0.09
S13 Hunter GBPCHF 2010-2020	2.68	72.54 %	\$ 42.22	0.42 %	\$ 10.46	\$ 0.87	\$ 0.07
S14 Hunter GBPJPY 2010-2020	2.24	76.86 %	\$ 63.88	0.63 %	\$ 13.23	\$ 1.1	\$ 0.08
S15 Hunter GBPUSD 2010-2020	9.11	79.26 %	\$ 29.73	0.3 %	\$ 24.81	\$ 2.07	\$ 0.14
S16 Hunter USDCAD 2010-2020	18.18	73.79 %	\$ 13.55	0.13 %	\$ 22.57	\$ 1.88	\$ 0.14
S17 Hunter USDCHF 2010-2020	8.03	75.36 %	\$ 21.12	0.21 %	\$ 15.65	\$ 1.3	\$ 0.1
S18 Hunter USDJPY 2010-2020	3.98	79.72 %	\$ 68	0.67 %	\$ 24.99	\$ 2.08	\$ 0.11

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	24.37	-15.77	39.02	-10.88	36.78	36.85	37.95	35.52	27.58	7.3	-7.72	0	211
2019	-4.81	10.43	3.02	23.13	37.97	-3.33	0.86	40.17	70.95	34	13.56	-24.97	200.98
2018	42.17	0.54	-0.63	47.45	9.01	51.38	-10.71	52.72	21.95	13.57	11.13	58.17	296.75
2017	24.48	-13.33	40.99	-156.46	5.6	76.42	24.84	-32.7	5.03	46.38	37.78	20.3	79.33
2016	1.63	-6.94	39.48	113.01	-3.34	-5.87	-3.27	93.86	48.92	67.89	59.41	32.33	437.11
2015	-10.01	56.9	41.63	32.39	38.52	89.66	55.27	8.82	28.13	39.52	-13.82	24.35	391.36
2014	-21.62	21.7	54.11	52.8	29.53	13.92	37.18	36.14	4.48	-23.95	14.05	46.4	264.74
2013	-38.17	-23	89.68	19.64	-25.56	-0.86	70.93	1.44	-6.18	86.88	8.66	15.58	199.04
2012	59.3	-41.51	33.67	14.13	41.73	-21.89	104.52	54.17	36.05	13.34	23.46	-90.59	226.38
2011	32.04	-5.81	12.98	-22.47	-5.15	50.25	94.18	-12.15	21.48	71.88	18.49	141.98	397.7
2010	67	86.15	68.62	-69.59	-22.03	-28.27	64.33	22.67	68.89	23.65	60.6	75.93	417.95

STATS

Strategy							
Wins/Losses Ratio	3.23	Payout Ratio (Avg Win/Loss)	0.41	Average # of Bars in Trade	0		
AHPR	0	Z-Score	-58.42	Z-Probability	99.9 %		
Expectancy	0.12	Deviation	\$ 1.52	Exposure	-99999999 %		
Stagnation in Days	242	Stagnation in %	6.08 %				

Trades							
		# of Wins	20009	# of Losses	6200	# of Cancelled/Expired	0
Gross Profit	\$ 12759.83	Gross Loss	\$ -9637.49	Average Win	\$ 0.64	Average Loss	\$ -1.55
Largest Win	\$ 30.6	Largest Loss	\$ -36.08	Max Consec Wins	66	Max Consec Losses	17
Avg Consec Wins	6.62	Avg Consec Loss	2.05	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

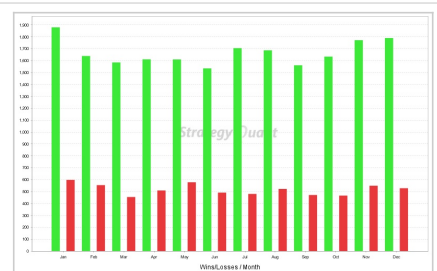
CHARTS



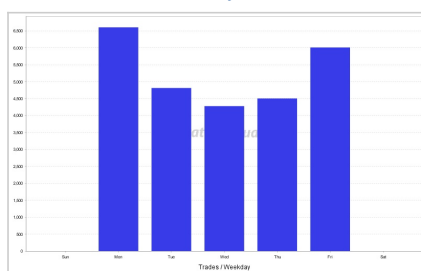
Trades by hour



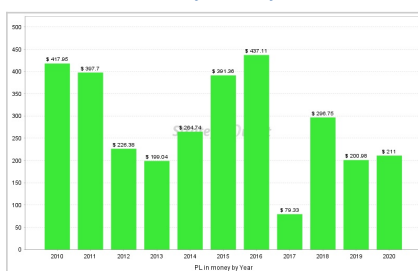
P/L by weekday



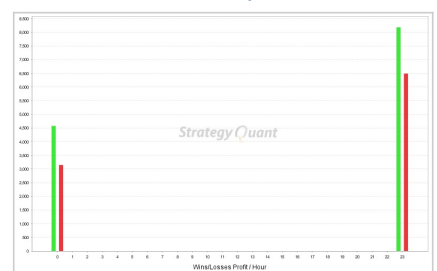
Wins/Losses by month



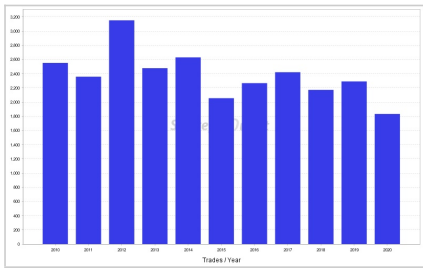
Trades by weekday



P/L by year



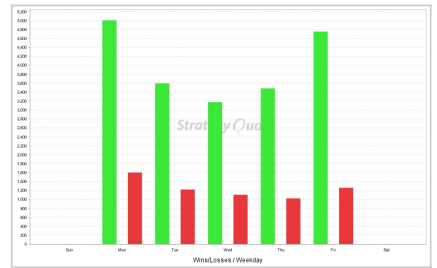
Wins/Losses Profit by hour



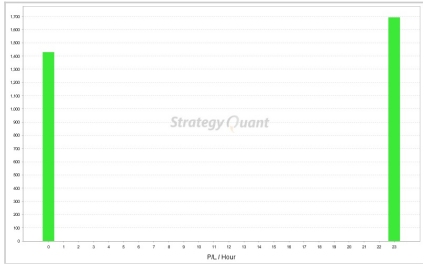
Trades by year



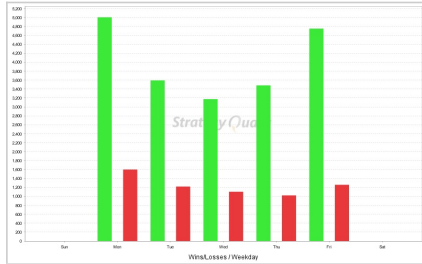
Wins/Losses by hour



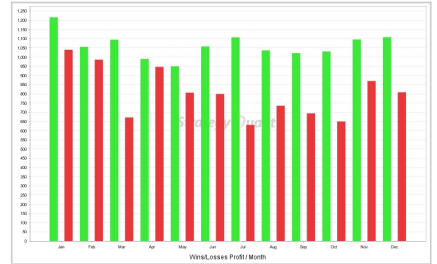
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer