

QUANT ANALYZER PORTFOLIO REPORT

Portfolio (1)

TOTAL PROFIT

\$ 2945.5

PROFIT IN PIPS 43937.6 PIPS

YRLY AVG PROFIT \$ 269.82

YRLY AVG % RET 0.18 %

CAGR 0.18 %

OF TRADES

23788

SHARPE RATIO

0

PROFIT FACTOR

1.34

RETURN / DD RATIO

16.6

WINNING %

76.76 %

DRAWDOWN

\$ 177.42

% DRAWDOWN

0.12 %

DAILY AVG PROFIT

\$ 0.75

MTHLY AVG PROFIT

\$ 22.48

AVERAGE TRADE

\$ 0.84

ANNUAL% / MAX DD%

1.47

R EXPECTANCY

0.08 R

R EXP SCORE

174.08 R

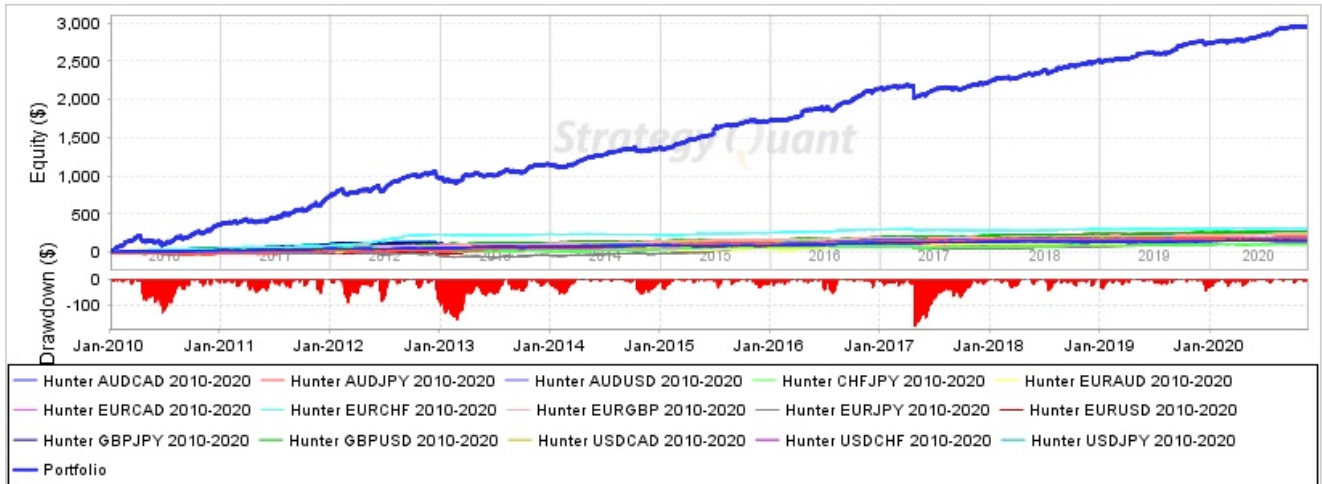
SQN

14.47

SQN SCORE

33.85

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 CHFJPY 2010-2020	Hunter CHFJPY 2010-2020	unknown	\$ 106.2	1918.9 pips	1606	0	1.16
S6	Hunter EURAUD 2010-2020	Hunter EURAUD 2010-2020	unknown	\$ 162.87	3340.9 pips	1750	0	1.24
S7	Hunter EURCAD 2010-2020	Hunter EURCAD 2010-2020	unknown	\$ 182.76	3163.7 pips	1201	0	1.47
S8	Hunter EURCHF 2010-2020	Hunter EURCHF 2010-2020	unknown	\$ 313.16	3754 pips	1918	0	1.84
S9	Hunter EURGBP 2010-2020	Hunter EURGBP 2010-2020	unknown	\$ 250.82	2555.1 pips	1573	0	1.49
S10	Hunter EURJPY 2010-2020	Hunter EURJPY 2010-2020	unknown	\$ 120.92	2258.1 pips	1784	0	1.14
S11	Hunter EURUSD 2010-2020	Hunter EURUSD 2010-2020	unknown	\$ 170.42	2482 pips	1387	0	1.32
S12	Hunter GBPJPY 2010-2020	Hunter GBPJPY 2010-2020	unknown	\$ 143.36	2392.6 pips	1521	0	1.18
S13	Hunter GBPUSD 2010-2020	Hunter GBPUSD 2010-2020	unknown	\$ 270.83	3462 pips	1374	0	1.53
S14	Hunter USDCAD 2010-2020	Hunter USDCAD 2010-2020	unknown	\$ 246.38	3861.3 pips	1442	0	1.67
S15	Hunter USDCHF 2010-2020	Hunter USDCHF 2010-2020	unknown	\$ 169.52	2240.7 pips	1189	0	1.45
S16	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 CHFJPY 2010-2020	1.62	74.84 %	\$ 65.55	0.65 %	\$ 9.8	\$ 0.82	\$ 0.05
S6	Hunter EURAUD 2010-2020	4.98	78 %	\$ 32.69	0.33 %	\$ 14.92	\$ 1.24	\$ 0.08
S7	Hunter EURCAD 2010-2020	7.26	75.19 %	\$ 25.19	0.25 %	\$ 16.87	\$ 1.41	\$ 0.1
S8	Hunter EURCHF 2010-2020	12.79	80.08 %	\$ 24.49	0.24 %	\$ 28.9	\$ 2.41	\$ 0.15
S9	Hunter EURGBP 2010-2020	7.12	74.89 %	\$ 35.21	0.35 %	\$ 23.15	\$ 1.93	\$ 0.11
S10	Hunter EURJPY 2010-2020	1.52	76.85 %	\$ 79.77	0.8 %	\$ 11.16	\$ 0.93	\$ 0.05
S11	Hunter EURUSD 2010-2020	2.83	77.14 %	\$ 60.23	0.6 %	\$ 15.61	\$ 1.3	\$ 0.09

S12	Hunter GBPJPY 2010-2020	2.24	76.86 %	\$ 63.88	0.63 %	\$ 13.23	\$ 1.1	\$ 0.08
S13	Hunter GBPUSD 2010-2020	9.11	79.26 %	\$ 29.73	0.3 %	\$ 24.81	\$ 2.07	\$ 0.14
S14	Hunter USDCAD 2010-2020	18.18	73.79 %	\$ 13.55	0.13 %	\$ 22.57	\$ 1.88	\$ 0.14
S15	Hunter USDCHF 2010-2020	8.03	75.36 %	\$ 21.12	0.21 %	\$ 15.65	\$ 1.3	\$ 0.1
S16	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	23.45	-10.16	31.61	-5.61	32.55	40.28	36.09	38.08	27.73	5.54	-7.72	0	211.84
2019	-6.9	17.83	-0	28.7	39.93	-5.43	5.57	31.13	67.61	34.96	14.38	-16.2	211.58
2018	39.93	6.76	-4.24	44.7	14.85	43.13	-9.98	45.91	24.4	16.78	8.05	58.03	288.32
2017	18.22	-10	42.85	-159	14.57	75.63	27.79	-20.93	9.86	44.48	30.72	19.95	94.14
2016	2.87	0.47	35.88	99.04	7.42	-8.18	-3.21	88.63	41.86	62.07	56.22	29.36	412.43
2015	-4.07	50.77	32.36	24.28	36.53	90.34	48.84	7.24	25.29	32.37	-15.41	23.33	351.87
2014	-24.38	16.76	46	53.61	32.31	15.75	30.08	35.44	0.5	-23.97	11.5	42.82	236.42
2013	-26.57	-7.5	87.31	18.33	-27.72	-3.08	56.63	3.8	-23.28	76.23	12.99	10.24	177.38
2012	57.24	-45.81	30.76	23.83	42.29	-26.64	93.73	53.42	29.2	7.59	19.46	-71.17	213.9
2011	32.74	-5.61	18.37	-13.95	1.63	40.88	83.08	-0.81	25.65	61.31	12.74	129.09	385.12
2010	65.42	75.51	64.67	-50.24	-21.1	-32.57	60.29	15.22	56.01	10.33	49.89	69.07	362.5

STATS

Strategy					
Wins/Losses Ratio	3.3	Payout Ratio (Avg Win/Loss)	0.41	Average # of Bars in Trade	0
AHPR	0	Z-Score	-52.7	Z-Probability	99.9 %
Expectancy	0.12	Deviation	\$ 1.5	Exposure	-999999999 %
Stagnation in Days	229	Stagnation in %	5.76 %		

Trades

		# of Wins	18259	# of Losses	5529	# of Cancelled/Expired	0
Gross Profit	\$ 11507.57	Gross Loss	\$ -8562.07	Average Win	\$ 0.63	Average Loss	\$ -1.55
Largest Win	\$ 30.6	Largest Loss	\$ -36.08	Max Consec Wins	63	Max Consec Losses	15
Avg Consec Wins	6.55	Avg Consec Loss	1.98	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

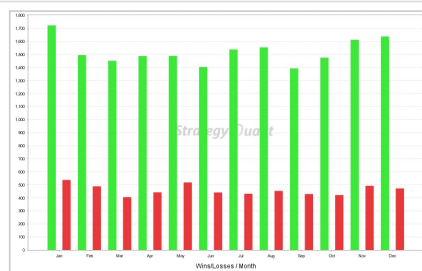
CHARTS



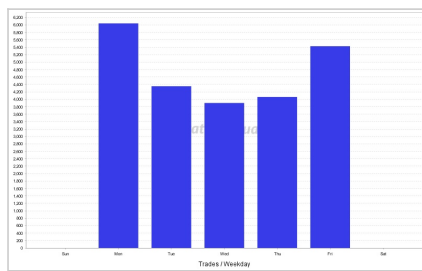
Trades by hour



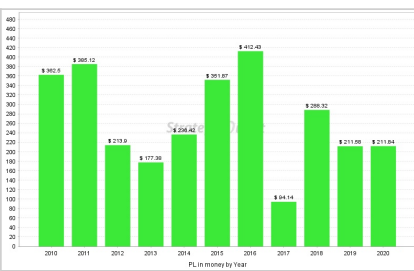
P/L by weekday



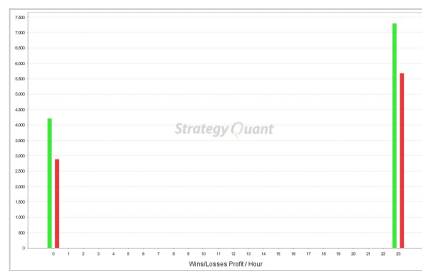
Wins/Losses by month



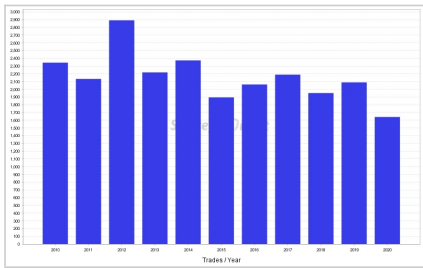
Trades by weekday



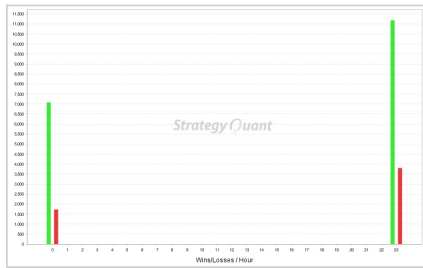
P/L by year



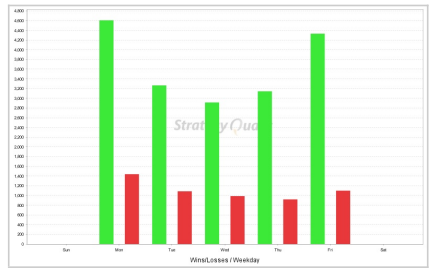
Wins/Losses Profit by hour



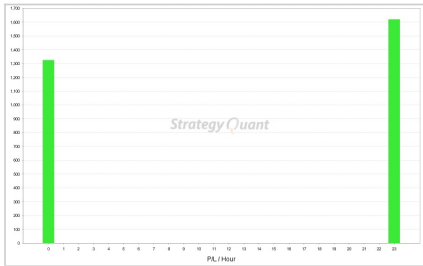
Trades by year



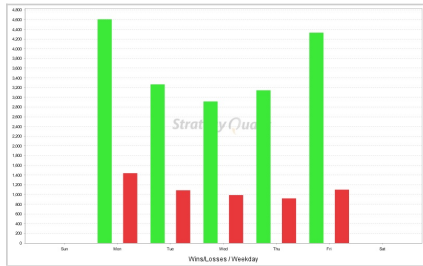
Wins/Losses by hour



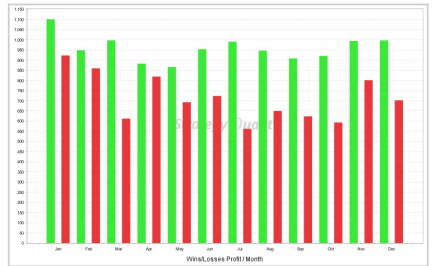
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer