

QUANT ANALYZER PORTFOLIO REPORT

Portfolio (2)

TOTAL PROFIT

\$ 2575.02

PROFIT IN PIPS 37368 PIPS
YRLY AVG PROFIT \$ 235.88
YRLY AVG % RET 0.2 %
CAGR 0.19 %

OF TRADES

18877

SHARPE RATIO

0

PROFIT FACTOR

1.41

RETURN / DD RATIO

23.65

WINNING %

76.9 %

DRAWDOWN

\$ 108.86

% DRAWDOWN

0.09 %

DAILY AVG PROFIT

\$ 0.66

MTHLY AVG PROFIT

\$ 19.66

AVERAGE TRADE

\$ 0.79

ANNUAL% / MAX DD%

2.15

R EXPECTANCY

0.1 R

R EXP SCORE

166.11 R

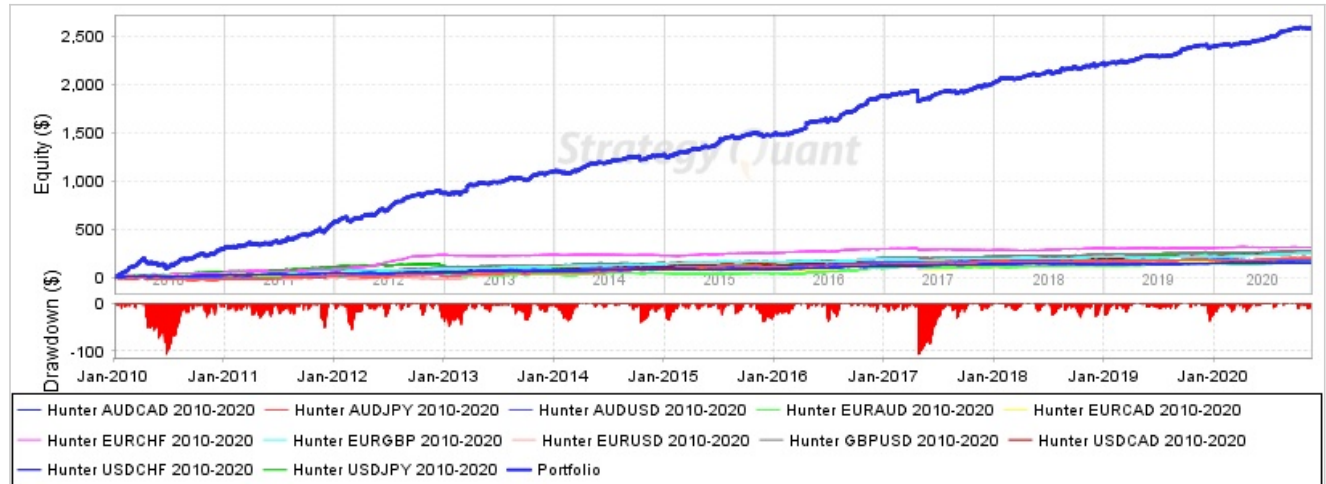
SQN

15.29

SQN SCORE

28.51

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 EURAUD 2010-2020	Hunter EURAUD 2010-2020	unknown	\$ 162.87	3340.9 pips	1750	0	1.24
S6	Hunter EURCAD 2010-2020	Hunter EURCAD 2010-2020	unknown	\$ 182.76	3163.7 pips	1201	0	1.47
S7	Hunter EURCHF 2010-2020	Hunter EURCHF 2010-2020	unknown	\$ 313.16	3754 pips	1918	0	1.84
S8	Hunter EURGBP 2010-2020	Hunter EURGBP 2010-2020	unknown	\$ 250.82	2555.1 pips	1573	0	1.49
S9	Hunter EURUSD 2010-2020	Hunter EURUSD 2010-2020	unknown	\$ 170.42	2482 pips	1387	0	1.32
S10	Hunter GBPUSD 2010-2020	Hunter GBPUSD 2010-2020	unknown	\$ 270.83	3462 pips	1374	0	1.53
S11	Hunter USDCAD 2010-2020	Hunter USDCAD 2010-2020	unknown	\$ 246.38	3861.3 pips	1442	0	1.67
S12	Hunter USDCHF 2010-2020	Hunter USDCHF 2010-2020	unknown	\$ 169.52	2240.7 pips	1189	0	1.45
S13	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 EURAUD 2010-2020	4.98	78 %	\$ 32.69	0.33 %	\$ 14.92	\$ 1.24	\$ 0.08
S6	Hunter EURCAD 2010-2020	7.26	75.19 %	\$ 25.19	0.25 %	\$ 16.87	\$ 1.41	\$ 0.1
S7	Hunter EURCHF 2010-2020	12.79	80.08 %	\$ 24.49	0.24 %	\$ 28.9	\$ 2.41	\$ 0.15
S8	Hunter EURGBP 2010-2020	7.12	74.89 %	\$ 35.21	0.35 %	\$ 23.15	\$ 1.93	\$ 0.11
S9	Hunter EURUSD 2010-2020	2.83	77.14 %	\$ 60.23	0.6 %	\$ 15.61	\$ 1.3	\$ 0.09
S10	Hunter GBPUSD 2010-2020	9.11	79.26 %	\$ 29.73	0.3 %	\$ 24.81	\$ 2.07	\$ 0.14
S11	Hunter USDCAD 2010-2020	18.18	73.79 %	\$ 13.55	0.13 %	\$ 22.57	\$ 1.88	\$ 0.14
S12	Hunter USDCHF 2010-2020	8.03	75.36 %	\$ 21.12	0.21 %	\$ 15.65	\$ 1.3	\$ 0.1
S13	Hunter USDJPY 2010-2020	3.98	79.72 %	\$ 68	0.67 %	\$ 24.99	\$ 2.08	\$ 0.11

MONTHLY PERFORMANCE (\$)

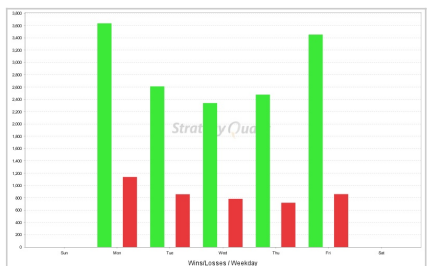
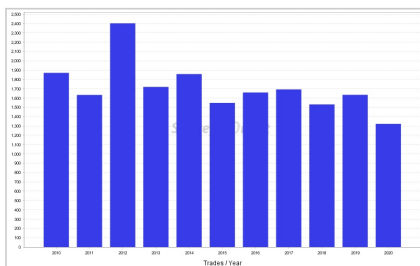
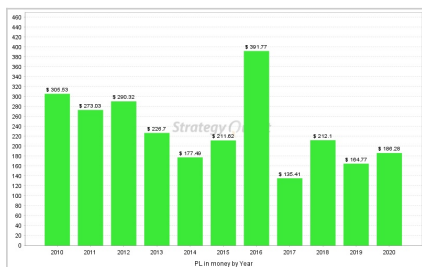
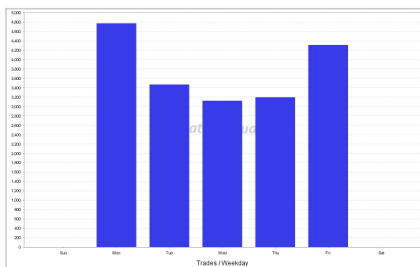
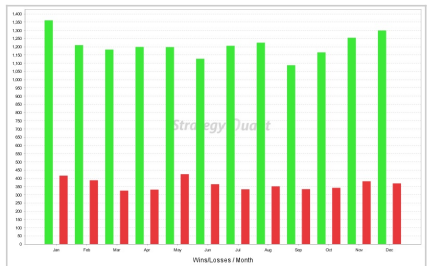
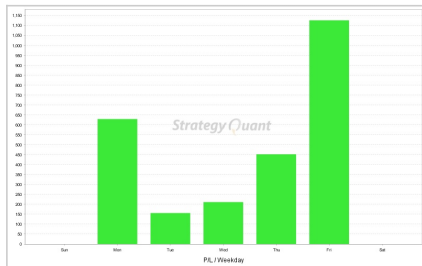
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	18.27	-10.38	33.84	-1.29	20.94	28.51	34.46	38.21	27.04	4.4	-7.72	0	186.28
2019	-3.01	14.2	3.15	28.21	22.76	-6.12	8.43	18.89	54.55	21.98	11.7	-9.97	164.77
2018	46.2	-3.95	9.27	29.18	2.48	35.73	-5.74	29.23	13.31	14.63	-2.83	44.59	212.1
2017	13.8	4.1	29.04	-91.82	12.35	58.13	21.8	-21.32	24.06	38.59	24.42	22.26	135.41
2016	-2.98	7.15	36.01	81.94	12.5	-4.97	16.07	78.27	31.7	50.11	61.73	24.24	391.77
2015	-4.33	35.72	15.31	8.75	25.07	37.62	57.62	-2.64	26.08	19.28	-28.25	21.39	211.62
2014	-7.46	1.36	37.59	47.62	14.96	5.57	17.51	25.44	5.14	-16.05	26.74	19.07	177.49
2013	3.82	11.05	75.07	21.83	-3.71	8.99	31.26	18.97	-33.3	56.39	4.77	31.56	226.7
2012	33.22	-20.93	34.92	21.1	51.24	16.06	71.56	47.31	21.67	17.73	17.22	-20.78	290.32
2011	17.44	2.54	14.06	-0.65	0.21	18.38	58.52	-1.59	21.41	42.57	-2.16	102.3	273.03
2010	40.23	69.95	69.8	-20.62	-26.37	-27.86	52.82	27.86	38.9	-5.76	29.08	57.5	305.53

STATS

Strategy					
Wins/Losses Ratio	3.33	Payout Ratio (Avg Win/Loss)	0.42	Average # of Bars in Trade	0
AHPR	0	Z-Score	-40.42	Z-Probability	99.9 %
Expectancy	0.14	Deviation	\$ 1.39	Exposure	-999999999 %
Stagnation in Days	134	Stagnation in %	3.37 %		

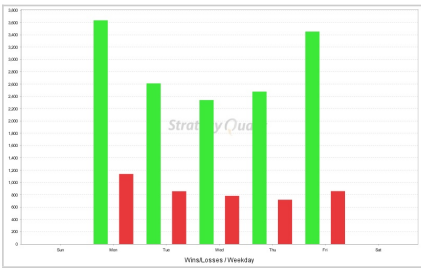
Trades							
		# of Wins	14517	# of Losses	4360	# of Cancelled/Expired	0
Gross Profit	\$ 8785.48	Gross Loss	\$ -6210.46	Average Win	\$ 0.61	Average Loss	\$ -1.42
Largest Win	\$ 16.2	Largest Loss	\$ -21.76	Max Consec Wins	50	Max Consec Losses	10
Avg Consec Wins	6.15	Avg Consec Loss	1.85	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

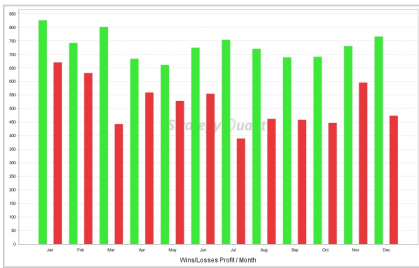




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month