

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 232563.89

PROFIT IN PIPS 237375.4 PIPS

YRLY AVG PROFIT \$ 20983.25

YRLY AVG % RET 0.84 %

CAGR 0.74 %

OF TRADES

116956

SHARPE RATIO

0

PROFIT FACTOR

1.9

RETURN / DD RATIO

20.89

WINNING %

76.18 %

DRAWDOWN

\$ 11133.1

% DRAWDOWN

0.42 %

DAILY AVG PROFIT

\$ 57.48

MTHLY AVG PROFIT

\$ 1748.6

AVERAGE TRADE

\$ 6.39

ANNUAL% / MAX DD%

1.77

R EXPECTANCY

0.22 R

R EXP SCORE

2273.37 R

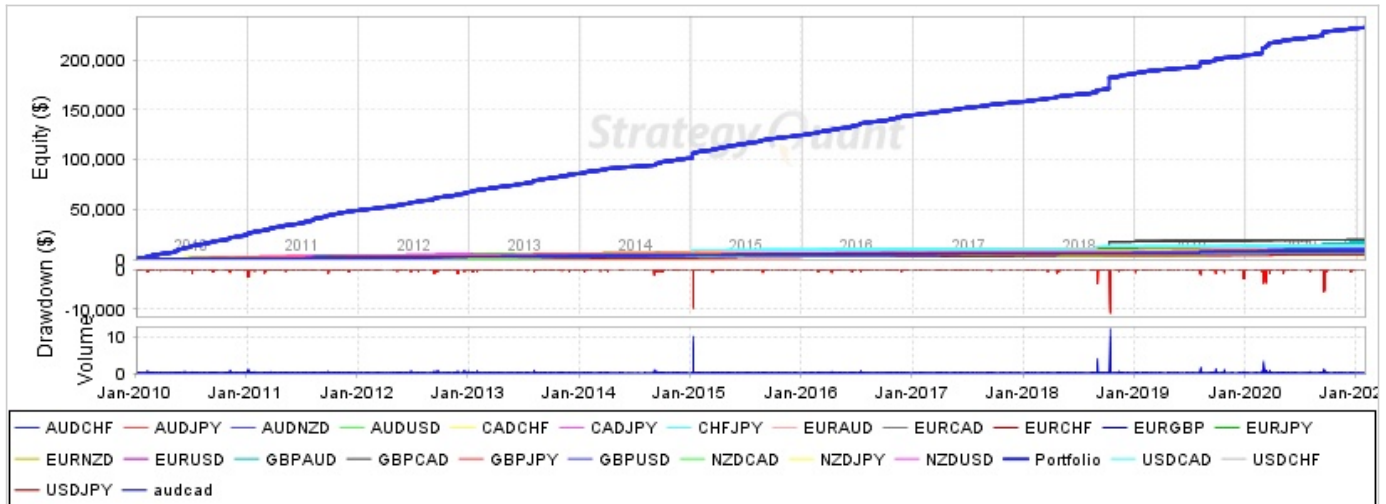
SON

15.11

SON SCORE

252.49

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCHF	AUDCHF	unknown	\$ 8704.6	10036.7 pips	2464	0	2.3
S3	AUDJPY	AUDJPY	unknown	\$ 8708.29	1757.9 pips	4438	0	2.02
S4	AUDNZD	AUDNZD	unknown	\$ 9853.14	21610.1 pips	2248	0	2.82
S5	AUDUSD	AUDUSD	unknown	\$ 8608.63	18859.9 pips	5088	0	2.19
S6	CADCHF	CADCHF	unknown	\$ 9133.85	39352.7 pips	4108	0	2.38
S7	CADJPY	CADJPY	unknown	\$ 9233.24	17849 pips	5142	0	1.82
S8	CHFJPY	CHFJPY	unknown	\$ 14085.64	-5107.9 pips	5122	0	1.62
S9	EURAUD	EURAUD	unknown	\$ 12839.58	-20767.1 pips	5620	0	1.68
S10	EURCAD	EURCAD	unknown	\$ 6234.86	13593.5 pips	2899	0	1.91
S11	EURCHF	EURCHF	unknown	\$ 5541.2	7546.2 pips	4326	0	1.8
S12	EURGBP	EURGBP	unknown	\$ 9555.16	11208.8 pips	6250	0	1.94
S13	EURJPY	EURJPY	unknown	\$ 11565.52	-3934.8 pips	10477	0	1.6
S14	EURNZD	EURNZD	unknown	\$ 4883.28	3827.6 pips	1024	0	2.34
S15	EURUSD	EURUSD	unknown	\$ 7583.98	8045.2 pips	5961	0	1.86
S16	GBPAUD	GBPAUD	unknown	\$ 16554.44	11163.3 pips	5617	0	1.85
S17	GBPCAD	GBPCAD	unknown	\$ 19618.26	17188.1 pips	3198	0.06	2.15
S18	GBPJPY	GBPJPY	unknown	\$ 4692.65	11038.9 pips	3446	0	1.99
S19	GBPUSD	GBPUSD	unknown	\$ 7967.66	1661.6 pips	7927	0	1.57
S20	NZDCAD	NZDCAD	unknown	\$ 8813.77	21950.6 pips	2734	0	2.68
S21	NZDJPY	NZDJPY	unknown	\$ 11818	-6765.1 pips	2652	0	2.04
S22	NZDUSD	NZDUSD	unknown	\$ 11165.88	8862.7 pips	9159	0	1.74
S23	USDCAD	USDCAD	unknown	\$ 5081.69	7582.3 pips	3646	0	2.2
S24	USDCHF	USDCHF	unknown	\$ 4738.29	5526.3 pips	4894	0	1.56
S25	USDJPY	USDJPY	unknown	\$ 5431.61	9562.6 pips	4176	0	1.95

S26	audcad	audcad	unknown	\$ 10150.67	25726.3 pips	4340	0	2.15
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCHF	8.16	68.91 %	\$ 1067.19	1 %	\$ 785.53	\$ 65.45	\$ 4.05
S3	AUDJPY	11.74	72.62 %	\$ 741.46	0.72 %	\$ 785.75	\$ 65.48	\$ 3.4
S4	AUDNZD	8.33	69.8 %	\$ 1182.24	1.1 %	\$ 888.89	\$ 74.08	\$ 2.83
S5	AUDUSD	7.65	76.34 %	\$ 1125.49	1.05 %	\$ 776.81	\$ 64.73	\$ 2.61
S6	CADCHF	26.65	73.93 %	\$ 342.74	0.34 %	\$ 824.18	\$ 68.68	\$ 2.52
S7	CADJPY	2.59	76.22 %	\$ 3569.47	3.31 %	\$ 833.04	\$ 69.42	\$ 2.81
S8	CHFJPY	1.43	75.77 %	\$ 9883.75	9.44 %	\$ 1270.84	\$ 105.91	\$ 4.63
S9	EURAUD	3.62	72.58 %	\$ 3550.11	3.23 %	\$ 1158.58	\$ 96.54	\$ 4.03
S10	EURCAD	5.17	74.99 %	\$ 1205.06	1.14 %	\$ 562.62	\$ 46.88	\$ 2.24
S11	EURCHF	7.15	74.09 %	\$ 774.97	0.77 %	\$ 500.01	\$ 41.66	\$ 1.81
S12	EURGBP	8.54	77.79 %	\$ 1119.28	1.03 %	\$ 862.07	\$ 71.84	\$ 2.55
S13	EURJPY	11.48	81.55 %	\$ 1007.28	0.91 %	\$ 1043.45	\$ 86.96	\$ 3.26
S14	EURNZD	8.65	71.39 %	\$ 564.34	0.56 %	\$ 440.64	\$ 36.72	\$ 4.23
S15	EURUSD	13.42	78.76 %	\$ 565.25	0.53 %	\$ 684.28	\$ 57.02	\$ 2.26
S16	GBPAUD	2.93	71.27 %	\$ 5645.9	5.01 %	\$ 1493.52	\$ 124.47	\$ 6.08
S17	GBPCAD	1.76	73.67 %	\$ 11133.1	10.4 %	\$ 1770.43	\$ 147.51	\$ 8.26
S18	GBPJPY	10.1	78.5 %	\$ 464.61	0.45 %	\$ 423.4	\$ 35.28	\$ 2.27
S19	GBPUSD	4.75	85.19 %	\$ 1677.11	1.63 %	\$ 718.87	\$ 59.91	\$ 2.13
S20	NZDCAD	13.26	71.87 %	\$ 664.88	0.65 %	\$ 795.37	\$ 66.27	\$ 2.63
S21	NZDJPY	4.54	69.49 %	\$ 2602.44	2.39 %	\$ 1066.29	\$ 88.86	\$ 5.25
S22	NZDUSD	5.52	76.66 %	\$ 2023.52	1.99 %	\$ 1007.38	\$ 83.95	\$ 2.92
S23	USDCAD	10.75	71.7 %	\$ 472.93	0.46 %	\$ 458.44	\$ 38.21	\$ 2.52
S24	USDCHF	5.08	80.59 %	\$ 932.8	0.93 %	\$ 427.55	\$ 35.63	\$ 1.31
S25	USDJPY	10.02	78.21 %	\$ 542.12	0.52 %	\$ 490.09	\$ 40.84	\$ 1.88
S26	audcad	10.35	72.03 %	\$ 980.38	0.91 %	\$ 915.81	\$ 76.32	\$ 2.62

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	383.58	0	0	0	0	0	0	0	0	0	0	0	383.58
2020	926	5808.78	5613.69	1333.37	1781.54	1153.15	1561.51	254.98	5398.24	884.56	879.52	1496.77	27092.11
2019	2167.05	1246.46	981.15	696.37	867.44	689.2	-420.69	5043.04	3828.16	1454.51	535.9	2135.91	19224.5
2018	1393.79	853.77	671.6	2554.82	1341.92	800.9	739.45	3069.45	825.05	12556.59	2199.37	919.35	27926.06
2017	1351.66	739.23	1535.13	1232	742.1	1947.67	940.58	664.83	1844.68	903.51	1000.16	370.2	13271.75
2016	1386.43	1918.3	1477.2	1492.08	1229.59	2518.16	2553.18	850.28	1193.79	1868.48	2416.33	1252.56	20156.38
2015	7609.82	1064.36	1708.78	1820.2	2003.89	1164.85	1623.97	2214.81	1370.87	1278.68	713.89	1372.99	23947.11
2014	1830.65	1060.33	1841.83	695.67	979.68	373.27	449.83	555.61	3889.77	737.81	1764.26	318.63	14497.34
2013	2132.06	1237.64	1218.27	1034.4	1443.56	1435.47	129.3	4082.38	1556.26	1601.91	1847.09	1023.95	18742.29
2012	1097.14	1052.25	1258.79	912.23	1963.94	1893.97	1497.03	-336.67	3936.81	1001.75	2072.82	2081.58	18431.64
2011	2242.85	1259.67	2627.86	1552.16	1609.68	996.01	2647.78	2980.88	2679.44	1869.24	1895.61	922.59	23283.77
2010	1429.24	2593.15	1251.6	1284.84	3654.87	1777.67	2806.91	1817.18	1991.85	526.42	3711.11	2762.52	25607.36

STATS

Strategy					
Wins/Losses Ratio	3.2	Payout Ratio (Avg Win/Loss)	0.6	Average # of Bars in Trade	0
AHPR	0	Z-Score	-150.38	Z-Probability	99.9 %
Expectancy	1.99	Deviation	\$ 45.22	Exposure	-999999999 %
Stagnation in Days	14	Stagnation in %	0.35 %		

Trades							
		# of Wins	89097	# of Losses	27859	# of Cancelled/Expired	0

Gross Profit	\$ 489830.08	Gross Loss	\$ -257266.19	Average Win	\$ 5.5	Average Loss	\$ -9.23
Largest Win	\$ 7761.79	Largest Loss	\$ -758.79	Max Consec Wins	78	Max Consec Losses	76
Avg Consec Wins	7.5	Avg Consec Loss	2.34	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

