

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio (1)

### TOTAL PROFIT

**\$ 148414.73**

PROFIT IN PIPS 223815.1 PIPS

YRLY AVG PROFIT \$ 13390.77

YRLY AVG % RET 0.7 %

CAGR 0.63 %

### # OF TRADES

**89605**

### SHARPE RATIO

**0**

### PROFIT FACTOR

**1.95**

### RETURN / DD RATIO

**73.34**

### WINNING %

**77.02 %**

### DRAWDOWN

**\$ 2023.52**

### % DRAWDOWN

**0.11 %**

### DAILY AVG PROFIT

**\$ 36.69**

### MTHLY AVG PROFIT

**\$ 1115.9**

### AVERAGE TRADE

**\$ 5.15**

### ANNUAL% / MAX DD%

**5.72**

### R EXPECTANCY

**0.22 R**

### R EXP SCORE

**1764.26 R**

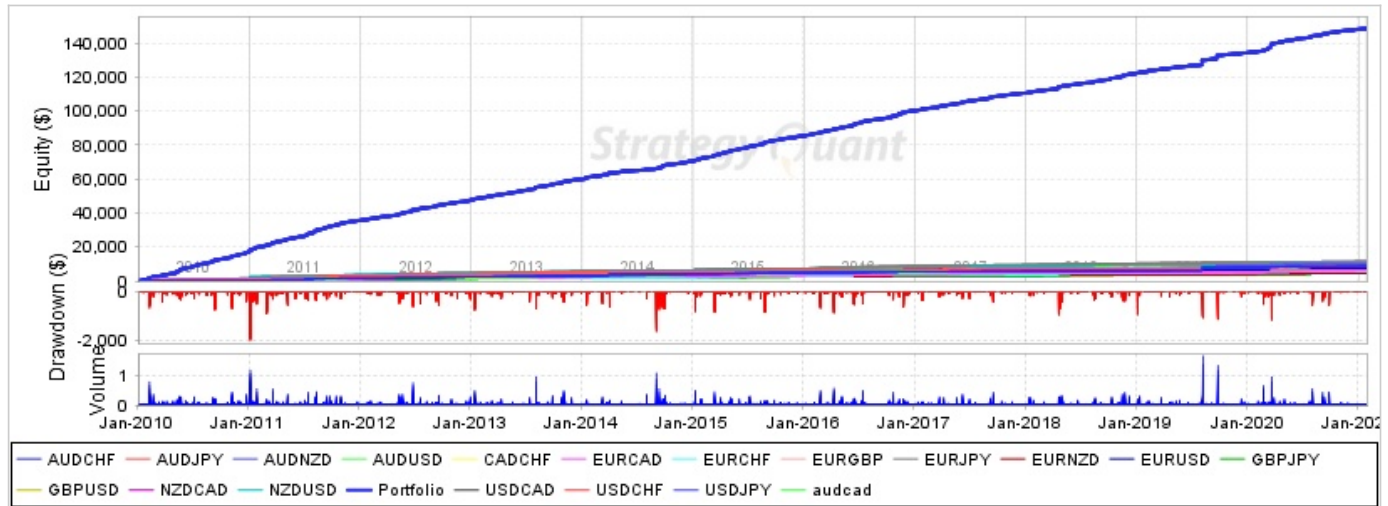
### SON

**30.88**

### SON SCORE

**187.16**

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  | EURCAD | EURCAD | unknown   | \$ 6234.86      | 13593.5 pips      | 2899        | 0            | 1.91          |
| S8  | EURCHF | EURCHF | unknown   | \$ 5541.2       | 7546.2 pips       | 4326        | 0            | 1.8           |
| S9  | EURGBP | EURGBP | unknown   | \$ 9555.16      | 11208.8 pips      | 6250        | 0            | 1.94          |
| S10 | EURJPY | EURJPY | unknown   | \$ 11565.52     | -3934.8 pips      | 10477       | 0            | 1.6           |
| S11 | EURNZD | EURNZD | unknown   | \$ 4883.28      | 3827.6 pips       | 1024        | 0            | 2.34          |
| S12 | EURUSD | EURUSD | unknown   | \$ 7583.98      | 8045.2 pips       | 5961        | 0            | 1.86          |
| S13 | GBPJPY | GBPJPY | unknown   | \$ 4692.65      | 11038.9 pips      | 3446        | 0            | 1.99          |
| S14 | GBPUSD | GBPUSD | unknown   | \$ 7967.66      | 1661.6 pips       | 7927        | 0            | 1.57          |
| S15 | NZDCAD | NZDCAD | unknown   | \$ 8813.77      | 21950.6 pips      | 2734        | 0            | 2.68          |
| S16 | NZDUSD | NZDUSD | unknown   | \$ 11165.88     | 8862.7 pips       | 9159        | 0            | 1.74          |
| S17 | USDCAD | USDCAD | unknown   | \$ 5081.69      | 7582.3 pips       | 3646        | 0            | 2.2           |
| S18 | USDCHF | USDCHF | unknown   | \$ 4738.29      | 5526.3 pips       | 4894        | 0            | 1.56          |
| S19 | USDJPY | USDJPY | unknown   | \$ 5431.61      | 9562.6 pips       | 4176        | 0            | 1.95          |
| S20 | 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  | EURCAD | 5.17  | 74.99 % | \$ 1205.06 | 1.14 % | \$ 562.62  | \$ 46.88 | \$ 2.24 |
| S8  | EURCHF | 7.15  | 74.09 % | \$ 774.97  | 0.77 % | \$ 500.01  | \$ 41.66 | \$ 1.81 |
| S9  | EURGBP | 8.54  | 77.79 % | \$ 1119.28 | 1.03 % | \$ 862.07  | \$ 71.84 | \$ 2.55 |
| S10 | EURJPY | 11.48 | 81.55 % | \$ 1007.28 | 0.91 % | \$ 1043.45 | \$ 86.96 | \$ 3.26 |
| S11 | EURNZD | 8.65  | 71.39 % | \$ 564.34  | 0.56 % | \$ 440.64  | \$ 36.72 | \$ 4.23 |
| S12 | EURUSD | 13.42 | 78.76 % | \$ 565.25  | 0.53 % | \$ 684.28  | \$ 57.02 | \$ 2.26 |
| S13 | GBPJPY | 10.1  | 78.5 %  | \$ 464.61  | 0.45 % | \$ 423.4   | \$ 35.28 | \$ 2.27 |
| S14 | GBPUSD | 4.75  | 85.19 % | \$ 1677.11 | 1.63 % | \$ 718.87  | \$ 59.91 | \$ 2.13 |
| S15 | NZDCAD | 13.26 | 71.87 % | \$ 664.88  | 0.65 % | \$ 795.37  | \$ 66.27 | \$ 2.63 |
| S16 | NZDUSD | 5.52  | 76.66 % | \$ 2023.52 | 1.99 % | \$ 1007.38 | \$ 83.95 | \$ 2.92 |
| S17 | USDCAD | 10.75 | 71.7 %  | \$ 472.93  | 0.46 % | \$ 458.44  | \$ 38.21 | \$ 2.52 |
| S18 | USDCHF | 5.08  | 80.59 % | \$ 932.8   | 0.93 % | \$ 427.55  | \$ 35.63 | \$ 1.31 |
| S19 | USDJPY | 10.02 | 78.21 % | \$ 542.12  | 0.52 % | \$ 490.09  | \$ 40.84 | \$ 1.88 |
| S20 | audcad | 10.35 | 72.03 % | \$ 980.38  | 0.91 % | \$ 915.81  | \$ 76.32 | \$ 2.62 |

MONTHLY PERFORMANCE (\$)

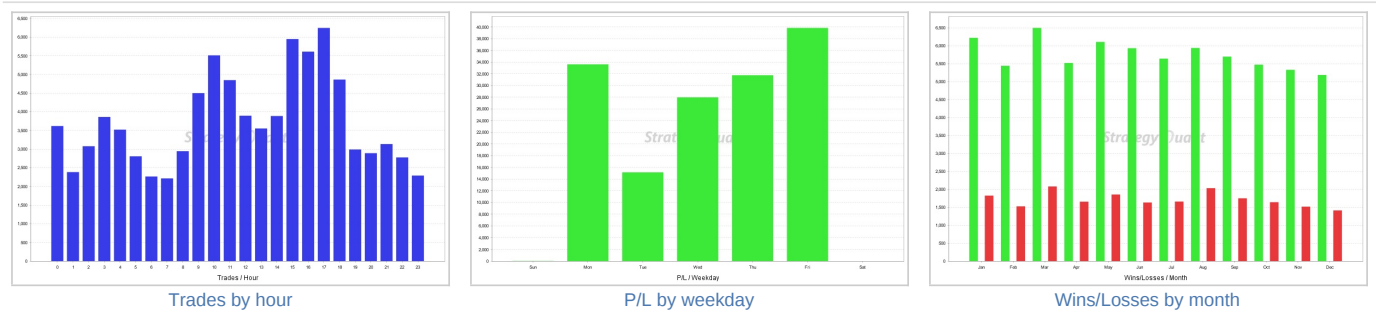
| Year | Jan     | Feb     | Mar     | Apr     | May     | Jun     | Jul     | Aug     | Sep     | Oct     | Nov     | Dec     | YTD      |
|------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|----------|
| 2021 | 338.73  | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 0       | 338.73   |
| 2020 | 532.35  | 1142.89 | 3901.85 | 1155.63 | 803.31  | 908.13  | 1308.47 | 73.42   | 1980.91 | 708.95  | 607.38  | 648.75  | 13772.04 |
| 2019 | 988.23  | 1069.32 | 721.21  | 544.89  | 706.22  | 541.34  | -712.51 | 3482.77 | 3191.01 | 760.36  | 254.88  | 762.13  | 12309.85 |
| 2018 | 1233.56 | 505.93  | -24.21  | 2398.74 | 1120.09 | 616.21  | 569.79  | 860.01  | 590.58  | 1516.7  | 1684.56 | 718.75  | 11790.71 |
| 2017 | 1030.82 | 509.78  | 1106.88 | 913.05  | 482.57  | 1711.97 | 713.38  | 476.25  | 1545.36 | 688.32  | 642.25  | 190.89  | 10011.52 |
| 2016 | 1078.02 | 1246.75 | 1165.98 | 1187.11 | 932.54  | 1966.33 | 1427.09 | 558.29  | 991.26  | 1408.94 | 2068.43 | 925.63  | 14956.37 |
| 2015 | 2124.86 | 852.03  | 1458.25 | 1571.32 | 1468.01 | 934.78  | 1418.22 | 1796.88 | 1070.2  | 991.45  | 554.28  | 930.97  | 15171.25 |
| 2014 | 1388.67 | 566.48  | 1644.33 | 396.85  | 743.38  | 263.02  | 271.76  | 545.53  | 2316.43 | 792.13  | 629.3   | 622.56  | 10180.44 |
| 2013 | 1138.49 | 943.84  | 846.01  | 648.27  | 1186.82 | 875.81  | 272.69  | 2068.21 | 1187.89 | 1311.85 | 1020.06 | 753.75  | 12253.69 |
| 2012 | 831.6   | 816.2   | 887.91  | 558.9   | 1617.68 | 1649.28 | 1048.28 | 241.88  | 1657.04 | 761.03  | 922.28  | 1122.26 | 12114.34 |
| 2011 | 1897.46 | 1015.41 | 2035.38 | 1208.88 | 1255.97 | 605.25  | 2334.61 | 2277.54 | 1689.5  | 1463    | 1059.43 | 662.78  | 17505.21 |
| 2010 | 696.7   | 1835.1  | 842.27  | 989.16  | 2802.95 | 1050.88 | 1784.55 | 1288.27 | 1528.67 | 131.92  | 2666    | 2394.11 | 18010.58 |

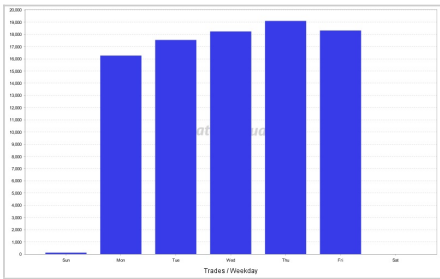
STATS

| Strategy           |      |                             |          |                            |              |  |  |
|--------------------|------|-----------------------------|----------|----------------------------|--------------|--|--|
| Wins/Losses Ratio  | 3.35 | Payout Ratio (Avg Win/Loss) | 0.58     | Average # of Bars in Trade | 0            |  |  |
| AHPR               | 0    | Z-Score                     | -129.44  | Z-Probability              | 99.9 %       |  |  |
| Expectancy         | 1.66 | Deviation                   | \$ 16.43 | Exposure                   | -999999999 % |  |  |
| Stagnation in Days | 10   | Stagnation in %             | 0.25 %   |                            |              |  |  |

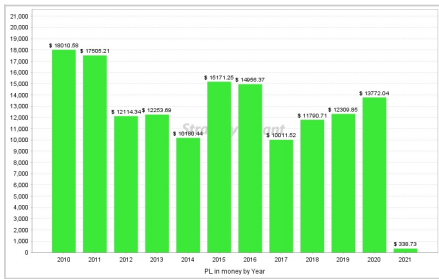
| Trades          |              |                 |               |                       |         |                         |          |
|-----------------|--------------|-----------------|---------------|-----------------------|---------|-------------------------|----------|
|                 |              | # of Wins       | 69016         | # of Losses           | 20589   | # of Cancelled/Expired  | 0        |
| Gross Profit    | \$ 304773.45 | Gross Loss      | \$ -156358.72 | Average Win           | \$ 4.42 | Average Loss            | \$ -7.59 |
| Largest Win     | \$ 869.94    | Largest Loss    | \$ -200.94    | Max Consec Wins       | 66      | Max Consec Losses       | 48       |
| Avg Consec Wins | 7.67         | Avg Consec Loss | 2.29          | Avg # of Bars in Wins | 0       | Avg # of Bars in Losses | 0        |

CHARTS

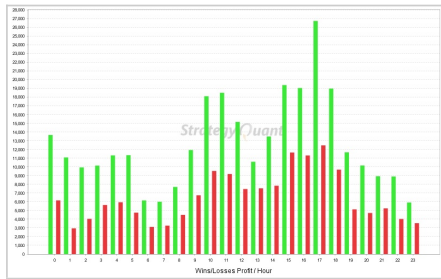




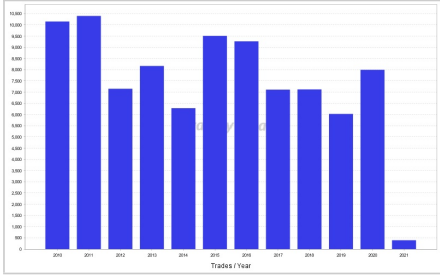
Trades by weekday



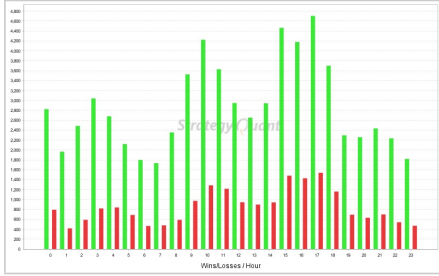
P/L by year



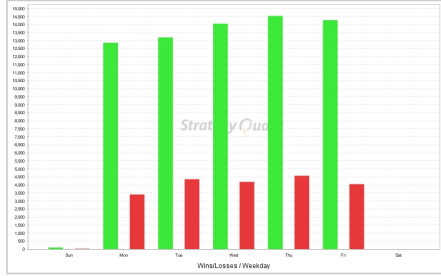
Wins/Losses Profit by hour



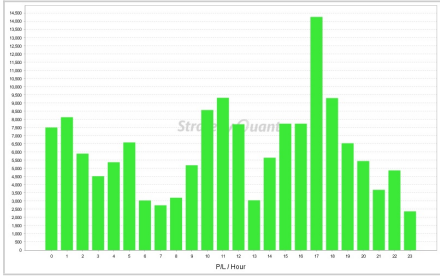
Trades by year



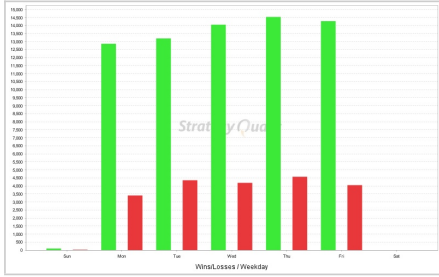
Wins/Losses by hour



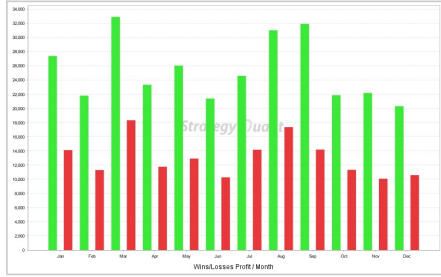
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month