

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

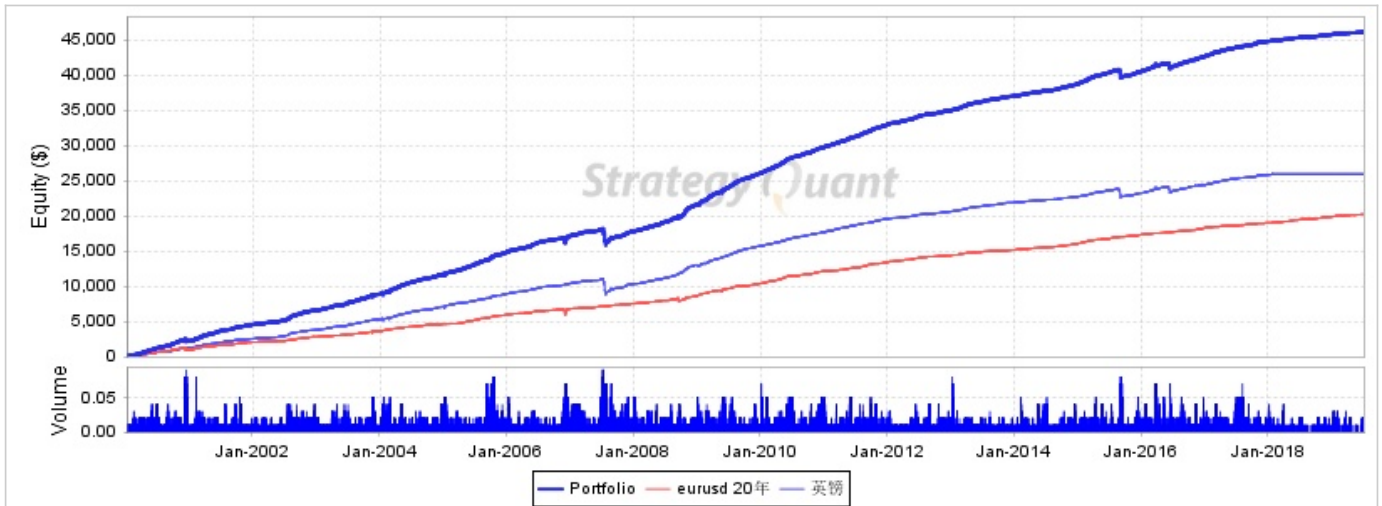
TOTAL PROFIT

\$ 46074.74

PROFIT IN PIPS 182685.9 PIPS
 YRLY AVG PROFIT \$ 2352.78
 YRLY AVG % RET 11.76 %
 CAGR 6.16 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
69176	0	1.61	18.79	85.51 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 2452.53	6.43 %	\$ 9.39	\$ 196.06	\$ 2.85
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.96	0.09 R	311.63 R	29.22	91.32

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	eurUSD 20年	eurUSD 20年	unknown	\$ 20184.69	83838.8 pips	25213	0	1.78
S3	Ó¢÷	Ó¢÷	unknown	\$ 25890.05	98847.1 pips	43963	0	1.52
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	eurUSD 20年	22.3	88.24 %	\$ 905.33	5.42 %	\$ 1035.13	\$ 86.26	\$ 7.63
S3	Ó¢÷	10.56	83.95 %	\$ 2452.53	11.65 %	\$ 1431.68	\$ 119.31	\$ 6.86

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	90.38	56.41	80.02	22.77	25.72	45.89	11.63	0	0	0	0	0	332.82
2018	212.03	57.57	84.52	41.99	192.89	59	62.63	19.4	77.85	78.01	112.8	58.52	1057.21
2017	276.4	149.26	338.53	157.24	229.26	16.59	-11.25	359.69	137.2	272.98	147.54	-15.7	2057.74
2016	261.95	260.38	274.41	220.03	128.18	-409.68	230.02	263.97	238.3	189.5	239.79	244.55	2141.4
2015	312.4	345.7	306.97	263.1	128.25	202.16	357.84	-1799.8	995.55	135.21	258.83	244.64	1750.85
2014	-43.05	289.23	179.54	94.5	92.74	11.89	213.41	96.8	221.66	175.51	192.7	211.21	1736.14
2013	163.75	260.81	281.5	280.4	177.65	96.91	207.91	128.56	29.15	252.05	114.63	54.74	2048.06
2012	191.37	115.26	166.11	191.06	223.17	282.96	194.32	151.98	53.77	148.08	170.43	106.35	1994.86
2011	250.05	210.47	295.38	176.96	219.95	359.44	202.08	366.21	292.75	342.35	237.25	268.34	3221.23
2010	270.67	532.19	324.41	416.45	510.49	321	197.15	229.87	243.83	248.35	362	208.51	3864.92
2009	454.32	180.95	651.99	327.48	61.4	744.06	581	334.11	297.71	203.42	296.83	119.64	4252.91
2008	397.23	223.37	245.36	189.92	212.76	295.84	261.22	344.46	137.62	909.03	482.25	378.28	4077.34
2007	218.95	200.32	203.39	61.23	132.78	-1101.19	-474.96	511.85	205.85	173.66	404.48	-39.82	496.54
2006	252.05	159.87	99.77	215.14	347.98	306.52	160.57	126.97	142.54	75.43	-763.17	1096.54	2220.21
2005	383.26	122.82	198.77	268.09	280.72	230.69	366.81	-38.96	610.28	434.96	74.74	337.98	3270.16
2004	219.98	299.69	337.63	378.81	229.81	234.9	215.64	121.05	253.77	137.19	253.82	45.18	2727.47
2003	159	201.78	147.18	183.5	97.51	243.12	239.94	191.41	228.13	333.35	169.79	96.72	2291.43
2002	110.39	65.15	78.08	64.35	129.49	118.34	451.41	274.39	230.67	133.86	271.68	63.29	1991.1

2001	-6.02	450.51	392.85	196.11	154.26	296.21	116.33	53.3	305.5	128.93	174.77	93.93	2356.68
2000	158.17	106.24	254.76	205.6	269.31	220.88	163.42	167.47	316.39	299.18	-988.7	1012.95	2185.67

STATS

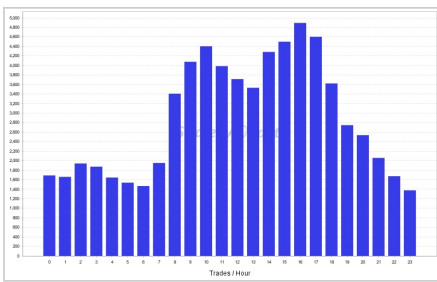
Strategy

Wins/Losses Ratio	5.9	Payout Ratio (Avg Win/Loss)	0.27	Average # of Bars in Trade	0
AHPR	0	Z-Score	-61.48	Z-Probability	99.9 %
Expectancy	0.67	Deviation	\$ 6.38	Exposure	-99999999 %
Stagnation in Days	232	Stagnation in %	3.26 %		

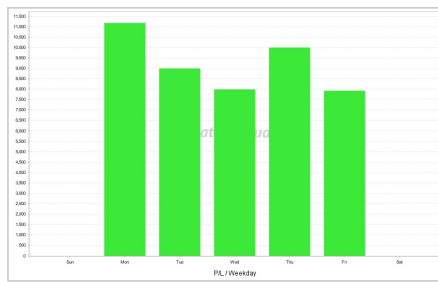
Trades

		# of Wins	59152	# of Losses	10024	# of Cancelled/Expired	0
Gross Profit	\$ 121741.86	Gross Loss	\$ -75667.12	Average Win	\$ 2.06	Average Loss	\$ -7.55
Largest Win	\$ 33.51	Largest Loss	\$ -155.59	Max Consec Wins	222	Max Consec Losses	21
Avg Consec Wins	9.03	Avg Consec Loss	1.53	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

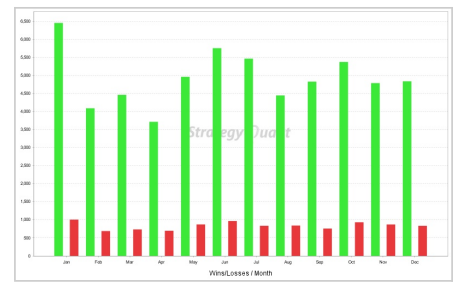
CHARTS



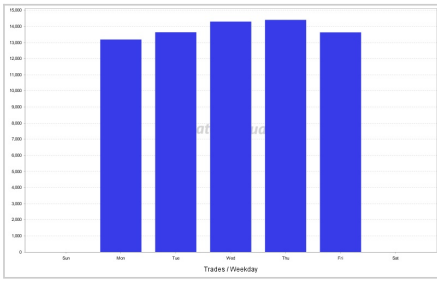
Trades by hour



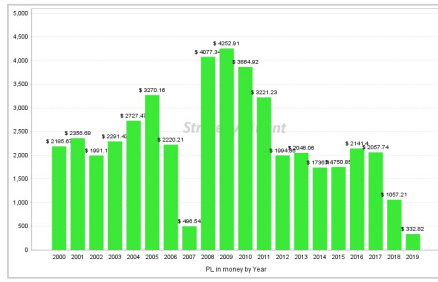
P/L by weekday



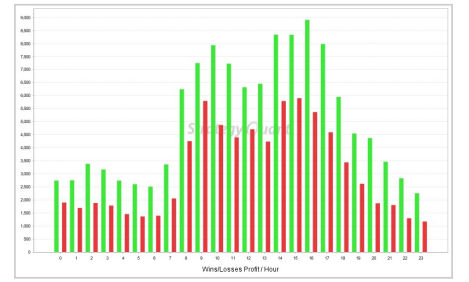
Wins/Losses by month



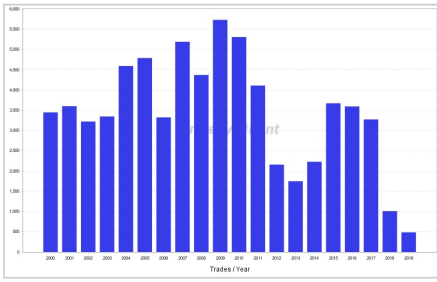
Trades by weekday



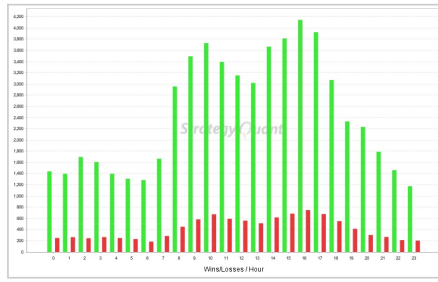
P/L by year



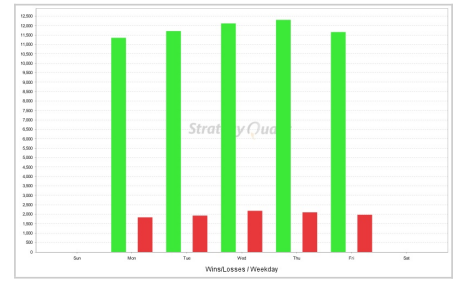
Wins/Losses Profit by hour



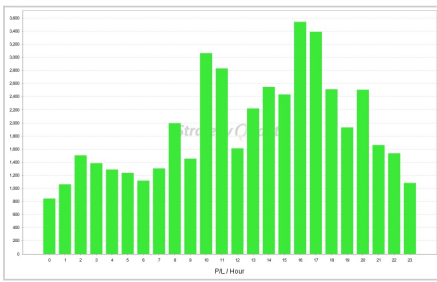
Trades by year



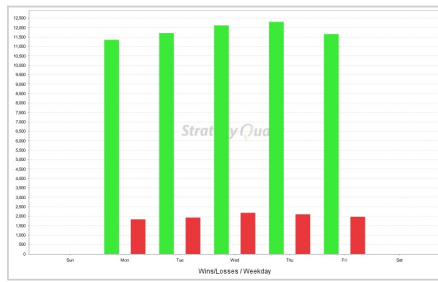
Wins/Losses by hour



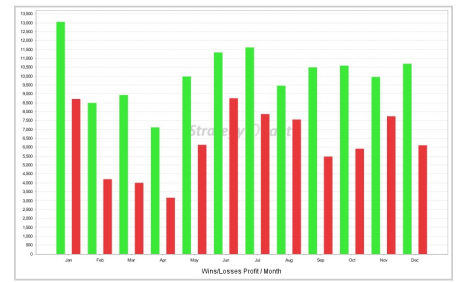
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month