

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

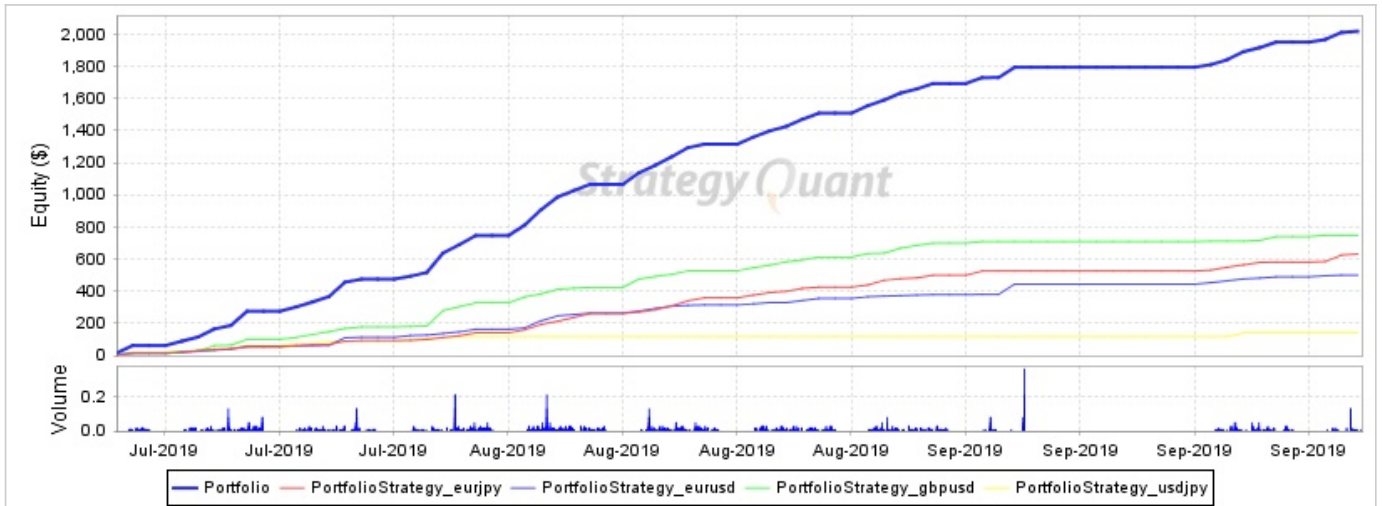
TOTAL PROFIT

\$ 2019.65

PROFIT IN PIPS 4620.6 PIPS
 YRLY AVG PROFIT \$ 8078.64
 YRLY AVG % RET 80.8 %
 CAGR 20.2 %

# OF TRADES	2087	SHARPE RATIO	0.14	PROFIT FACTOR	2.25	RETURN / DD RATIO	15.24	WINNING %	78.68 %
DRAWDOWN	\$ 132.52	% DRAWDOWN	1.25 %	DAILY AVG PROFIT	\$ 26.23	MTHLY AVG PROFIT	\$ 673.22	AVERAGE TRADE	\$ 2.52
ANNUAL% / MAX DD%	16.16	R EXPECTANCY	0.27 R	R EXP SCORE	2219.41 R	SQN	5.49	SQN SCORE	208.36

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	PortfolioStrategy_eurjpy	PortfolioStrategy_eurjpy	unknown	\$ 632.31	1898.9 pips	802	0.22	2.43
S3	PortfolioStrategy_eurUSD	PortfolioStrategy_eurUSD	unknown	\$ 499.73	887.9 pips	514	0.11	2.14
S4	PortfolioStrategy_gbpUSD	PortfolioStrategy_gbpUSD	unknown	\$ 747.75	1205 pips	606	0.09	2.1
S5	PortfolioStrategy_usdJpy	PortfolioStrategy_usdJpy	unknown	\$ 139.86	628.8 pips	165	0.32	3.46

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	PortfolioStrategy_eurjpy	6.21	78.8 %	\$ 101.76	0.96 %	\$ 2529.21	\$ 210.77	\$ 9.73
S3	PortfolioStrategy_eurUSD	3.77	78.6 %	\$ 132.52	1.28 %	\$ 1998.88	\$ 166.58	\$ 7.57
S4	PortfolioStrategy_gbpUSD	5.68	77.89 %	\$ 131.64	1.29 %	\$ 2991	\$ 249.25	\$ 12.26
S5	PortfolioStrategy_usdJpy	9.34	81.21 %	\$ 14.98	0.15 %	\$ 559.44	\$ 46.62	\$ 1.97

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	0	0	0	0	0	0	615.31	1086.88	317.46	0	0	0	2019.65

STATS

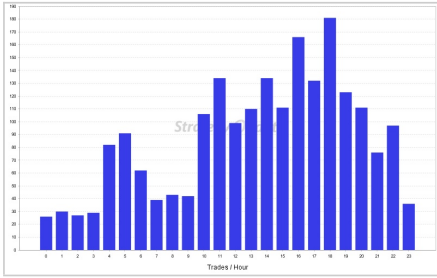
Strategy

Wins/Losses Ratio	3.69	Payout Ratio (Avg Win/Loss)	0.61	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-13.05	Z-Probability	99.9 %
Expectancy	0.97	Deviation	\$ 8.2	Exposure	-999999999 %
Stagnation in Days	3	Stagnation in %	3.95 %		

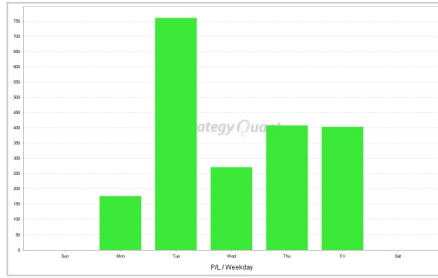
Trades

# of Wins	1642	# of Losses	445	# of Cancelled/Expired	0
Gross Profit	\$ 3638.62	Gross Loss	\$ -1618.97	Average Win	\$ 2.22
Largest Win	\$ 164.16	Largest Loss	\$ -38.64	Max Consec Wins	41
Avg Consec Wins	6.54	Avg Consec Loss	1.78	Avg # of Bars in Wins	0
				Average Loss	\$ -3.64
				Max Consec Losses	10
				Avg # of Bars in Losses	0

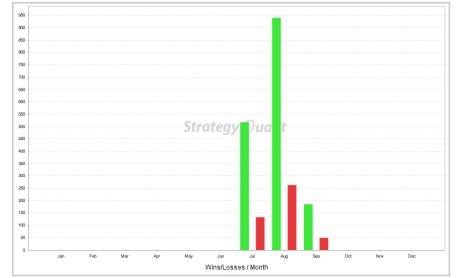
CHARTS



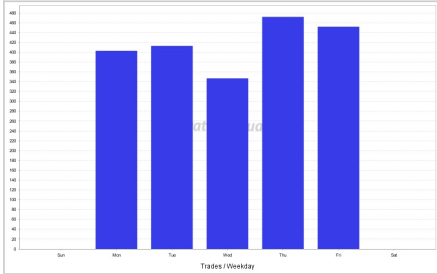
Trades by hour



P/L by weekday



Wins/Losses by month



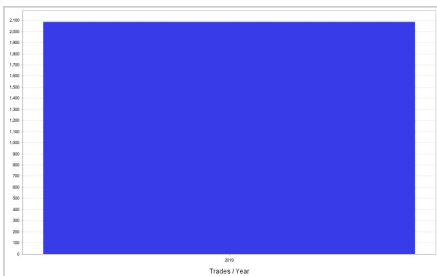
Trades by weekday



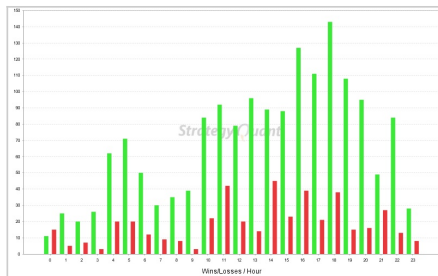
P/L by year



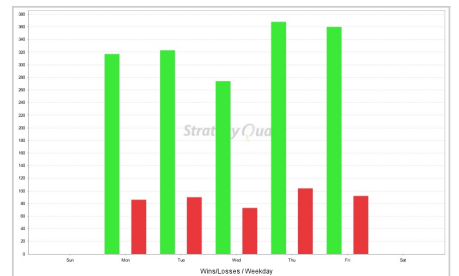
Wins/Losses Profit by hour



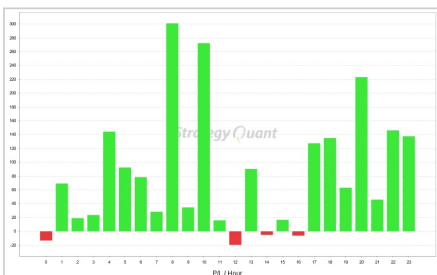
Trades by year



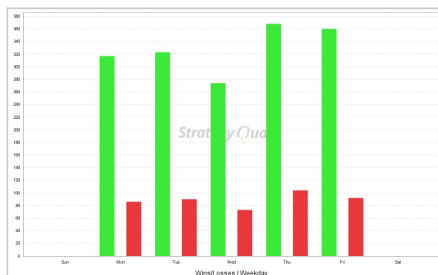
Wins/Losses by hour



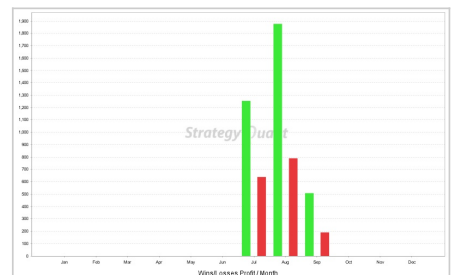
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month