

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

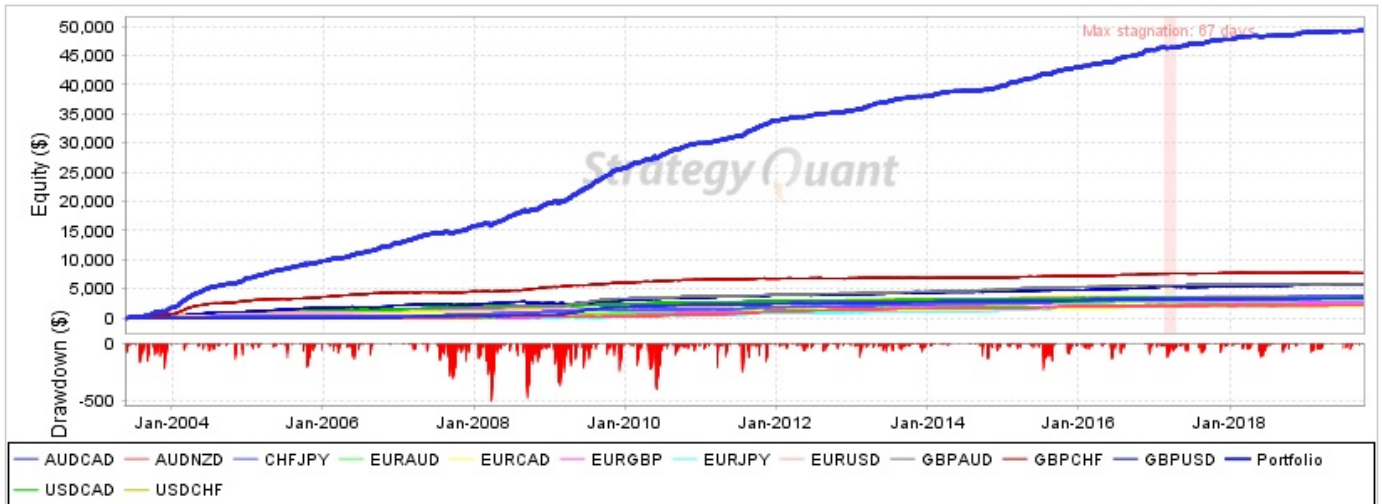
TOTAL PROFIT

\$ 49277.37

PROFIT IN PIPS 64065.9 PIPS
 YRLY AVG PROFIT \$ 3001.74
 YRLY AVG % RET 120.07 %
 CAGR 19.52 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
10031	0.22	2.67	95.54	86.95 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 515.8	6.28 %	\$ 12.55	\$ 250.14	\$ 10.79
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
3.11	0.22 R	133.23 R	32.9	25

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCAD	AUDCAD	unknown	\$ 3382.92	5027.6 pips	723	0.47	4.16
S3	AUDNZD	AUDNZD	unknown	\$ 2200.75	4184 pips	779	0.29	2.55
S4	CHFJPY	CHFJPY	unknown	\$ 3741.7	4515.1 pips	774	0.26	2.36
S5	EURAUD	EURAUD	unknown	\$ 3133.35	5258.2 pips	754	0.28	2.54
S6	EURCAD	EURCAD	unknown	\$ 2102.34	3032 pips	352	0.51	4.9
S7	EURGBP	EURGBP	unknown	\$ 2647.27	2353.4 pips	506	0.31	3.23
S8	EURJPY	EURJPY	unknown	\$ 2352.48	2831 pips	479	0.21	2.2
S9	EURUSD	EURUSD	unknown	\$ 3054.95	3453.1 pips	978	0.25	2.22
S10	GBPAUD	GBPAUD	unknown	\$ 5888.65	9612.5 pips	1131	0.32	2.55
S11	GBPCHF	GBPCHF	unknown	\$ 7683.71	8181 pips	845	0.47	3.85
S12	GBPUSD	GBPUSD	unknown	\$ 5732.93	6409.6 pips	1212	0.26	2.17
S13	USDCAD	USDCAD	unknown	\$ 3662.67	4697.6 pips	722	0.51	3.25
S14	USDCHF	USDCHF	unknown	\$ 3693.65	4510.8 pips	776	0.29	2.24

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	42.34	77.46 %	\$ 79.9	1.8 %	\$ 270.63	\$ 22.55	\$ 4.21
S3	AUDNZD	16.84	89.73 %	\$ 130.7	4.65 %	\$ 179.68	\$ 14.97	\$ 2.45
S4	CHFJPY	19.51	88.37 %	\$ 191.76	5.46 %	\$ 261.05	\$ 21.75	\$ 4.5
S5	EURAUD	13.58	90.72 %	\$ 230.8	8.58 %	\$ 244.35	\$ 20.35	\$ 3.32
S6	EURCAD	48.13	87.5 %	\$ 43.68	1.42 %	\$ 170.58	\$ 14.21	\$ 3.91
S7	EURGBP	23.97	90.32 %	\$ 110.46	4.14 %	\$ 264.94	\$ 22.06	\$ 3.53
S8	EURJPY	9.97	91.23 %	\$ 236.01	8.84 %	\$ 227.49	\$ 18.97	\$ 4.07
S9	EURUSD	14.19	86.5 %	\$ 215.23	5.3 %	\$ 211.78	\$ 17.66	\$ 2.45
S10	GBPAUD	21.06	82.32 %	\$ 279.67	6.01 %	\$ 464.84	\$ 38.74	\$ 4.73
S11	GBPCHF	65.03	89.7 %	\$ 118.16	2.43 %	\$ 509.58	\$ 42.45	\$ 7.78

S12	GBPUSD	11.95	89.36 %	\$ 479.69	8.97 %	\$ 374.06	\$ 31.16	\$ 4.8
S13	USDCAD	20.58	79.92 %	\$ 177.99	3.71 %	\$ 242.89	\$ 20.24	\$ 4.44
S14	USDCHF	20.65	89.95 %	\$ 178.9	4.23 %	\$ 273.6	\$ 22.8	\$ 3.57

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	4.43	22.09	29.2	34.86	108.55	27.85	6.36	-10.89	83.88	50.46	0	0	356.79
2018	225.81	219.16	69.4	65.9	-89.74	108.94	19.92	84.47	-14.06	82	128.34	284.25	1184.39
2017	353.69	-106.63	84.69	180.08	87.23	398.1	123.31	37.84	322.11	209	70.03	-2.81	1756.64
2016	223.02	250.66	198.25	153.75	120.28	488.8	290.13	192.09	99.32	355.42	637.61	37.08	3046.41
2015	415.44	258	281.52	257.83	166.43	467.6	182.91	204.2	373.24	235.02	80.9	196.25	3119.34
2014	250.75	240.05	280.4	53.21	32.58	30.88	8.61	65.15	171.36	88.54	186.9	406.91	1815.34
2013	126.81	381.43	369.02	355.2	93.69	248.84	337.89	139.59	115.14	124.98	8.58	93.77	2394.94
2012	155.27	183.58	184.09	58.88	94.46	238.96	256.93	8.91	79.54	79.38	213.5	159.41	1712.91
2011	114	185.69	234.38	189.94	270.04	271.84	278.73	644.14	532.64	463.69	438.98	316.44	3940.51
2010	470.86	280.05	472.86	82.72	283.86	623.55	518.85	309.46	374.48	352.83	249.52	115.59	4134.63
2009	241.11	161.16	489.9	547.53	647.85	623.22	837.06	541.26	603.37	766.13	342.46	314.12	6115.17
2008	175.4	140.52	66.2	413.06	444.5	563.14	395.32	537.2	-91.38	248.86	621.74	396.26	3910.82
2007	311.3	202.82	414.48	395.53	194.24	171.69	-66.25	80.79	127.47	259.55	288.5	501.53	2881.65
2006	229.38	171.21	132.78	170.48	424.89	253.7	299.76	174.45	348.38	320.18	345.99	246.37	3117.57
2005	220.2	250.19	365.51	252.65	297.97	201.15	207.33	237	362.65	83.23	158.78	273.58	2910.24
2004	591.63	717.27	766.64	455.77	475.69	458.41	207.78	211.29	208.41	39.92	361.73	591.79	5086.33
2003	0	0	0	0	56.81	144.82	44.58	62.25	501.43	260.55	88.22	635.03	1793.69

STATS

Strategy

Wins/Losses Ratio	6.66	Payout Ratio (Avg Win/Loss)	0.4	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-15.74	Z-Probability	99.9 %
Expectancy	4.91	Deviation	\$ 16.07	Exposure	-999999999 %
Stagnation in Days	67	Stagnation in %	1.12 %		

Trades

		# of Wins	8722	# of Losses	1309	# of Cancelled/Expired	0
Gross Profit	\$ 78766.37	Gross Loss	\$ -29489	Average Win	\$ 9.03	Average Loss	\$ -22.53
Largest Win	\$ 135.4	Largest Loss	\$ -110.31	Max Consec Wins	69	Max Consec Losses	7
Avg Consec Wins	9.08	Avg Consec Loss	1.36	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

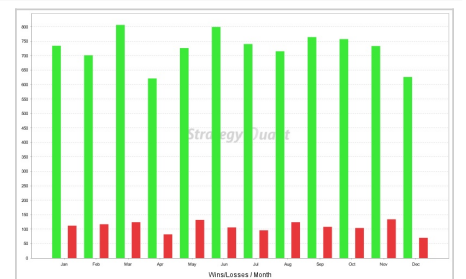
CHARTS



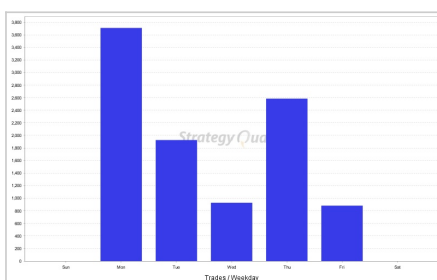
Trades by hour



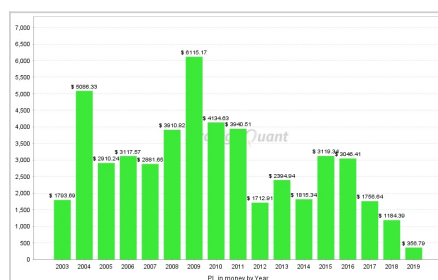
P/L by weekday



Wins/Losses by month



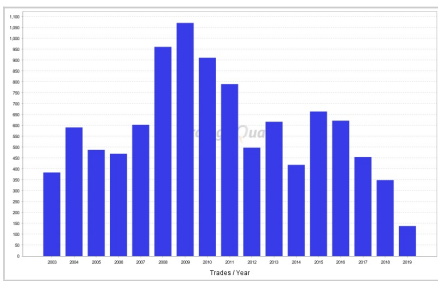
Trades by weekday



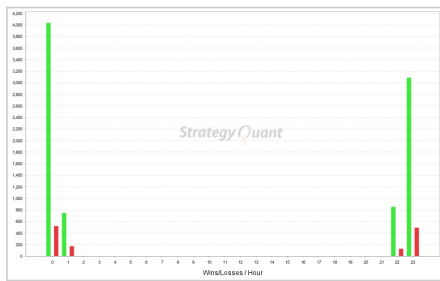
P/L by year



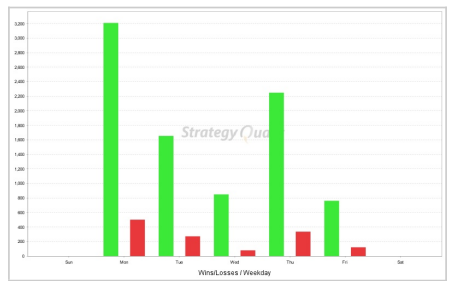
Wins/Losses Profit by hour



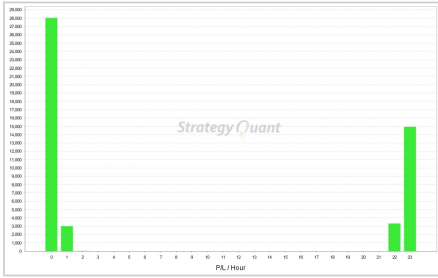
Trades by year



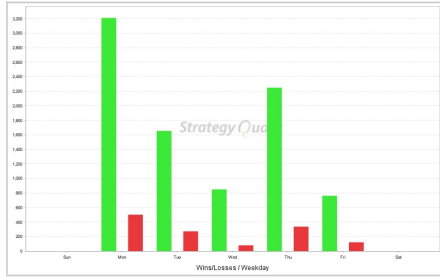
Wins/Losses by hour



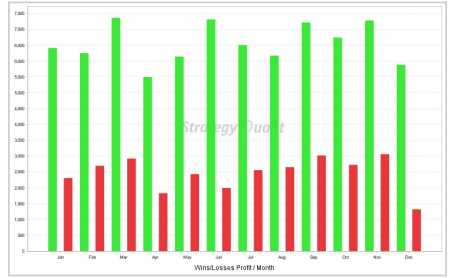
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer