

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

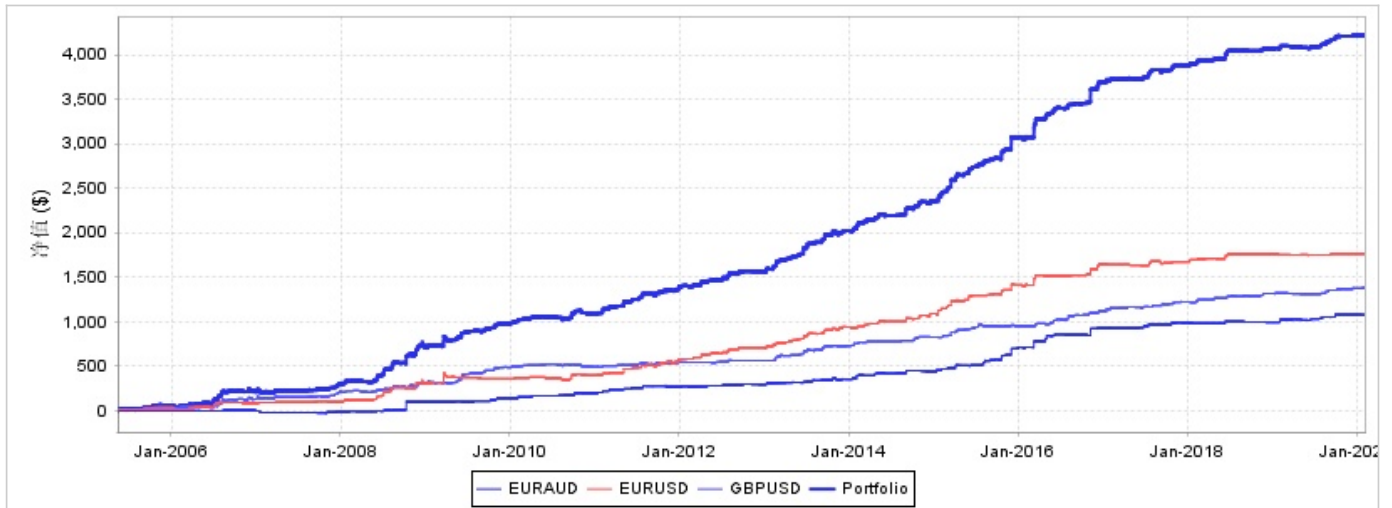
TOTAL PROFIT

\$ 4221.91

PROFIT IN PIPS 49184.4 PIPS
 YRLY AVG PROFIT \$ 303.27
 YRLY AVG % RET 101.09 %
 CAGR 18.48 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1993	0.25	2.8	64.57	57 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 65.38	11.95 %	\$ 4.08	\$ 25.28	\$ 2.12
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.55	0.78 R	111.09 R	18.63	6.17

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURAUD	EURAUD	unknown	\$ 1079.12	16561.7 pips	499	0.21	3.66
S3	EURUSD	EURUSD	unknown	\$ 1762.85	18301.3 pips	780	0.28	3.05
S4	GBPUSD	GBPUSD	unknown	\$ 1379.94	14321.4 pips	714	0.22	2.28

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURAUD	31.89	60.12 %	\$ 33.84	32.08 %	\$ 122.23	\$ 10.18	\$ 3.56
S3	EURUSD	23.14	56.03 %	\$ 76.19	14.65 %	\$ 171.95	\$ 14.33	\$ 4.98
S4	GBPUSD	38.69	55.88 %	\$ 35.67	24.56 %	\$ 112.71	\$ 9.39	\$ 2.1

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	1.52	3.45	0	0	0	0	0	0	0	0	0	0	4.97
2019	-2.18	30.55	-10.82	3.35	-11.58	11.22	2.64	43.77	32.54	38.97	0	8.56	147.02
2018	13.55	37.51	4.77	22.92	-4.74	87.06	3.87	6.26	-11.66	0	30.25	-1.51	188.28
2017	16.08	14.62	2.09	4.68	-2.73	25.08	64.17	16.75	-10.56	35.47	25.11	-0.79	189.97
2016	-18.36	22.77	207.54	12.75	69.21	37.44	1.76	45.18	1.93	6.77	154.4	82.42	623.81
2015	49.97	70.9	113.95	55	23.28	70.07	29.43	43.39	30.23	78	17.73	131.21	713.16
2014	23.4	66.14	35.45	24.97	36.64	-15.98	2.58	12.01	64.62	62.6	11.92	8.59	332.94
2013	23.25	83.67	19.77	30.69	28.07	78	57.17	4.07	85.81	37.11	-13.76	22.26	456.11
2012	10.6	2.68	6.39	33.28	20.13	2.03	46.1	27.22	18.04	8.52	-2.35	-1.2	171.44
2011	14.53	44.47	26.21	11.8	46.57	25.51	67.39	-3.28	8.67	28	-5.47	47.74	312.14
2010	23.66	29.41	13.53	7.61	4.69	-5.25	-6.27	-8.47	55.64	33	-33.96	-10.19	103.4
2009	26.79	-1.89	68.55	-11.84	31.4	56.22	16.07	-12.88	31.88	42.35	17.89	0.28	264.82
2008	21.34	11.83	-7.51	-8.22	18.88	63.84	67.68	68.49	-4.98	104.16	70.55	1.93	407.99
2007	-4.26	-2.28	22.46	1.16	0	0	0	3.19	16.15	-7.49	12.98	52.64	94.55
2006	-27.54	24.6	0.78	9.56	11.92	34.05	49.25	52.26	1.45	7.84	14.06	-30.21	148.02
2005	0	0	0	0	21.42	-2.59	-3.16	14.79	5.73	22.69	4.53	-0.12	63.29

STATS

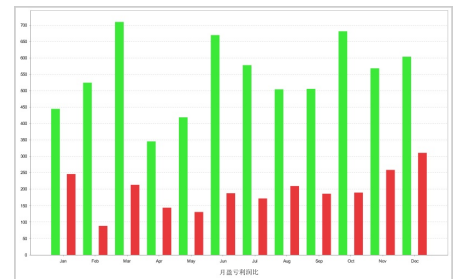
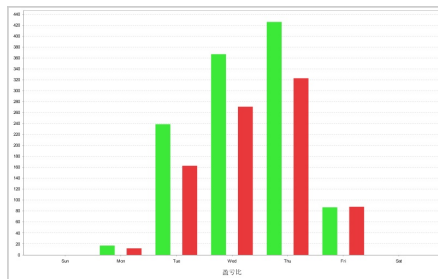
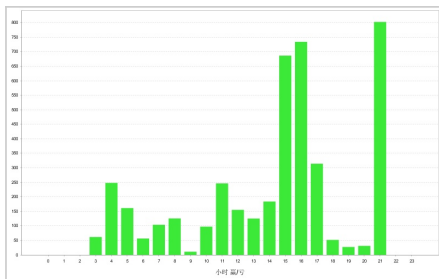
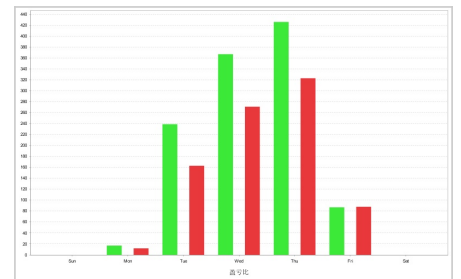
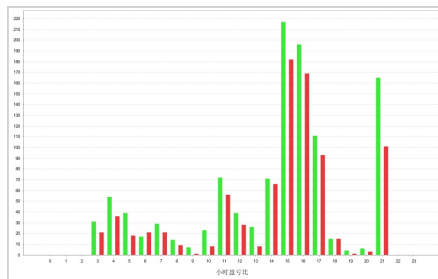
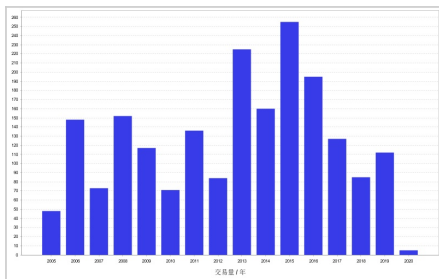
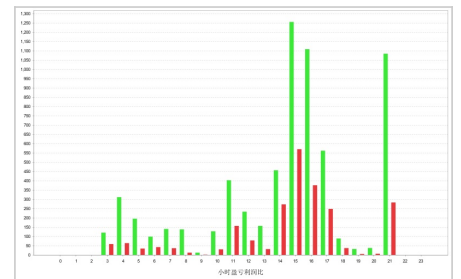
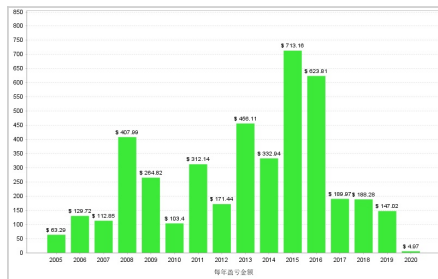
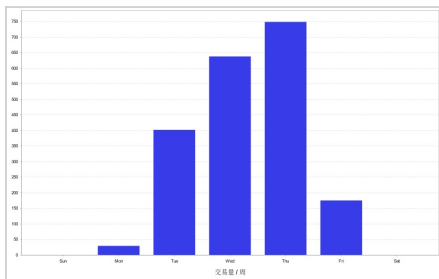
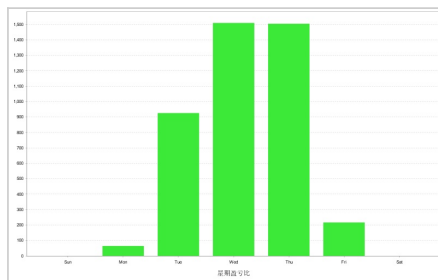
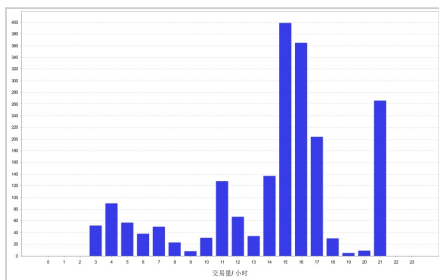
Strategy

Wins/Losses Ratio	1.33	Payout Ratio (Avg Win/Loss)	2.11	Average # of Bars in Trade	0
AHPR	0.14	Z-Score	-16.82	Z-Probability	99.9 %
Expectancy	2.12	Deviation	\$ 5.08	Exposure	-99999999 %
Stagnation in Days	299	Stagnation in %	5.55 %		

Trades

		# of Wins	1136	# of Losses	857	# of Cancelled/Expired	0
Gross Profit	\$ 6562.96	Gross Loss	\$ -2341.05	Average Win	\$ 5.78	Average Loss	\$ -2.73
Largest Win	\$ 42.08	Largest Loss	\$ -14.3	Max Consec Wins	23	Max Consec Losses	12
Avg Consec Wins	3.74	Avg Consec Loss	2.82	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS



TRADES

Ticket	ÀaDÍ	¿a²ÖÊ±¼ä	¿a²Ö¼Û ñ	´óDÍ	³óË±¼ä	³ó¼Û ñ	´ÀÙÈðÊµµ
1	Sell	11.05.2005 16:00:00	1.28013	0.01	11.05.2005 19:05:00	1.28148	\$ -1.41
2	Sell	11.05.2005 16:00:00	1.28013	0.01	11.05.2005 19:07:00	1.28279	\$ -2.72
3	Sell	11.05.2005 16:00:00	1.28013	0.01	11.05.2005 19:07:00	1.28279	\$ -2.72
1	Sell	11.05.2005 15:45:00	1.87609	0.01	12.05.2005 09:33:00	1.86788	\$ 8.18
5	Sell	12.05.2005 15:45:00	1.27198	0.01	13.05.2005 00:01:00	1.26819	\$ 3.77