

QUANT ANALYZER PORTFOLIO REPORT

É1'í720131.1-2020.5

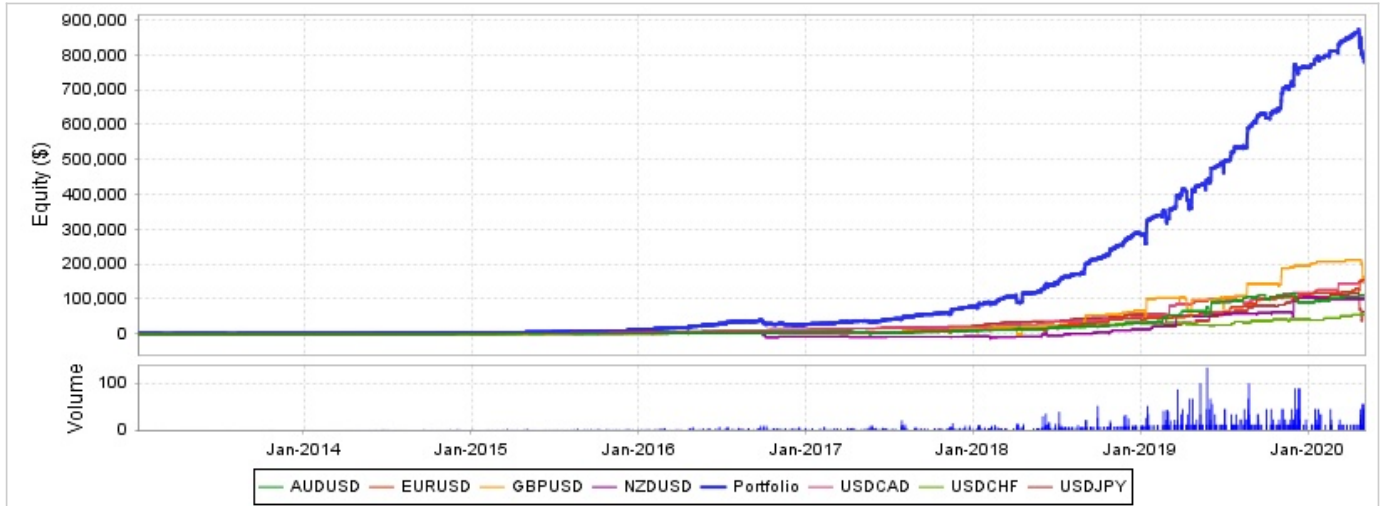
TOTAL PROFIT

\$ 780383.63

PROFIT IN PIPS 10233.7 PIPS
 YRLY AVG PROFIT \$ 105193.27
 YRLY AVG % RET 21038.65 %
 CAGR 150.73 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1403	0.15	1.84	7.43	65.43 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 105019.62	45.59 %	\$ 544.58	\$ 8768.36	\$ 556.22
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
3.31	0.29 R	54.7 R	4.1	2.76

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDUSD	AUDUSD	unknown	\$ 110088.97	1144.5 pips	232	0.05	1.72
S3	EURUSD	EURUSD	unknown	\$ 154761.41	2345.9 pips	227	0.21	2.94
S4	GBPUSD	GBPUSD	unknown	\$ 148323.1	695.6 pips	178	0.13	1.49
S5	NZDUSD	NZDUSD	unknown	\$ 99854.22	992.3 pips	119	0.09	2.11
S6	USDCAD	USDCAD	unknown	\$ 149475.77	2769.9 pips	195	0.14	3.3
S7	USDCHF	USDCHF	unknown	\$ 54271.78	890.5 pips	235	0.13	1.81
S8	USDJPY	USDJPY	unknown	\$ 63608.38	1395 pips	217	0.11	1.36
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDUSD	3.29	70.69 %	\$ 33488.52	218.64 %	\$ 16285.58	\$ 1359.12	\$ 370.67
S3	EURUSD	8.45	71.37 %	\$ 18317.13	51.39 %	\$ 24134.6	\$ 2009.89	\$ 560.73
S4	GBPUSD	2.32	68.54 %	\$ 63826.95	167.05 %	\$ 26598.16	\$ 2213.78	\$ 511.46
S5	NZDUSD	5.13	64.71 %	\$ 19451.94	407.69 %	\$ 21044.91	\$ 1751.83	\$ 384.05
S6	USDCAD	11.61	62.05 %	\$ 12876.49	58.92 %	\$ 26399.72	\$ 2198.17	\$ 435.79
S7	USDCHF	6.92	60 %	\$ 7843.66	79.56 %	\$ 8674.25	\$ 723.62	\$ 165.46
S8	USDJPY	0.8	60.37 %	\$ 79680.92	85.68 %	\$ 10763.59	\$ 895.89	\$ 185.45

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	27520.18	19698.03	35796.42	-53224.8	-13376.44	0	0	0	0	0	0	0	16413.39
2019	49181.84	-3673.38	64807.36	15784.21	21839.33	51536.96	46490.51	65666.97	33227.13	15354.02	65993.4	51408.33	477616.68
2018	10631.71	10437.08	7591.17	9135.92	12939.73	16775.4	19858.19	19960.8	30543.86	25709.12	27877.52	16923.79	208384.29
2017	2376.11	645.45	4583.61	2386.65	-1866.36	6055.46	7586.08	4695.65	2568.31	3899.91	12408.18	5938.18	51277.23
2016	1252.52	4428.3	1142.44	4006.95	3402.27	3621.66	6062.64	147.16	-3304.46	-4291.79	-1013.77	317.52	15771.44
2015	87.54	169.8	1489.52	1630.27	61.29	253.35	729.29	58.26	948.67	600.94	518.21	3281.42	9828.56
2014	19.06	48.24	109.02	94.6	117.96	113.01	150.51	55.79	156.37	280.79	-33.51	-161.51	950.33

STATS

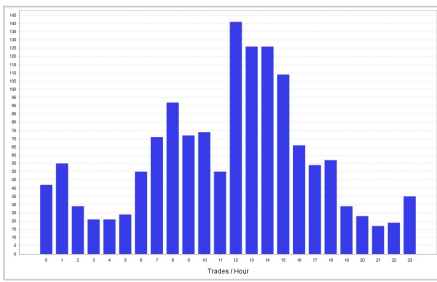
Strategy

Wins/Losses Ratio	1.89	Payout Ratio (Avg Win/Loss)	0.97	Average # of Bars in Trade	0
AHPR	0.6	Z-Score	-2.34	Z-Probability	99.04 %
Expectancy	556.22	Deviation	\$ 5081.13	Exposure	-99999999 %
Stagnation in Days	274	Stagnation in %	10.22 %		

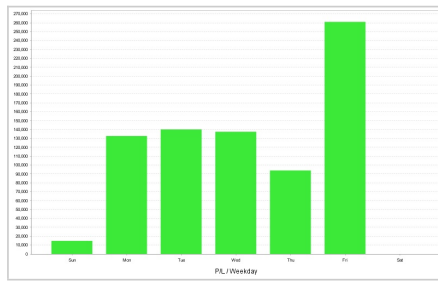
Trades

		# of Wins	918	# of Losses	485	# of Cancelled/Expired	0
Gross Profit	\$ 1713109.12	Gross Loss	\$ -932725.49	Average Win	\$ 1866.13	Average Loss	\$ -1923.15
Largest Win	\$ 63108.08	Largest Loss	\$ -37196.28	Max Consec Wins	16	Max Consec Losses	7
Avg Consec Wins	3.08	Avg Consec Loss	1.63	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

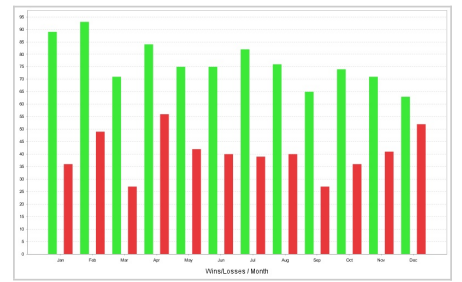
CHARTS



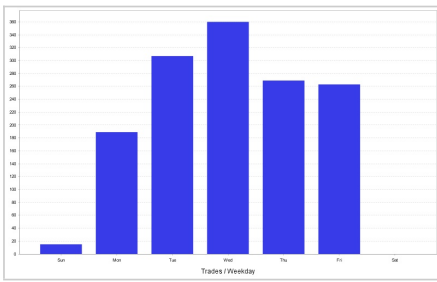
Trades by hour



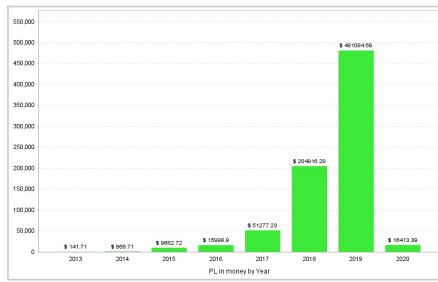
P/L by weekday



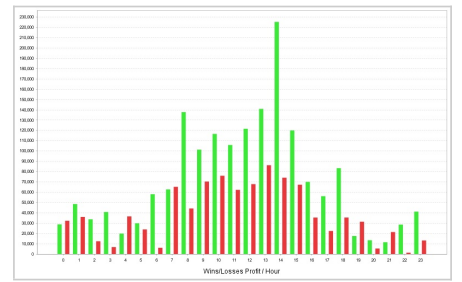
Wins/Losses by month



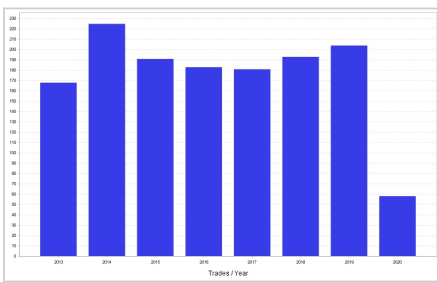
Trades by weekday



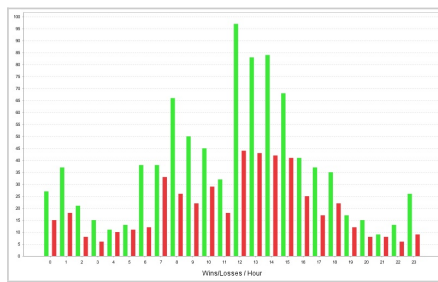
P/L by year



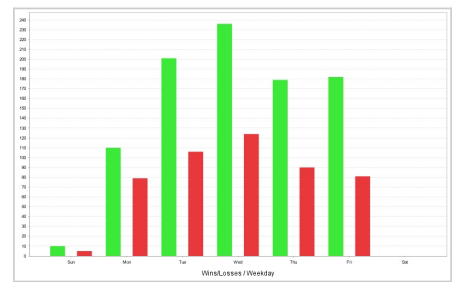
Wins/Losses Profit by hour



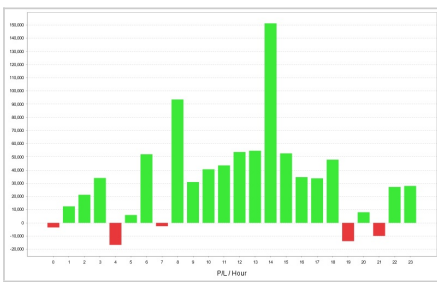
Trades by year



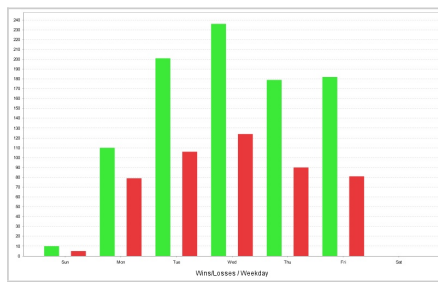
Wins/Losses by hour



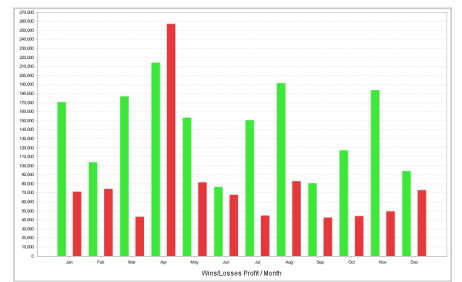
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
2	Buy	01.01.2013 23:50:26	1.04098	0.01	02.01.2013 00:07:41	1.04238	\$ 1.4	tp 1.04238
4	Buy	02.01.2013 00:39:22	1.32358	0.01	02.01.2013 00:45:07	1.32607	\$ 2.49	tp 1.32607
6	Buy	07.01.2013 09:28:46	0.83529	0.01	09.01.2013 13:06:43	0.83981	\$ 4.52	tp 0.83975
9	Buy	10.01.2013 08:58:56	1.30975	0.01	10.01.2013 12:20:37	1.31222	\$ 2.47	tp 1.31222
8	Sell	10.01.2013 08:52:04	0.9854	0.01	14.01.2013 11:28:43	0.98528	\$ 0.12	sl 0.98528