

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

### TOTAL PROFIT

**\$ 10674.35**

PROFIT IN PIPS 127882.4 PIPS  
YRLY AVG PROFIT \$ 1067.46  
YRLY AVG % RET 97.04 %  
CAGR 26.75 %

### # OF TRADES

**7927**

### SHARPE RATIO

**0.21**

### PROFIT FACTOR

**3.86**

### RETURN / DD RATIO

**83.17**

### WINNING %

**60.42 %**

### DRAWDOWN

**\$ 128.35**

### % DRAWDOWN

**2.8 %**

### DAILY AVG PROFIT

**\$ 10.85**

### MTHLY AVG PROFIT

**\$ 88.95**

### AVERAGE TRADE

**\$ 2.29**

### ANNUAL% / MAX DD% R EXPECTANCY

**9.55**

### R EXP SCORE

**533.73 R**

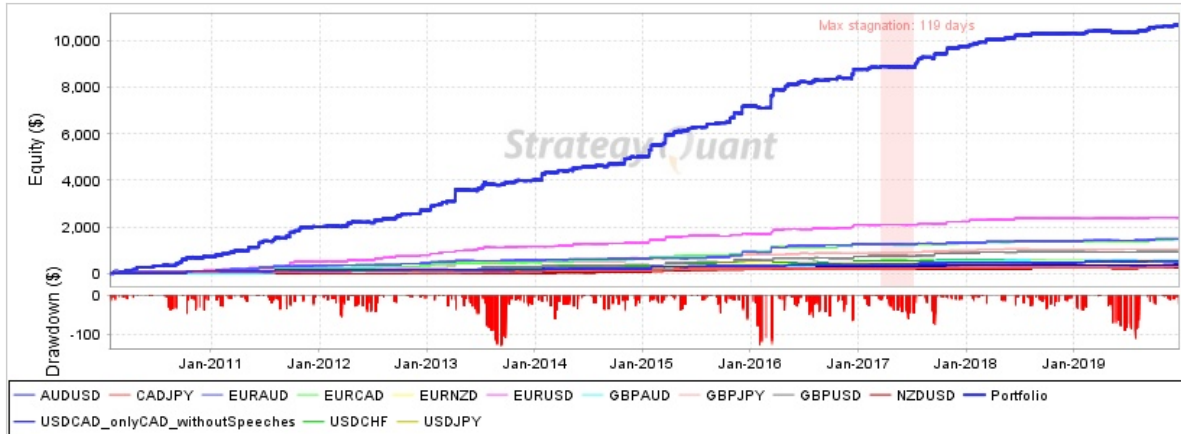
### SQN

**23.64**

### SQN SCORE

**19.95**

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	\$ 520.81	5395.4 pips	488	0.26	5.14
S3	CADJPY	CADJPY	unknown	\$ 287.36	3212.4 pips	247	0.32	4.39
S4	EURAUD	EURAUD	unknown	\$ 1478.56	21944 pips	1365	0.26	4.41
S5	EURCAD	EURCAD	unknown	\$ 1463.68	19529.8 pips	1042	0.26	3.91
S6	EURNZD	EURNZD	unknown	\$ 545.33	8476.8 pips	396	0.29	3.14
S7	EURUSD	EURUSD	unknown	\$ 2395.77	24486.7 pips	1341	0.29	4.65
S8	GBPAUD	GBPAUD	unknown	\$ 557.95	8332.2 pips	353	0.3	3.21
S9	GBPJPY	GBPJPY	unknown	\$ 1042.44	11527.1 pips	635	0.22	2.85
S10	GBPUSD	GBPUSD	unknown	\$ 918.99	9470.1 pips	781	0.22	3.69
S11	NZDUSD	NZDUSD	unknown	\$ 226.44	2369.6 pips	248	0.29	3.85
S12	USDCAD_onlyCAD_withoutSpeeches	USDCAD_onlyCAD_withoutSpeeches	unknown	\$ 371.75	4460.3 pips	468	0.24	3.15
S13	USDCHF	USDCHF	unknown	\$ 534.89	5318.9 pips	394	0.29	3.85
S14	USDJPY	USDJPY	unknown	\$ 330.38	3359.1 pips	169	0.37	5.29

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDUSD	31.76	69.78 %	\$ 16.4	1.3 %	\$ 75.3	\$ 6.27	\$ 2.36
S3	CADJPY	15.46	62.13 %	\$ 18.59	1.42 %	\$ 61.57	\$ 5.13	\$ 2.57
S4	EURAUD	45.13	58.48 %	\$ 32.76	1.62 %	\$ 162.74	\$ 13.56	\$ 5.01
S5	EURCAD	31.99	59.32 %	\$ 45.75	2.3 %	\$ 173.96	\$ 14.49	\$ 5.46
S6	EURNZD	15.16	64.95 %	\$ 35.98	2.36 %	\$ 99.15	\$ 8.26	\$ 5.19
S7	EURUSD	71.3	58 %	\$ 33.6	2.81 %	\$ 256.62	\$ 21.39	\$ 6.55
S8	GBPAUD	16.66	62.61 %	\$ 33.5	2.61 %	\$ 77.77	\$ 6.49	\$ 2.78
S9	GBPJPY	13.6	58.56 %	\$ 76.65	5.3 %	\$ 152.48	\$ 12.71	\$ 5.89
S10	GBPUSD	35.08	58.08 %	\$ 26.2	1.81 %	\$ 110.28	\$ 9.19	\$ 3.68
S11	NZDUSD	14.62	58.55 %	\$ 15.49	1.2 %	\$ 53.25	\$ 4.44	\$ 2.38
S12	USDCAD_onlyCAD_withoutSpeeches	8.87	64.78 %	\$ 41.91	2.84 %	\$ 61.96	\$ 5.16	\$ 3.64
S13	USDCHF	21.86	60.26 %	\$ 24.47	1.6 %	\$ 89.11	\$ 7.43	\$ 3.43
S14	USDJPY	23.82	60.19 %	\$ 13.87	1.21 %	\$ 92.19	\$ 7.68	\$ 3.71

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	14.19	72.89	25.22	-15.58	-44.08	-7.75	14.58	58.64	124.69	85.47	-11.34	27.35	344.28
2018	109.71	85.6	96.64	5.83	73.73	125.49	-8.3	63.09	-11.19	0.55	3.53	14.03	558.71
2017	-4.46	86.46	40.51	-33.44	6.12	-14.6	385.58	43.43	163.43	224.5	21.23	66.52	985.28

2016	-86.15	-7.89	794.77	142.89	82.76	106.97	26.4	29.81	52.18	76.71	-23.66	377.87	1572.66
2015	460.65	29.43	438.88	168.04	14.66	138.82	11.32	127.93	55.62	211.75	207.38	313.93	2178.41
2014	252.02	67.39	92.56	3.1	110.04	45.34	47.71	-35.94	99.99	226.16	77.71	26.35	1012.43
2013	220.78	122.66	47.52	486	-24.18	81.98	196.67	-44.95	100.38	101.09	-13.93	30.74	1304.76
2012	43.99	-17.38	5.3	159.12	-0.68	-12.7	113.63	60.97	122.77	76.73	9.71	151.12	712.58
2011	60.73	105.21	89.83	8.16	150.41	263.75	53.33	70.24	244.32	211.76	15.67	19.34	1292.75
2010	5.43	63.72	21.56	168.16	-0.48	61.38	38.77	44.28	203.67	79.96	-19.95	45.99	712.49

## STATS

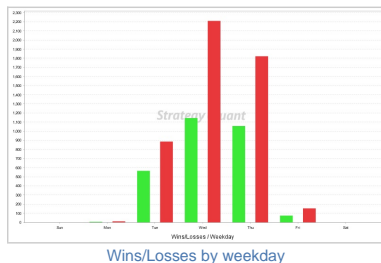
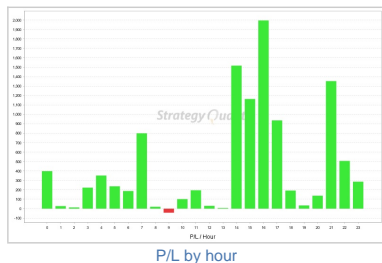
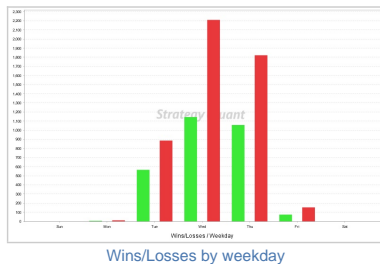
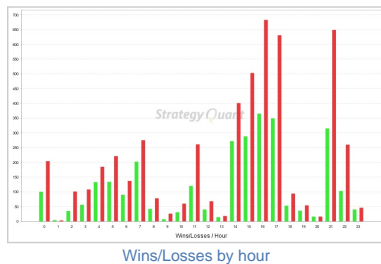
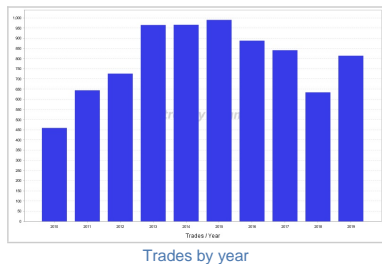
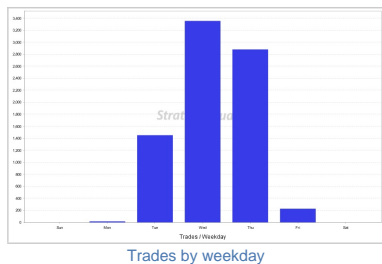
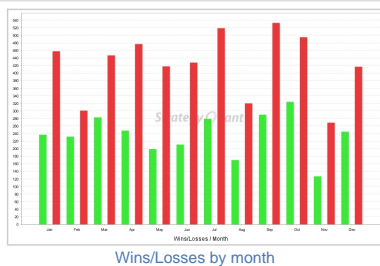
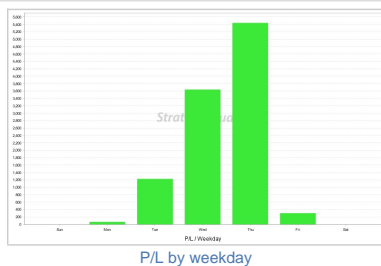
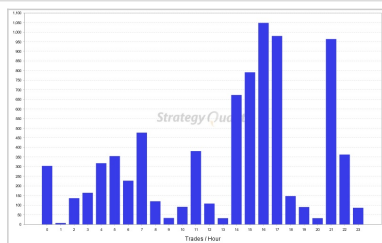
### Strategy

Wins/Losses Ratio	1.53	Payout Ratio (Avg Win/Loss)	2.53	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-50.27	Z-Probability	99.9 %
Expectancy	1.35	Deviation	\$ 5.16	Exposure	-999999999 %
Stagnation in Days	119	Stagnation in %	3.29 %		

### Trades

		# of Wins	2845	# of Losses	1864	# of Cancelled/Expired	3218
Gross Profit	\$ 14408.3	Gross Loss	\$ -3733.95	Average Win	\$ 5.06	Average Loss	\$ -2
Largest Win	\$ 58.03	Largest Loss	\$ -8.89	Max Consec Wins	22	Max Consec Losses	46
Avg Consec Wins	3.61	Avg Consec Loss	6.45	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

## CHARTS



Report generated by Quant Analyzer