

QUANT ANALYZER PORTFOLIO REPORT

Portfolio (1)

TOTAL PROFIT

\$ 14064.97

PROFIT IN PIPS 168889 PIPS
YRLY AVG PROFIT \$ 1406.47
YRLY AVG % RET 93.76 %
CAGR 26.36 %

OF TRADES

11273

SHARPE RATIO

0.2

PROFIT FACTOR

3.54

RETURN / DD RATIO

76.87

WINNING %

58.69 %

DRAWDOWN

\$ 182.98

% DRAWDOWN

2.37 %

DAILY AVG PROFIT

\$ 10.62

MTHLY AVG PROFIT

\$ 117.21

AVERAGE TRADE

\$ 2.23

ANNUAL% / MAX DD%

11.12

R EXPECTANCY

0.63 R

R EXP SCORE

710.34 R

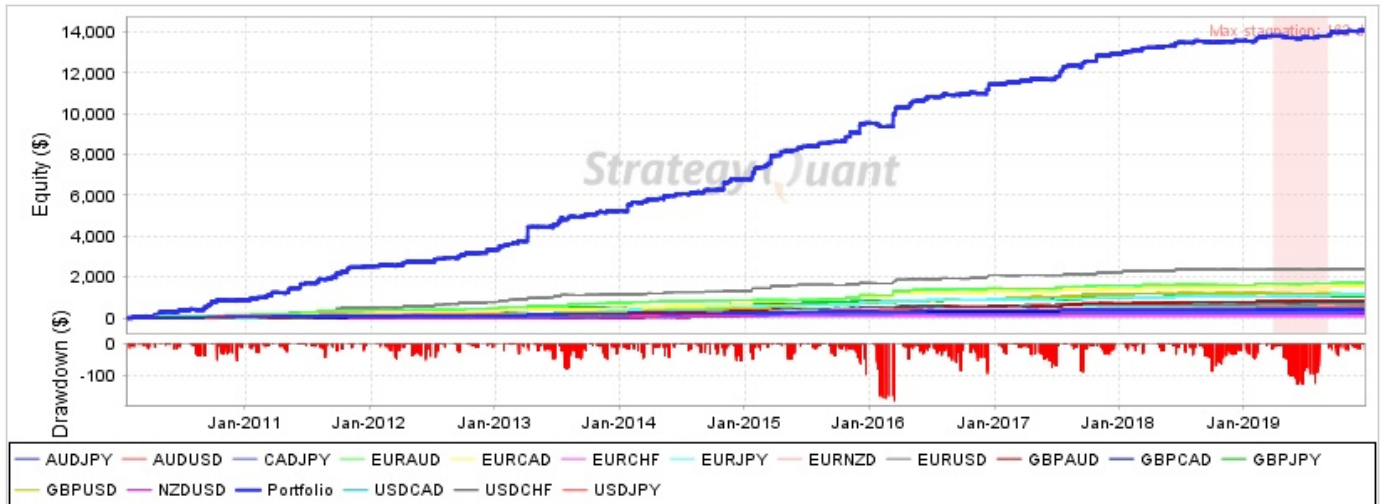
SQN

27.09

SQN SCORE

25.83

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDJPY	AUDJPY	unknown	\$ 422.74	4701.2 pips	303	0.31	4.39
S3	AUDUSD	AUDUSD	unknown	\$ 520.81	5395.4 pips	488	0.26	5.14
S4	CADJPY	CADJPY	unknown	\$ 287.36	3212.4 pips	247	0.33	4.39
S5	EURAUD	EURAUD	unknown	\$ 1727.1	25727.7 pips	1742	0.23	3.9
S6	EURCAD	EURCAD	unknown	\$ 1580.31	21173.1 pips	1326	0.22	3.57
S7	EURCHF	EURCHF	unknown	\$ 100.29	999 pips	90	0.29	4.04
S8	EURJPY	EURJPY	unknown	\$ 1140.67	12590 pips	794	0.27	3.44
S9	EURNZD	EURNZD	unknown	\$ 545.33	8476.8 pips	396	0.3	3.14
S10	EURUSD	EURUSD	unknown	\$ 2395.77	24486.7 pips	1341	0.28	4.65
S11	GBPAUD	GBPAUD	unknown	\$ 813.51	12168.1 pips	511	0.31	2.96
S12	GBPCAD	GBPCAD	unknown	\$ 420.99	5594.6 pips	202	0.37	3.56
S13	GBPJPY	GBPJPY	unknown	\$ 1042.44	11527.1 pips	635	0.2	2.85
S14	GBPUSD	GBPUSD	unknown	\$ 1184.03	12294.8 pips	1353	0.17	2.88
S15	NZDUSD	NZDUSD	unknown	\$ 226.44	2369.6 pips	248	0.29	3.85
S16	USDCAD	USDCAD	unknown	\$ 692.21	8533.6 pips	795	0.27	3.14
S17	USDCHF	USDCHF	unknown	\$ 634.59	6279.8 pips	633	0.26	2.88
S18	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	AUDJPY	20.79	67.51 %	\$ 20.33	1.12 %	\$ 67.64	\$ 5.64	\$ 2.75
S3	AUDUSD	31.76	69.78 %	\$ 16.4	0.97 %	\$ 75.3	\$ 6.27	\$ 2.36
S4	CADJPY	15.46	62.13 %	\$ 18.59	1.09 %	\$ 61.57	\$ 5.13	\$ 2.57
S5	EURAUD	49.64	55.19 %	\$ 34.79	1.32 %	\$ 183.46	\$ 15.28	\$ 4.39
S6	EURCAD	27.59	55.95 %	\$ 57.28	2.08 %	\$ 178.91	\$ 14.91	\$ 4.18
S7	EURCHF	4.22	54.35 %	\$ 23.74	1.47 %	\$ 66.86	\$ 5.57	\$ 3.58

S8	EURJPY	25.06	56.19 %	\$ 45.52	2 %	\$ 130.33	\$ 10.86	\$ 3.63
S9	EURNZD	15.16	64.95 %	\$ 35.98	1.87 %	\$ 99.15	\$ 8.26	\$ 5.19
S10	EURUSD	71.3	58 %	\$ 33.6	2.1 %	\$ 256.62	\$ 21.39	\$ 6.55
S11	GBPAUD	25.54	59.88 %	\$ 31.85	1.81 %	\$ 99.53	\$ 8.3	\$ 2.83
S12	GBPCAD	11.15	62.87 %	\$ 37.77	1.95 %	\$ 75.28	\$ 6.28	\$ 3.42
S13	GBPJPY	13.6	58.56 %	\$ 76.65	3.98 %	\$ 152.48	\$ 12.71	\$ 5.89
S14	GBPUSD	24.77	54.11 %	\$ 47.81	2.92 %	\$ 125.7	\$ 10.48	\$ 2.55
S15	NZDUSD	14.62	58.55 %	\$ 15.49	0.92 %	\$ 53.25	\$ 4.44	\$ 2.38
S16	USDCAD	15.72	64 %	\$ 44.03	2.27 %	\$ 88.39	\$ 7.36	\$ 4
S17	USDCHF	15.57	56.42 %	\$ 40.77	1.96 %	\$ 80.12	\$ 6.68	\$ 2.29
S18	USDJPY	23.82	60.19 %	\$ 13.87	0.9 %	\$ 92.19	\$ 7.68	\$ 3.71

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	17.91	176.61	49.42	-26.6	-72.01	35.23	8.8	50.1	167.71	88.41	-17.31	28.45	506.72
2018	103.65	74.2	112.31	28.97	71.04	155.91	-14.91	80.31	-58.71	34.13	2.69	27.76	617.35
2017	13.36	96.49	85.99	63.62	-16.62	122.79	511.13	62.77	192.91	278.1	12.07	81.58	1504.19
2016	-143	-19.28	954.49	181.65	135.87	200	34.61	34.11	41.52	72.05	-29.62	441.38	1903.78
2015	508.94	124.75	520.72	229.76	33.36	182.17	7.95	148.73	83.23	235.65	198.51	466.87	2740.64
2014	303.7	108.71	164.44	15.4	141.91	86.88	57.81	12.24	114.21	364.18	194.92	-19.25	1545.15
2013	213.61	130.88	72.06	689.41	-9.59	138.83	366.03	-13.09	129.63	138.88	40	6.99	1903.64
2012	57.74	-4.77	-7.57	170.4	-0.91	-4.51	141.47	64.87	136.71	66.15	42.2	150.23	812.01
2011	60.76	104.66	205.44	-0.95	218.35	252.7	63.55	142.18	259.97	268.99	25.62	57.75	1659.02
2010	-2.64	64.95	13.6	208.45	23.79	74.25	35.75	100.52	281.67	60.3	-15.19	27.02	872.47

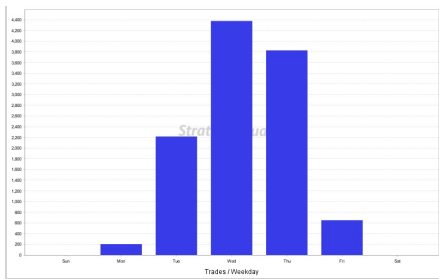
STATS

Strategy					
Wins/Losses Ratio	1.42	Payout Ratio (Avg Win/Loss)	2.49	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-58.25	Z-Probability	99.9 %
Expectancy	1.25	Deviation	\$ 4.99	Exposure	-999999999 %
Stagnation in Days	162	Stagnation in %	4.47 %		

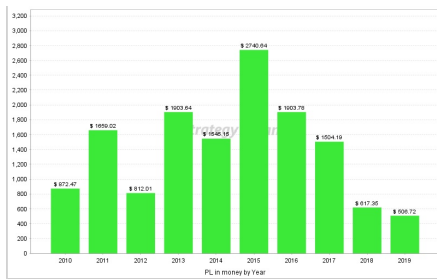
Trades							
		# of Wins	3973	# of Losses	2796	# of Cancelled/Expired	4504
Gross Profit	\$ 19612.35	Gross Loss	\$ -5547.38	Average Win	\$ 4.94	Average Loss	\$ -1.98
Largest Win	\$ 58.03	Largest Loss	\$ -8.89	Max Consec Wins	26	Max Consec Losses	39
Avg Consec Wins	3.5	Avg Consec Loss	6.43	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

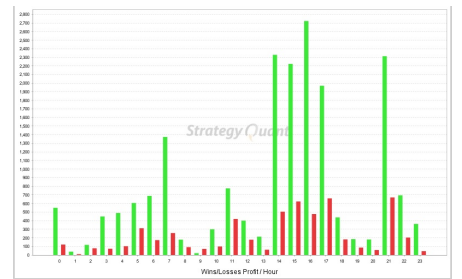




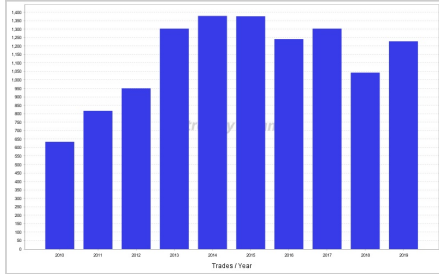
Trades by weekday



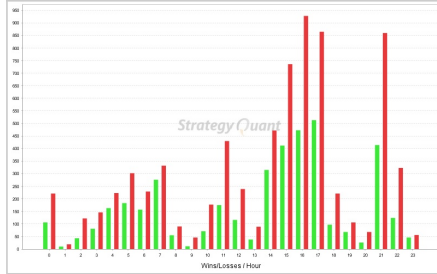
P/L by year



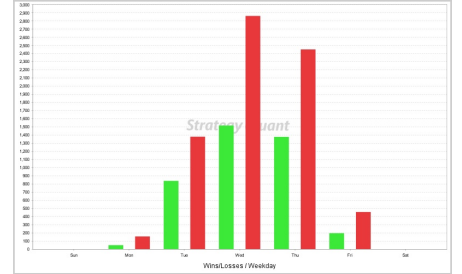
Wins/Losses Profit by hour



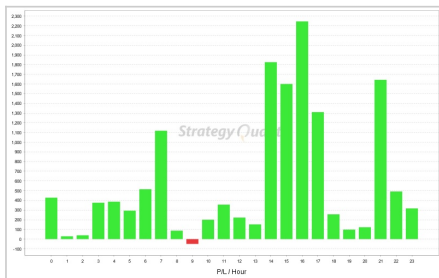
Trades by year



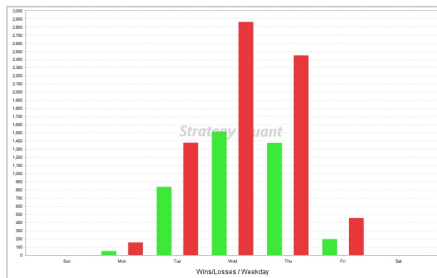
Wins/Losses by hour



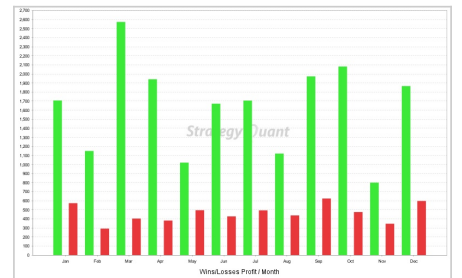
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month