

# QUANT ANALYZER PORTFOLIO REPORT

Aura EA v1.0

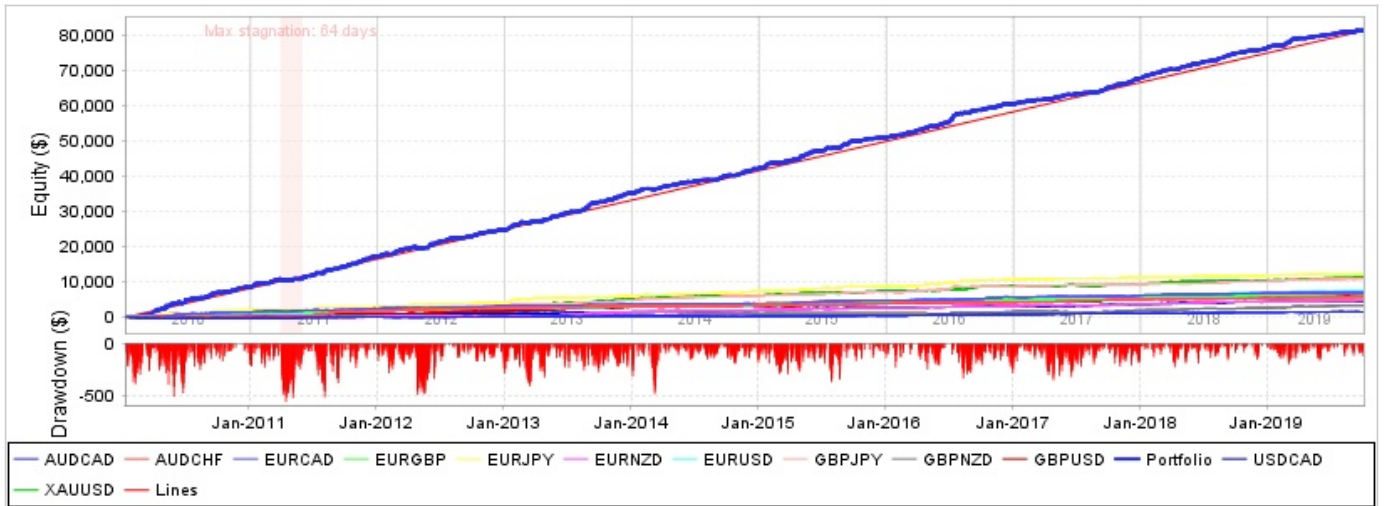
## TOTAL PROFIT

**\$ 81303.76**

PROFIT IN PIPS 196557.6 PIPS  
 YRLY AVG PROFIT \$ 8338.27  
 YRLY AVG % RET 83.38 %  
 CAGR 24.75 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
5084	0.2	1.95	144.34	66.27 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 563.28	3.83 %	\$ 25.02	\$ 694.9	\$ 49.54
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
6.46	0.32 R	167.7 R	22.05	16.98

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	\$ 1437.11	2056 pips	355	0.13	1.31
S3	AUDCHF	AUDCHF	unknown	\$ 5551.93	5681.5 pips	423	0.28	1.85
S4	EURCAD	EURCAD	unknown	\$ 6999.78	9578.9 pips	476	0.31	1.99
S5	EURGBP	EURGBP	unknown	\$ 6639.5	5455 pips	494	0.32	2.02
S6	EURJPY	EURJPY	unknown	\$ 12118.91	13488.5 pips	574	0.36	2.28
S7	EURNZD	EURNZD	unknown	\$ 4675.35	7737.3 pips	418	0.22	1.64
S8	EURUSD	EURUSD	unknown	\$ 7429.27	7706.2 pips	459	0.31	2.04
S9	GBPJPY	GBPJPY	unknown	\$ 10945.95	12313.2 pips	417	0.41	2.34
S10	GBPNZD	GBPNZD	unknown	\$ 3262.26	5384.2 pips	237	0.23	1.63
S11	GBPUSD	GBPUSD	unknown	\$ 6538.61	6876 pips	454	0.26	1.77
S12	USDCAD	USDCAD	unknown	\$ 4505.13	5870.8 pips	412	0.27	1.85
S13	XAUUSD	XAUUSD	unknown	\$ 11199.96	114410 pips	365	0.35	2.17

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	3.38	58.03 %	\$ 424.81	4.25 %	\$ 174.4	\$ 14.52	\$ 1.91
S3	AUDCHF	15.26	65.72 %	\$ 363.76	3.57 %	\$ 680.41	\$ 56.65	\$ 7.34
S4	EURCAD	26.81	66.81 %	\$ 261.04	2.21 %	\$ 808.21	\$ 67.31	\$ 7.27
S5	EURGBP	38.62	68.22 %	\$ 171.92	1.42 %	\$ 737.07	\$ 61.48	\$ 8.21
S6	EURJPY	39.75	69.69 %	\$ 304.84	2.72 %	\$ 1385.86	\$ 115.42	\$ 11.8
S7	EURNZD	17.63	62.92 %	\$ 265.12	2.54 %	\$ 644.26	\$ 53.74	\$ 5.98
S8	EURUSD	24.26	67.32 %	\$ 306.26	2.27 %	\$ 918.7	\$ 76.59	\$ 8.25
S9	GBPJPY	34.21	70.02 %	\$ 319.97	2.68 %	\$ 1263.12	\$ 105.25	\$ 13.58
S10	GBPNZD	7.06	63.29 %	\$ 462.27	3.94 %	\$ 621.07	\$ 51.78	\$ 7.66
S11	GBPUSD	21.44	64.32 %	\$ 304.99	2.65 %	\$ 732.79	\$ 61.11	\$ 8.34
S12	USDCAD	15.42	66.5 %	\$ 292.09	2.86 %	\$ 551.11	\$ 45.97	\$ 6.14

**MONTHLY PERFORMANCE (\$)**

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	675.54	770.88	1243.53	221	512.05	371.8	609.63	124.42	380.72	-36.66	0	0	4872.91
2018	1049.49	567.16	958.46	478.59	1000.51	649.93	389.52	1051.31	832.62	511.07	330.7	770.48	8589.84
2017	457.42	429.21	421.44	277.98	819.69	415.76	281.99	178.29	1231.72	1026.35	577.73	1106.46	7224.04
2016	574.24	595.44	920.83	695.21	614.54	1019.76	2389.97	295.6	736.5	769	627.63	437.28	9676
2015	1347.45	117.39	843.2	897.67	1293.87	509.15	806.94	681.27	1312	239.75	478.29	196.46	8723.44
2014	1016.22	182.79	502.49	608.97	591.09	387.88	338.74	36.16	1250.12	194.89	1059.18	809.53	6978.06
2013	1464.88	724.15	499.53	379	1005.76	903.9	323.57	1521.04	1152.23	802.99	775.96	1028.94	10581.95
2012	722.66	703.52	695.01	298.46	538.57	1313.14	737.4	283.1	380.85	998.15	391.86	337.62	7400.34
2011	1149.65	193.76	953.92	-128.08	240.63	1035.05	787.73	1005.64	730.37	775.01	1332.78	780	8856.46
2010	-140.11	466.02	926.8	1279.09	1404.04	402.76	919.29	505.24	1320.37	186.03	831.72	299.47	8400.72

**STATS**

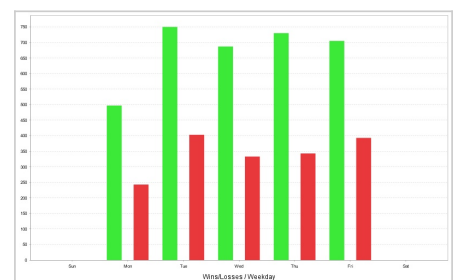
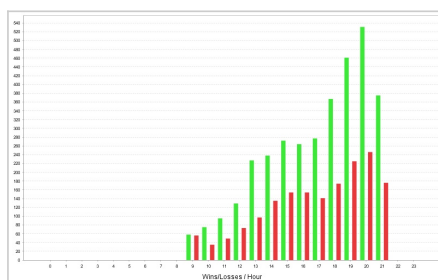
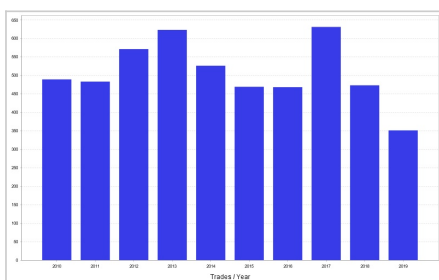
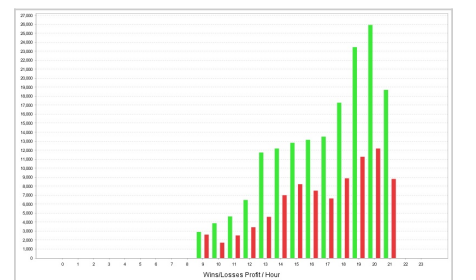
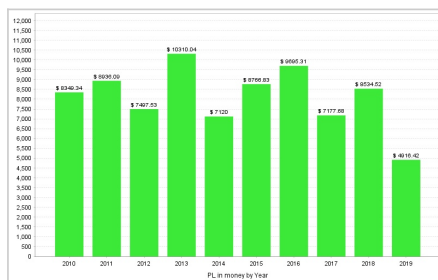
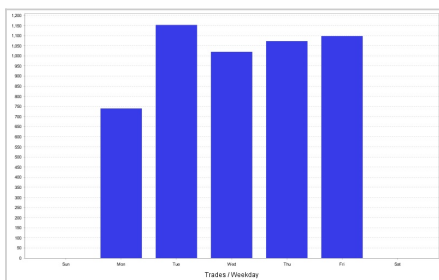
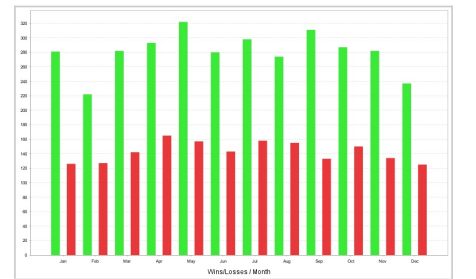
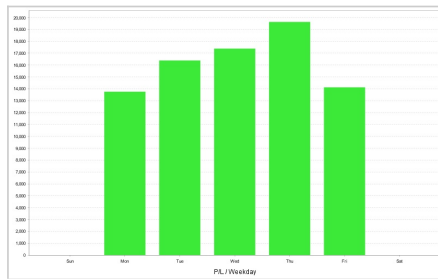
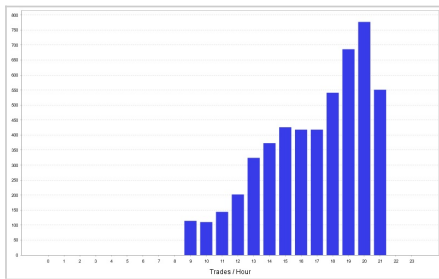
**Strategy**

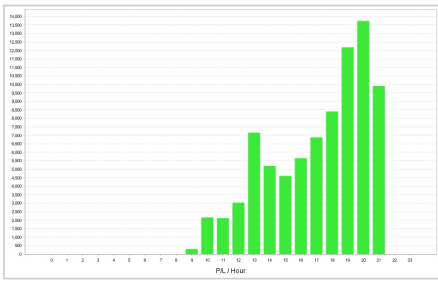
Wins/Losses Ratio	1.96	Payout Ratio (Avg Win/Loss)	0.99	Average # of Bars in Trade	0
AHPR	0.04	Z-Score	-6.7	Z-Probability	0 %
Expectancy	15.99	Deviation	\$ 61.64	Exposure	-99999999 %
Stagnation in Days	64	Stagnation in %	1.8 %		

**Trades**

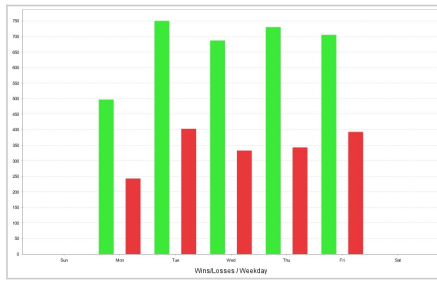
		# of Wins	3369	# of Losses	1715	# of Cancelled/Expired	0
Gross Profit	\$ 166576.7	Gross Loss	\$ -85272.94	Average Win	\$ 49.44	Average Loss	\$ -49.72
Largest Win	\$ 367.9	Largest Loss	\$ -203	Max Consec Wins	20	Max Consec Losses	9
Avg Consec Wins	3.27	Avg Consec Loss	1.66	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

**CHARTS**

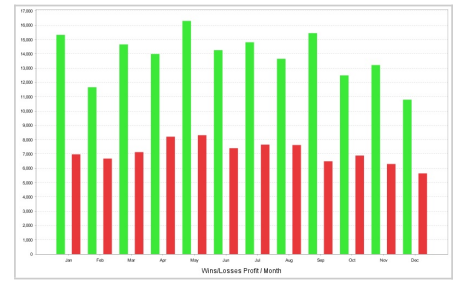




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer