QUANT ANALYZER PORTFOLIO REPORT

AutoGenEA v2.6

TOTAL PROFIT

$ 87884.85

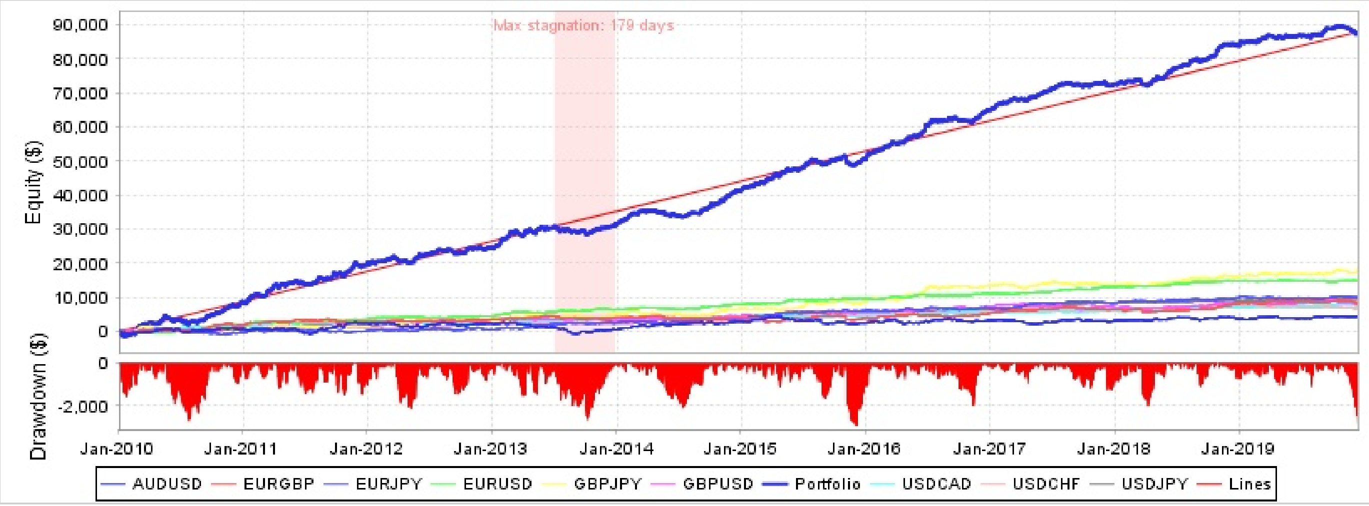
PROFIT IN PIPS	99834.5 PIPS
YRLY AVG PROFIT	$ 8788.74
YRLY AVG % RET	9.77 %
CAGR	7.05 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
13880	0	1.31	29.86	47.6 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 2943.45	2.88 %	$ 24.18	$ 732.37	$ 47.76

ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.45	0.12 R	172.77 R	10.51	12.49

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	$ 4390.37	6341.8 pips	1546	0.04	1.09
S3	EURGBP	EURGBP	unknown	$ 7834.93	8444.2 pips	938	0.09	1.3
S4	EURJPY	EURJPY	unknown	$ 10078.46	11855.5 pips	1621	0.07	1.25
S5	EURUSD	EURUSD	unknown	$ 14915.98	15760.1 pips	2344	0.14	1.67
S6	GBPJPY	GBPJPY	unknown	$ 18614.86	21487.9 pips	2301	0.09	1.29
S7	GBPUSD	GBPUSD	unknown	$ 7881.57	9070.2 pips	1926	0.06	1.2
S8	USDCAD	USDCAD	unknown	$ 7741.09	9657.1 pips	1772	0.08	1.34
S9	USDCHF	USDCHF	unknown	$ 6758.59	6942.9 pips	641	0.16	1.55
S10	USDJPY	USDJPY	unknown	$ 9669	10274.8 pips	791	0.2	1.68

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDUSD	1.22	59.36 %	$ 3592.34	28.35 %	$ 438.92	$ 36.59	$ 1.65
S3	EURGBP	4.43	53.52 %	$ 1767.26	12.14 %	$ 789.84	$ 65.84	$ 2.68
S4	EURJPY	4.73	53.15 %	$ 2128.64	19.11 %	$ 1007.97	$ 83.99	$ 3.13
S5	EURUSD	29.41	46.06 %	$ 507.24	3.55 %	$ 1491.34	$ 124.3	$ 5.53
S6	GBPJPY	8.28	32.96 %	$ 2248.9	19.39 %	$ 1861.97	$ 155.12	$ 5.46
S7	GBPUSD	4.61	43 %	$ 1710.51	10.89 %	$ 788.16	$ 65.68	$ 2.89
S8	USDCAD	6.8	40.62 %	$ 1138.19	8.38 %	$ 774.28	$ 64.51	$ 2.47
S9	USDCHF	10.36	47.43 %	$ 652.22	4.85 %	$ 687.04	$ 57.28	$ 4.7
S10	USDJPY	16.47	60.18 %	$ 586.95	4.18 %	$ 966.66	$ 80.58	$ 4.85

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	1517.43	-95.42	1736.98	-367.54	-29.77	357.05	-505.42	658.3	1815.74	667.12	-1341.61	-321.6	4091.26
2018	270.91	616.98	-987.48	1102.94	1753.72	1981.32	1037.75	1320.67	256.26	2460.42	1956.89	-601.8	11168.58
2017	1725.75	745.7	655.69	337.57	1268.96	1679.72	1053.3	-198.57	-464.48	748.69	559.39	-633.66	7478.06

2016	2240.33	1628.86	532.16	1342.53	699.62	3519.11	1066.34	1125.39	-893.84	-74.73	1161.05	2242.91	14589.73
2015	1394.47	1255.12	960.22	1684.24	784.72	545.49	2060.93	-1083	1307.92	1271.18	-2634.48	1639.89	9186.7
2014	1670.53	1547.92	797.04	-649.72	-593.45	-343.15	449.87	200.96	1707.61	2240.09	1633.35	1175.01	9836.06
2013	2015.97	1769.22	-553.95	886.98	1203.33	92.86	-839.26	-88.76	-418.56	869.33	654.81	1012.35	6604.32
2012	381.68	404.55	-267.05	-299.22	2375.13	16.38	1130.81	40.51	-763.55	1147.21	-12.11	590.72	4745.06
2011	1769.88	126.98	2578.99	968.57	613.53	-968.86	636.44	816.65	1406.44	1064.66	1951.05	703.95	11668.28
2010	-996.36	2062.92	1375.33	99.38	1188.82	-604.16	-355.07	646.41	1672.71	709.19	2279.67	437.96	8516.8

STATS

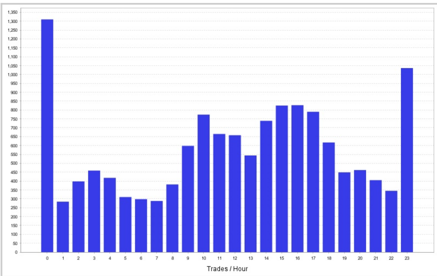
Strategy

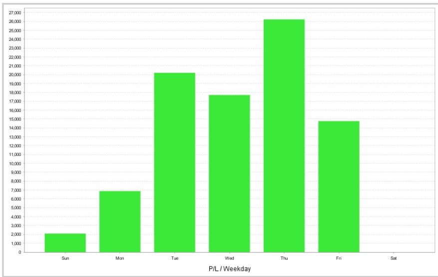
Wins/Losses Ratio	0.91	Payout Ratio (Avg Win/Loss)	1.44	Average # of Bars in Trade	0
AHPR	0	Z-Score	-13.77	Z-Probability	99.9 %
Expectancy	6.33	Deviation	$ 82.18	Exposure	-999999999 %
Stagnation in Days	179	Stagnation in %	4.93 %		

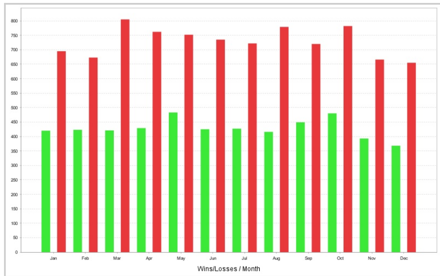
Trades

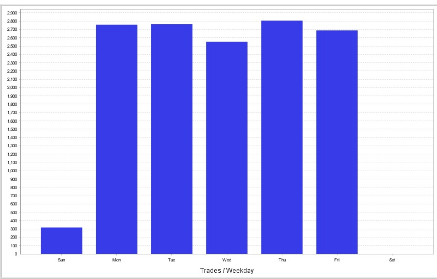
		# of Wins	5134	# of Losses	5652	# of Cancelled/Expired	3094
Gross Profit	$ 375425.84	Gross Loss	$ -287540.99	Average Win	$ 73.13	Average Loss	$ -50.87
Largest Win	$ 325.07	Largest Loss	$ -287.13	Max Consec Wins	12	Max Consec Losses	23
Avg Consec Wins	1.8	Avg Consec Loss	3.06	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

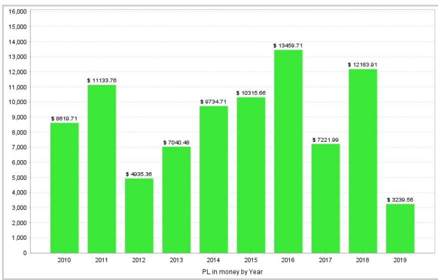
CHARTS

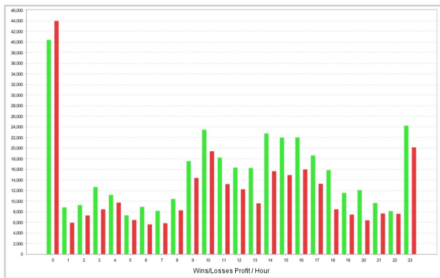

Trades by hour

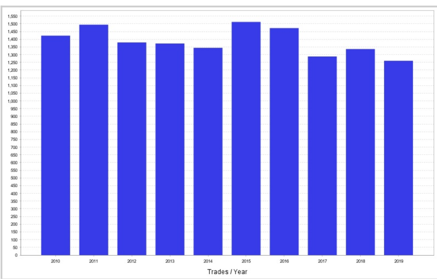

P/L by weekday

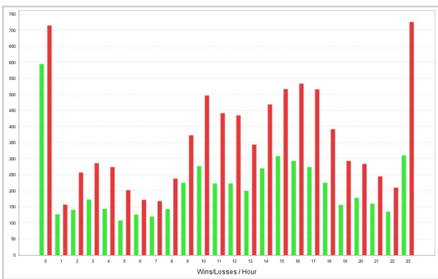

Wins/Losses by month

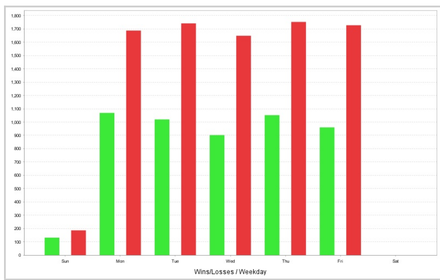

Trades by weekday

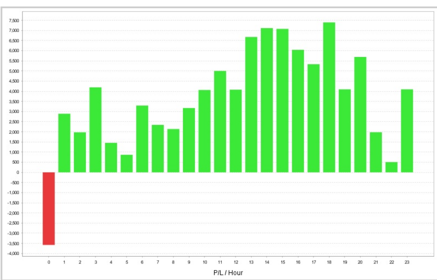

P/L by year

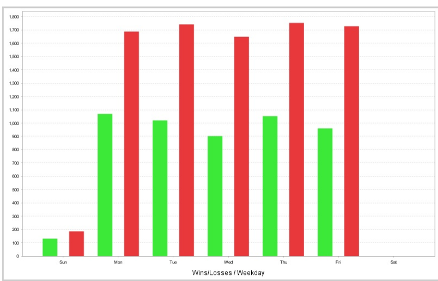

Wins/Losses Profit by hour

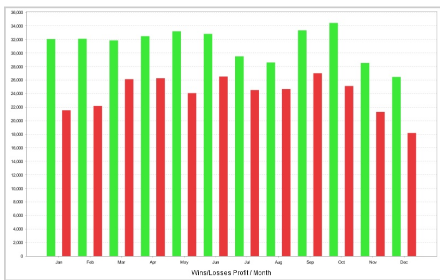

Trades by year


Wins/Losses by hour


Wins/Losses by weekday


P/L by hour


Wins/Losses by weekday


Wins/Losses Profit by month