

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

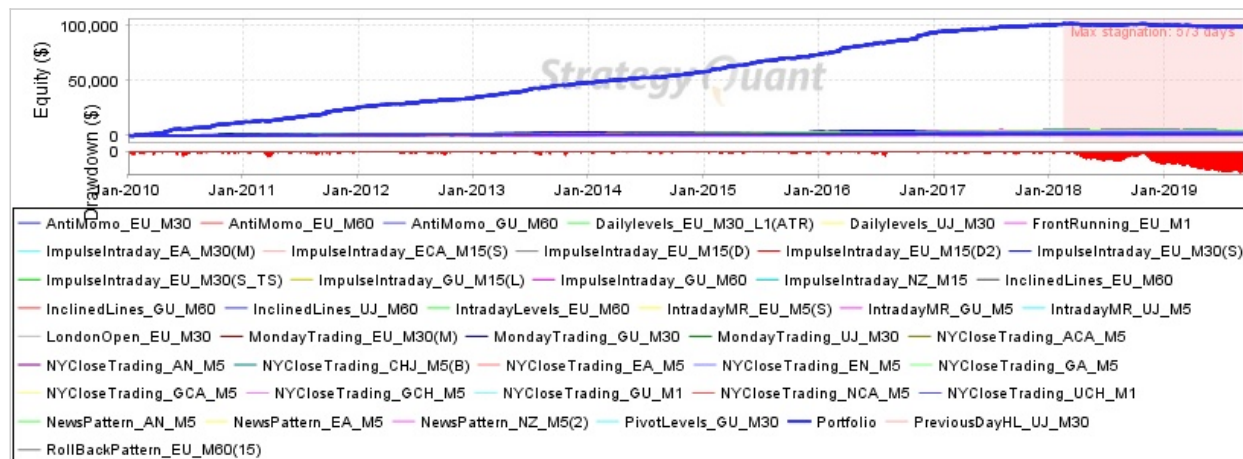
TOTAL PROFIT

\$ 99084.09

PROFIT IN PIPS 119224.2 PIPS
 YRLY AVG PROFIT \$ 10162.48
 YRLY AVG % RET 101.62 %
 CAGR 26.99 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
75500	0	1.67	36.09	64.72 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 2745.83	4.79 %	\$ 28.55	\$ 846.87	\$ 5.24
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
5.64	0.05 R	395.27 R	21.21	54.81

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AntiMomo_EU_M30	AntiMomo_EU_M30	unknown	\$ 1129.1	1215.6 pips	3502	0	1.56
S3	AntiMomo_EU_M60	AntiMomo_EU_M60	unknown	\$ 1882.3	1951.8 pips	2873	0.09	1.79
S4	AntiMomo_GU_M60	AntiMomo_GU_M60	unknown	\$ 2445.2	2538.7 pips	2723	0.05	1.47
S5	Dailylevels_EU_M30_L1(ATR)	Dailylevels_EU_M30_L1(ATR)	unknown	\$ 3657.2	3833.7 pips	1646	0.1	1.72
S6	Dailylevels_UJ_M30	Dailylevels_UJ_M30	unknown	\$ 2439.72	2759.2 pips	1108	0.09	1.53
S7	FrontRunning_EU_M1	FrontRunning_EU_M1	unknown	\$ 342.2	483.2 pips	282	0.22	1.86
S8	ImpulseIntraday_EA_M30(M)	ImpulseIntraday_EA_M30(M)	unknown	\$ 3392.58	5174.3 pips	337	0.25	1.79
S9	ImpulseIntraday_ECA_M15(S)	ImpulseIntraday_ECA_M15(S)	unknown	\$ 3519.57	4822.9 pips	240	0.24	1.76
S10	ImpulseIntraday_EU_M15(D)	ImpulseIntraday_EU_M15(D)	unknown	\$ 2415.6	2523.1 pips	215	0.29	2.25
S11	ImpulseIntraday_EU_M15(D2)	ImpulseIntraday_EU_M15(D2)	unknown	\$ 2468.2	2582.2 pips	228	0.22	1.65
S12	ImpulseIntraday_EU_M30(S)	ImpulseIntraday_EU_M30(S)	unknown	\$ 4725.5	4892 pips	333	0.3	2.02
S13	ImpulseIntraday_EU_M30(S_TS)	ImpulseIntraday_EU_M30(S_TS)	unknown	\$ 4326.5	4500 pips	347	0.29	1.96
S14	ImpulseIntraday_GU_M15(L)	ImpulseIntraday_GU_M15(L)	unknown	\$ 1202	1234.5 pips	65	0.28	2.03
S15	ImpulseIntraday_GU_M60	ImpulseIntraday_GU_M60	unknown	\$ 2880.3	3008.3 pips	256	0.17	1.52
S16	ImpulseIntraday_NZ_M15	ImpulseIntraday_NZ_M15	unknown	\$ 2008.3	2073.3 pips	130	0.32	2.16
S17	InclinedLines_EU_M60	InclinedLines_EU_M60	unknown	\$ 3804.3	3992.3 pips	376	0.18	1.56
S18	InclinedLines_GU_M60	InclinedLines_GU_M60	unknown	\$ 3839.3	4013.3 pips	348	0.15	1.45
S19	InclinedLines_UJ_M60	InclinedLines_UJ_M60	unknown	\$ 2213.49	2510.4 pips	453	0.1	1.27
S20	IntradayLevels_EU_M60	IntradayLevels_EU_M60	unknown	\$ 3436.1	3620.6 pips	3740	0.07	1.56
S21	IntradayMR_EU_M5(S)	IntradayMR_EU_M5(S)	unknown	\$ 3313.6	4147.6 pips	1668	0.15	1.47
S22	IntradayMR_GU_M5	IntradayMR_GU_M5	unknown	\$ 2430.2	2624.2 pips	388	0.18	1.45
S23	IntradayMR_UJ_M5	IntradayMR_UJ_M5	unknown	\$ 2465.18	2838 pips	507	0.2	1.75
S24	LondonOpen_EU_M30	LondonOpen_EU_M30	unknown	\$ 1134.8	1252.8 pips	236	0.21	1.65
S25	MondayTrading_EU_M30(M)	MondayTrading_EU_M30(M)	unknown	\$ 2767	2921 pips	308	0.31	2.12
S26	MondayTrading_GU_M30	MondayTrading_GU_M30	unknown	\$ 2948.8	3037.8 pips	178	0.4	2.28
S27	MondayTrading_UJ_M30	MondayTrading_UJ_M30	unknown	\$ 2439.97	2461.2 pips	233	0.3	2.01
S28	NYCloseTrading_ACA_M5	NYCloseTrading_ACA_M5	unknown	\$ 1634.63	2623.6 pips	9131	0	1.79
S29	NYCloseTrading_AN_M5	NYCloseTrading_AN_M5	unknown	\$ 1665.72	3176.9 pips	5682	0	2.13
S30	NYCloseTrading_CHJ_M5(B)	NYCloseTrading_CHJ_M5(B)	unknown	\$ 1480	1980.9 pips	500	0.12	1.46

S31	NYCloseTrading_EA_M5	NYCloseTrading_EA_M5	unknown	\$ 1717.09	3054.8 pips	7045	0	1.59
S32	NYCloseTrading_EN_M5	NYCloseTrading_EN_M5	unknown	\$ 3711.51	6719.8 pips	12917	0	1.58
S33	NYCloseTrading_GA_M5	NYCloseTrading_GA_M5	unknown	\$ 1573.6	2604.2 pips	412	0.24	1.79
S34	NYCloseTrading_GCA_M5	NYCloseTrading_GCA_M5	unknown	\$ 1616.59	2351.4 pips	4412	0	2.43
S35	NYCloseTrading_GCH_M5	NYCloseTrading_GCH_M5	unknown	\$ 1143.13	1235.5 pips	4007	0	2.8
S36	NYCloseTrading_GU_M1	NYCloseTrading_GU_M1	unknown	\$ 1138	1401.5 pips	527	0.2	1.8
S37	NYCloseTrading_NCA_M5	NYCloseTrading_NCA_M5	unknown	\$ 670.32	1088.7 pips	302	0.12	1.41
S38	NYCloseTrading_UCH_M1	NYCloseTrading_UCH_M1	unknown	\$ 1122.48	1345.5 pips	575	0.25	1.75
S39	NewsPattern_AN_M5	NewsPattern_AN_M5	unknown	\$ 1316.8	2212.6 pips	167	0.29	1.99
S40	NewsPattern_EA_M5	NewsPattern_EA_M5	unknown	\$ 2323.18	3569 pips	231	0.27	1.86
S41	NewsPattern_NZ_M5(2)	NewsPattern_NZ_M5(2)	unknown	\$ 2608.4	2740.4 pips	264	0.35	2.15
S42	PivotLevels_GU_M30	PivotLevels_GU_M30	unknown	\$ 596.5	829 pips	5762	0	1.1
S43	PreviousDayHL_UJ_M30	PreviousDayHL_UJ_M30	unknown	\$ 2880.93	2919.2 pips	644	0.15	1.82
S44	RollBackPattern_EU_M60(15)	RollBackPattern_EU_M60(15)	unknown	\$ 2258.2	2359.2 pips	202	0.23	2.25

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AntiMomo_EU_M30	3.58	57.8 %	\$ 315.7	2.78 %	\$ 115.8	\$ 9.65	\$ 0.59
S3	AntiMomo_EU_M60	5.2	46.04 %	\$ 361.8	3.46 %	\$ 193.09	\$ 16.09	\$ 1.26
S4	AntiMomo_GU_M60	6.44	47.59 %	\$ 379.7	3.45 %	\$ 250.75	\$ 20.9	\$ 1.59
S5	Dailylevels_EU_M30_L1(ATR)	13.99	59.21 %	\$ 261.4	2.26 %	\$ 375.14	\$ 31.26	\$ 1.19
S6	Dailylevels_UJ_M30	8.13	53.02 %	\$ 300.13	2.41 %	\$ 250.23	\$ 20.85	\$ 1.4
S7	FrontRunning_EU_M1	8.64	73.4 %	\$ 39.6	0.4 %	\$ 39.9	\$ 3.32	\$ 1.07
S8	ImpulseIntraday_EA_M30(M)	11.46	53.12 %	\$ 295.94	2.27 %	\$ 380.53	\$ 31.71	\$ 8.72
S9	ImpulseIntraday_ECA_M15(S)	5.23	44.58 %	\$ 672.5	4.76 %	\$ 410.03	\$ 34.17	\$ 10.14
S10	ImpulseIntraday_EU_M15(D)	14.42	53.49 %	\$ 167.5	1.34 %	\$ 326.27	\$ 27.14	\$ 12.65
S11	ImpulseIntraday_EU_M15(D2)	3.62	40.35 %	\$ 681.8	5.2 %	\$ 322.17	\$ 26.83	\$ 8.07
S12	ImpulseIntraday_EU_M30(S)	18.83	48.05 %	\$ 251	1.68 %	\$ 524.49	\$ 43.75	\$ 11.36
S13	ImpulseIntraday_EU_M30(S_TS)	19.03	50.43 %	\$ 227.3	1.57 %	\$ 480.28	\$ 40.06	\$ 10.4
S14	ImpulseIntraday_GU_M15(L)	5.21	50.77 %	\$ 230.8	2.02 %	\$ 281.82	\$ 23.57	\$ 12.02
S15	ImpulseIntraday_GU_M60	5.24	48.83 %	\$ 549.2	4.14 %	\$ 338.89	\$ 28.24	\$ 7.39
S16	ImpulseIntraday_NZ_M15	13.05	54.62 %	\$ 153.9	1.39 %	\$ 305.88	\$ 25.42	\$ 10.8
S17	InclinedLines_EU_M60	7.5	54.52 %	\$ 507	4.09 %	\$ 404.31	\$ 33.67	\$ 5.01
S18	InclinedLines_GU_M60	5.81	52.3 %	\$ 660.4	6.31 %	\$ 411.73	\$ 34.28	\$ 5.03
S19	InclinedLines_UJ_M60	4.66	49.01 %	\$ 474.75	3.9 %	\$ 235.13	\$ 19.59	\$ 2.4
S20	IntradayLevels_EU_M60	8.37	53.66 %	\$ 410.5	3.61 %	\$ 352.47	\$ 29.37	\$ 1.36
S21	IntradayMR_EU_M5(S)	12.79	74.46 %	\$ 259.1	2.1 %	\$ 371.65	\$ 30.97	\$ 3.03
S22	IntradayMR_GU_M5	3.55	68.81 %	\$ 685.5	5.25 %	\$ 275.09	\$ 22.93	\$ 6.6
S23	IntradayMR_UJ_M5	12.08	63.12 %	\$ 204.06	1.91 %	\$ 271.32	\$ 22.62	\$ 4.74
S24	LondonOpen_EU_M30	3.9	60.59 %	\$ 291.3	2.88 %	\$ 132.14	\$ 11.02	\$ 2.55
S25	MondayTrading_EU_M30(M)	13.33	81.17 %	\$ 207.5	1.63 %	\$ 294.31	\$ 24.49	\$ 5.21
S26	MondayTrading_GU_M30	8.27	73.6 %	\$ 356.4	2.69 %	\$ 367.77	\$ 30.72	\$ 8.33
S27	MondayTrading_UJ_M30	6.56	63.09 %	\$ 372.17	2.92 %	\$ 268.92	\$ 22.39	\$ 5.43
S28	NYCloseTrading_ACA_M5	12.65	71.41 %	\$ 129.21	1.1 %	\$ 167.65	\$ 13.97	\$ 0.54
S29	NYCloseTrading_AN_M5	11.31	77.75 %	\$ 147.24	1.42 %	\$ 170.83	\$ 14.24	\$ 0.7
S30	NYCloseTrading_CHJ_M5(B)	3.18	70.4 %	\$ 465.22	4.57 %	\$ 151.67	\$ 12.65	\$ 2.86
S31	NYCloseTrading_EA_M5	5.62	78.27 %	\$ 305.39	2.55 %	\$ 176.1	\$ 14.68	\$ 0.66
S32	NYCloseTrading_EN_M5	9.95	71.94 %	\$ 373.18	3.36 %	\$ 380.66	\$ 31.72	\$ 1.23
S33	NYCloseTrading_GA_M5	4.66	77.91 %	\$ 337.52	2.84 %	\$ 170.04	\$ 14.18	\$ 2.1
S34	NYCloseTrading_GCA_M5	14	71.66 %	\$ 115.5	1.11 %	\$ 165.81	\$ 13.82	\$ 0.53
S35	NYCloseTrading_GCH_M5	6.49	77.34 %	\$ 176.27	1.56 %	\$ 117.25	\$ 9.77	\$ 0.37
S36	NYCloseTrading_GU_M1	12.95	83.3 %	\$ 87.9	0.86 %	\$ 120.75	\$ 10.07	\$ 1.73
S37	NYCloseTrading_NCA_M5	4.24	69.54 %	\$ 157.99	1.47 %	\$ 75.11	\$ 6.26	\$ 1.41
S38	NYCloseTrading_UCH_M1	14.98	70.61 %	\$ 74.91	0.73 %	\$ 120.17	\$ 10.02	\$ 1.34
S39	NewsPattern_AN_M5	7.69	65.27 %	\$ 171.16	1.51 %	\$ 168.42	\$ 14.01	\$ 4
S40	NewsPattern_EA_M5	4.05	57.58 %	\$ 573.45	4.45 %	\$ 263.09	\$ 21.92	\$ 5.24
S41	NewsPattern_NZ_M5(2)	22.56	65.53 %	\$ 115.6	1.09 %	\$ 307.08	\$ 25.57	\$ 5.24

S42	PivotLevels_GU_M30	0.95	41.72 %	\$ 629.7	6.3 %	\$ 61.7	\$ 5.14	\$ 0.31
S43	PreviousDayHL_UJ_M30	10.31	56.76 %	\$ 279.53	2.39 %	\$ 297.93	\$ 24.84	\$ 2.6
S44	RollBackPattern_EU_M60(15)	5.59	47.52 %	\$ 404.2	3.19 %	\$ 262.93	\$ 21.92	\$ 7.84

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	39.15	-240.77	-113.98	-81.17	-61.69	-465.46	212.16	-252.67	60.78	0	0	0	-903.65
2018	529.07	369.19	-65.65	-553.78	-145.48	5.38	-233.19	473.58	150.29	326.04	-1109.92	-244.47	-498.94
2017	1238.65	-80.87	1143.28	393.2	655.83	359.79	1393.56	309.37	111.61	742.66	3.88	635.25	6906.21
2016	999.68	1969.02	3399.11	1229.56	1080.51	1133.08	937.51	1480.66	892.9	1131	3666.46	2015.44	19934.93
2015	2323.19	866.3	1723.05	891.03	1591.02	1945.31	847.17	1545.69	917.52	820.21	250.4	2021.9	15742.79
2014	885.73	598.42	675.89	595.29	928.84	743.64	318.45	121.99	1344.43	1422.71	725.01	1361.85	9722.25
2013	1524.76	1079.1	995.97	1466.08	809.72	2026.64	1232.51	1058.39	1404.86	634.31	1030.72	866.32	14129.38
2012	889.64	975.1	748.04	475.57	702.25	219.62	1542.34	240.95	540.35	613.21	446.03	943.1	8336.2
2011	445.5	1040.71	-193.49	1128.65	1063.58	1457.88	774.87	951.27	2771.22	1307.18	1313.82	1551.99	13613.18
2010	205.85	978.58	516.65	1853.67	2215.31	-485.73	1696.75	295.3	1741.79	1232.07	681.37	1170.13	12101.74

STATS

Strategy

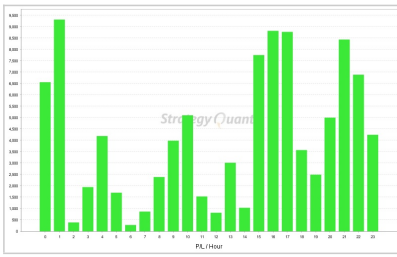
Wins/Losses Ratio	1.83	Payout Ratio (Avg Win/Loss)	0.91	Average # of Bars in Trade	0
AHPR	0	Z-Score	-51.86	Z-Probability	99.9 %
Expectancy	1.31	Deviation	\$ 17.45	Exposure	-99999999 %
Stagnation in Days	573	Stagnation in %	16.19 %		

Trades

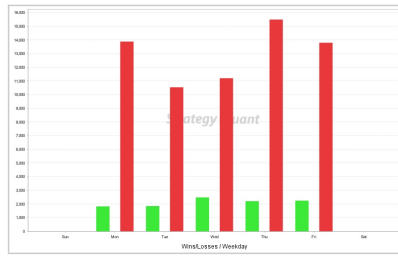
		# of Wins	10589	# of Losses	5771	# of Cancelled/Expired	59140
Gross Profit	\$ 247480.36	Gross Loss	\$ -148396.27	Average Win	\$ 23.37	Average Loss	\$ -25.71
Largest Win	\$ 350	Largest Loss	\$ -303.8	Max Consec Wins	9	Max Consec Losses	97
Avg Consec Wins	1.38	Avg Consec Loss	8.48	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

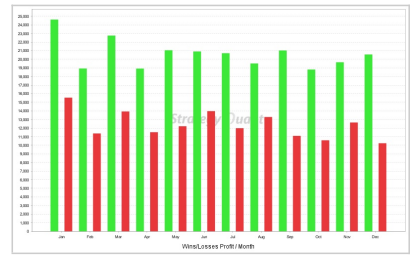




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

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