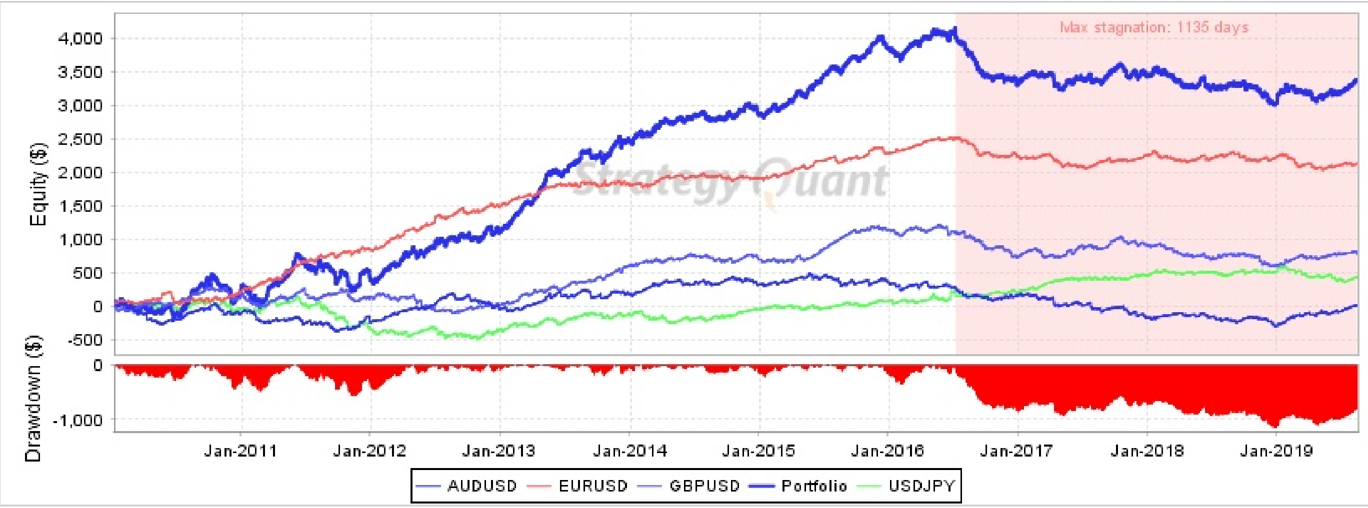
QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT	
$ 3370.46	
PROFIT IN PIPS	8375 PIPS
YRLY AVG PROFIT	$ 348.68
YRLY AVG % RET	8.72 %
CAGR	6.3 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
16982	0	1.12	2.92	75.22 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 1155.93	14.17 %	$ 1.13	$ 29.06	$ 3.61
ANNUAL% / MAX DD%	**R EXPECTANCY**	**R EXP SCORE**	**SQN**	**SQN SCORE**
0.44	0.02 R	28.28 R	3.04	7.01

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	$ 11.57	1249.5 pips	4237	0	1
S3	EURUSD	EURUSD	unknown	$ 2130.94	3334.6 pips	4272	0.08	1.34
S4	GBPUSD	GBPUSD	unknown	$ 794.02	2019.4 pips	4345	0.03	1.1
S5	USDJPY	USDJPY	unknown	$ 433.93	1771.5 pips	4128	0.01	1.06

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDUSD	0.01	74.06 %	$ 799.99	53.64 %	$ 1.2	$ 0.1	$ 0
S3	EURUSD	4.39	75.49 %	$ 485.3	14.92 %	$ 220.46	$ 18.37	$ 0.77
S4	GBPUSD	1.28	75.62 %	$ 622.06	30.62 %	$ 82.15	$ 6.85	$ 0.28
S5	USDJPY	0.68	75.73 %	$ 639.47	55.84 %	$ 44.89	$ 3.74	$ 0.15

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	188.32	-48.8	-16.83	-51.43	77.73	-7.5	91.21	82.61	0	0	0	0	315.31
2018	88.56	-57.48	-96.19	-94.09	94.76	-99.06	-5.11	80.65	9.43	-84.69	-103.87	-111.96	-379.05
2017	157.09	-33.8	22.03	-208.18	65.17	87.5	-58.07	43.63	125.37	-12.75	-14.08	-59.54	114.37
2016	-70.7	118.22	83.93	74.65	36.87	10.27	-175.24	-229.04	-228.17	-28.24	-34.58	-74.42	-516.45
2015	51.17	41.58	132.98	85.76	122.23	123.51	154.77	20.84	131.13	72.11	186.5	-147.85	974.73
2014	152.72	-25.59	151.57	-18.2	48.16	72.92	36.54	-102.09	35.67	65.9	122.37	-141.54	398.43
2013	145.53	176.32	98.9	276.95	174.88	23.29	159.6	136.38	-60.85	3.84	270.65	-61.25	1344.24
2012	75.21	146.23	97.38	170.02	-87.16	166.28	-37.94	75.01	61.61	-70.46	164.02	-32.62	727.58
2011	-201.26	-14.25	234.87	114.58	248.36	-67.12	-54.16	12.46	-161.02	-96.88	140.85	-67.45	88.98
2010	76.2	-99.54	76.96	-159.03	92.12	-108.9	165.12	225.83	97.46	-60.81	-137.36	134.27	302.32

STATS

Strategy

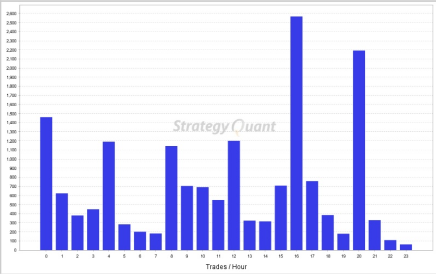
Wins/Losses Ratio	3.03	Payout Ratio (Avg Win/Loss)	0.37	Average # of Bars in Trade	0

AHPR	0	Z-Score	-3.82	Z-Probability	99.99 %
Expectancy	0.2	Deviation	$ 9.17	Exposure	-999999999 %
Stagnation in Days	1135	Stagnation in %	32.32 %		

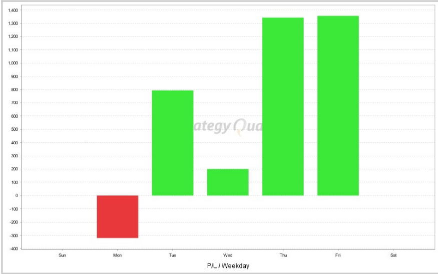
Trades

		# of Wins	7126	# of Losses	2348	# of Cancelled/Expired	7508
Gross Profit	$ 32320.67	Gross Loss	$ -28950.21	Average Win	$ 4.54	Average Loss	$ -12.33
Largest Win	$ 70.2	Largest Loss	$ -72.99	Max Consec Wins	13	Max Consec Losses	18
Avg Consec Wins	2.03	Avg Consec Loss	2.8	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

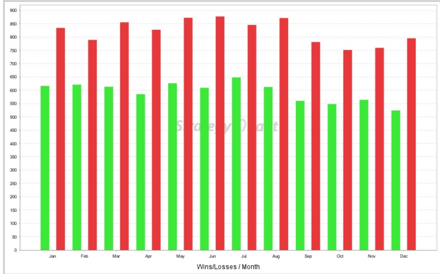
CHARTS



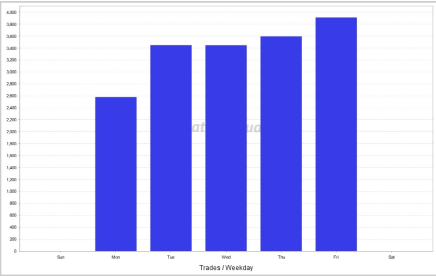
Trades by hour



P/L by weekday



Wins/Losses by month



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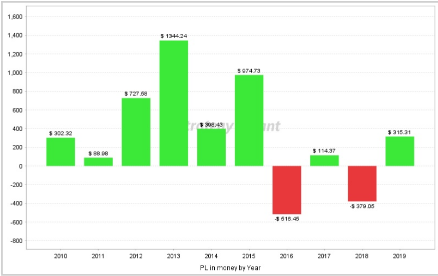
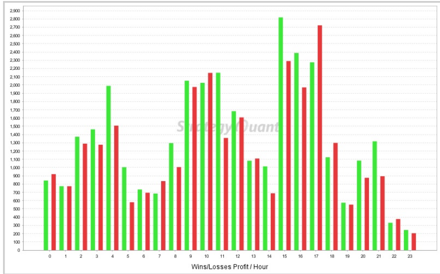
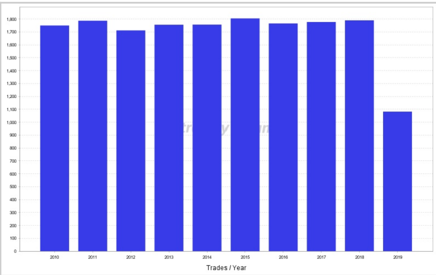


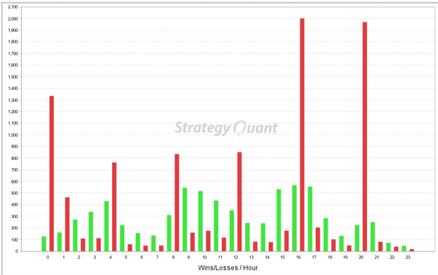
P/L by year



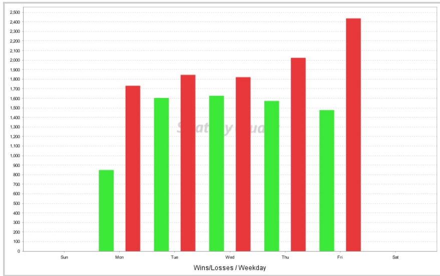
Wins/Losses Profit by hour



Trades by year

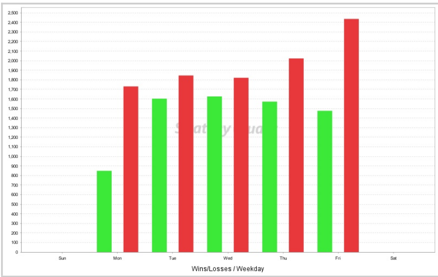


Wins/Losses by hour



Wins/Losses by weekday

P/L by hour



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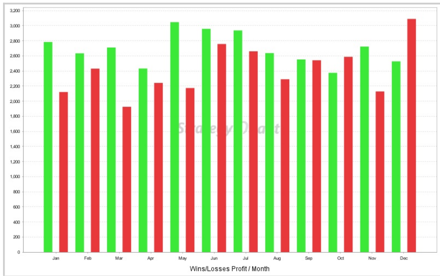

Wins/Losses Profit by month

Report generated by Quant Analyzer