

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

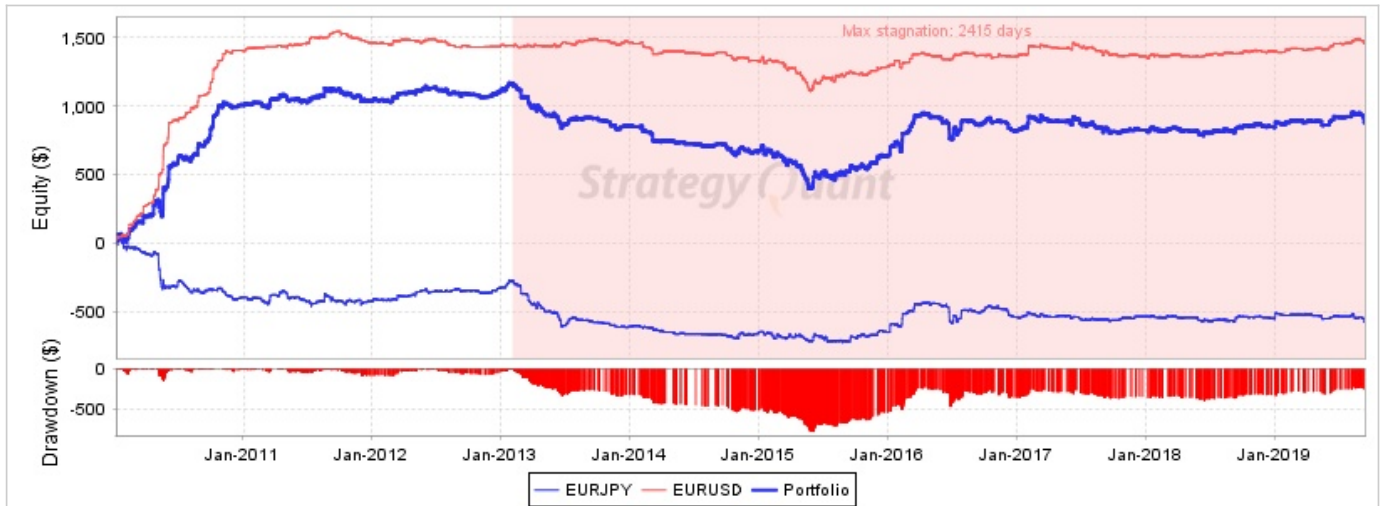
TOTAL PROFIT

\$ 880.15

PROFIT IN PIPS 3545.3 PIPS
 YRLY AVG PROFIT \$ 90.27
 YRLY AVG % RET 0.82 %
 CAGR 0.77 %

# OF TRADES	6261	SHARPE RATIO	0	PROFIT FACTOR	1.09	RETURN / DD RATIO	1.11	WINNING %	47.1 %
DRAWDOWN	\$ 793.46	% DRAWDOWN	6.51 %	DAILY AVG PROFIT	\$ 0.63	MTHLY AVG PROFIT	\$ 7.52	AVERAGE TRADE	\$ 3.44
ANNUAL% / MAX DD%	0.12	R EXPECTANCY	0.04 R	R EXP SCORE	23.88 R	SQN	2.12	SQN SCORE	0.67

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURJPY	EURJPY	unknown	\$ -576.45	1203.7 pips	4300	0	0.91
S3	EURUSD	EURUSD	unknown	\$ 1456.6	2341.6 pips	1961	0.15	1.38

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURJPY	-0.76	42.49 %	\$ 756.46	7.54 %	\$ -59.12	\$ -4.93	\$ -0.47
S3	EURUSD	3.32	55.93 %	\$ 438.2	17.22 %	\$ 150.73	\$ 12.56	\$ 1.82

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	20.85	30.7	-9.95	6.18	-30.14	60.96	1.07	20.53	-64.02	0	0	0	36.18
2018	3.9	-11.47	16.39	-11.63	-22.1	5.2	8.72	8.21	27.23	9.94	-8.17	-8.24	17.98
2017	53.79	20.53	-1.44	-6.6	-2.19	-10.76	1.52	-33.29	-27.43	4.43	5.07	1.63	5.26
2016	87.15	97.43	110.09	-15.1	-8.03	-154.9	137.99	-4.29	-10.62	7.74	-5.38	-59.91	182.17
2015	2.46	-35.78	-38.89	-49.05	-153.52	111.2	-43.55	34	49.12	-7.05	43.71	53.01	-34.34
2014	-0.25	-56.51	-48.68	-2.02	-9.17	-12.71	-19.19	10.31	-11.45	-50.51	22.69	-4.47	-181.96
2013	37.5	-96.03	-76.47	-28.25	-18.07	-74.73	35.91	14.61	-4.7	-24.98	-51.64	20.6	-266.25
2012	8.43	18.46	30.45	4.45	47.98	-13.32	-13.86	-24.99	-6.42	-16.86	1.96	46.07	82.35
2011	19.37	-23.32	50.21	22.07	-22.25	-22.77	40.09	42.96	12.94	-37.03	-52.14	2.65	32.78
2010	28.69	86.92	70.38	121.63	103.89	188.87	14.53	96	118.18	173.18	-14.09	17.8	1005.98

STATS

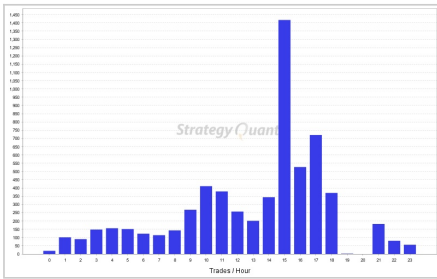
Strategy

Wins/Losses Ratio	0.89	Payout Ratio (Avg Win/Loss)	1.22	Average # of Bars in Trade	0
AHPR	0	Z-Score	-4.17	Z-Probability	100 %
Expectancy	0.14	Deviation	\$ 6.2	Exposure	-999999999 %
Stagnation in Days	2415	Stagnation in %	68.26 %		

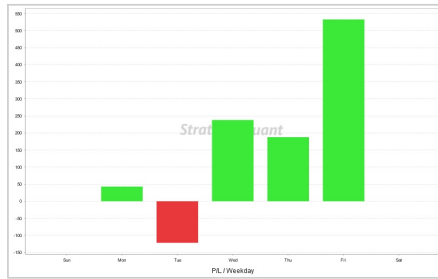
Trades

		# of Wins	2432	# of Losses	2732	# of Cancelled/Expired	1097
Gross Profit	\$ 11213.15	Gross Loss	\$ -10333	Average Win	\$ 4.61	Average Loss	\$ -3.78
Largest Win	\$ 58.89	Largest Loss	\$ -32	Max Consec Wins	13	Max Consec Losses	20
Avg Consec Wins	1.75	Avg Consec Loss	2.76	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

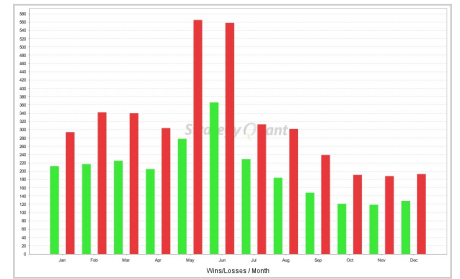
CHARTS



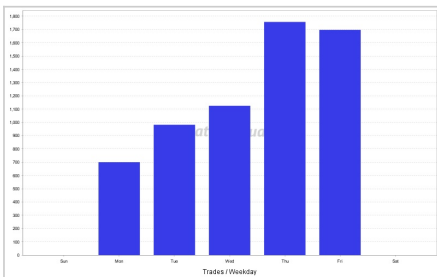
Trades by hour



P/L by weekday



Wins/Losses by month



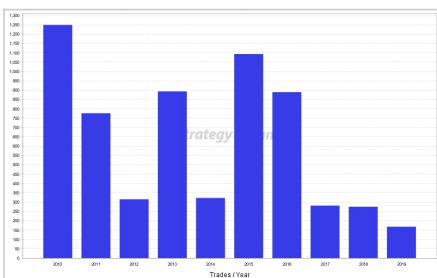
Trades by weekday



P/L by year



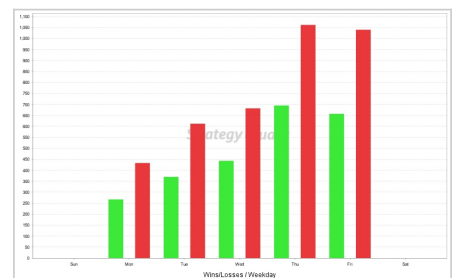
Wins/Losses Profit by hour



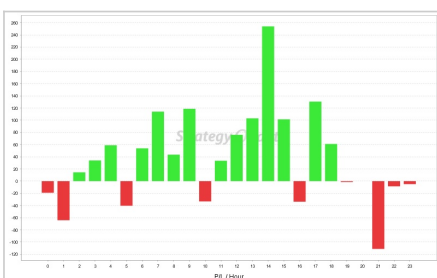
Trades by year



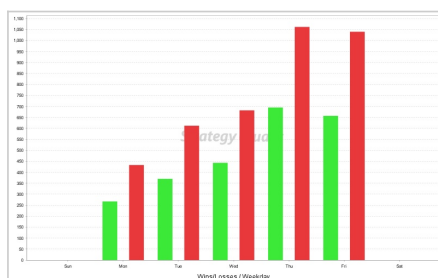
Wins/Losses by hour



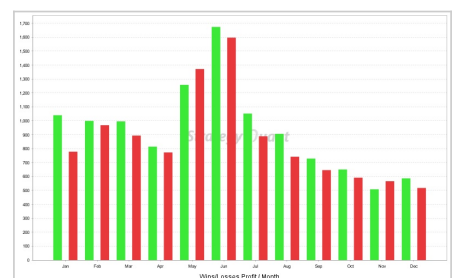
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer