

QUANT ANALYZER PORTFOLIO REPORT

Portfolio AUDCAD+AUDNZD

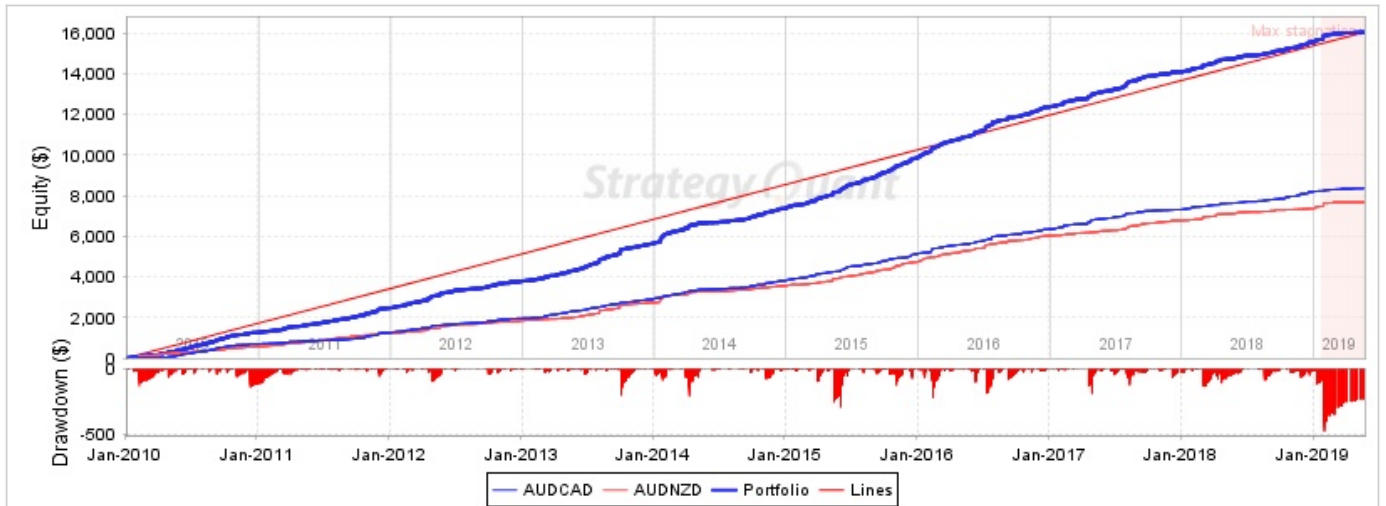
TOTAL PROFIT

\$ 16046.52

PROFIT IN PIPS 6682.9 PIPS
YRLY AVG PROFIT \$ 1704.09
YRLY AVG % RET 8.52 %
CAGR 6.07 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
18048	0	1.86	33.3	65.71 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 481.93	1.35 %	\$ 6.44	\$ 142	\$ 2.96
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SON	SON SCORE
4.49	0.3 R	566.14 R	14.77	39.34

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	\$ 8371.23	3791.4 pips	8822	0.18	1.93
S3	AUDNZD	AUDNZD	unknown	\$ 7675.29	2891.5 pips	9226	0.17	1.79
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	36.94	66.01 %	\$ 226.63	1.81 %	\$ 888.97	\$ 74.08	\$ 4.55
S3	AUDNZD	15.39	65.42 %	\$ 498.63	2.84 %	\$ 822.4	\$ 68.53	\$ 4.14

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	320.41	97.3	43.88	18.94	8.83	0	0	0	0	0	0	0	489.36
2018	138.38	-116.24	395.39	188.26	63.36	124.75	34.01	88.98	125.77	127.84	138.14	144.97	1453.61
2017	103.52	190.48	100.64	220.08	135.83	123.31	24.1	356.09	262.79	83.55	-34.76	166.88	1732.51
2016	255.5	270.91	281.54	125.48	166.52	243.51	401.52	119.09	155.73	106.57	200.36	172.23	2498.96
2015	163.93	85.59	233.31	156.06	168.75	370.09	90.1	215.54	276.67	310.62	186.49	247.16	2504.31
2014	440.6	162.66	147.79	194.54	83.29	12.98	72.82	57.24	140.48	137.59	159.26	117.99	1727.24
2013	57.09	83.67	133.06	127.7	143.99	177.86	194.43	300.89	290.98	135.34	103.49	103.4	1851.9
2012	100.87	97.46	154.28	233.86	169.04	110.27	50.83	55.74	88.7	138.8	81.71	44.19	1325.75
2011	66.48	51.25	157.76	39.92	90.2	94.86	88.04	93.43	104.77	156.57	94.5	166.9	1204.68
2010	41.68	60.07	77.9	107.17	94.13	147.53	153.77	119.44	155.64	21.97	208.24	70.66	1258.2

STATS

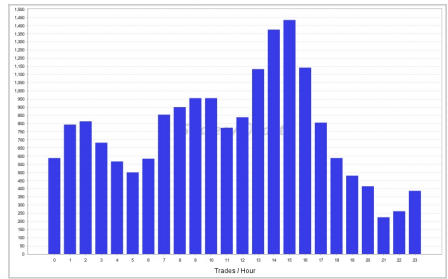
Strategy

Wins/Losses Ratio	1.92	Payout Ratio (Avg Win/Loss)	0.97	Average # of Bars in Trade	0
AHPR	0	Z-Score	-3.19	Z-Probability	99.93 %
Expectancy	0.89	Deviation	\$ 8.35	Exposure	-999999999 %
Stagnation in Days	121	Stagnation in %	3.53 %		

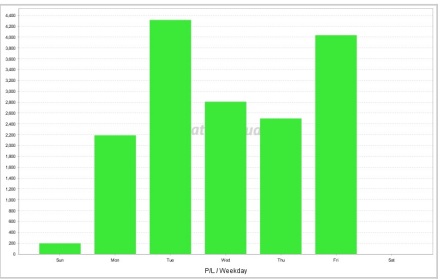
Trades

		# of Wins	11859	# of Losses	6189	# of Cancelled/Expired	0
Gross Profit	\$ 34689.89	Gross Loss	\$ -18643.37	Average Win	\$ 2.93	Average Loss	\$ -3.01
Largest Win	\$ 157.14	Largest Loss	\$ -63.55	Max Consec Wins	17	Max Consec Losses	12
Avg Consec Wins	2.96	Avg Consec Loss	1.55	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

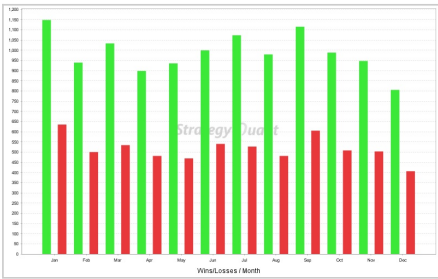
CHARTS



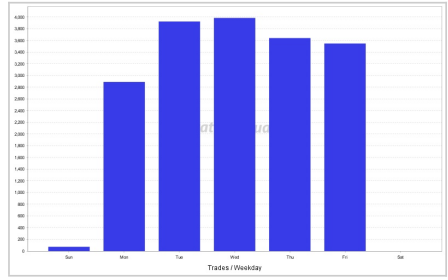
Trades by hour



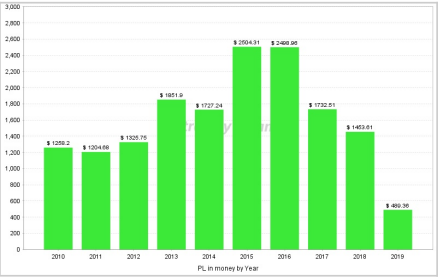
P/L by weekday



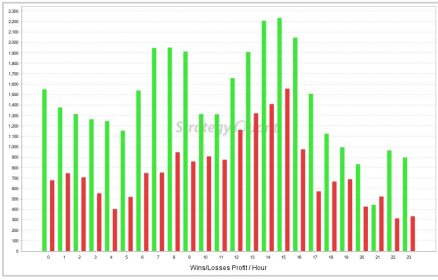
Wins/Losses by month



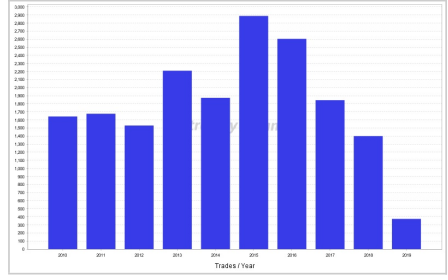
Trades by weekday



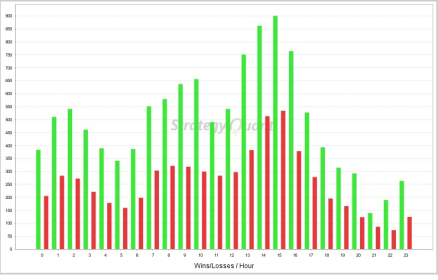
P/L by year



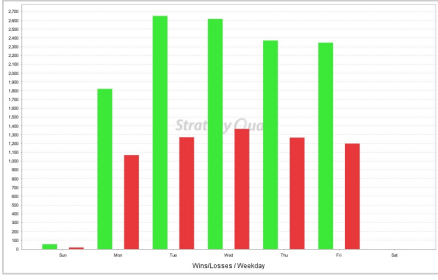
Wins/Losses Profit by hour



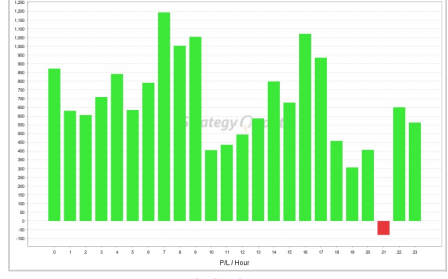
Trades by year



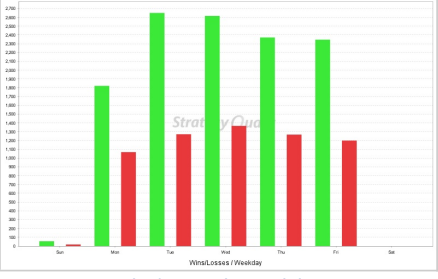
Wins/Losses by hour



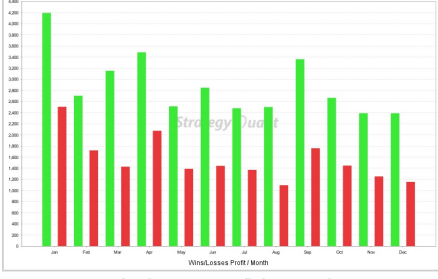
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month