

QUANT ANALYZER PORTFOLIO REPORT

Fix Up

TOTAL PROFIT

\$ 28713.58

PROFIT IN PIPS 29409.5 PIPS
YRLY AVG PROFIT \$ 3049.37
YRLY AVG % RET 30.49 %
CAGR 14.49 %

OF TRADES

2113

SHARPE RATIO

0.25

PROFIT FACTOR

1.94

RETURN / DD RATIO

29.07

WINNING %

67.11 %

DRAWDOWN

\$ 987.68

% DRAWDOWN

4.59 %

DAILY AVG PROFIT

\$ 12.08

MTHLY AVG PROFIT

\$ 254.1

AVERAGE TRADE

\$ 42.43

ANNUAL% / MAX DD%

3.16

R EXPECTANCY

0.31 R

R EXP SCORE

69.54 R

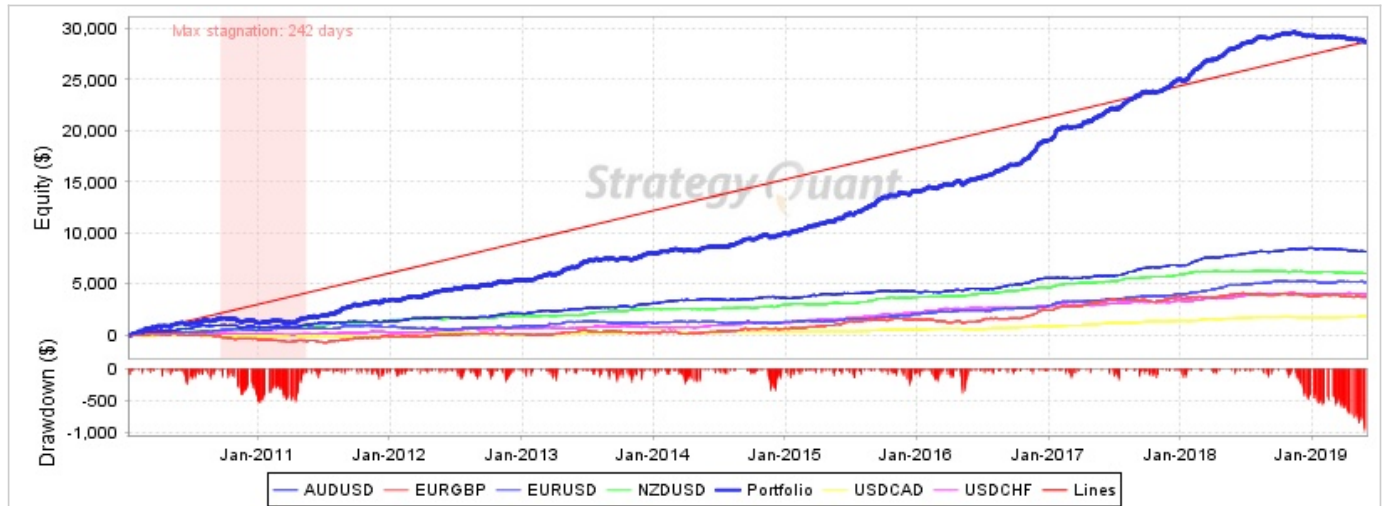
SON

15.36

SON SCORE

7.88

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	\$ 8128.45	8448.1 pips	564	0.38	2.12
S3	EURGBP	EURGBP	unknown	\$ 3684.27	3097 pips	430	0.15	1.4
S4	EURUSD	EURUSD	unknown	\$ 5142	5329.5 pips	375	0.33	2.02
S5	NZDUSD	NZDUSD	unknown	\$ 6006.75	6204.4 pips	271	0.65	3.46
S6	USDCAD	USDCAD	unknown	\$ 1798.37	2378.8 pips	160	0.31	1.95
S7	USDCHF	USDCHF	unknown	\$ 3953.74	3951.7 pips	313	0.31	1.85
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDUSD	22.59	68.62 %	\$ 359.76	2.6 %	\$ 863	\$ 71.93	\$ 8.65
S3	EURGBP	4.07	58.84 %	\$ 905.68	8.94 %	\$ 394.82	\$ 32.9	\$ 3.65
S4	EURUSD	11.19	67.2 %	\$ 459.6	4.22 %	\$ 566.03	\$ 47.17	\$ 8.28
S5	NZDUSD	23.86	78.23 %	\$ 251.7	1.55 %	\$ 720.81	\$ 60.07	\$ 12.01
S6	USDCAD	6.3	68.13 %	\$ 285.25	2.79 %	\$ 240.08	\$ 19.98	\$ 5.9
S7	USDCHF	19.79	65.5 %	\$ 199.74	1.98 %	\$ 447.16	\$ 37.3	\$ 6.19

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	-63.72	38.79	-122.87	-186.83	-228.48	0	0	0	0	0	0	0	-563.11
2018	600.12	826.35	538.66	555.2	606.77	507.78	516.9	-19.12	217.46	260.69	-104.48	-176.54	4329.79
2017	1087.48	141.99	213.05	486.55	609.92	531.59	549.82	751.26	301.31	67.83	474.26	657.8	5872.86
2016	341.22	8.26	224.76	298.92	290.21	233.59	302.7	615.15	264.62	620.09	1252.06	555.77	5007.35
2015	210.62	300.3	369.2	250.04	249.25	590.98	241.82	570.45	789.07	115.98	227.93	219.44	4135.08
2014	206.19	195.95	-132.12	-40.88	398.51	-34.92	205.62	299.89	219.97	436.02	-195.38	363.36	1922.21
2013	52.87	373.61	61.8	540.59	298.54	431.32	255.37	130.41	-43.35	-113.42	384.69	273.34	2645.77
2012	29.28	307.86	78.21	301.89	250.08	242.2	123.01	3.43	143.23	449.08	-150.07	201.2	1979.4
2011	151.63	48.83	-208.85	399.32	192.49	146.19	179.87	544.01	265.83	125.83	89.86	280	2215.01

2010 222.57 400.25 214.5 -70.64 389.24 -49.68 276.9 39.07 214.09 -121.26 -116.78 -229.04 1169.22

STATS

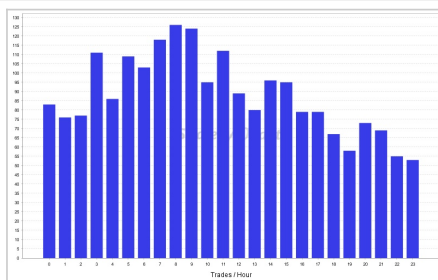
Strategy

Wins/Losses Ratio	2.04	Payout Ratio (Avg Win/Loss)	0.95	Average # of Bars in Trade	0
AHPR	0.06	Z-Score	-2.23	Z-Probability	98.71 %
Expectancy	13.59	Deviation	\$ 49.86	Exposure	-99999999 %
Stagnation in Days	242	Stagnation in %	7.04 %		

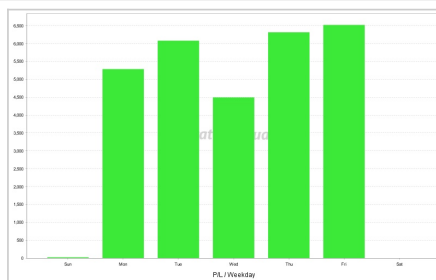
Trades

		# of Wins	1418	# of Losses	695	# of Cancelled/Expired	0
Gross Profit	\$ 59187.64	Gross Loss	\$ -30474.06	Average Win	\$ 41.74	Average Loss	\$ -43.85
Largest Win	\$ 149.1	Largest Loss	\$ -82.66	Max Consec Wins	21	Max Consec Losses	9
Avg Consec Wins	3.19	Avg Consec Loss	1.56	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

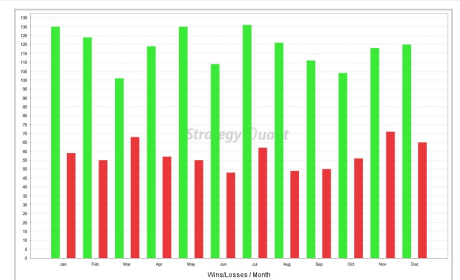
CHARTS



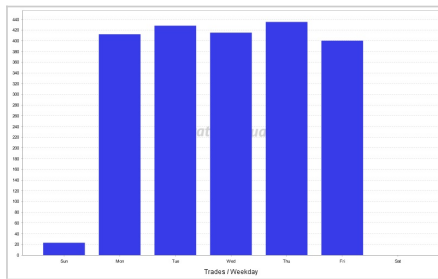
Trades by hour



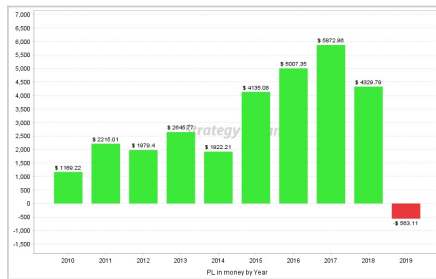
P/L by weekday



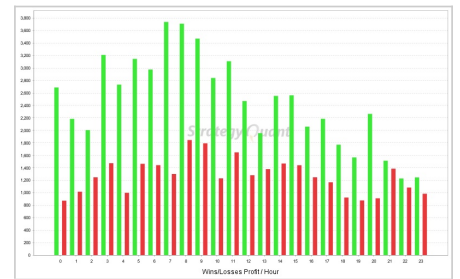
Wins/Losses by month



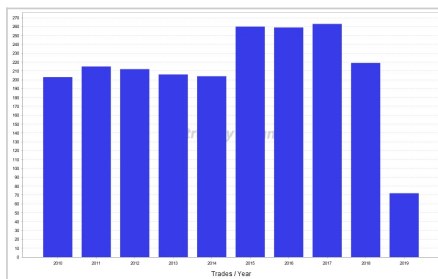
Trades by weekday



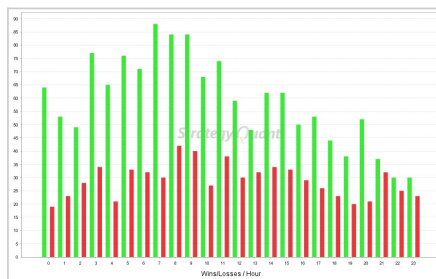
P/L by year



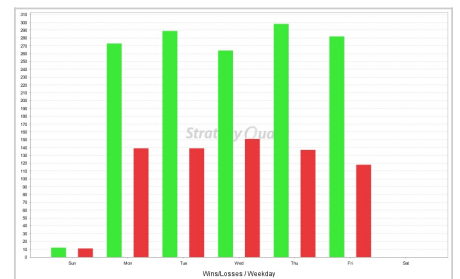
Wins/Losses Profit by hour



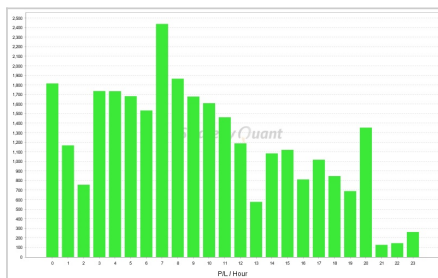
Trades by year



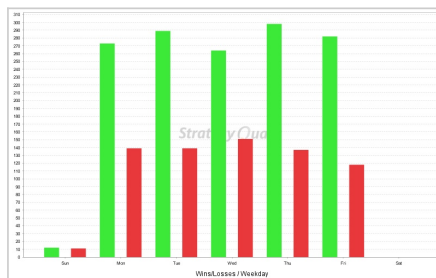
Wins/Losses by hour



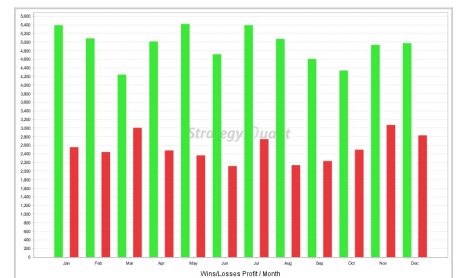
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer