

QUANT ANALYZER PORTFOLIO REPORT

Forex Cyborg v1.3

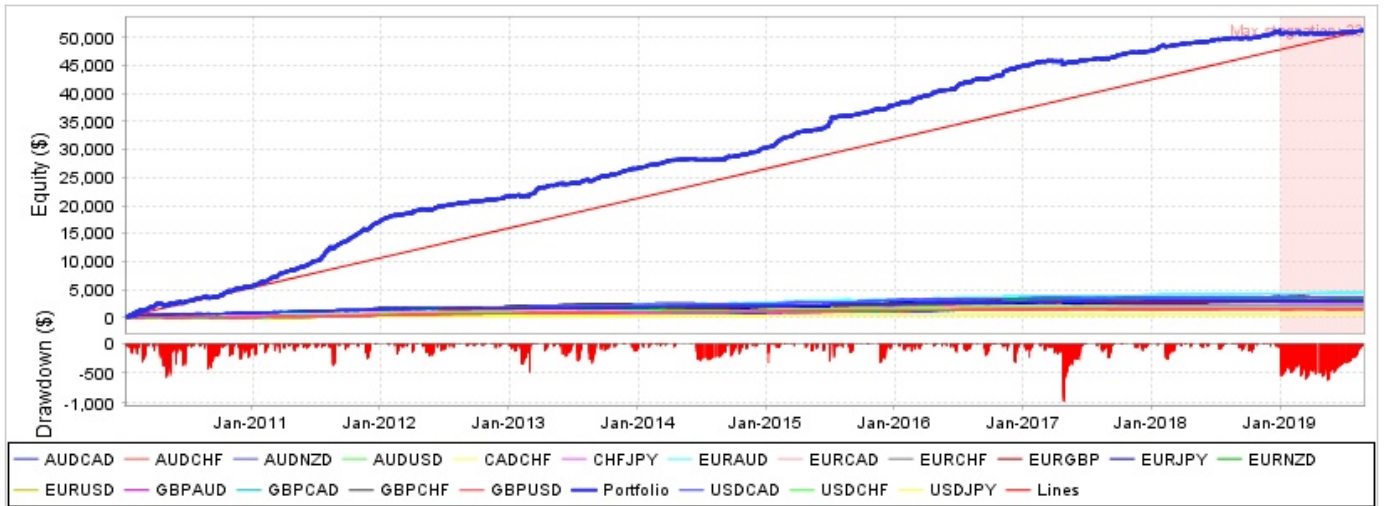
TOTAL PROFIT

\$ 51284.98

PROFIT IN PIPS **69912.9 PIPS**
 YRLY AVG PROFIT **\$ 5305.5**
 YRLY AVG % RET **53.06 %**
 CAGR **19.88 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
13531	0.13	2.29	52.37	76.85 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 979.36	4.62 %	\$ 15.16	\$ 442.11	\$ 9.67
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.3	0.3 R	418.09 R	24.69	38.98

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	\$ 2956.74	4251.3 pips	706	0.42	3.29
S3	AUDCHF	AUDCHF	unknown	\$ 1465.44	1566.1 pips	391	0.25	2.03
S4	AUDNZD	AUDNZD	unknown	\$ 3664.8	6288.3 pips	1016	0.23	2.14
S5	AUDUSD	AUDUSD	unknown	\$ 1760.3	2065.6 pips	669	0.14	2.02
S6	CADCHF	CADCHF	unknown	\$ 644.49	694.8 pips	173	0.28	2.41
S7	CHFJPY	CHFJPY	unknown	\$ 2335.45	2733.8 pips	477	0.19	2.47
S8	EURAUD	EURAUD	unknown	\$ 4441.8	7770.1 pips	1470	0.26	2.19
S9	EURCAD	EURCAD	unknown	\$ 2453.74	3576.2 pips	444	0.32	3.6
S10	EURCHF	EURCHF	unknown	\$ 2035.61	2395.9 pips	732	0.25	2.34
S11	EURGBP	EURGBP	unknown	\$ 2458.7	2278.7 pips	611	0.26	2.22
S12	EURJPY	EURJPY	unknown	\$ 3085.3	3534.7 pips	462	0.2	2.24
S13	EURNZD	EURNZD	unknown	\$ 3621.28	6374.2 pips	694	0.2	2.16
S14	EURUSD	EURUSD	unknown	\$ 2526.54	2844 pips	508	0.18	2.37
S15	GBPAUD	GBPAUD	unknown	\$ 2775.37	5210.7 pips	1218	0.15	1.73
S16	GBPCAD	GBPCAD	unknown	\$ 2093.99	3077.3 pips	364	0.29	3.46
S17	GBPCHF	GBPCHF	unknown	\$ 3622.71	4105.7 pips	919	0.18	2.36
S18	GBPUSD	GBPUSD	unknown	\$ 2759.96	3272.4 pips	686	0.24	2.16
S19	USDCAD	USDCAD	unknown	\$ 1903.93	2594.6 pips	596	0.26	2.61
S20	USDCHF	USDCHF	unknown	\$ 1579.54	1625.1 pips	276	0.24	2.35
S21	USDJPY	USDJPY	unknown	\$ 3099.29	3653.4 pips	1119	0.17	2.32
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	35.53	75.78 %	\$ 83.22	0.78 %	\$ 308.57	\$ 25.71	\$ 2.61
S3	AUDCHF	10.21	86.96 %	\$ 143.48	1.43 %	\$ 170.91	\$ 14.23	\$ 2.29
S4	AUDNZD	26.73	73.03 %	\$ 137.1	1.07 %	\$ 382.21	\$ 31.87	\$ 2.9

S5	AUDUSD	8.46	74.14 %	\$ 208.15	2.06 %	\$ 188.5	\$ 15.72	\$ 1.81
S6	CADCHF	9.31	89.6 %	\$ 69.26	0.69 %	\$ 96.56	\$ 8.06	\$ 2.2
S7	CHFJPY	10.2	81.34 %	\$ 228.98	2.05 %	\$ 250.29	\$ 20.85	\$ 2.98
S8	EURAUD	15.46	77.48 %	\$ 287.26	2.79 %	\$ 459.41	\$ 38.29	\$ 2.73
S9	EURCAD	11.43	79.5 %	\$ 214.7	1.76 %	\$ 262.62	\$ 21.91	\$ 3.13
S10	EURCHF	11.6	72.54 %	\$ 175.44	1.74 %	\$ 241.94	\$ 20.15	\$ 2.24
S11	EURGBP	10.03	73.98 %	\$ 245.04	2.41 %	\$ 265.59	\$ 22.15	\$ 2.3
S12	EURJPY	8.81	73.81 %	\$ 350.17	2.74 %	\$ 327.76	\$ 27.3	\$ 3.74
S13	EURNZD	23.52	73.05 %	\$ 153.97	1.35 %	\$ 377.57	\$ 31.49	\$ 3.14
S14	EURUSD	7.79	74.61 %	\$ 324.33	3.2 %	\$ 275.73	\$ 22.97	\$ 3.32
S15	GBPAUD	9.52	77.42 %	\$ 291.56	2.27 %	\$ 287.11	\$ 23.93	\$ 1.84
S16	GBPCAD	16.43	80.22 %	\$ 127.47	1.19 %	\$ 230.57	\$ 19.21	\$ 2.9
S17	GBPCHF	12.96	77.58 %	\$ 279.61	2.02 %	\$ 374.65	\$ 31.23	\$ 2.77
S18	GBPUSD	10.68	77.99 %	\$ 258.35	1.99 %	\$ 293.05	\$ 24.42	\$ 2.76
S19	USDCAD	12.87	75.17 %	\$ 147.95	1.46 %	\$ 203.94	\$ 17	\$ 2.4
S20	USDCHF	11.15	71.38 %	\$ 141.6	1.38 %	\$ 206.03	\$ 17.17	\$ 3.47
S21	USDJPY	11.77	81.5 %	\$ 263.27	2.23 %	\$ 320.73	\$ 26.72	\$ 2.14

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	-468.11	-33.96	169.57	-209.41	66.91	178.3	108.9	226.41	0	0	0	0	38.61
2018	882.73	71.24	324.52	166.88	222.72	268.05	212.15	164.44	68.08	58.16	393.3	779.68	3611.95
2017	422.09	366.65	13.3	-379.84	223.79	390.8	313.39	-88.43	645.72	429.47	62.52	263.21	2662.67
2016	501.21	609.2	579.58	659.02	341.18	838.48	567.59	610.78	93.73	589.84	1151.29	457.51	6999.41
2015	811.13	1106.75	798.97	363.82	232.65	1216.12	1085.22	108.06	457.31	397.5	272.16	787.39	7637.08
2014	512.52	241.73	597.06	161	166.37	-213.71	19.68	95.54	507.45	338.89	488.16	742.27	3656.96
2013	180.09	202.18	1223.26	374.11	215.85	195.26	409.04	132.73	726.02	366.3	604.77	410.94	5040.55
2012	928.65	245.02	257.32	666.15	102.97	521.52	362.73	231.68	251.32	253.13	137.29	460.67	4418.45
2011	900.15	710.91	791.64	419.19	811.22	834.32	1910.46	1031.27	782.97	1276.4	897.23	1226.29	11592.05
2010	848.22	513.89	862.69	-132.68	644.44	173.14	507.86	147.67	369.92	867.75	385.64	438.71	5627.25

STATS

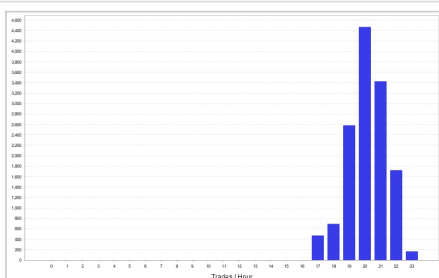
Strategy

Wins/Losses Ratio	3.32	Payout Ratio (Avg Win/Loss)	0.69	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-21.5	Z-Probability	99.9 %
Expectancy	3.79	Deviation	\$ 18.8	Exposure	-999999999 %
Stagnation in Days	236	Stagnation in %	6.7 %		

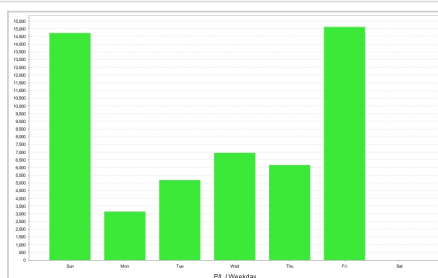
Trades

		# of Wins	10398	# of Losses	3133	# of Cancelled/Expired	0
Gross Profit	\$ 91037.88	Gross Loss	\$ -39752.9	Average Win	\$ 8.76	Average Loss	\$ -12.69
Largest Win	\$ 309.44	Largest Loss	\$ -350.17	Max Consec Wins	40	Max Consec Losses	8
Avg Consec Wins	5.3	Avg Consec Loss	1.6	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

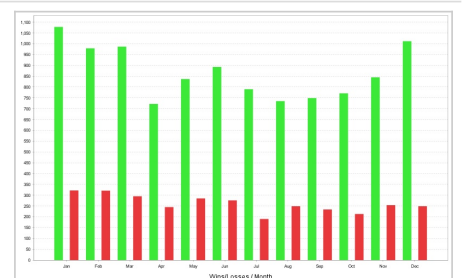
CHARTS



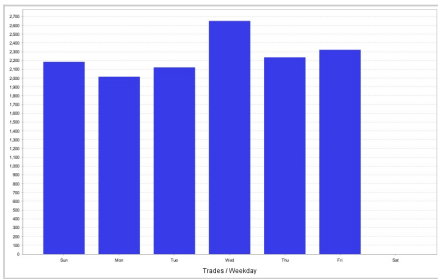
Trades by hour



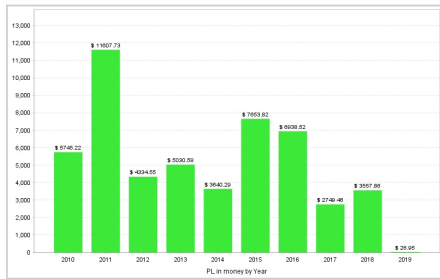
P/L by weekday



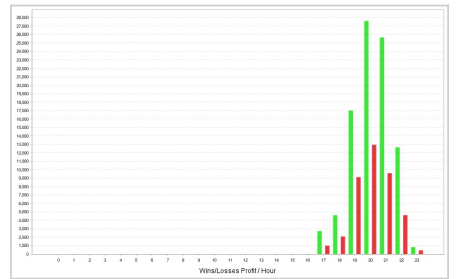
Wins/Losses by month



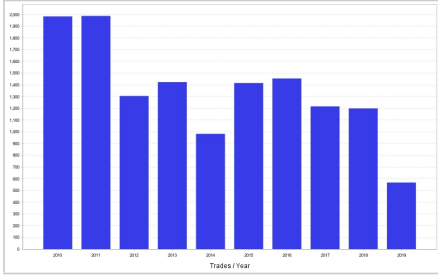
Trades by weekday



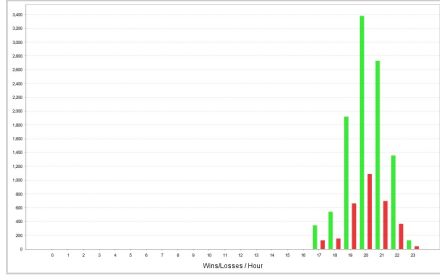
P/L by year



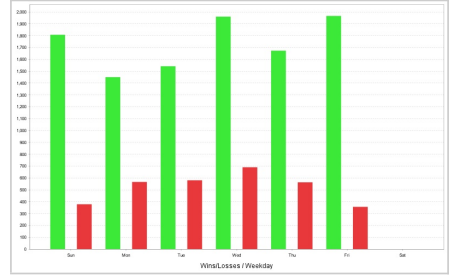
Wins/Losses Profit by hour



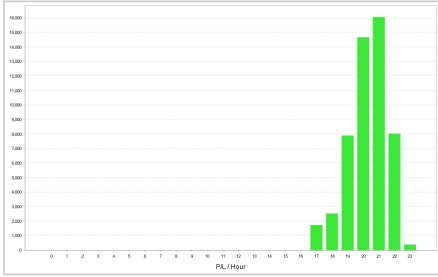
Trades by year



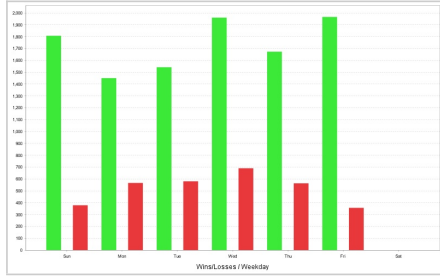
Wins/Losses by hour



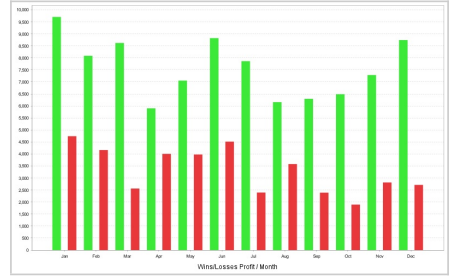
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

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