

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

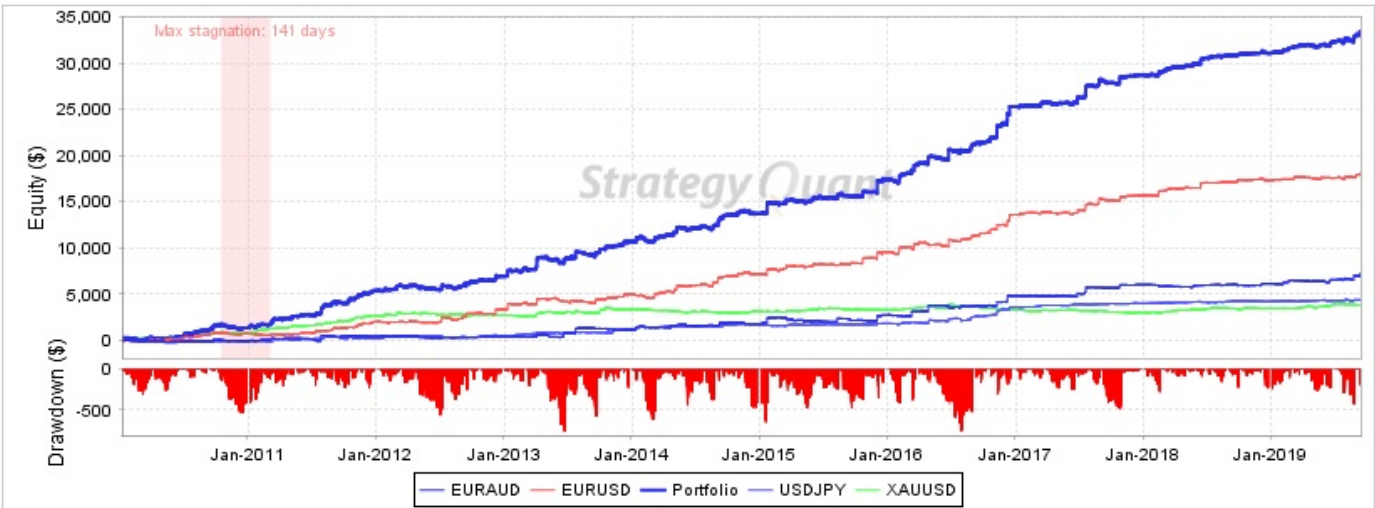
TOTAL PROFIT

\$ 33397.44

PROFIT IN PIPS 8456563.7 PIPS
YRLY AVG PROFIT \$ 3425.42
YRLY AVG % RET 85.64 %
CAGR 25.05 %

# OF TRADES	25267	SHARPE RATIO	0.1	PROFIT FACTOR	1.71	RETURN / DD RATIO	43.61	WINNING %	80.31 %
DRAWDOWN	\$ 765.81	% DRAWDOWN	9.38 %	DAILY AVG PROFIT	\$ 11.24	MTHLY AVG PROFIT	\$ 285.45	AVERAGE TRADE	\$ 5.04
ANNUAL% / MAX DD%	2.67	R EXPECTANCY	0.08 R	R EXP SCORE	214.49 R	SON	16.21	SON SCORE	25.26

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURAUD	EURAUD	unknown	\$ 7189.02	75816.1 pips	3916	0.09	1.79
S3	EURUSD	EURUSD	unknown	\$ 18030.74	173932.5 pips	10692	0.1	1.83
S4	USDJPY	USDJPY	unknown	\$ 4368.14	50215.1 pips	3738	0.08	1.72
S5	XAUUSD	XAUUSD	unknown	\$ 3809.54	8156600 pips	6921	0.06	1.37
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURAUD	14.82	73.97 %	\$ 485.03	24.7 %	\$ 737.33	\$ 61.44	\$ 3.32
S3	EURUSD	30.34	84.3 %	\$ 594.31	18.03 %	\$ 1849.21	\$ 154.11	\$ 6.22
S4	USDJPY	14.34	79.97 %	\$ 304.71	22.07 %	\$ 448.03	\$ 37.33	\$ 1.79
S5	XAUUSD	4.08	74.16 %	\$ 933.81	19.18 %	\$ 390.7	\$ 32.56	\$ 1.55

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	168.77	419.49	316.8	7.11	22.08	290.64	47.2	609.16	454.67	0	0	0	2335.92
2018	-1.21	447.1	425.65	47.9	286.51	630.97	201.03	103.08	61	99.92	70.76	-18.58	2354.13
2017	122.11	9.56	329.38	-224.4	190.51	567.93	1350.49	595.39	-374.79	656.45	48.54	148.6	3419.77
2016	-342.39	1010.17	1111.95	697.86	-106.68	803.31	-131.84	729.38	254.09	471.75	1516.91	1878.34	7892.85
2015	1148.65	-43.11	418.97	-123.33	30.21	223.24	23.6	263.51	-62.69	480.34	-39.1	1362.68	3682.97
2014	365.91	-353.85	502.06	451.6	475.74	-10.06	84.79	206.57	1131.16	252.69	80.87	-188.95	2998.53
2013	559.69	267.01	-96.39	1310.2	-277.54	231.84	552.05	-215.12	214.89	597.85	235.04	381.54	3761.06
2012	183.2	333.35	-37.54	17.89	-260.13	-104.45	393.13	18.47	470.16	88.74	23.67	476.75	1603.24
2011	296.67	-15.06	695.95	68.19	375.78	-36.04	757.99	560.29	-76.71	442.59	673.41	257.07	4000.13
2010	170.81	-162.55	284.61	-151.03	107.19	236.35	371.61	219.24	566.35	-82.3	-217.32	5.88	1348.84

STATS

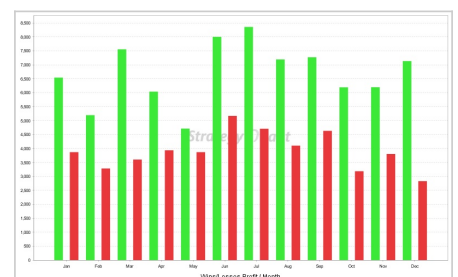
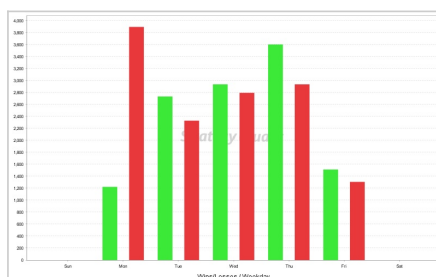
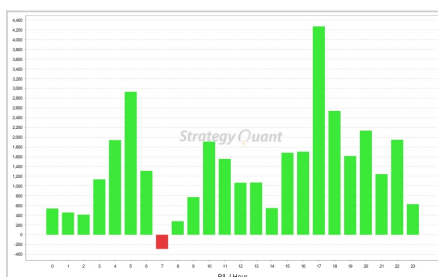
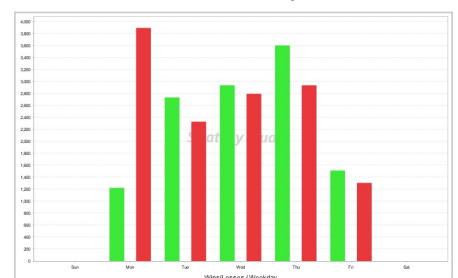
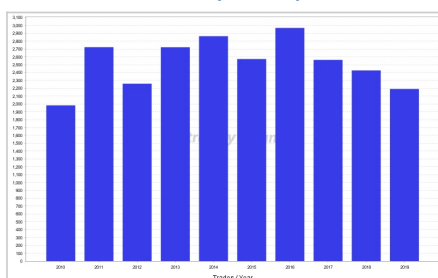
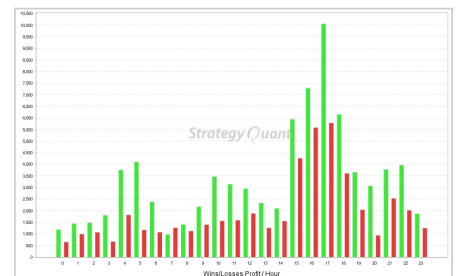
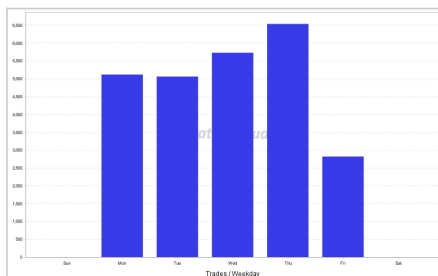
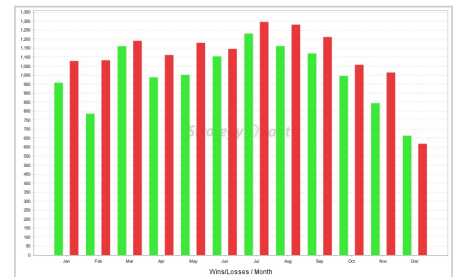
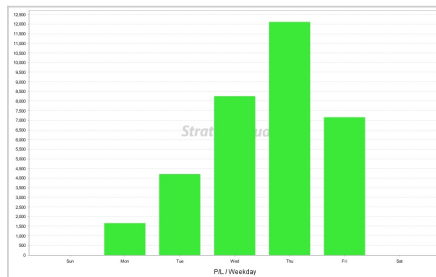
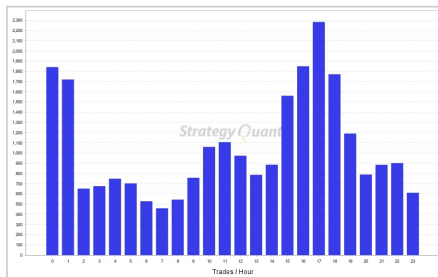
Strategy					
Wins/Losses Ratio	4.08	Payout Ratio (Avg Win/Loss)	0.42	Average # of Bars in Trade	0

AHPR	0.01	Z-Score	-40.62	Z-Probability	99.9 %
Expectancy	1.32	Deviation	\$ 13.48	Exposure	-99999999 %
Stagnation in Days	141	Stagnation in %	3.98 %		

Trades

		# of Wins	12007	# of Losses	2943	# of Cancelled/Expired	10317
Gross Profit	\$ 80388.04	Gross Loss	\$ -46990.6	Average Win	\$ 6.7	Average Loss	\$ -15.97
Largest Win	\$ 322.9	Largest Loss	\$ -87.5	Max Consec Wins	54	Max Consec Losses	66
Avg Consec Wins	4.24	Avg Consec Loss	4.68	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS



Report generated by Quant Analyzer