

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

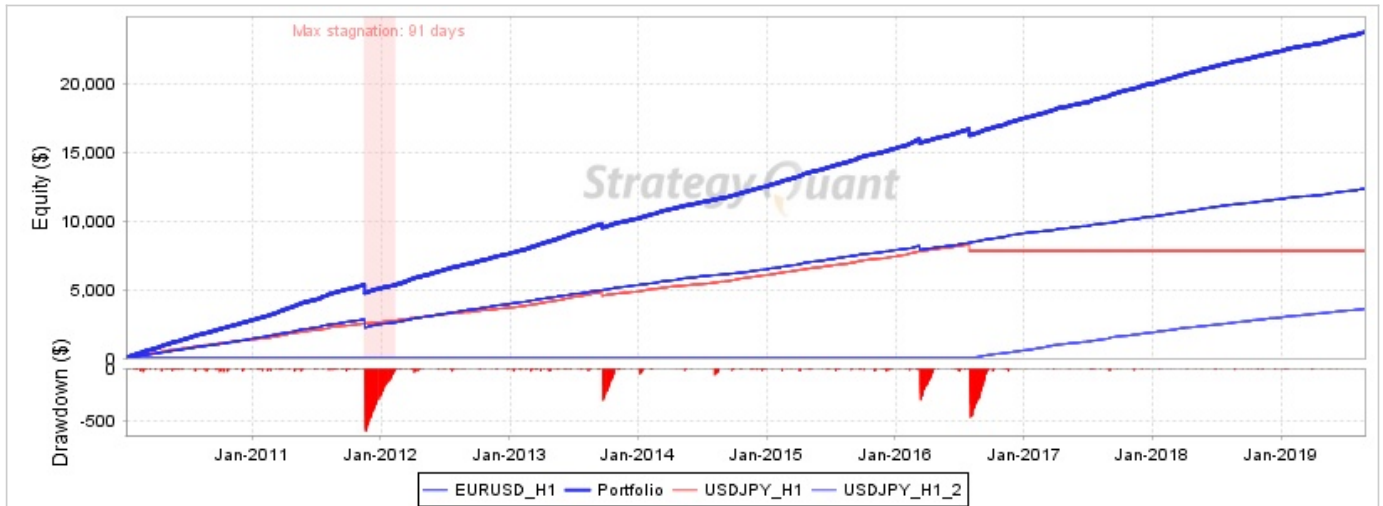
### TOTAL PROFIT

**\$ 23757.19**

PROFIT IN PIPS 26319.3 PIPS  
 YRLY AVG PROFIT \$ 2457.7  
 YRLY AVG % RET 245.77 %  
 CAGR 37.84 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
4706	0.31	4.29	39.41	87.19 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 602.79	9.51 %	\$ 8.46	\$ 204.8	\$ 8.12
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
3.98	0.42 R	205.32 R	30.36	31.47

generated by Quant Analyzer



### STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURUSD_H1	EURUSD_H1	unknown	\$ 12346.42	13579.5 pips	2468	0.34	4.19
S3	USDJPY_H1	USDJPY_H1	unknown	\$ 7824.46	8420.9 pips	1564	0.38	3.7
S4	USDJPY_H1_2	USDJPY_H1_2	unknown	\$ 3586.31	4318.9 pips	674	0.7	8.82

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURUSD_H1	20.25	86.3 %	\$ 609.8	15.93 %	\$ 1277.46	\$ 106.43	\$ 4.84
S3	USDJPY_H1	16.65	86.7 %	\$ 470.04	5.18 %	\$ 1188.68	\$ 99.04	\$ 4.6
S4	USDJPY_H1_2	104.01	91.54 %	\$ 34.48	2.41 %	\$ 1163.37	\$ 96.93	\$ 4.73

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	231.56	123.34	137.55	125.77	236.46	195.52	132.1	197.53	0	0	0	0	1379.83
2018	239.73	195.64	237.45	192.33	233.46	194.66	192.84	190.27	146.26	212.03	186.49	150.18	2371.34
2017	220.9	176.08	268.54	171.4	187.22	146.89	261.78	208.7	272.23	196.24	241.39	167.88	2519.25
2016	208.62	357.07	-16.76	222.37	173.02	249.67	-240.39	281.43	263.73	182.67	291.65	223.71	2196.79
2015	267.74	240.03	200.26	306.51	180.64	237.94	231.24	228.53	296.2	169.13	174.35	242.49	2775.06
2014	224.54	216.8	205.34	186.92	170.45	164.43	86.39	228.88	194.24	247.26	205.1	182.09	2312.44
2013	223.99	217.02	258.5	244.42	267.97	275.64	224.85	300.79	-64.88	265.4	147.69	202.83	2564.22
2012	186.06	211.34	310.02	217.89	215.5	229.71	193.88	205.09	169.31	206.66	224.89	174.23	2544.58
2011	210.17	213.77	321.27	273.36	273.47	194.31	280.98	282.51	206.59	211.21	-375.19	206.68	2299.13
2010	258.15	245.94	229.12	270.58	209.47	236.52	266.13	183.04	234.9	204.67	228.29	227.74	2794.55

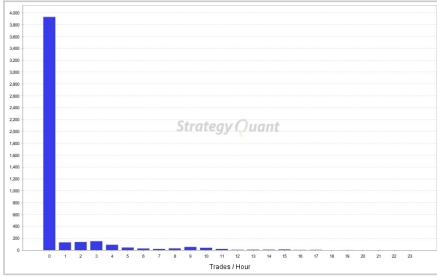
### STATS

Strategy			
Wins/Losses Ratio	6.8	Payout Ratio (Avg Win/Loss)	0.63
AHPR	0.07	Z-Score	1.26
Expectancy	5.05	Deviation	\$ 11.81
		Average # of Bars in Trade	0
		Z-Probability	10.38 %
		Exposure	-99999999 %

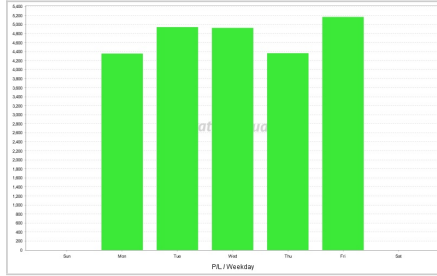
Trades

		# of Wins	4103	# of Losses	603	# of Cancelled/Expired	0
Gross Profit	\$ 30977.88	Gross Loss	\$ -7220.69	Average Win	\$ 7.55	Average Loss	\$ -11.97
Largest Win	\$ 65.51	Largest Loss	\$ -151.26	Max Consec Wins	80	Max Consec Losses	4
Avg Consec Wins	7.56	Avg Consec Loss	1.11	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

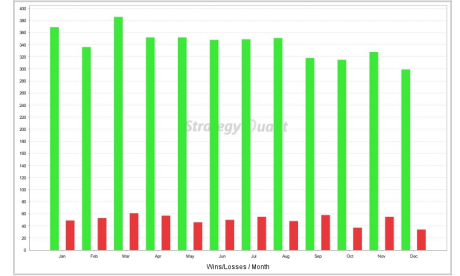
CHARTS



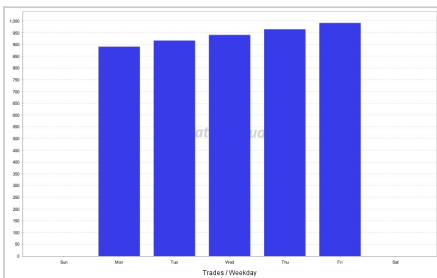
Trades by hour



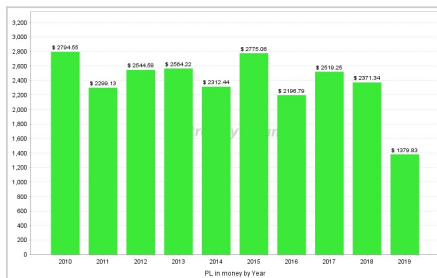
P/L by weekday



Wins/Losses by month



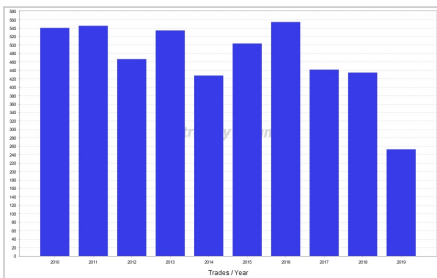
Trades by weekday



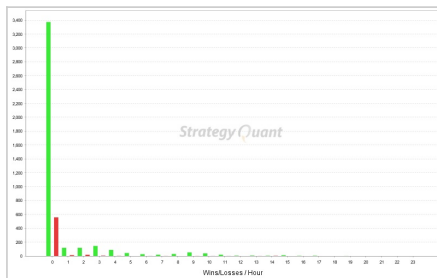
P/L by year



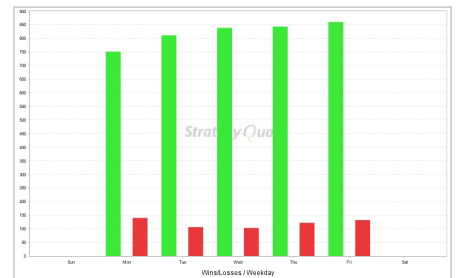
Wins/Losses Profit by hour



Trades by year



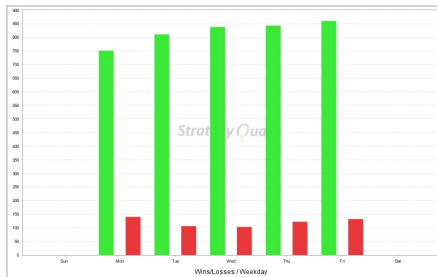
Wins/Losses by hour



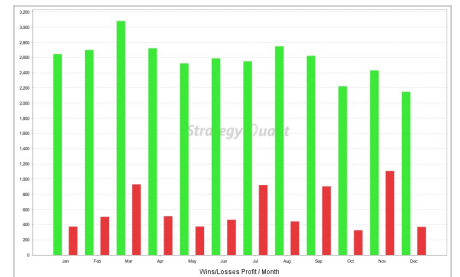
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month