

QUANT ANALYZER PORTFOLIO REPORT

Mito EA v4.4

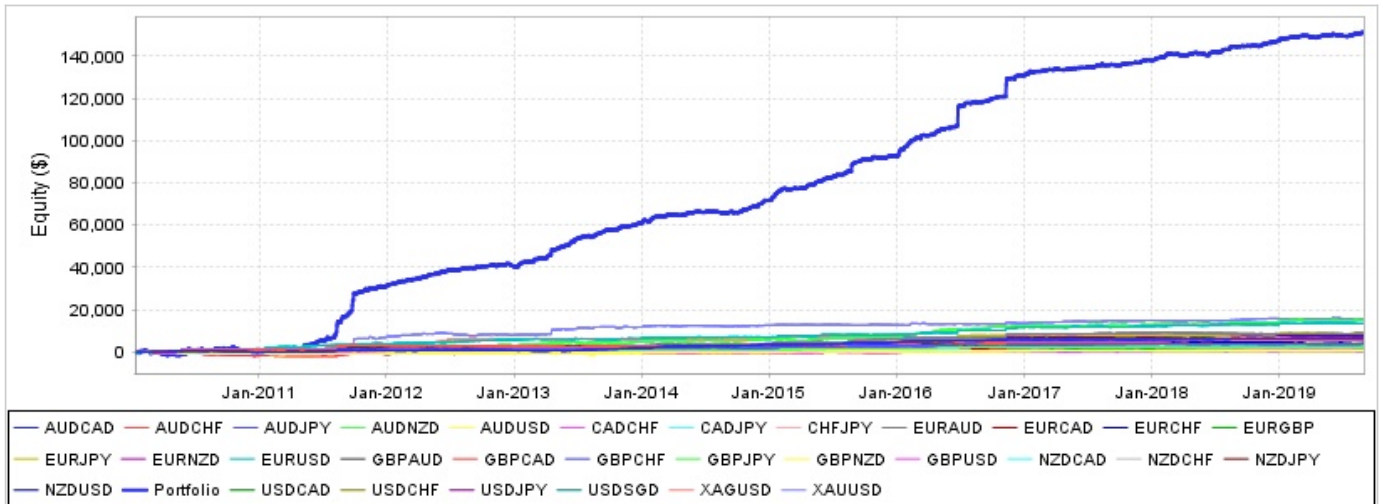
TOTAL PROFIT

\$ 150868.2

PROFIT IN PIPS 338310.7 PIPS
 YRLY AVG PROFIT \$ 15607.25
 YRLY AVG % RET 156.07 %
 CAGR 32.02 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
38254	0.05	1.44	39.25	53.83 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 3843.81	31.35 %	\$ 42.87	\$ 1300.59	\$ 21.74
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.02	0.11 R	440.51 R	15.91	28.32

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	\$ 6665.1	9213.4 pips	1509	0.09	1.45
S3	AUDCHF	AUDCHF	unknown	\$ 6069.89	6673.3 pips	2697	0.07	1.34
S4	AUDJPY	AUDJPY	unknown	\$ 3752.94	4314.7 pips	606	0.14	1.62
S5	AUDNZD	AUDNZD	unknown	\$ 2197.3	3818.8 pips	1176	0.1	1.38
S6	AUDUSD	AUDUSD	unknown	\$ 534.18	695.2 pips	855	0.04	1.12
S7	CADCHF	CADCHF	unknown	\$ 495.85	921 pips	433	0.02	1.06
S8	CADJPY	CADJPY	unknown	\$ 3352.42	3724.6 pips	1081	0.11	1.94
S9	CHFJPY	CHFJPY	unknown	\$ 880.38	1067.6 pips	178	0.15	1.47
S10	EURAUD	EURAUD	unknown	\$ 8794.6	14070.7 pips	1235	0.13	1.87
S11	EURCAD	EURCAD	unknown	\$ 3209.23	4841.5 pips	565	0.12	1.4
S12	EURCHF	EURCHF	unknown	\$ 351.17	402 pips	100	0.1	1.56
S13	EURGBP	EURGBP	unknown	\$ 2286.37	1987.3 pips	559	0.14	1.69
S14	EURJPY	EURJPY	unknown	\$ 8766.28	9796.9 pips	1058	0.12	1.76
S15	EURNZD	EURNZD	unknown	\$ 2830.48	6062.7 pips	2552	0.03	1.11
S16	EURUSD	EURUSD	unknown	\$ 13503.6	14192.7 pips	3035	0.11	1.71
S17	GBPAUD	GBPAUD	unknown	\$ 6406.99	10190.3 pips	961	0.13	1.54
S18	GBPCAD	GBPCAD	unknown	\$ 5979.61	8961.9 pips	1321	0.11	1.31
S19	GBPCHF	GBPCHF	unknown	\$ 1070.73	1118.2 pips	94	0.18	1.62
S20	GBPJPY	GBPJPY	unknown	\$ 15047.2	17349.3 pips	1981	0.09	1.36
S21	GBPNZD	GBPNZD	unknown	\$ 3922.71	7378.1 pips	1654	0.05	1.22
S22	GBPUSD	GBPUSD	unknown	\$ 6447.16	7116.9 pips	1663	0.09	1.5
S23	NZDCAD	NZDCAD	unknown	\$ 1202.57	1916.9 pips	879	0.05	1.17
S24	NZDCHF	NZDCHF	unknown	\$ 639.67	1059.8 pips	1129	0.04	1.07
S25	NZDJPY	NZDJPY	unknown	\$ 5504.87	6297 pips	1743	0.07	1.29

S26	NZDUSD	NZDUSD	unknown	\$ 4411.07	4569.3 pips	770	0.19	1.98
S27	USDCAD	USDCAD	unknown	\$ 4189.93	5084.3 pips	2621	0.05	1.67
S28	USDCHF	USDCHF	unknown	\$ 2123.73	2309.6 pips	1764	0.05	1.39
S29	USDJPY	USDJPY	unknown	\$ 8073.95	8484.1 pips	983	0.17	2.23
S30	USDSGD	USDSGD	unknown	\$ 644.51	924.6 pips	255	0.13	2.3
S31	XAGUSD	XAGUSD	unknown	\$ 5877.39	11959 pips	196	0.11	1.53
S32	XAUUSD	XAUUSD	unknown	\$ 15636.32	161809 pips	2601	0.08	1.62

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	7.49	56.91 %	\$ 889.96	8.4 %	\$ 689.57	\$ 57.46	\$ 2.49
S3	AUDCHF	5.63	54.93 %	\$ 1077.49	8.12 %	\$ 627.92	\$ 52.33	\$ 2.69
S4	AUDJPY	7.71	55.83 %	\$ 487.05	4.35 %	\$ 395.36	\$ 32.92	\$ 5.37
S5	AUDNZD	6.11	55.96 %	\$ 359.78	3.16 %	\$ 227.35	\$ 18.94	\$ 1.29
S6	AUDUSD	0.47	56.91 %	\$ 1133.21	11.31 %	\$ 55.25	\$ 4.6	\$ 0.43
S7	CADCHF	0.53	42.96 %	\$ 940.14	9.4 %	\$ 51.81	\$ 4.31	\$ 0.52
S8	CADJPY	8.76	55.67 %	\$ 382.89	3.5 %	\$ 346.84	\$ 28.9	\$ 3.07
S9	CHFJPY	4.78	50 %	\$ 184.07	1.78 %	\$ 118.7	\$ 9.89	\$ 3.86
S10	EURAUD	11.62	49.38 %	\$ 756.77	4.7 %	\$ 910.08	\$ 75.82	\$ 6.8
S11	EURCAD	4.66	53.63 %	\$ 688	6.88 %	\$ 340.8	\$ 28.4	\$ 4.35
S12	EURCHF	1.66	51 %	\$ 212.05	2.05 %	\$ 76.7	\$ 6.38	\$ 2.24
S13	EURGBP	8.93	56.13 %	\$ 255.99	2.14 %	\$ 240.5	\$ 20.06	\$ 3.92
S14	EURJPY	9.11	61.3 %	\$ 962.47	9.14 %	\$ 906.79	\$ 75.57	\$ 9.56
S15	EURNZD	3.35	50.53 %	\$ 845.2	8.23 %	\$ 292.81	\$ 24.4	\$ 1.21
S16	EURUSD	28.71	52.55 %	\$ 470.36	3.85 %	\$ 1396.72	\$ 116.41	\$ 6.47
S17	GBPAUD	9.47	58.43 %	\$ 676.77	4.98 %	\$ 662.43	\$ 55.23	\$ 4.51
S18	GBPCAD	3.09	55.02 %	\$ 1936.21	19.18 %	\$ 624.12	\$ 52	\$ 3.13
S19	GBPCHF	2.83	54.26 %	\$ 378.91	3.71 %	\$ 214.6	\$ 17.85	\$ 6.37
S20	GBPJPY	11.35	45.48 %	\$ 1326.1	12.66 %	\$ 1556.83	\$ 129.72	\$ 6.45
S21	GBPNZD	3.2	59.58 %	\$ 1224.39	12.17 %	\$ 405.84	\$ 33.82	\$ 2.6
S22	GBPUSD	8.53	48.56 %	\$ 756.06	7.49 %	\$ 667.12	\$ 55.58	\$ 3.78
S23	NZDCAD	2.87	58.23 %	\$ 418.56	3.98 %	\$ 124.44	\$ 10.37	\$ 1.16
S24	NZDCHF	0.6	56.84 %	\$ 1071.2	10.12 %	\$ 66.15	\$ 5.51	\$ 0.49
S25	NZDJPY	2.7	55.04 %	\$ 2038.57	19.36 %	\$ 569.63	\$ 47.46	\$ 2.75
S26	NZDUSD	16.5	61.28 %	\$ 267.35	2.62 %	\$ 456.46	\$ 38.03	\$ 5.05
S27	USDCAD	11.89	56.43 %	\$ 352.29	3.39 %	\$ 433.35	\$ 36.12	\$ 2.23
S28	USDCHF	6.39	57.36 %	\$ 332.11	3.14 %	\$ 219.74	\$ 18.31	\$ 1.65
S29	USDJPY	23.25	49.71 %	\$ 347.32	2.98 %	\$ 834.83	\$ 69.6	\$ 6.49
S30	USDSGD	6.14	42.11 %	\$ 104.93	1.04 %	\$ 80.68	\$ 6.71	\$ 1.49
S31	XAGUSD	2.4	51.02 %	\$ 2453.31	24.27 %	\$ 759.26	\$ 63.2	\$ 16.06
S32	XAUUSD	9.79	54.13 %	\$ 1597.36	11.25 %	\$ 1617.38	\$ 134.8	\$ 7.98

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	1558.69	469.86	-183.19	272.29	708.29	-100.1	134.01	912.44	0	0	0	0	3772.29
2018	1601.92	1487.92	-770.55	890.98	-449.58	1334.4	1097.25	1179.08	300.68	207.35	1363.87	909.29	9152.61
2017	1958.24	253.34	988.03	-348.11	781.92	431.18	1020.03	-168.74	-98.21	1137.29	487.11	784.86	7226.94
2016	4772.85	3846.94	1057.16	2143.31	1023.43	10982.61	952.28	625	1722.32	962.06	8604.55	1302.91	37995.42
2015	4839.14	349.75	396.12	1575.7	2041.12	1760.68	1444.5	5289.46	1817.1	932.98	-409.54	968.76	21005.77
2014	2284.41	1030.67	532.96	114.2	1164.41	-64.78	291.07	-679.58	76.47	1908.16	1296.93	2725.25	10680.17
2013	2356.47	1071.06	505.94	4337.59	1731.96	3111.13	1587.43	934.21	1684.22	1466.13	512.57	1323.77	20622.48
2012	1498.74	1130.93	694.57	1631.26	1286.85	839.55	720.78	395.87	816.95	640.74	183.83	-898.59	8941.48
2011	1234.11	114.31	663.68	-2.19	2357.06	1717.84	1257.89	10144.98	10564.55	2579.05	63.83	1492.56	32187.67

STATS

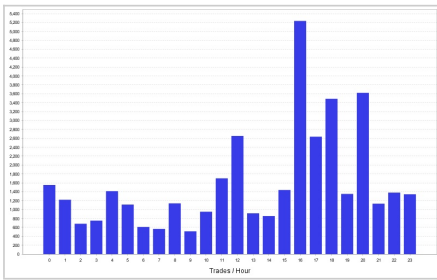
Strategy

Wins/Losses Ratio	1.17	Payout Ratio (Avg Win/Loss)	1.24	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-11.75	Z-Probability	99.9 %
Expectancy	3.94	Deviation	\$ 51.65	Exposure	-999999999 %
Stagnation in Days	205	Stagnation in %	5.82 %		

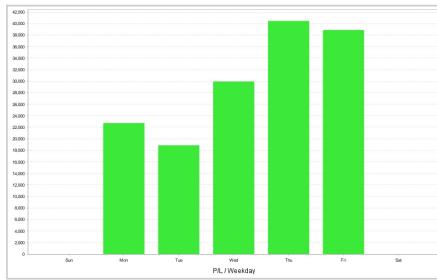
Trades

		# of Wins	11204	# of Losses	9611	# of Cancelled/Expired	17439
Gross Profit	\$ 491344.24	Gross Loss	\$ -340476.04	Average Win	\$ 43.85	Average Loss	\$ -35.43
Largest Win	\$ 1908.6	Largest Loss	\$ -519.71	Max Consec Wins	13	Max Consec Losses	44
Avg Consec Wins	1.54	Avg Consec Loss	3.72	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

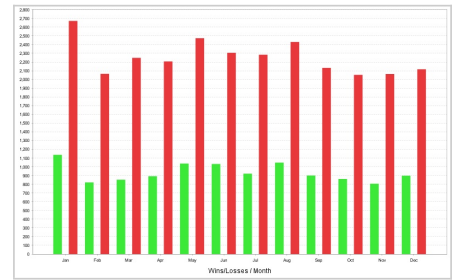
CHARTS



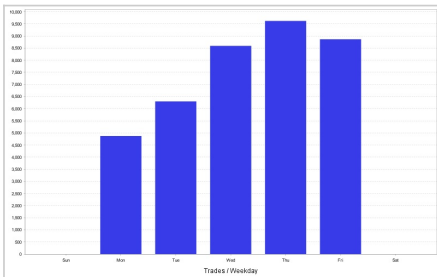
Trades by hour



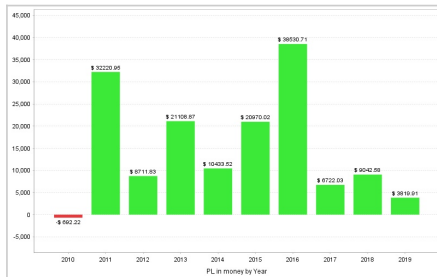
P/L by weekday



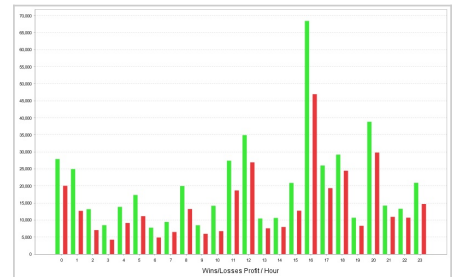
Wins/Losses by month



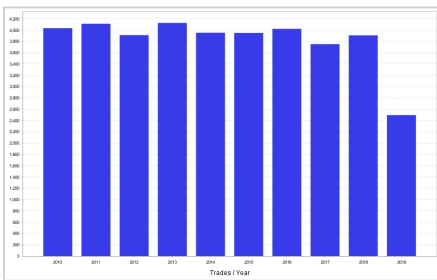
Trades by weekday



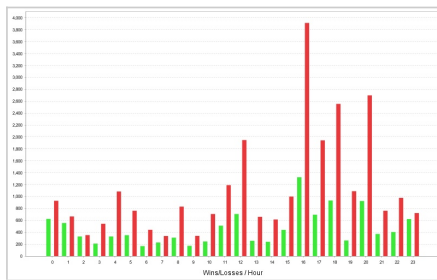
P/L by year



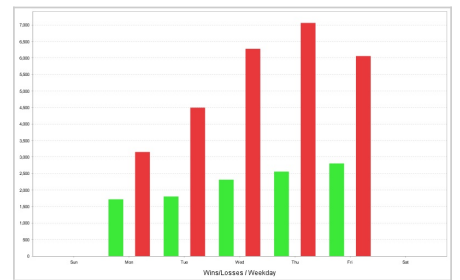
Wins/Losses Profit by hour



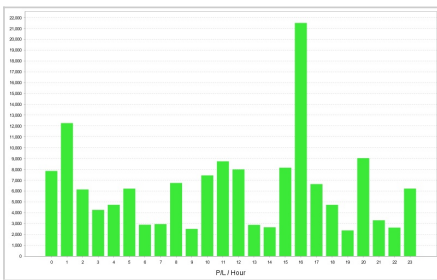
Trades by year



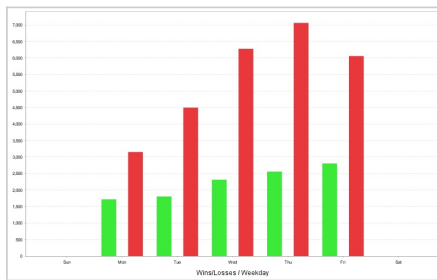
Wins/Losses by hour



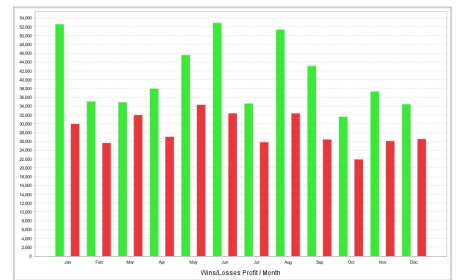
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month