

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

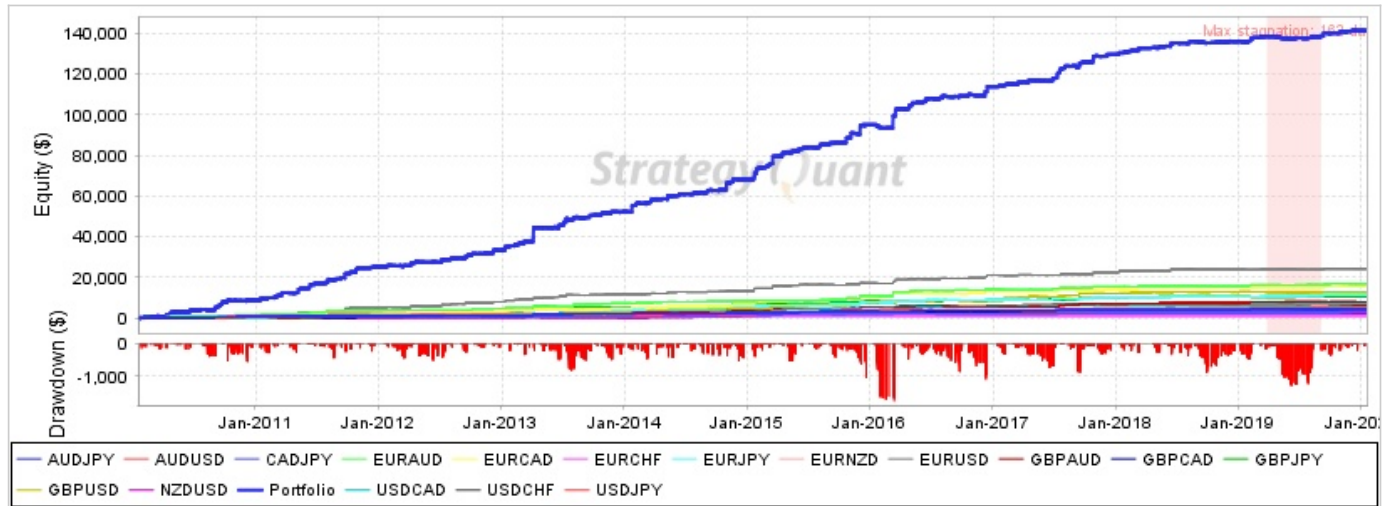
TOTAL PROFIT

\$ 141356.8

PROFIT IN PIPS 170522.8 PIPS
 YRLY AVG PROFIT \$ 14018.36
 YRLY AVG % RET 93.46 %
 CAGR 23.75 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
11326	0.2	3.56	79.41	59.36 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 1780.07	2.38 %	\$ 106.76	\$ 1168.24	\$ 22.22
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
9.98	0.63 R	704.09 R	27.42	26.51

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDJPY	AUDJPY	unknown	\$ 4219.83	4701.2 pips	303	0.31	4.39
S3	AUDUSD	AUDUSD	unknown	\$ 5234.9	5395.4 pips	488	0.26	5.17
S4	CADJPY	CADJPY	unknown	\$ 2879.94	3212.4 pips	247	0.33	4.41
S5	EURAUD	EURAUD	unknown	\$ 16725.14	25727.7 pips	1742	0.23	3.92
S6	EURCAD	EURCAD	unknown	\$ 15626.4	21173.1 pips	1326	0.23	3.6
S7	EURCHF	EURCHF	unknown	\$ 1013.95	999 pips	90	0.29	4.06
S8	EURJPY	EURJPY	unknown	\$ 11400.39	12590 pips	794	0.27	3.45
S9	EURNZD	EURNZD	unknown	\$ 5382.87	8476.8 pips	396	0.31	3.23
S10	EURUSD	EURUSD	unknown	\$ 24102.2	24486.7 pips	1341	0.29	4.7
S11	GBPAUD	GBPAUD	unknown	\$ 7880.43	12169 pips	512	0.28	2.98
S12	GBPCAD	GBPCAD	unknown	\$ 5017.06	6803.5 pips	246	0.39	3.56
S13	GBPJPY	GBPJPY	unknown	\$ 10421.44	11527.1 pips	635	0.2	2.85
S14	GBPUSD	GBPUSD	unknown	\$ 12393.2	12735.2 pips	1358	0.17	2.94
S15	NZDUSD	NZDUSD	unknown	\$ 2293.6	2369.6 pips	248	0.29	3.92
S16	USDCAD	USDCAD	unknown	\$ 7050.39	8533.6 pips	795	0.26	3.18
S17	USDCHF	USDCHF	unknown	\$ 6380.8	6263.4 pips	636	0.26	2.88
S18	USDJPY	USDJPY	unknown	\$ 3334.26	3359.1 pips	169	0.37	5.33

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDJPY	20.84	67.93 %	\$ 202.5	1.11 %	\$ 675.17	\$ 56.26	\$ 27.4
S3	AUDUSD	31.92	70.09 %	\$ 164	0.97 %	\$ 756.92	\$ 63.07	\$ 23.69
S4	CADJPY	15.55	62.72 %	\$ 185.21	1.08 %	\$ 617.03	\$ 51.43	\$ 25.71
S5	EURAUD	49.84	55.61 %	\$ 335.58	1.3 %	\$ 1776.59	\$ 148.01	\$ 42.56
S6	EURCAD	27.95	56.89 %	\$ 559.01	2.05 %	\$ 1769.11	\$ 147.42	\$ 41.34
S7	EURCHF	4.25	60.87 %	\$ 238.81	1.47 %	\$ 675.97	\$ 56.33	\$ 36.21

S8	EURJPY	25.13	57.57 %	\$ 453.61	1.99 %	\$ 1302.57	\$ 108.58	\$ 36.31
S9	EURNZD	16.38	65.46 %	\$ 328.65	1.72 %	\$ 978.7	\$ 81.56	\$ 51.27
S10	EURUSD	71.52	59.69 %	\$ 337	2.03 %	\$ 2581.69	\$ 215.2	\$ 65.85
S11	GBPAUD	25.83	61.13 %	\$ 305.11	1.74 %	\$ 954.89	\$ 79.6	\$ 27.36
S12	GBPCAD	13.64	62.2 %	\$ 367.94	1.86 %	\$ 824.76	\$ 68.73	\$ 33.9
S13	GBPJPY	13.64	58.8 %	\$ 763.78	3.96 %	\$ 1524.32	\$ 127.09	\$ 58.88
S14	GBPUSD	23.56	52.78 %	\$ 526.1	3.2 %	\$ 1304.3	\$ 108.71	\$ 27
S15	NZDUSD	14.81	62.5 %	\$ 154.9	0.92 %	\$ 539.37	\$ 44.97	\$ 24.14
S16	USDCAD	16.01	64.71 %	\$ 440.26	2.25 %	\$ 900.32	\$ 75	\$ 40.75
S17	USDCHF	15.65	56.64 %	\$ 407.76	1.96 %	\$ 798.2	\$ 66.47	\$ 22.95
S18	USDJPY	24.05	60.19 %	\$ 138.61	0.9 %	\$ 930.44	\$ 77.54	\$ 37.46

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	-34.03	0	0	0	0	0	0	0	0	0	0	0	-34.03
2019	185.54	1736.46	513.57	-264.27	-714.16	352.54	28.89	491.42	1679.02	901.65	156.94	317.92	5385.52
2018	1050.31	806.82	1279.25	294.68	671.27	1542	-143.32	781.38	-591.69	340.67	41.88	266.94	6340.19
2017	274.87	917.56	1208.61	625.64	-167.29	1161.54	5081.92	1094.83	1886.1	2781.74	170.96	815.01	15851.49
2016	-1404.28	-194.76	9497.16	1795.18	1332.25	1960.65	364.12	339.51	418.76	672.24	-377.53	4358	18761.3
2015	5039.96	1345.51	4897.63	2218.44	353.69	1837.42	7.96	1453.18	809.83	2395.53	1978.89	4531.07	26869.11
2014	3029.32	1070.35	2085.47	164.71	1408.6	851.96	570.18	110.46	1108.14	3661.52	1919.19	-94.84	15885.06
2013	2123.81	1297.52	719.65	6859.68	-99.04	1385.36	3627.55	-126.58	1328.68	1391.04	387.46	65.71	18960.84
2012	602.25	-11.47	-63.83	1663.69	-18.99	-5.79	1399.41	689.09	1389.93	645.13	422.78	1469.04	8181.24
2011	597.6	1044.89	2046.3	-5.16	2174.52	2487.66	618.02	1419.58	2592.07	2677.82	253.92	572.34	16479.56
2010	-25.19	642.23	116.34	2030.37	234.25	746.93	363.23	1007.48	2827.62	605.11	-155.07	283.22	8676.52

STATS

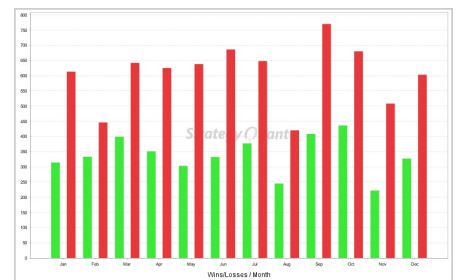
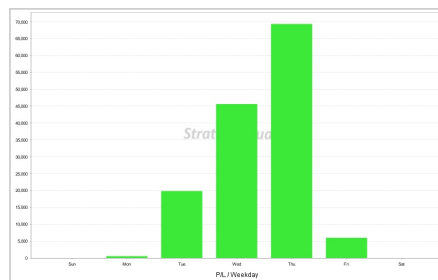
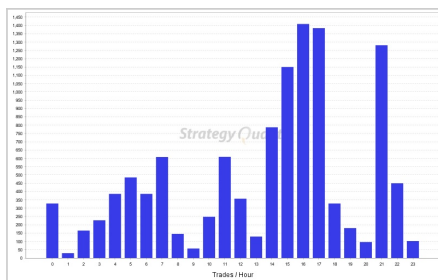
Strategy

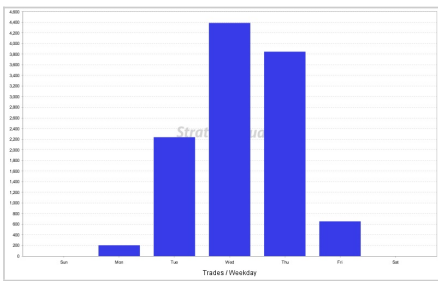
Wins/Losses Ratio	1.46	Payout Ratio (Avg Win/Loss)	2.44	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-58.31	Z-Probability	99.9 %
Expectancy	12.48	Deviation	\$ 49.42	Exposure	-99999999 %
Stagnation in Days	162	Stagnation in %	4.43 %		

Trades

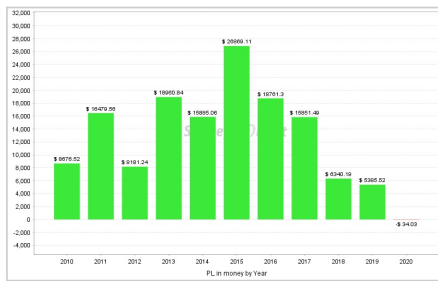
# of Wins	4047	# of Losses	2771	# of Cancelled/Expired	4508
Gross Profit	\$ 196528.68	Gross Loss	\$ -55171.88	Average Win	\$ 48.56
Largest Win	\$ 578.31	Largest Loss	\$ -86.16	Max Consec Wins	26
Avg Consec Wins	3.54	Avg Consec Loss	6.36	Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

CHARTS

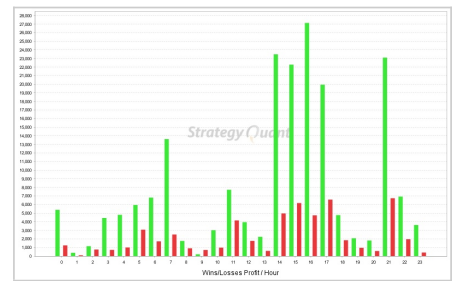




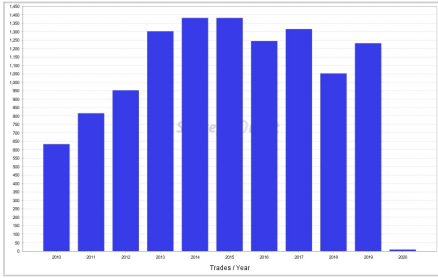
Trades by weekday



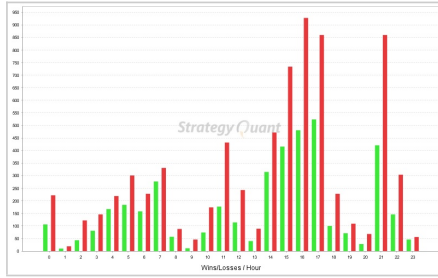
P/L by year



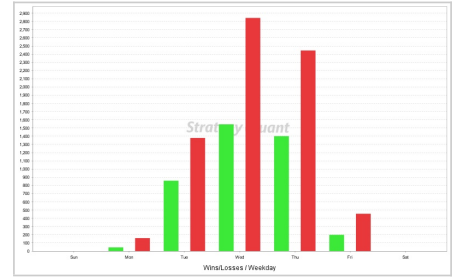
Wins/Losses Profit by hour



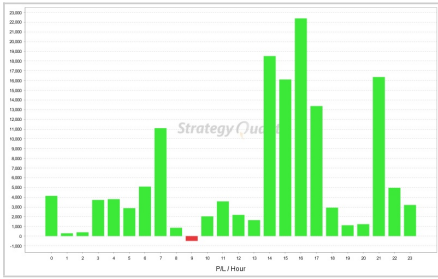
Trades by year



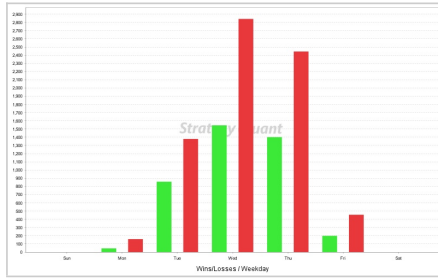
Wins/Losses by hour



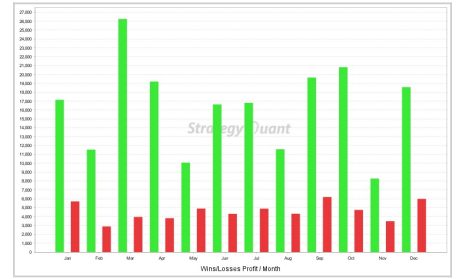
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer