

# QUANT ANALYZER PORTFOLIO REPORT

NightVision EA v4.2

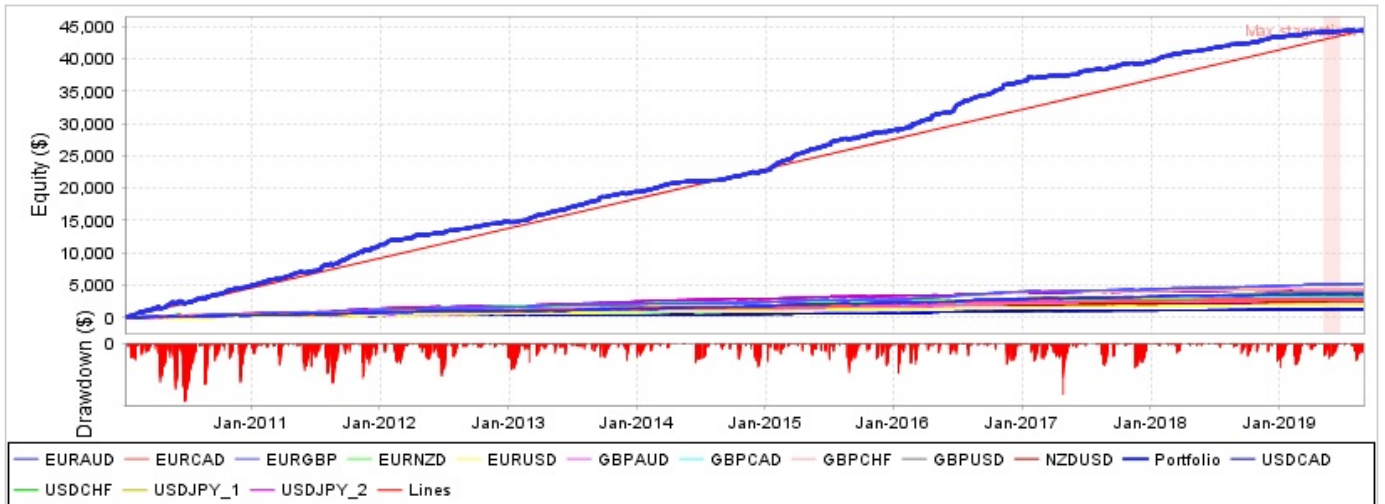
## TOTAL PROFIT

**\$ 44402**

PROFIT IN PIPS 57468 PIPS  
 YRLY AVG PROFIT \$ 4593.45  
 YRLY AVG % RET 45.93 %  
 CAGR 18.46 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
10500	0.27	2.53	94.73	76.61 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 468.74	3.72 %	\$ 14.13	\$ 382.78	\$ 9.74
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.96	0.36 R	389.61 R	28.12	38

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	\$ 3543.97	5933.2 pips	739	0.24	1.96
S3	EURCAD	EURCAD	unknown	\$ 2895.27	4252.6 pips	518	0.37	3.95
S4	EURGBP	EURGBP	unknown	\$ 5193.83	4872.5 pips	1198	0.27	4.69
S5	EURNZD	EURNZD	unknown	\$ 2945.62	5118.5 pips	577	0.32	2.94
S6	EURUSD	EURUSD	unknown	\$ 2009.24	2371.6 pips	577	0.2	1.95
S7	GBPAUD	GBPAUD	unknown	\$ 2642.09	4719.8 pips	712	0.2	2.12
S8	GBPCAD	GBPCAD	unknown	\$ 3391.93	5421.7 pips	680	0.3	2.89
S9	GBPCHF	GBPCHF	unknown	\$ 4416.02	4764.2 pips	598	0.34	2.96
S10	GBPUSD	GBPUSD	unknown	\$ 3888.37	4636.9 pips	1007	0.24	2.36
S11	NZDUSD	NZDUSD	unknown	\$ 2282.77	2613.9 pips	796	0.25	2.06
S12	USDCAD	USDCAD	unknown	\$ 1272.55	1763.3 pips	274	0.29	2.46
S13	USDCHF	USDCHF	unknown	\$ 3240.18	3630.8 pips	1176	0.16	2.02
S14	USDJPY_1	USDJPY_1	unknown	\$ 2375.39	2695.5 pips	631	0.23	2.5
S15	USDJPY_2	USDJPY_2	unknown	\$ 4304.77	4673.5 pips	1017	0.31	2.97

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURAUD	20.5	78.08 %	\$ 172.9	1.48 %	\$ 370.03	\$ 30.82	\$ 3.77
S3	EURCAD	15.93	73.36 %	\$ 181.8	1.44 %	\$ 313.23	\$ 26.08	\$ 3.87
S4	EURGBP	29.72	71.2 %	\$ 174.78	1.55 %	\$ 537.42	\$ 44.77	\$ 3.75
S5	EURNZD	15.02	78.16 %	\$ 196.08	1.53 %	\$ 304.47	\$ 25.39	\$ 3.6
S6	EURUSD	6.84	75.74 %	\$ 293.71	2.9 %	\$ 209.77	\$ 17.47	\$ 2.27
S7	GBPAUD	17.9	67.98 %	\$ 147.61	1.47 %	\$ 273.41	\$ 22.78	\$ 2.77
S8	GBPCAD	21.33	67.79 %	\$ 159	1.21 %	\$ 360.34	\$ 30.02	\$ 2.98
S9	GBPCHF	25.57	74.08 %	\$ 172.67	1.57 %	\$ 457.26	\$ 38.07	\$ 4.72
S10	GBPUSD	18.36	76.46 %	\$ 211.83	2.08 %	\$ 402.2	\$ 33.52	\$ 3.51

S11	NZDUSD	14.81	74.25 %	\$ 154.16	1.46 %	\$ 238.14	\$ 19.85	\$ 1.82
S12	USDCAD	11.54	69.34 %	\$ 110.27	1.06 %	\$ 142.67	\$ 11.89	\$ 2.14
S13	USDCHF	10.84	77.98 %	\$ 299.01	2.87 %	\$ 335.26	\$ 27.93	\$ 2.8
S14	USDJPY_1	10.39	79.24 %	\$ 228.56	1.92 %	\$ 250.26	\$ 20.84	\$ 2.77
S15	USDJPY_2	15.95	97.35 %	\$ 269.91	2.27 %	\$ 445.46	\$ 37.11	\$ 2.36

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	228.56	47.43	328	133.33	30.72	141.25	88.87	-5.73	0	0	0	0	992.43
2018	644.31	356.65	354.41	237.03	222.84	339.5	247.95	288.09	172.76	165.06	455.04	327.97	3811.61
2017	508.39	197.21	188.57	-61.47	217.54	588.04	274.03	70.11	457.47	341.93	-7.64	292.66	3066.84
2016	242.01	706.68	617.12	873.81	317.67	1159.25	689.27	673.61	336.66	800.36	725.09	393.46	7534.99
2015	1030.95	646.99	891.32	494.1	489.86	455.75	804.16	118.89	399.55	342.2	336.64	292.63	6303.04
2014	325.25	334.68	551.56	221.89	193.93	-24.33	137.93	148.32	425.02	341.92	335.78	233.63	3225.58
2013	157.68	386.9	625.41	369.61	373.16	413.97	444.82	424.98	677.2	346.42	107.08	362.5	4689.73
2012	758.73	71.75	275.12	485.98	171.1	152.82	403.44	223.15	291.27	355.24	163.53	210.97	3563.1
2011	467.78	436.07	292.51	524.95	224.8	269.2	1014.63	124.54	859.04	847.08	376.42	781.19	6218.21
2010	353.03	567.33	472.61	275.3	648.03	-23.47	608.8	365.78	355.08	618.07	294.59	461.32	4996.47

### STATS

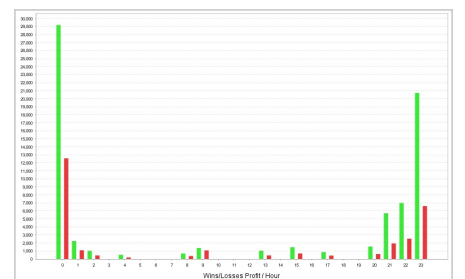
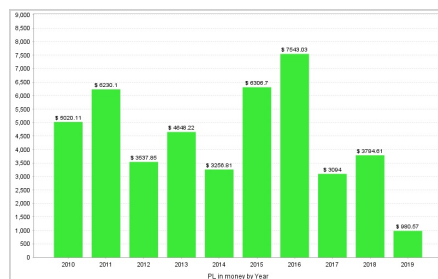
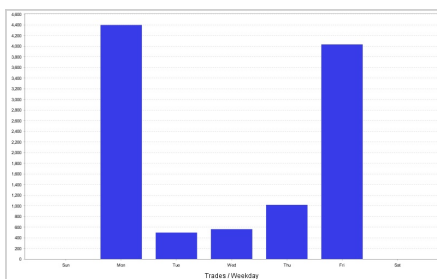
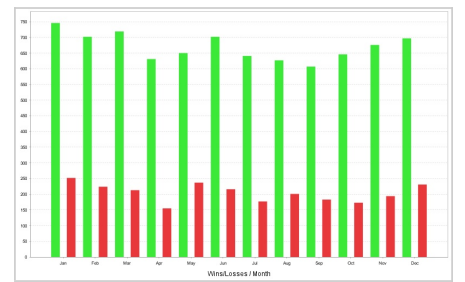
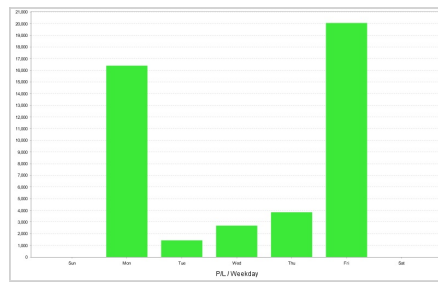
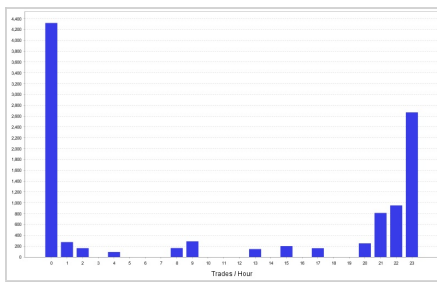
#### Strategy

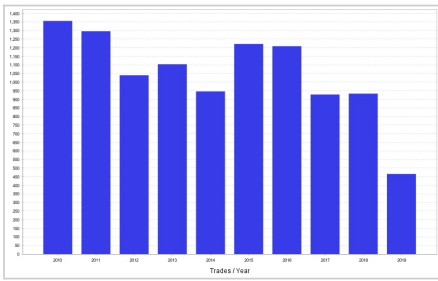
Wins/Losses Ratio	3.28	Payout Ratio (Avg Win/Loss)	0.77	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-14.71	Z-Probability	99.9 %
Expectancy	4.23	Deviation	\$ 16.37	Exposure	-999999999 %
Stagnation in Days	50	Stagnation in %	1.42 %		

#### Trades

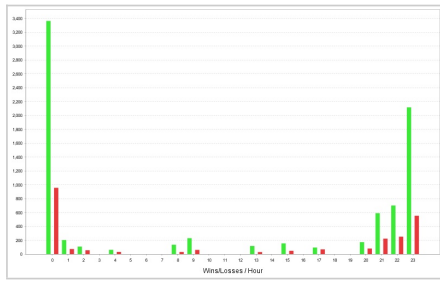
		# of Wins	8044	# of Losses	2456	# of Cancelled/Expired	0
Gross Profit	\$ 73360.95	Gross Loss	\$ -28958.95	Average Win	\$ 9.12	Average Loss	\$ -11.79
Largest Win	\$ 187.46	Largest Loss	\$ -181.8	Max Consec Wins	39	Max Consec Losses	8
Avg Consec Wins	4.99	Avg Consec Loss	1.52	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

### CHARTS

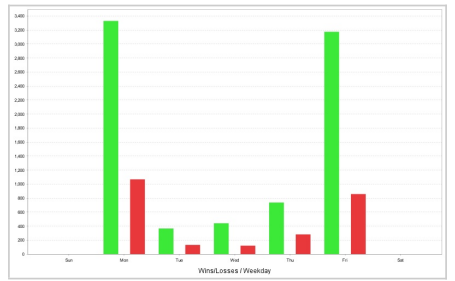




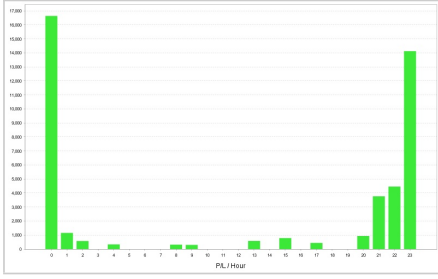
Trades by year



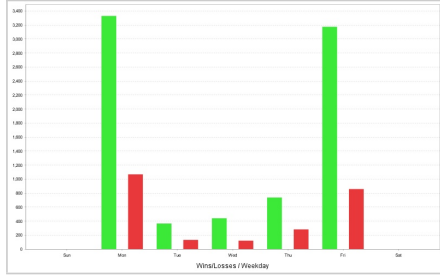
Wins/Losses by hour



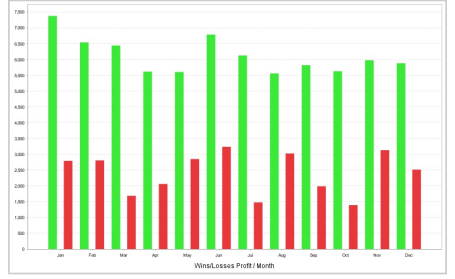
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer