

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

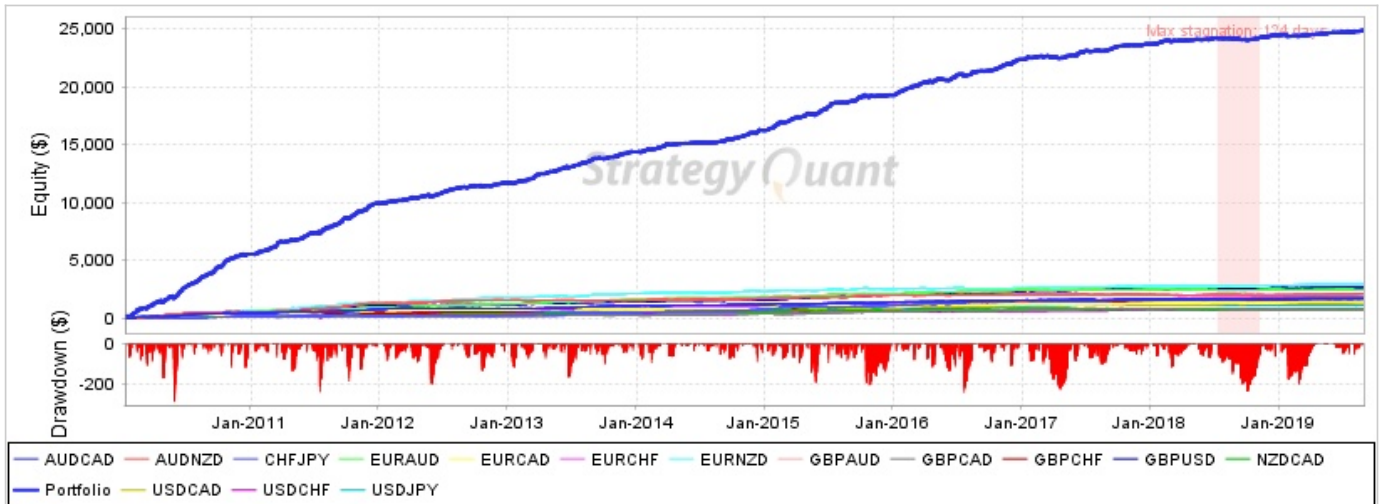
### TOTAL PROFIT

**\$ 24859.92**

PROFIT IN PIPS 35737.7 PIPS  
 YRLY AVG PROFIT \$ 2571.81  
 YRLY AVG % RET 51.44 %  
 CAGR 19.57 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
14960	0.15	2.15	86.42	75.2 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 287.65	4.15 %	\$ 10.38	\$ 214.31	\$ 4.56
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.71	0.13 R	204.11 R	22.54	32.92

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	\$ 1669.65	2592.9 pips	2778	0.13	2.2
S3	AUDNZD	AUDNZD	unknown	\$ 2089.05	3971.4 pips	4724	0.14	1.81
S4	CHFJPY	CHFJPY	unknown	\$ 1828.07	2201 pips	461	0.26	2.05
S5	EURAUD	EURAUD	unknown	\$ 2421.79	3961 pips	582	0.36	2.5
S6	EURCAD	EURCAD	unknown	\$ 1467.8	2272.7 pips	516	0.25	1.86
S7	EURCHF	EURCHF	unknown	\$ 1806.61	1981.4 pips	399	0.33	2.52
S8	EURNZD	EURNZD	unknown	\$ 2948.45	5096.6 pips	2695	0.17	2.25
S9	GBPAUD	GBPAUD	unknown	\$ 1728.92	2830.4 pips	419	0.27	2.15
S10	GBPCAD	GBPCAD	unknown	\$ 724.31	1227.1 pips	415	0.11	1.38
S11	GBPCHF	GBPCHF	unknown	\$ 1498.96	1652.3 pips	348	0.33	2.34
S12	GBPUSD	GBPUSD	unknown	\$ 2682	3001 pips	638	0.32	2.4
S13	NZDCAD	NZDCAD	unknown	\$ 819.4	1277.8 pips	302	0.23	1.81
S14	USDCAD	USDCAD	unknown	\$ 1367.56	1764.2 pips	362	0.47	2.94
S15	USDCHF	USDCHF	unknown	\$ 697.23	746.4 pips	147	0.33	2.53
S16	USDJPY	USDJPY	unknown	\$ 1110.12	1161.5 pips	174	0.52	3.14

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	19.63	74.12 %	\$ 85.07	1.28 %	\$ 172.73	\$ 14.39	\$ 0.71
S3	AUDNZD	17.01	73.79 %	\$ 122.78	2.07 %	\$ 216.09	\$ 18.01	\$ 0.87
S4	CHFJPY	13.16	75.7 %	\$ 138.93	2.38 %	\$ 194.15	\$ 16.18	\$ 3.06
S5	EURAUD	16.87	80.76 %	\$ 143.59	1.9 %	\$ 252.67	\$ 21.06	\$ 2.96
S6	EURCAD	14.18	68.41 %	\$ 103.49	1.77 %	\$ 154.63	\$ 12.88	\$ 1.79
S7	EURCHF	16.42	73.43 %	\$ 110.01	1.9 %	\$ 210.27	\$ 17.54	\$ 4.14
S8	EURNZD	16.88	79.08 %	\$ 174.7	2.28 %	\$ 304.98	\$ 25.42	\$ 1.3
S9	GBPAUD	11.84	78.76 %	\$ 146.01	2.79 %	\$ 185.19	\$ 15.44	\$ 2.78

S10	GBPCAD	4.84	64.82 %	\$ 149.69	2.85 %	\$ 78.33	\$ 6.53	\$ 1.09
S11	GBPCHF	12.31	75.86 %	\$ 121.72	2.25 %	\$ 173.16	\$ 14.41	\$ 2.81
S12	GBPUSD	21.46	75.86 %	\$ 125	1.93 %	\$ 290.06	\$ 24.16	\$ 2.97
S13	NZDCAD	7.39	75.17 %	\$ 110.9	1.95 %	\$ 92.79	\$ 7.73	\$ 1.85
S14	USDCAD	36.52	78.45 %	\$ 37.45	0.65 %	\$ 145.07	\$ 12.1	\$ 2.37
S15	USDCHF	5.79	79.59 %	\$ 120.32	2.32 %	\$ 113.26	\$ 9.42	\$ 2.58
S16	USDJPY	13.13	78.16 %	\$ 84.53	1.39 %	\$ 158.48	\$ 13.22	\$ 3.7

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	-103.41	12.38	102.67	83.18	97.67	68.72	24.36	109.98	0	0	0	0	395.55
2018	174.62	42.5	100.3	50.36	37.51	108.75	2.08	-33.42	-66.2	87.22	104.05	185.32	793.09
2017	136.23	59.24	-4.81	-45.6	172.47	405.58	6.8	42.58	343.82	119	17.08	70.3	1322.69
2016	377.24	331.56	398.01	112.64	67.71	450.91	-18.15	319.88	73.26	305.14	230.26	413.85	3062.31
2015	337.11	362.37	382.22	345.64	1	605.02	341.63	96.36	342.3	137.19	-14.62	108.87	3045.09
2014	188.07	106.03	375.75	24.63	31.55	70.53	-2.11	106.35	198.27	277.27	244.72	245.22	1866.28
2013	113.42	199.56	404.83	223.78	243.28	173.31	345.79	331.06	52.58	190.39	250.08	135.97	2664.05
2012	143.27	102.8	150.45	171.53	83.66	297.59	294.77	156.3	99.58	23.04	142.36	125.01	1790.36
2011	249.34	279.86	489.77	161.59	248.91	423.27	286.9	422.82	550.98	505.59	458.43	312.57	4390.03
2010	302.72	543.55	385.48	287.25	283.49	917.31	440.89	648.87	623.42	608.97	369.07	119.45	5530.47

### STATS

#### Strategy

Wins/Losses Ratio	3.03	Payout Ratio (Avg Win/Loss)	0.71	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-27.12	Z-Probability	99.9 %
Expectancy	1.66	Deviation	\$ 9.47	Exposure	-999999999 %
Stagnation in Days	124	Stagnation in %	3.52 %		

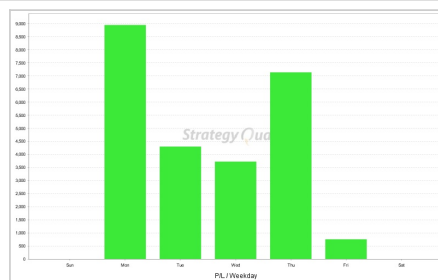
#### Trades

		# of Wins	5222	# of Losses	1722	# of Cancelled/Expired	8016
Gross Profit	\$ 46552.13	Gross Loss	\$ -21692.21	Average Win	\$ 8.91	Average Loss	\$ -12.6
Largest Win	\$ 47.79	Largest Loss	\$ -97.67	Max Consec Wins	12	Max Consec Losses	29
Avg Consec Wins	2.13	Avg Consec Loss	3.97	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

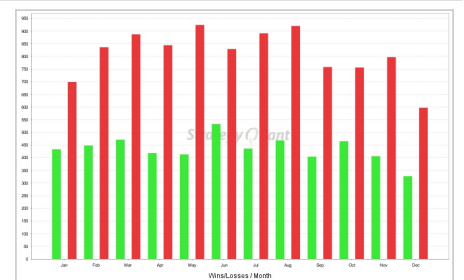
### CHARTS



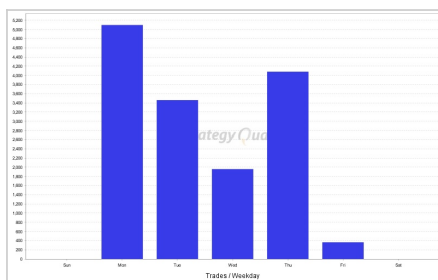
Trades by hour



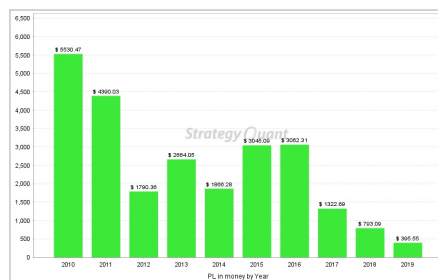
P/L by weekday



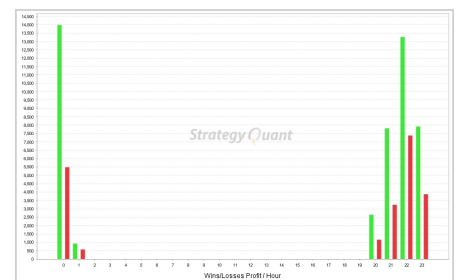
Wins/Losses by month



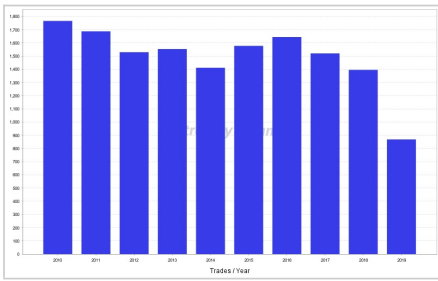
Trades by weekday



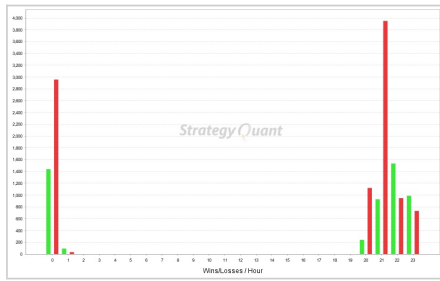
P/L by year



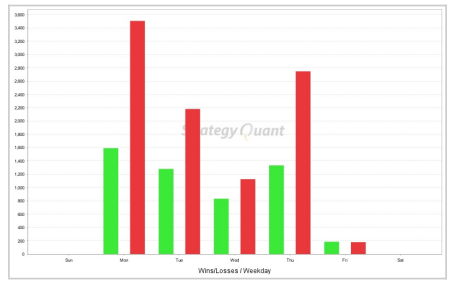
Wins/Losses Profit by hour



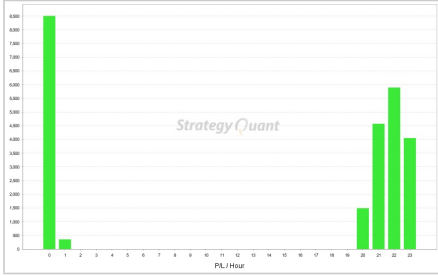
Trades by year



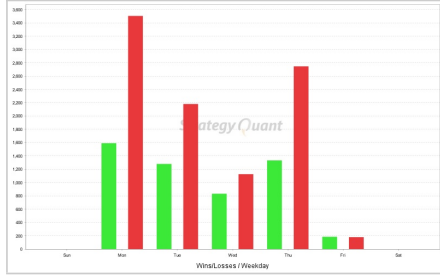
Wins/Losses by hour



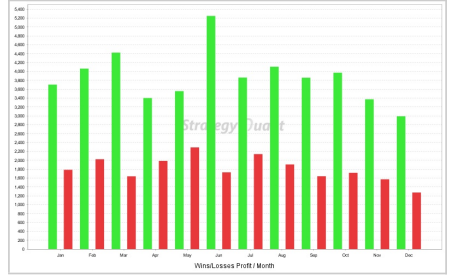
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer