

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

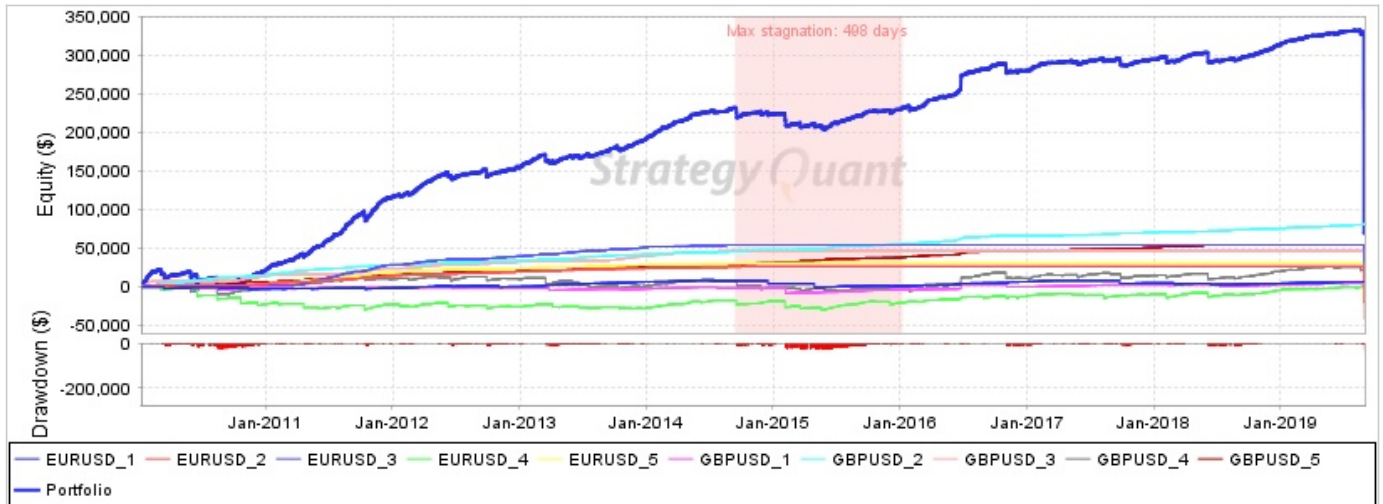
### TOTAL PROFIT

**\$ 70045.1**

PROFIT IN PIPS 78526.6 PIPS  
 YRLY AVG PROFIT \$ 7245.91  
 YRLY AVG % RET 72.46 %  
 CAGR 23.12 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
16963	0.03	1.09	0.27	82.27 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 262129	76.9 %	\$ 19.84	\$ 603.84	\$ 99.5
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.3	0.02 R	26.95 R	2.09	61.75

generated by Quant Analyzer



### STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURUSD_1	EURUSD_1	unknown	\$ 6836.9	7528.9 pips	1384	0.04	1.23
S3	EURUSD_2	EURUSD_2	unknown	\$ -19475.6	-19176.1 pips	599	-0.09	0.75
S4	EURUSD_3	EURUSD_3	unknown	\$ 6856.3	7629.3 pips	1546	0.05	1.11
S5	EURUSD_4	EURUSD_4	unknown	\$ -379.6	1373.9 pips	3507	0.01	1
S6	EURUSD_5	EURUSD_5	unknown	\$ -16196.4	-15878.9 pips	635	-0.06	0.79
S7	GBPUSD_1	GBPUSD_1	unknown	\$ 4409.2	5129.2 pips	1440	0.03	1.13
S8	GBPUSD_2	GBPUSD_2	unknown	\$ 81204.4	81781.9 pips	1155	0.31	2.38
S9	GBPUSD_3	GBPUSD_3	unknown	\$ -40732.2	-40033.7 pips	1397	-0.04	0.58
S10	GBPUSD_4	GBPUSD_4	unknown	\$ 23165.8	25223.8 pips	4116	0.02	1.15
S11	GBPUSD_5	GBPUSD_5	unknown	\$ 24356.3	24948.3 pips	1184	0.15	1.28
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURUSD_1	0.77	91.4 %	\$ 8924.3	48.32 %	\$ 707.2	\$ 58.94	\$ 3.11
S3	EURUSD_2	-0.42	62.94 %	\$ 46135.3	125.85 %	\$ -2013.24	\$ -167.89	\$ -5.52
S4	EURUSD_3	0.14	89.07 %	\$ 47839	73.95 %	\$ 709.4	\$ 59.11	\$ 1.95
S5	EURUSD_4	-0.01	81.38 %	\$ 31201.5	272.28 %	\$ -39.27	\$ -3.27	\$ -0.13
S6	EURUSD_5	-0.34	67.09 %	\$ 47285.6	115.08 %	\$ -1674.22	\$ -139.62	\$ -4.6
S7	GBPUSD_1	0.52	90.35 %	\$ 8545.6	83.04 %	\$ 455.98	\$ 38.01	\$ 1.75
S8	GBPUSD_2	20.61	70.13 %	\$ 3939.9	8.84 %	\$ 8403.07	\$ 700.04	\$ 23.02
S9	GBPUSD_3	-0.46	90.62 %	\$ 87881.1	153.78 %	\$ -4212.59	\$ -351.14	\$ -11.55
S10	GBPUSD_4	1.19	84.69 %	\$ 19497.3	101.53 %	\$ 2396.28	\$ 199.71	\$ 7.76
S11	GBPUSD_5	0.81	66.98 %	\$ 30078.1	46.68 %	\$ 2520.38	\$ 209.97	\$ 6.93

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	5806.6	2468.6	2860.8	1272.2	-94.7	4870	-5618.3	3736	0	0	0	0	15301.2

2018	369.5	4146.2	5723.2	-24258.2	-17183.8	3839.3	3679.5	-35.7	4168.8	5138	3748.6	6236.7	-4427.9
2017	7306.6	2496.2	373.1	-7596.5	1814	-291.7	3189.6	-3462.2	2330.4	4429.3	656.2	-3070	8175
2016	6780.8	4940.1	7816	2576.8	3295	23617.9	4481.4	3867.7	2951.8	-5950.7	66.7	2843.1	57286.6
2015	1158.6	-1716.9	687.5	-921.8	3493.7	6393	5142.3	3927.9	6139.1	-4664.8	1547.6	-1025.5	20160.7
2014	7998.6	5861.2	673.6	-1653.5	-1851.4	-3063.1	-69090.3	-91091.1	-64231.1	1961.6	3695.4	-9499.4	-220289.5
2013	-3142.2	3665.4	5091.7	6887.9	-1951.7	-1050.2	6461.2	5975.2	-4821.7	7982.5	4845.9	9297.1	39241.1
2012	3008.7	8445.3	10082.3	6178.6	-4888.9	6804.5	3653.2	-8920.7	4597.8	5733.5	2348.7	3963.7	41006.7
2011	1423.9	1556	4873.4	11759.4	9500.9	8101.3	7075	15620.9	-1375.5	15161.9	13171.3	2934	89802.5
2010	4438.4	1497.3	6039.5	-7079.2	-4089.7	-2450.1	-6106.8	6091.1	-2558.8	8526.8	8700.5	10779.7	23788.7

## STATS

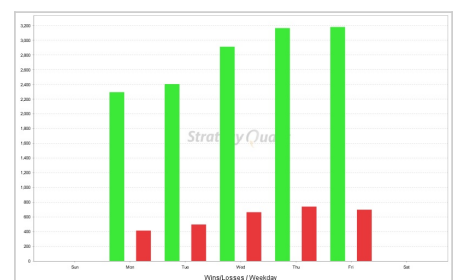
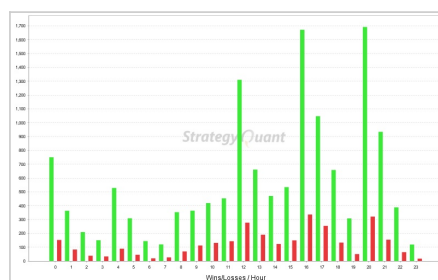
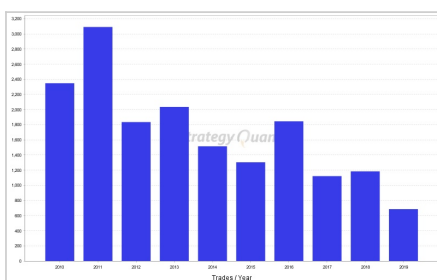
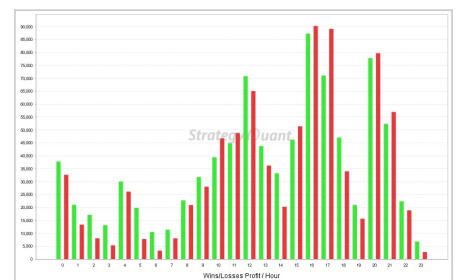
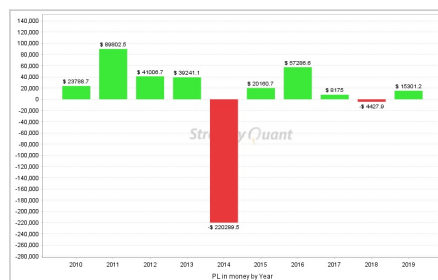
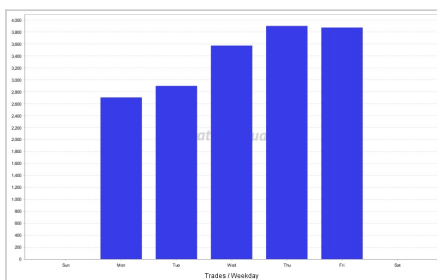
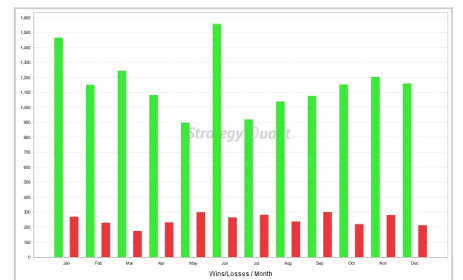
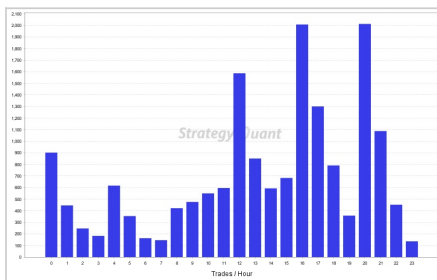
### Strategy

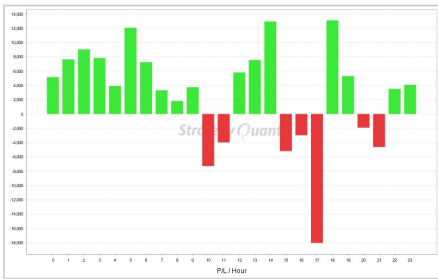
Wins/Losses Ratio	4.64	Payout Ratio (Avg Win/Loss)	0.23	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-84.64	Z-Probability	99.9 %
Expectancy	4.13	Deviation	\$ 274.14	Exposure	-99999999 %
Stagnation in Days	498	Stagnation in %	14.12 %		

### Trades

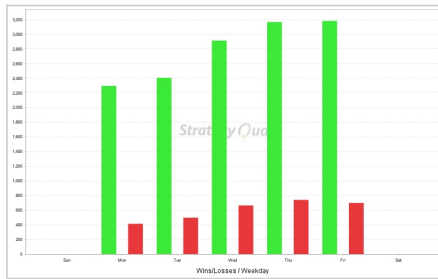
		# of Wins	13955	# of Losses	3008	# of Cancelled/Expired	0
Gross Profit	\$ 878897.9	Gross Loss	\$ -808852.8	Average Win	\$ 62.98	Average Loss	\$ -268.9
Largest Win	\$ 741.8	Largest Loss	\$ -4672.7	Max Consec Wins	206	Max Consec Losses	114
Avg Consec Wins	16.1	Avg Consec Loss	3.47	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

## CHARTS

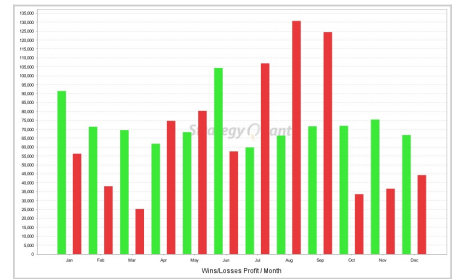




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer