QUANT ANALYZER PORTFOLIO REPORT

EUR, JPY, NZD

TOTAL PROFIT

$ 13771.19

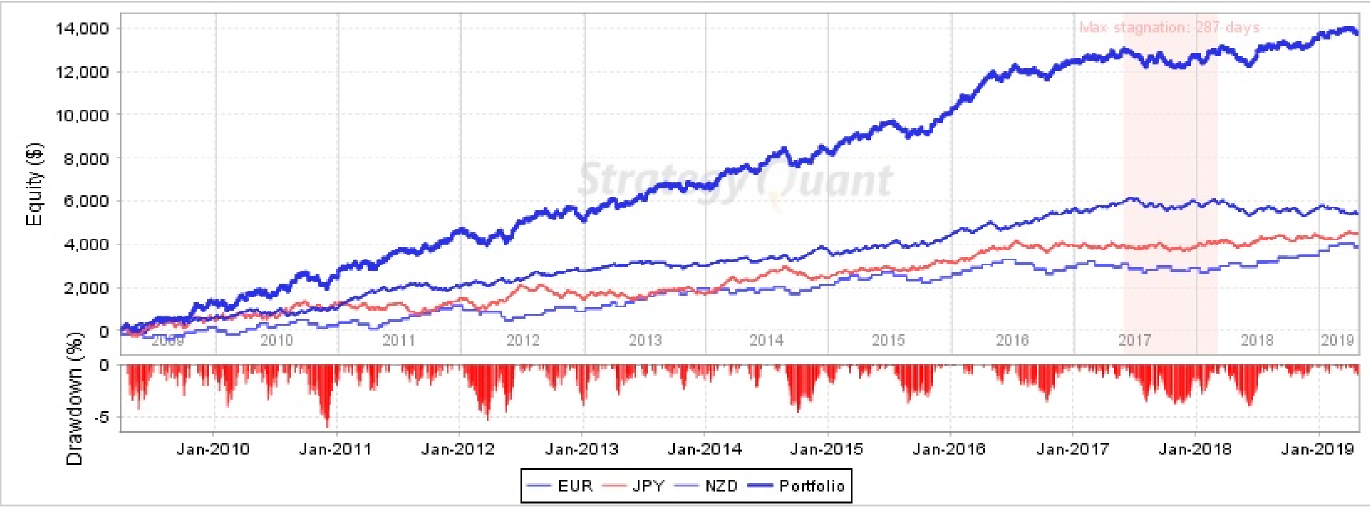
PROFIT IN PIPS	13887.6 PIPS
YRLY AVG PROFIT	$ 1354.45
YRLY AVG % RET	13.54 %
CAGR	8.19 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1142	0.15	1.37	14.9	60.33 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 923.98	6.03 %	$ 4.9	$ 112.88	$ 77.78

ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.36	0.15 R	16.35 R	4.82	1.54

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EUR	EUR	unknown	$ 5433.43	5452.1 pips	494	0.17	1.4
S3	JPY	JPY	unknown	$ 4461.95	4552.7 pips	521	0.11	1.26
S4	NZD	NZD	unknown	$ 3875.81	3882.8 pips	127	0.22	1.57
#	**Name**	**Return / DD Ratio**	**Winning %**	**Drawdown**	**% Drawdown**	**Yearly avg. profit**	**Monthly avg. profit**	**Daily avg. profit**
S2	EUR	6.61	67.21 %	$ 821.68	5.09 %	$ 534.54	$ 44.54	$ 3.51
S3	JPY	6.65	52.4 %	$ 670.69	5.54 %	$ 442.94	$ 36.88	$ 2.13
S4	NZD	5.72	66.14 %	$ 678.04	6.09 %	$ 388.19	$ 32.3	$ 2.59

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	77.69	109.12	106	-237.11	0	0	0	0	0	0	0	0	55.7
2018	-121.01	222.44	254.59	-469.85	-276.87	552.08	306.59	89.4	-30.88	47.48	-123.53	529.52	979.96
2017	188.76	119.1	-213.55	242.43	203.1	-216.51	-536.28	190.51	75.47	-205.29	42.85	408.2	298.79
2016	474.37	69.2	723.55	485.03	-247.88	445.69	-39.6	-19.95	-140.41	104.11	317.19	145.72	2317.02
2015	312.06	323.84	179.69	-131.65	392.37	343.59	-224.01	-305.37	210.56	-96.65	495.5	402.45	1902.38
2014	147.96	471.97	-1.35	309.82	-304.5	513.27	230.85	157.66	-619.68	258.28	373.81	-11.56	1526.53
2013	449.78	254.51	295.15	-319.52	190.45	131.5	317.63	346.63	-86.24	-107.45	138.41	-19.96	1590.89
2012	-214.44	-364.56	132.74	384.48	-237.34	619.04	241.61	228.79	-157.68	144.88	233.51	-553.44	457.59
2011	479.14	143.96	0.14	-61.88	325.54	357.43	-81.79	-3.01	173.48	206.26	168.56	471.65	2179.48
2010	-66.75	-51.03	313.17	348.63	-26.57	-137.51	428.48	385.31	166.3	-244.42	-301.33	408.22	1222.5
2009	0	0	98	-171.78	190.76	173.56	159.9	-10.4	-110.17	607.28	143.38	159.82	1240.35

STATS

Strategy

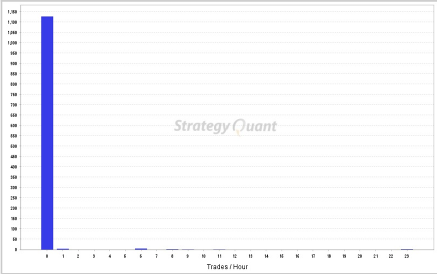
Wins/Losses Ratio	1.52	Payout Ratio (Avg Win/Loss)	0.9	Average # of Bars in Trade	0
AHPR	0.08	Z-Score	0.3	Z-Probability	38.21 %

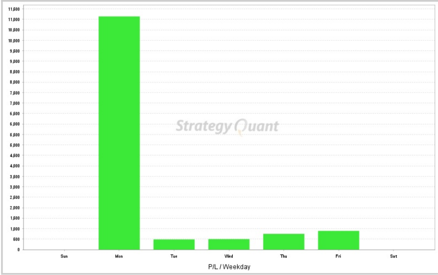
Expectancy	12.06	Deviation	$ 107.03	Exposure	-999999999 %
Stagnation in Days	287	Stagnation in %	7.78 %		

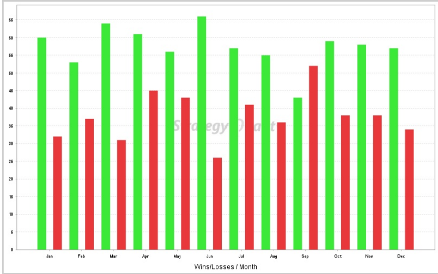
Trades

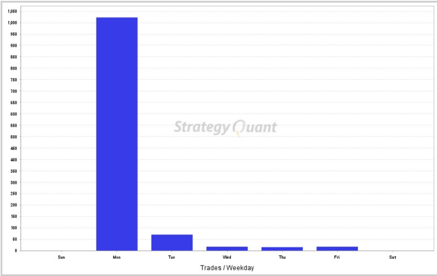
		# of Wins	689	# of Losses	453	# of Cancelled/Expired	0
Gross Profit	$ 51295.95	Gross Loss	$ -37524.76	Average Win	$ 74.45	Average Loss	$ -82.84
Largest Win	$ 232.08	Largest Loss	$ -196.15	Max Consec Wins	13	Max Consec Losses	7
Avg Consec Wins	2.49	Avg Consec Loss	1.64	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

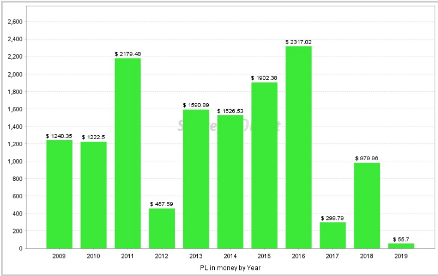
CHARTS

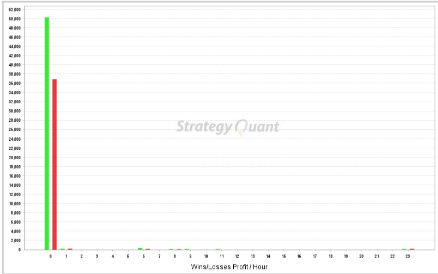

Trades by hour

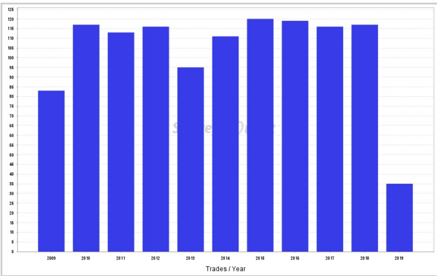

P/L by weekday


Wins/Losses by month

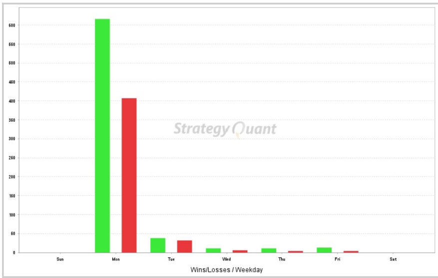

Trades by weekday


P/L by year

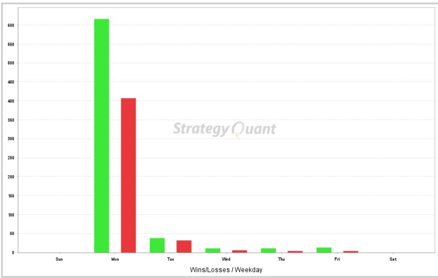

Wins/Losses Profit by hour


Trades by year


Wins/Losses by hour


Wins/Losses by weekday


P/L by hour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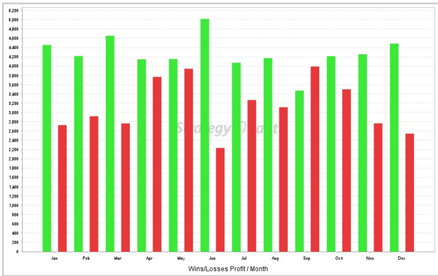
Wins/Losses Profit by month

Report generated by Quant Analyzer