

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

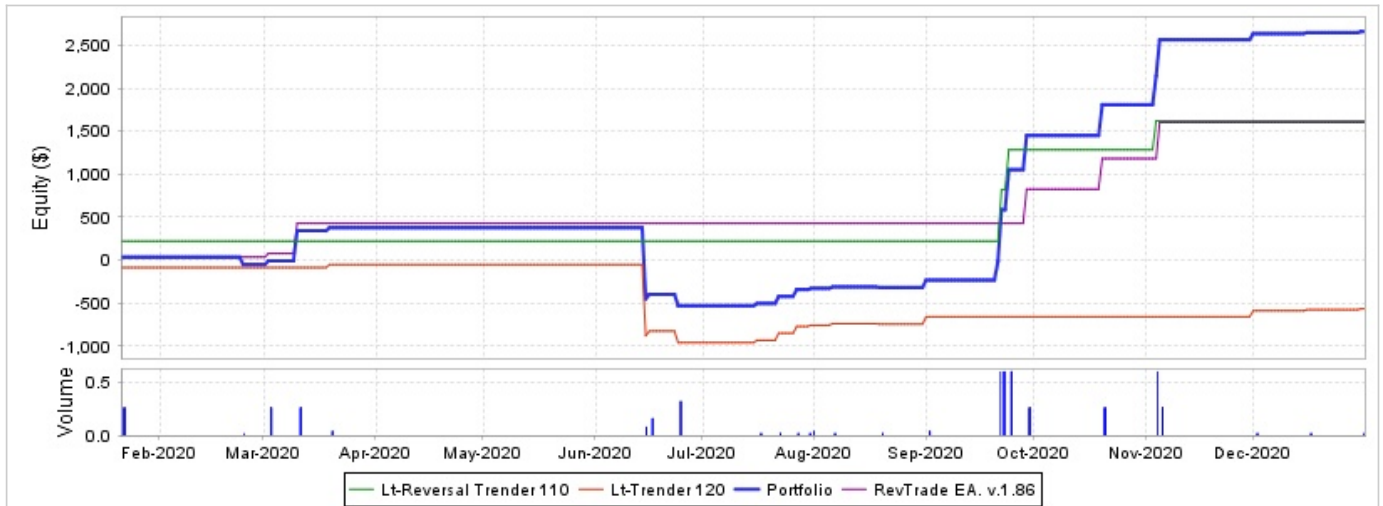
TOTAL PROFIT

\$ 2657.59

PROFIT IN PIPS 1531.2 PIPS
YRLY AVG PROFIT \$ 2658.87
YRLY AVG % RET 53.18 %
CAGR 53.15 %

# OF TRADES	83	SHARPE RATIO	0.3	PROFIT FACTOR	3.48	RETURN / DD RATIO	2.93	WINNING %	85.54 %
DRAWDOWN	\$ 906	% DRAWDOWN	16.85 %	DAILY AVG PROFIT	\$ 7.28	MTHLY AVG PROFIT	\$ 221.47	AVERAGE TRADE	\$ 32.02
ANNUAL% / MAX DD%	3.15	R EXPECTANCY	0.36 R	R EXP SCORE	29.76 R	SQN	3.05	SQN SCORE	2.1

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Lt-Reversal Trender 110	Lt-Reversal Trender 110	unknown	\$ 1619.48	249.9 pips	9	2.21	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ -565.64	527.8 pips	44	-0.13	0.47
S4	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 1603.75	753.5 pips	30	1.64	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversal Trender 110	0	100 %	\$ 0	0 %	\$ 9716.88	\$ 809.74	\$ 35.21
S3	Lt-Trender 120	-0.59	72.73 %	\$ 957.61	19.15 %	\$ -566.15	\$ -47.14	\$ -1.55
S4	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 4811.25	\$ 400.94	\$ 39.12

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	35.05	-85.74	426.95	0	0	-906	202.6	11.08	1766.07	357.97	755.9	93.71	2657.59

STATS

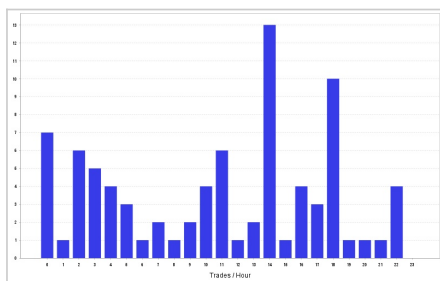
Strategy

Wins/Losses Ratio	5.92	Payout Ratio (Avg Win/Loss)	0.59	Average # of Bars in Trade	0
AHPR	0.53	Z-Score	-3.63	Z-Probability	99.99 %
Expectancy	32.02	Deviation	\$ 95.68	Exposure	-999999999 %
Stagnation in Days	212	Stagnation in %	61.1 %		

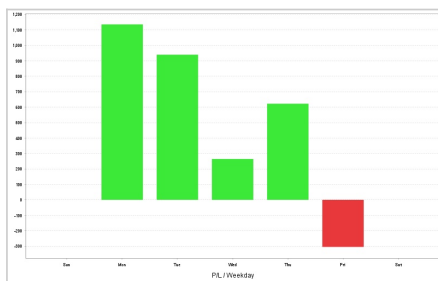
Trades

		# of Wins	71	# of Losses	12	# of Cancelled/Expired	0
Gross Profit	\$ 3729.77	Gross Loss	\$ -1072.18	Average Win	\$ 52.53	Average Loss	\$ -89.35
Largest Win	\$ 334.7	Largest Loss	\$ -428	Max Consec Wins	35	Max Consec Losses	4
Avg Consec Wins	10.14	Avg Consec Loss	1.71	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

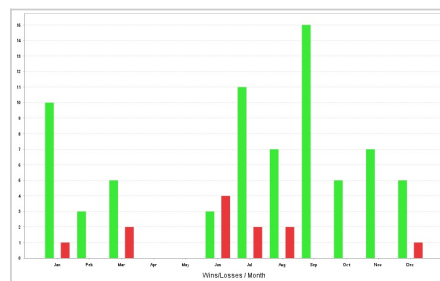
CHARTS



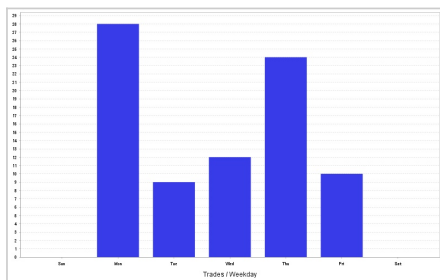
Trades by hour



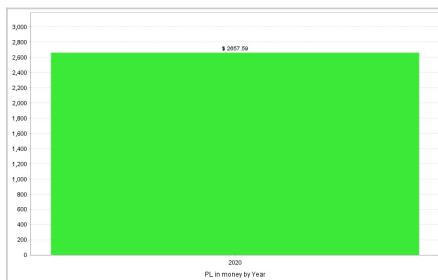
P/L by weekday



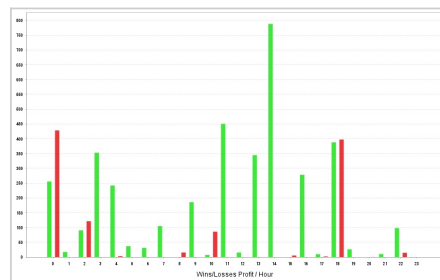
Wins/Losses by month



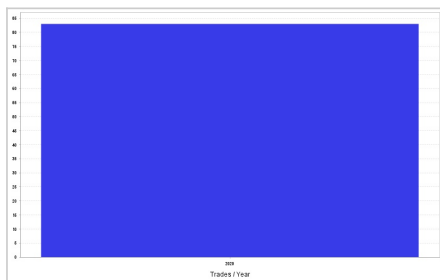
Trades by weekday



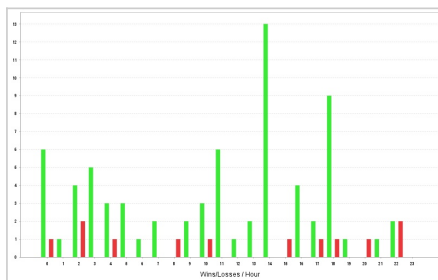
P/L by year



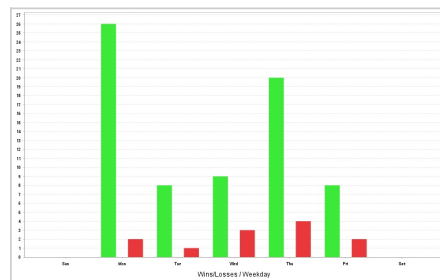
Wins/Losses Profit by hour



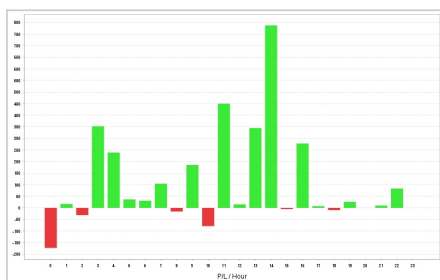
Trades by year



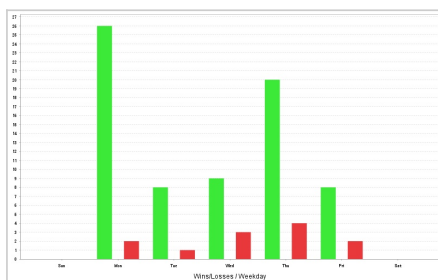
Wins/Losses by hour



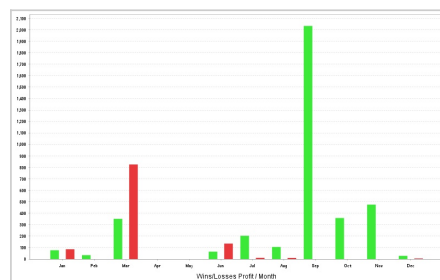
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
4	Buy	20.01.2020 00:08:00	1.10935	0.26	21.01.2020 17:31:00	1.1097	\$ 7.01	
1	Buy	20.01.2020 00:05:00	1.10933	0.26	21.01.2020 17:37:00	1.10968	\$ 7.01	
3	Buy	20.01.2020 00:07:00	1.1093	0.26	21.01.2020 17:37:00	1.10965	\$ 7.01	
5	Buy	20.01.2020 00:09:00	1.10928	0.26	21.01.2020 17:37:00	1.10963	\$ 7.01	
2	Buy	20.01.2020 00:06:00	1.10925	0.26	21.01.2020 17:37:00	1.1096	\$ 7.01	
1	Buy	02.01.2020 10:00:00	1.12111	0.02	24.02.2020 00:01:00	1.0825	\$ -85.74	
6	Buy	31.01.2020 17:59:00	1.10817	0.26	02.03.2020 13:54:00	1.11086	\$ 5.14	
7	Buy	31.01.2020 18:00:00	1.10818	0.26	02.03.2020 13:54:00	1.11086	\$ 4.88	
8	Buy	31.01.2020 18:01:00	1.1085	0.26	02.03.2020 14:02:00	1.11168	\$ 17.88	
9	Buy	31.01.2020 18:02:00	1.10906	0.26	02.03.2020 14:02:00	1.11168	\$ 3.32	
10	Buy	31.01.2020 18:03:00	1.10877	0.26	02.03.2020 14:02:00	1.11168	\$ 10.86	
15	Sell	10.03.2020 18:19:00	1.13406	0.26	10.03.2020 18:43:00	1.1313	\$ 71.76	
14	Sell	10.03.2020 18:18:00	1.13386	0.26	10.03.2020 18:48:00	1.13128	\$ 67.08	
11	Sell	10.03.2020 18:15:00	1.13313	0.26	10.03.2020 18:53:00	1.13036	\$ 72.02	
13	Sell	10.03.2020 18:17:00	1.13299	0.26	10.03.2020 18:53:00	1.13036	\$ 68.38	
12	Sell	10.03.2020 18:16:00	1.1328	0.26	10.03.2020 18:54:00	1.13005	\$ 71.5	
2	Sell	24.02.2020 04:00:00	1.08281	0.04	19.03.2020 14:54:00	1.08022	\$ 14.83	
3	Sell	24.02.2020 13:00:00	1.08157	0.04	19.03.2020 14:54:00	1.08022	\$ 9.87	
4	Sell	24.02.2020 16:00:00	1.08146	0.04	19.03.2020 14:54:00	1.08022	\$ 9.43	
5	Sell	19.03.2020 18:00:00	1.06995	0.08	15.06.2020 00:01:00	1.12369	\$ -397.15	
6	Sell	20.03.2020 00:00:00	1.06614	0.08	15.06.2020 00:01:00	1.12369	\$ -428.0	
7	Buy	15.06.2020 03:00:00	1.12529	0.16	16.06.2020 16:13:00	1.12781	\$ 39.03	

8	Buy	15.06.2020 12:00:00	1.12677	0.16	16.06.2020 16:13:00	1.12781	\$ 15.35
9	Buy	15.06.2020 17:00:00	1.12785	0.16	16.06.2020 16:13:00	1.12781	\$ -1.93
10	Buy	17.06.2020 04:00:00	1.12686	0.32	24.06.2020 12:18:00	1.12733	\$ -2.97
11	Buy	17.06.2020 08:00:00	1.12725	0.32	24.06.2020 12:18:00	1.12733	\$ -15.45
12	Buy	24.06.2020 02:00:00	1.13092	0.32	24.06.2020 12:18:00	1.12733	\$ -114.88
13	Buy	24.06.2020 14:00:00	1.1308	0.02	16.07.2020 21:04:00	1.13768	\$ 10.22
14	Buy	06.07.2020 21:00:00	1.13171	0.02	16.07.2020 21:04:00	1.13768	\$ 10.33
15	Buy	09.07.2020 03:00:00	1.13383	0.02	16.07.2020 21:04:00	1.13768	\$ 6.57
16	Buy	17.07.2020 02:00:00	1.13859	0.02	22.07.2020 05:55:00	1.15446	\$ 30.94
17	Buy	17.07.2020 07:00:00	1.13927	0.02	22.07.2020 05:55:00	1.15446	\$ 29.58
18	Buy	20.07.2020 02:00:00	1.1437	0.02	22.07.2020 05:55:00	1.15446	\$ 21.2
19	Buy	22.07.2020 06:00:00	1.15464	0.02	27.07.2020 05:45:00	1.17051	\$ 30.94
20	Buy	23.07.2020 05:00:00	1.15751	0.02	27.07.2020 05:45:00	1.17051	\$ 25.36
21	Buy	23.07.2020 14:00:00	1.15882	0.02	27.07.2020 05:45:00	1.17051	\$ 22.74
22	Buy	27.07.2020 10:00:00	1.17101	0.02	30.07.2020 12:11:00	1.17309	\$ 3.68
23	Buy	27.07.2020 14:00:00	1.17273	0.02	30.07.2020 12:11:00	1.17309	\$ 0.24
24	Buy	27.07.2020 22:00:00	1.17515	0.02	30.07.2020 12:11:00	1.17309	\$ -4.6
25	Buy	30.07.2020 16:00:00	1.17786	0.04	31.07.2020 14:14:00	1.18336	\$ 21.68
26	Buy	31.07.2020 02:00:00	1.18493	0.04	31.07.2020 14:14:00	1.18336	\$ -6.28
27	Buy	03.08.2020 02:00:00	1.17958	0.02	06.08.2020 10:54:00	1.1841	\$ 8.56
28	Buy	05.08.2020 03:00:00	1.18146	0.02	06.08.2020 10:54:00	1.1841	\$ 5.12
29	Buy	05.08.2020 10:00:00	1.18255	0.02	06.08.2020 10:54:00	1.1841	\$ 2.94
30	Buy	06.08.2020 17:00:00	1.18576	0.02	19.08.2020 18:04:00	1.18906	\$ 4.51
31	Buy	06.08.2020 20:00:00	1.18813	0.02	19.08.2020 18:04:00	1.18906	\$ -0.23
32	Buy	18.08.2020 22:00:00	1.19389	0.02	19.08.2020 18:04:00	1.18906	\$ -9.82
33	Buy	20.08.2020 02:00:00	1.18526	0.04	01.09.2020 19:59:00	1.19358	\$ 29.42
34	Buy	20.08.2020 11:00:00	1.1854	0.04	01.09.2020 19:59:00	1.19358	\$ 28.86
35	Buy	20.08.2020 19:00:00	1.18604	0.04	01.09.2020 19:59:00	1.19358	\$ 26.3
1	Sell	21.09.2020 00:05:00	1.18455	0.6	21.09.2020 11:31:00	1.18088	\$ 220.2
2	Sell	22.09.2020 03:00:00	1.17626	0.6	22.09.2020 10:33:00	1.17259	\$ 220.2
3	Sell	22.09.2020 09:00:00	1.17523	0.6	22.09.2020 10:33:00	1.17259	\$ 158.4
4	Sell	22.09.2020 16:00:00	1.17504	0.6	22.09.2020 17:44:00	1.17137	\$ 220.2
5	Sell	23.09.2020 04:00:00	1.16802	0.6	24.09.2020 12:31:00	1.16435	\$ 222.99
6	Sell	23.09.2020 22:00:00	1.16574	0.6	24.09.2020 12:31:00	1.16435	\$ 86.19
7	Sell	24.09.2020 03:00:00	1.16571	0.6	24.09.2020 12:31:00	1.16435	\$ 81.6
8	Sell	24.09.2020 07:00:00	1.1656	0.6	24.09.2020 12:31:00	1.16435	\$ 75.0
16	Buy	28.09.2020 14:53:00	1.16724	0.26	29.09.2020 14:04:00	1.17052	\$ 83.19
17	Buy	28.09.2020 14:54:00	1.16748	0.26	29.09.2020 14:04:00	1.17052	\$ 76.95
18	Buy	28.09.2020 14:55:00	1.16737	0.26	29.09.2020 14:04:00	1.17052	\$ 79.81
19	Buy	28.09.2020 14:56:00	1.16729	0.26	29.09.2020 14:04:00	1.17052	\$ 81.89
20	Buy	28.09.2020 14:57:00	1.16756	0.26	29.09.2020 14:04:00	1.17052	\$ 74.87
21	Buy	19.10.2020 14:33:00	1.17795	0.26	20.10.2020 12:35:00	1.18058	\$ 66.29
22	Buy	19.10.2020 14:34:00	1.17798	0.26	20.10.2020 12:35:00	1.18058	\$ 65.51
24	Buy	19.10.2020 14:36:00	1.17791	0.26	20.10.2020 12:35:00	1.18058	\$ 67.33
25	Buy	19.10.2020 14:37:00	1.17766	0.26	20.10.2020 12:35:00	1.18058	\$ 73.83
23	Buy	19.10.2020 14:35:00	1.17812	0.26	20.10.2020 13:22:00	1.18147	\$ 85.01
9	Sell	24.09.2020 13:00:00	1.16416	0.6	04.11.2020 04:43:00	1.16049	\$ 334.7
27	Buy	05.11.2020 11:40:00	1.17843	0.26	05.11.2020 13:38:00	1.18103	\$ 67.6
26	Buy	05.11.2020 11:39:00	1.17854	0.26	05.11.2020 13:45:00	1.18112	\$ 67.08
28	Buy	05.11.2020 11:41:00	1.17865	0.26	05.11.2020 14:24:00	1.18249	\$ 99.84
29	Buy	05.11.2020 11:42:00	1.17889	0.26	05.11.2020 14:24:00	1.18249	\$ 93.6
30	Buy	05.11.2020 11:43:00	1.17891	0.26	05.11.2020 14:24:00	1.18249	\$ 93.08
36	Buy	02.09.2020 01:00:00	1.19163	0.02	01.12.2020 22:54:00	1.2075	\$ 17.27
37	Buy	26.11.2020 09:00:00	1.19363	0.02	01.12.2020 22:54:00	1.2075	\$ 26.94
38	Buy	27.11.2020 16:00:00	1.1938	0.02	01.12.2020 22:54:00	1.2075	\$ 26.76
39	Buy	02.12.2020 05:00:00	1.20745	0.02	16.12.2020 21:18:00	1.21374	\$ 10.33
40	Buy	03.12.2020 05:00:00	1.21215	0.02	16.12.2020 21:18:00	1.21374	\$ 1.09
41	Buy	03.12.2020 10:00:00	1.2124	0.02	16.12.2020 21:18:00	1.21374	\$ 0.59
42	Buy	16.12.2020 22:00:00	1.21636	0.02	31.12.2020 17:42:00	1.22349	\$ 11.85
43	Buy	17.12.2020 04:00:00	1.22036	0.02	31.12.2020 17:42:00	1.22349	\$ 4.01

