

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

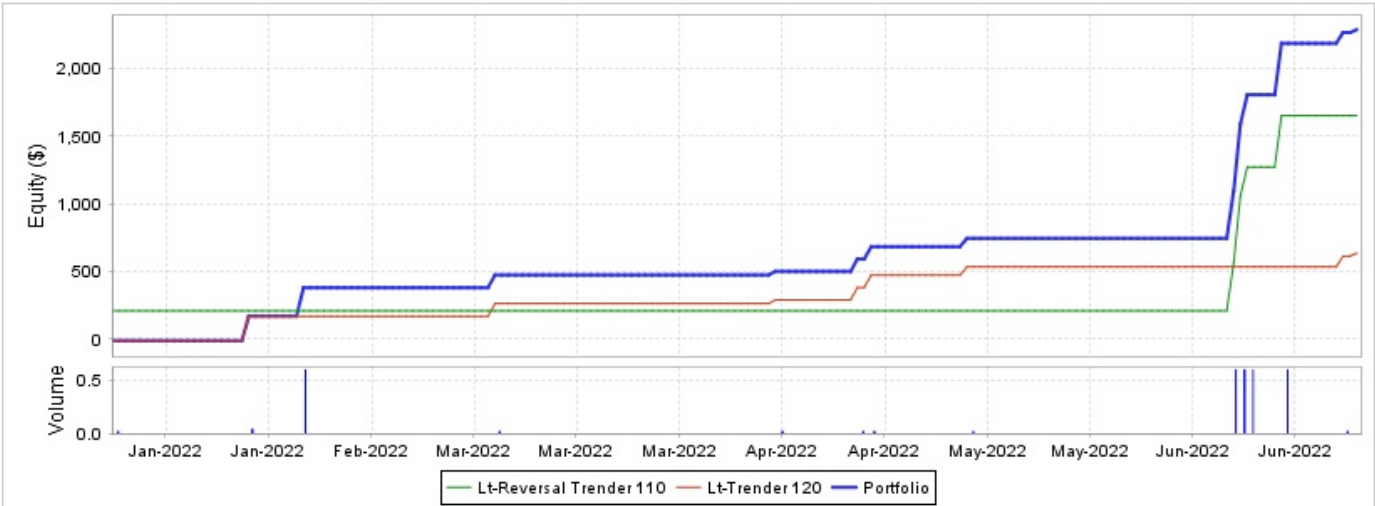
### TOTAL PROFIT

**\$ 2285.85**

PROFIT IN PIPS 2843.8 PIPS  
YRLY AVG PROFIT \$ 3916.42  
YRLY AVG % RET 78.33 %  
CAGR 45.72 %

# OF TRADES	36	SHARPE RATIO	0.93	PROFIT FACTOR	170.2	RETURN / DD RATIO	169.2	WINNING %	94.44 %
DRAWDOWN	\$ 13.51	% DRAWDOWN	0.27 %	DAILY AVG PROFIT	\$ 12.36	MTHLY AVG PROFIT	\$ 326.55	AVERAGE TRADE	\$ 63.5
ANNUAL% / MAX DD%	169.32	R EXPECTANCY	9.41 R	R EXP SCORE	580.21 R	SQN	5.38	SQN SCORE	1.2

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	\$ 1650.68	312.9 pips	10	3.17	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 635.17	2530.9 pips	26	1.26	48.01
#	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 %	\$ 9904.08	\$ 825.34	\$ 58.95
S3	Lt-Trender 120	47.01	92.31 %	\$ 13.51	0.27 %	\$ 1087.61	\$ 90.74	\$ 3.43

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	170.01	210.34	93.39	209.09	61.43	1440.34	101.25	0	0	0	0	0	2285.85

### STATS

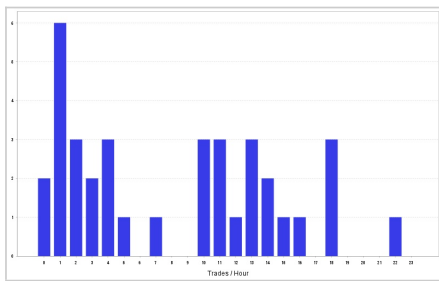
#### Strategy

Wins/Losses Ratio	17	Payout Ratio (Avg Win/Loss)	10.01	Average # of Bars in Trade	0
AHPR	1.06	Z-Score	-4.16	Z-Probability	100 %
Expectancy	63.5	Deviation	\$ 70.78	Exposure	-999999999 %
Stagnation in Days	25	Stagnation in %	13.37 %		

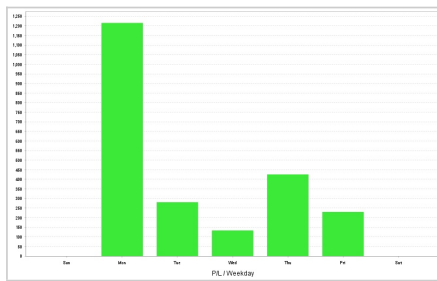
#### Trades

		# of Wins	34	# of Losses	2	# of Cancelled/Expired	0
Gross Profit	\$ 2299.36	Gross Loss	\$ -13.51	Average Win	\$ 67.63	Average Loss	\$ -6.75
Largest Win	\$ 219.6	Largest Loss	\$ -12.06	Max Consec Wins	33	Max Consec Losses	2
Avg Consec Wins	17	Avg Consec Loss	2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

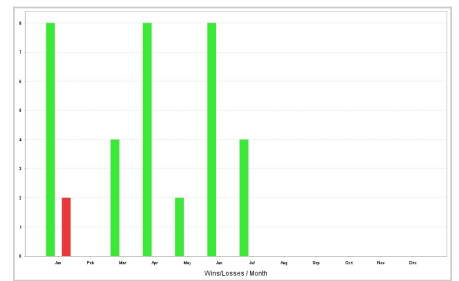
### CHARTS



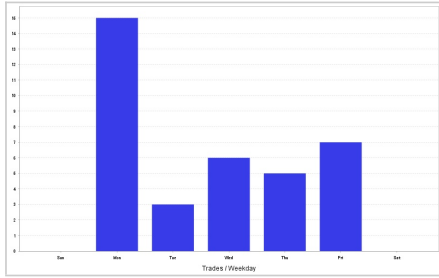
Trades by hour



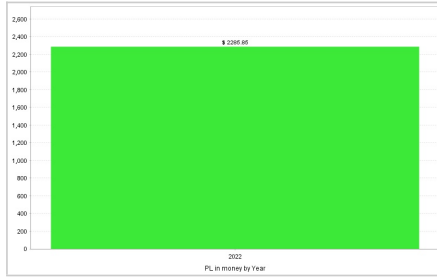
P/L by weekday



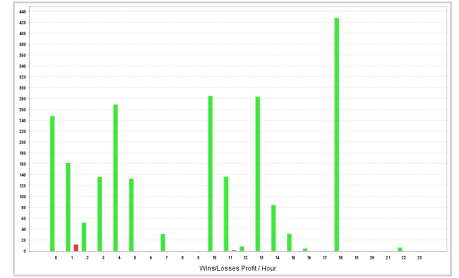
Wins/Losses by month



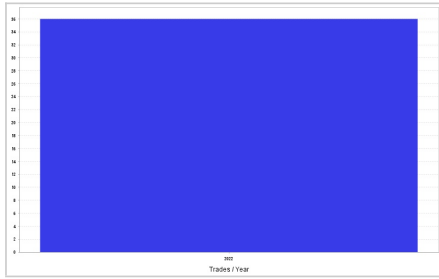
Trades by weekday



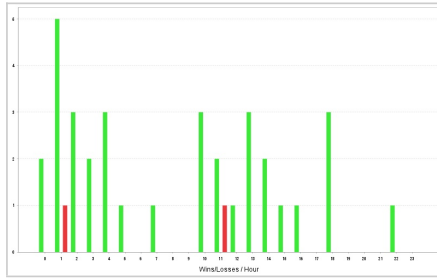
P/L by year



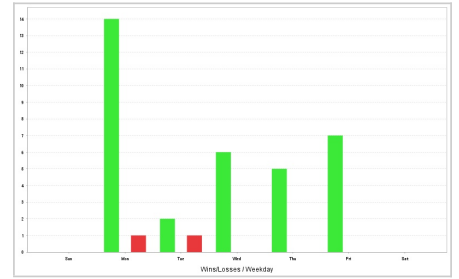
Wins/Losses Profit by hour



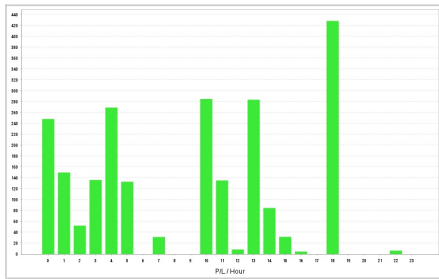
Trades by year



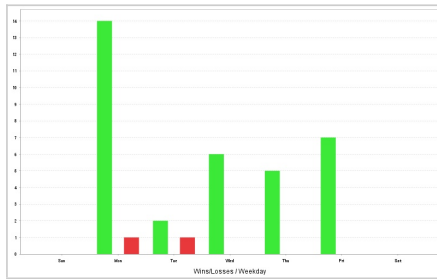
Wins/Losses by hour



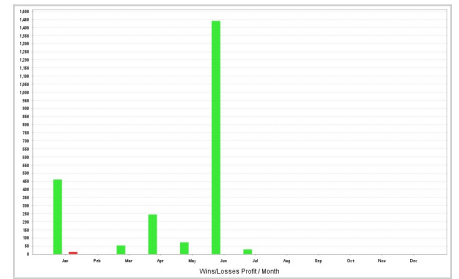
Wins/Losses by weekday



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
1	Sell	03.01.2022 01:00:00	1.13725	0.02	07.01.2022 18:58:00	1.13557	\$ 3.73	
2	Sell	03.01.2022 11:00:00	1.13466	0.02	07.01.2022 18:58:00	1.13557	\$ -1.45	
3	Sell	04.01.2022 01:00:00	1.1294	0.02	07.01.2022 18:58:00	1.13557	\$ -12.06	
4	Sell	10.01.2022 01:00:00	1.1356	0.04	27.01.2022 10:00:00	1.11972	\$ 66.69	
5	Sell	10.01.2022 11:00:00	1.13357	0.04	27.01.2022 10:00:00	1.11972	\$ 58.57	
6	Sell	10.01.2022 14:00:00	1.13256	0.04	27.01.2022 10:00:00	1.11972	\$ 54.53	
1	Buy	17.01.2022 05:00:00	1.14172	0.6	04.02.2022 03:33:00	1.14538	\$ 132.77	
2	Buy	17.01.2022 10:00:00	1.14264	0.6	04.02.2022 03:33:00	1.14538	\$ 77.57	
7	Sell	28.01.2022 01:00:00	1.11438	0.02	04.03.2022 13:16:00	1.0985	\$ 35.02	
8	Sell	28.01.2022 15:00:00	1.11268	0.02	04.03.2022 13:16:00	1.0985	\$ 31.62	
9	Sell	02.03.2022 01:00:00	1.11178	0.02	04.03.2022 13:16:00	1.0985	\$ 26.75	
10	Sell	07.03.2022 02:00:00	1.08733	0.02	14.04.2022 22:01:00	1.08338	\$ 11.44	
11	Sell	07.03.2022 12:00:00	1.08582	0.02	14.04.2022 22:01:00	1.08338	\$ 8.42	
12	Sell	07.03.2022 22:00:00	1.0848	0.02	14.04.2022 22:01:00	1.08338	\$ 6.38	
13	Sell	15.04.2022 02:00:00	1.08222	0.02	26.04.2022 17:38:00	1.06634	\$ 32.78	
14	Sell	15.04.2022 14:00:00	1.08085	0.02	26.04.2022 17:38:00	1.06634	\$ 30.04	
15	Sell	18.04.2022 01:00:00	1.08077	0.02	26.04.2022 17:38:00	1.06634	\$ 29.6	
16	Sell	27.04.2022 04:00:00	1.06434	0.02	28.04.2022 08:42:00	1.04846	\$ 31.85	
17	Sell	27.04.2022 07:00:00	1.06409	0.02	28.04.2022 08:42:00	1.04846	\$ 31.35	
18	Sell	27.04.2022 10:00:00	1.06203	0.02	28.04.2022 08:42:00	1.04846	\$ 27.23	
19	Sell	28.04.2022 13:00:00	1.05206	0.02	12.05.2022 19:58:00	1.03618	\$ 33.06	
20	Sell	29.04.2022 00:00:00	1.04976	0.02	12.05.2022 19:58:00	1.03618	\$ 28.37	

3	Buy	20.06.2022 00:02:00	1.04761	0.6	20.06.2022 05:40:00	1.05127	\$ 219.6
4	Buy	20.06.2022 03:00:00	1.04912	0.6	20.06.2022 05:40:00	1.05127	\$ 129.0
5	Buy	20.06.2022 13:00:00	1.05344	0.6	21.06.2022 11:36:00	1.0571	\$ 214.78
6	Buy	20.06.2022 18:00:00	1.05362	0.6	21.06.2022 11:36:00	1.0571	\$ 203.98
7	Buy	21.06.2022 11:00:00	1.0558	0.6	21.06.2022 11:36:00	1.0571	\$ 78.0
8	Buy	21.06.2022 18:00:00	1.05668	0.6	22.06.2022 17:53:00	1.06034	\$ 214.78
9	Buy	23.06.2022 04:00:00	1.05757	0.6	27.06.2022 18:16:00	1.06123	\$ 200.3
10	Buy	23.06.2022 10:00:00	1.05791	0.6	27.06.2022 18:16:00	1.06123	\$ 179.9
21	Sell	13.05.2022 04:00:00	1.03796	0.02	06.07.2022 13:09:00	1.02208	\$ 36.79
22	Sell	13.05.2022 13:00:00	1.03732	0.02	06.07.2022 13:09:00	1.02208	\$ 35.51
23	Sell	06.07.2022 03:00:00	1.02562	0.02	06.07.2022 13:09:00	1.02208	\$ 7.08
24	Sell	06.07.2022 18:00:00	1.01935	0.02	08.07.2022 13:43:00	1.01479	\$ 9.31
25	Sell	07.07.2022 02:00:00	1.01873	0.02	08.07.2022 13:43:00	1.01479	\$ 7.97
26	Sell	07.07.2022 16:00:00	1.01704	0.02	08.07.2022 13:43:00	1.01479	\$ 4.59

Report generated by Quant Analyzer