

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

### TOTAL PROFIT

**\$ 1908.7**

PROFIT IN PIPS **-1767.3 PIPS**

YRLY AVG PROFIT **\$ 1910.44**

YRLY AVG % RET **38.2 %**

CAGR **38.17 %**

### # OF TRADES

**44**

### SHARPE RATIO

**0.29**

### PROFIT FACTOR

**2.21**

### RETURN / DD RATIO

**1.5**

### WINNING %

**70.45 %**

### DRAWDOWN

**\$ 1272.32**

### % DRAWDOWN

**19.83 %**

### DAILY AVG PROFIT

**\$ 5.27**

### MTHLY AVG PROFIT

**\$ 159.06**

### AVERAGE TRADE

**\$ 43.38**

### ANNUAL% / MAX DD%

**1.93**

### R EXPECTANCY

**0.36 R**

### R EXP SCORE

**15.76 R**

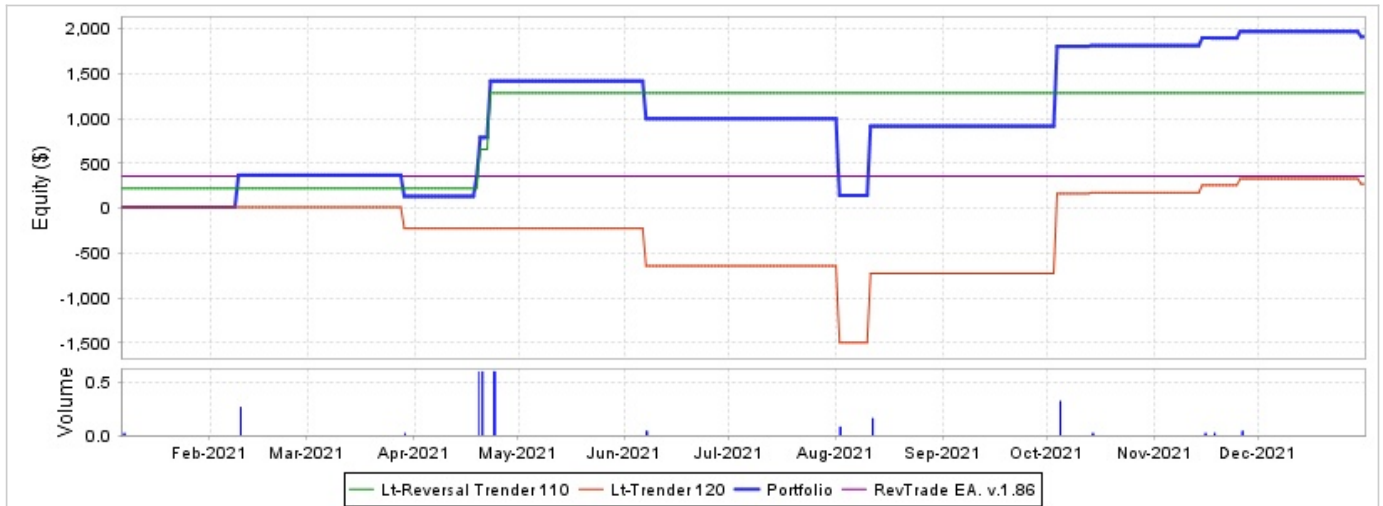
### SQN

**1.91**

### SQN SCORE

**0.37**

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	\$ 1282.69	217.8 pips	7	2.92	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 270.07	-2122 pips	32	0.06	1.17
S4	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 355.94	136.9 pips	5	32.43	0
#	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 %	\$ 15392.28	\$ 1282.69	\$ 213.78
S3	Lt-Trender 120	0.18	59.38 %	\$ 1507.78	30.08 %	\$ 270.41	\$ 22.51	\$ 0.75
S4	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 4271.28	\$ 355.94	\$ 177.97

## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	12.36	355.94	-235.46	1282.69	0	-419.47	0	-82.56	0	898.03	154.94	-57.77	1908.7

## STATS

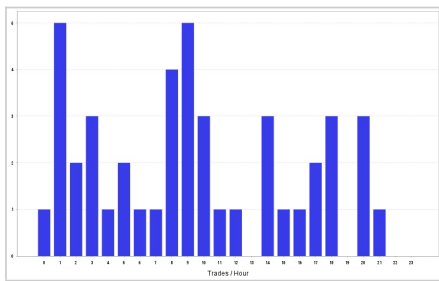
### Strategy

Wins/Losses Ratio	2.38	Payout Ratio (Avg Win/Loss)	0.93	Average # of Bars in Trade	0
AHPR	0.77	Z-Score	-3.61	Z-Probability	99.98 %
Expectancy	43.38	Deviation	\$ 150.51	Exposure	-999999999 %
Stagnation in Days	164	Stagnation in %	45.3 %		

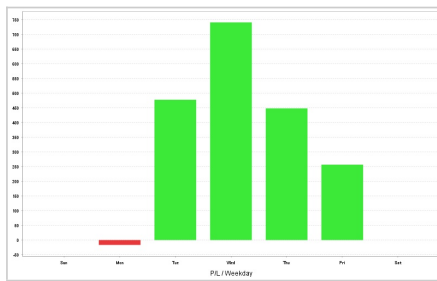
### Trades

		# of Wins	31	# of Losses	13	# of Cancelled/Expired	0
Gross Profit	\$ 3484.74	Gross Loss	\$ -1576.04	Average Win	\$ 112.41	Average Loss	\$ -121.23
Largest Win	\$ 322.03	Largest Loss	\$ -293.85	Max Consec Wins	8	Max Consec Losses	6
Avg Consec Wins	6.2	Avg Consec Loss	2.6	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

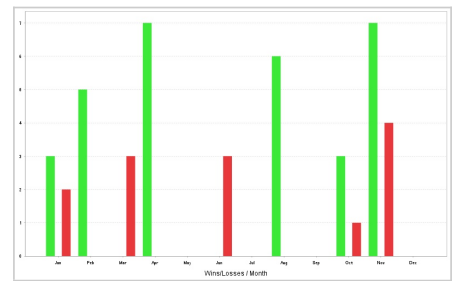
## CHARTS



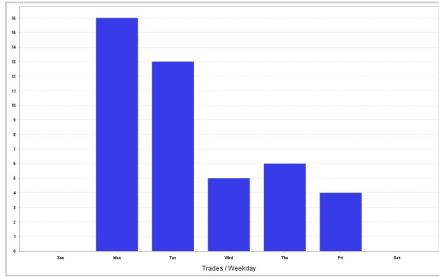
Trades by hour



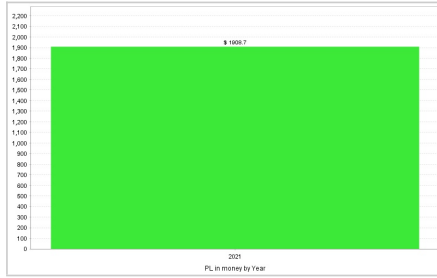
P/L by weekday



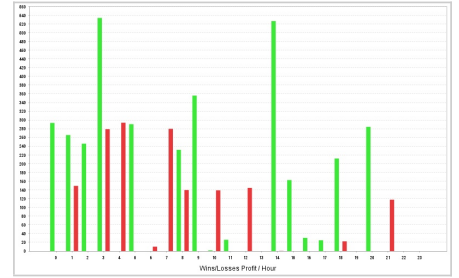
Wins/Losses by month



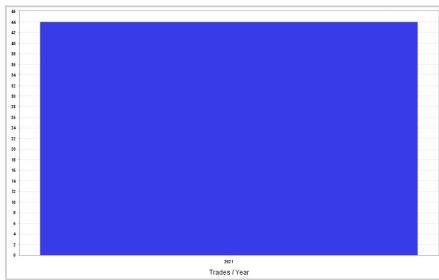
Trades by weekday



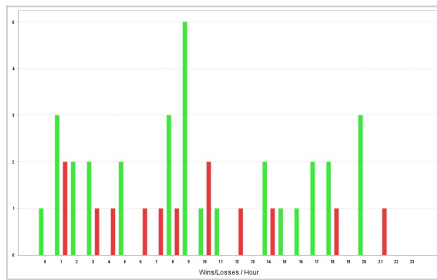
P/L by year



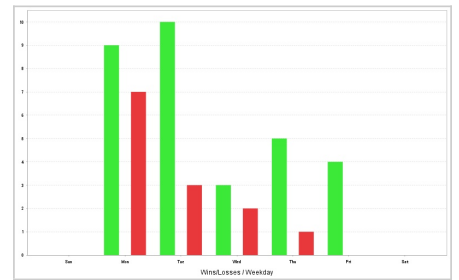
Wins/Losses Profit by hour



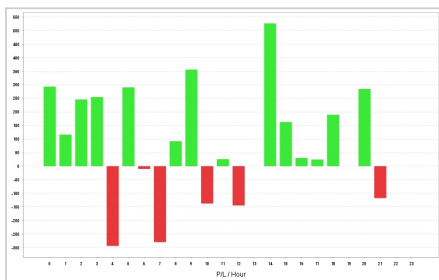
Trades by year



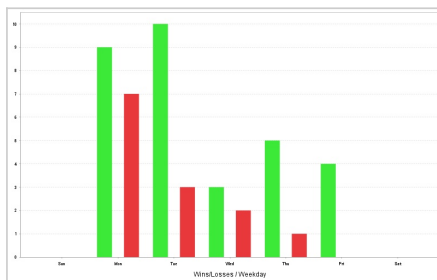
Wins/Losses by hour



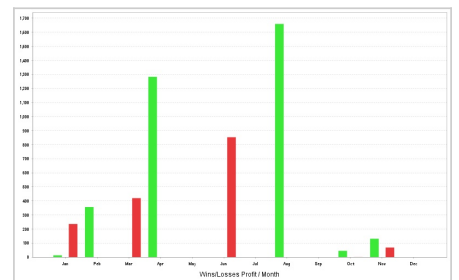
Wins/Losses by weekday



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	Buy	04.01.2021 01:00:00	1.2235	0.02	06.01.2021 18:08:00	1.22744	\$ 7.56	
2	Buy	04.01.2021 08:00:00	1.22563	0.02	06.01.2021 18:08:00	1.22744	\$ 3.3	
3	Buy	04.01.2021 10:00:00	1.22653	0.02	06.01.2021 18:08:00	1.22744	\$ 1.5	
1	Buy	09.02.2021 09:17:00	1.20856	0.26	09.02.2021 11:58:00	1.21133	\$ 72.02	
2	Buy	09.02.2021 09:18:00	1.20861	0.26	09.02.2021 11:58:00	1.21133	\$ 70.72	
3	Buy	09.02.2021 09:19:00	1.20855	0.26	09.02.2021 11:58:00	1.21133	\$ 72.28	
4	Buy	09.02.2021 09:20:00	1.20858	0.26	09.02.2021 11:58:00	1.21133	\$ 71.5	
5	Buy	09.02.2021 09:21:00	1.20866	0.26	09.02.2021 11:58:00	1.21133	\$ 69.42	
4	Buy	06.01.2021 21:00:00	1.23108	0.02	29.03.2021 00:03:00	1.17886	\$ -117.62	
5	Buy	07.01.2021 10:00:00	1.23127	0.02	29.03.2021 00:03:00	1.17886	\$ -117.84	
1	Buy	19.04.2021 08:00:00	1.19594	0.6	19.04.2021 10:48:00	1.19962	\$ 220.8	
2	Buy	19.04.2021 20:00:00	1.20393	0.6	20.04.2021 10:42:00	1.20761	\$ 215.98	
3	Buy	20.04.2021 02:00:00	1.20395	0.6	20.04.2021 10:42:00	1.20761	\$ 219.6	
4	Buy	20.04.2021 18:00:00	1.20499	0.6	23.04.2021 20:59:00	1.20867	\$ 206.33	
5	Buy	22.04.2021 14:00:00	1.20518	0.6	23.04.2021 20:59:00	1.20867	\$ 204.58	
6	Buy	23.04.2021 15:00:00	1.20596	0.6	23.04.2021 20:59:00	1.20867	\$ 162.6	
7	Buy	23.04.2021 20:00:00	1.20779	0.6	23.04.2021 20:59:00	1.20867	\$ 52.8	
6	Sell	29.03.2021 01:00:00	1.17907	0.04	07.06.2021 00:02:00	1.21609	\$ -135.05	
8	Sell	29.03.2021 12:00:00	1.17667	0.04	07.06.2021 00:02:00	1.21609	\$ -144.65	
7	Sell	29.03.2021 08:00:00	1.17789	0.04	07.06.2021 00:02:00	1.21609	\$ -139.77	
9	Buy	07.06.2021 03:00:00	1.2168	0.08	02.08.2021 00:02:00	1.18641	\$ -279.14	
11	Buy	08.06.2021 04:00:00	1.21872	0.08	02.08.2021 00:02:00	1.18641	\$ -293.85	

10	Buy	07.06.2021 07:00:00	1.21689	0.08	02.08.2021 00:02:00	1.18641	\$ -279.86
12	Sell	02.08.2021 03:00:00	1.18662	0.16	11.08.2021 10:18:00	1.17076	\$ 260.46
13	Sell	02.08.2021 05:00:00	1.18633	0.16	11.08.2021 10:18:00	1.17076	\$ 255.82
14	Sell	04.08.2021 01:00:00	1.18631	0.16	11.08.2021 10:18:00	1.17076	\$ 254.01
15	Sell	11.08.2021 14:00:00	1.17145	0.32	04.10.2021 15:21:00	1.1639	\$ 322.03
16	Sell	18.08.2021 00:00:00	1.17088	0.32	04.10.2021 15:21:00	1.1639	\$ 293.36
17	Sell	19.08.2021 03:00:00	1.1703	0.32	04.10.2021 15:21:00	1.1639	\$ 273.31
18	Sell	04.10.2021 18:00:00	1.1624	0.02	14.10.2021 03:14:00	1.16006	\$ 5.61
19	Sell	05.10.2021 01:00:00	1.16169	0.02	14.10.2021 03:14:00	1.16006	\$ 4.1
20	Sell	05.10.2021 14:00:00	1.15945	0.02	14.10.2021 03:14:00	1.16006	\$ -0.38
21	Sell	14.10.2021 05:00:00	1.15898	0.02	15.11.2021 17:30:00	1.14312	\$ 34.7
22	Sell	01.11.2021 02:00:00	1.1556	0.02	15.11.2021 17:30:00	1.14312	\$ 26.26
23	Sell	04.11.2021 17:00:00	1.15443	0.02	15.11.2021 17:30:00	1.14312	\$ 23.64
24	Sell	16.11.2021 08:00:00	1.13769	0.02	18.11.2021 09:54:00	1.13396	\$ 7.65
25	Sell	16.11.2021 17:00:00	1.1344	0.02	18.11.2021 09:54:00	1.13396	\$ 1.07
26	Sell	17.11.2021 06:00:00	1.12886	0.02	18.11.2021 09:54:00	1.13396	\$ -10.11
27	Sell	18.11.2021 16:00:00	1.13345	0.04	26.11.2021 10:22:00	1.12625	\$ 30.29
28	Sell	19.11.2021 11:00:00	1.13238	0.04	26.11.2021 10:22:00	1.12625	\$ 25.82
29	Sell	19.11.2021 20:00:00	1.12983	0.04	26.11.2021 10:22:00	1.12625	\$ 15.62
32	Sell	30.11.2021 18:00:00	1.12592	0.02	31.12.2021 22:48:00	1.13852	\$ -22.31
31	Sell	29.11.2021 10:00:00	1.12641	0.02	31.12.2021 22:48:00	1.13852	\$ -21.24
30	Sell	29.11.2021 01:00:00	1.12992	0.02	31.12.2021 22:48:00	1.13852	\$ -14.22

Report generated by Quant Analyzer