

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 94.85

PROFIT IN PIPS 573.6 PIPS
YRLY AVG PROFIT \$ 81.33
YRLY AVG % RET 8.14 %
CAGR 4.64 %

OF TRADES

48

SHARPE RATIO

0.14

PROFIT FACTOR

1.46

RETURN / DD RATIO

1.17

WINNING %

83.33 %

DRAWDOWN

\$ 81.36

% DRAWDOWN

8.14 %

DAILY AVG PROFIT

\$ 0.25

MTHLY AVG PROFIT

\$ 6.78

AVERAGE TRADE

\$ 1.98

ANNUAL% / MAX DD%

0.57

R EXPECTANCY

0.08 R

R EXP SCORE

3.14 R

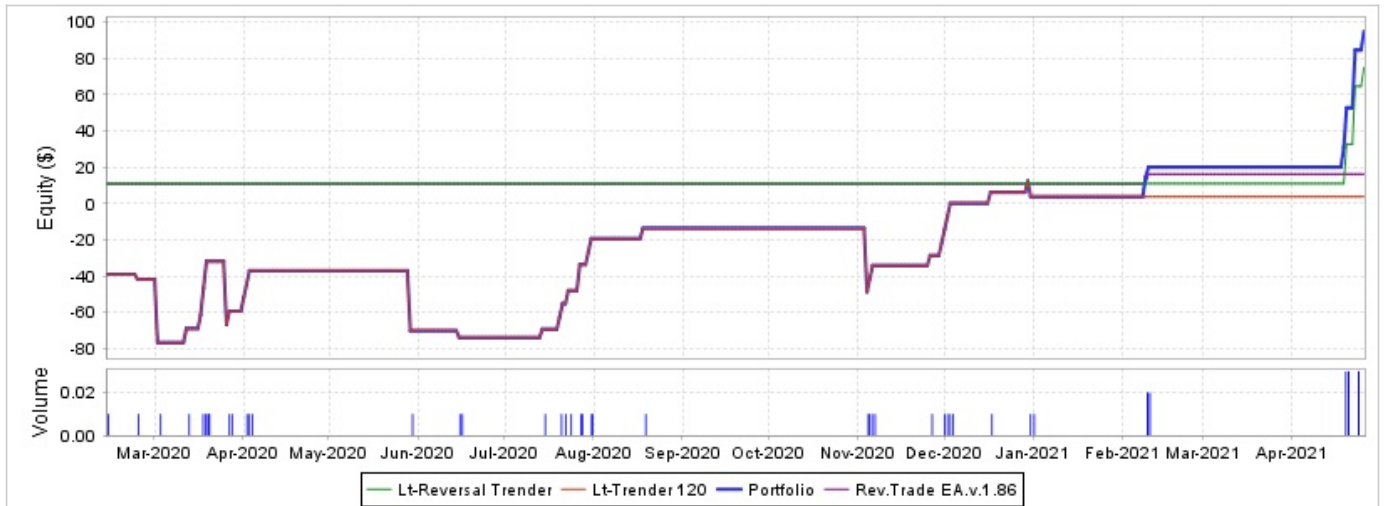
SQN

0.99

SQN SCORE

0.19

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	Lt-Reversal Trender	unknown	\$ 74.83	256.9 pips	7	21.77	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 3.79	234.6 pips	38	0.01	1.02
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 16.23	82.1 pips	3	44.19	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversal Trender	0	100 %	\$ 0	0 %	\$ 897.96	\$ 74.83	\$ 9.35
S3	Lt-Trender 120	0.05	78.95 %	\$ 81.36	8.14 %	\$ 3.79	\$ 0.32	\$ 0.01
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 194.76	\$ 16.23	\$ 8.12

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	0	16.23	0	74.83	0	0	0	0	0	0	0	0	91.06
2020	0	-41.86	-17.56	22.37	-33.16	-3.78	54.65	5.68	0	0	-8.03	25.48	3.79

STATS

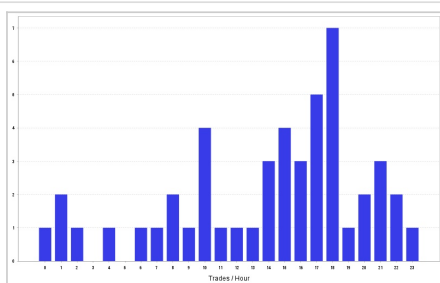
Strategy

Wins/Losses Ratio	5	Payout Ratio (Avg Win/Loss)	0.29	Average # of Bars in Trade	0
AHPR	0.2	Z-Score	-2.58	Z-Probability	99.51 %
Expectancy	1.98	Deviation	\$ 13.89	Exposure	-999999999 %
Stagnation in Days	134	Stagnation in %	27.92 %		

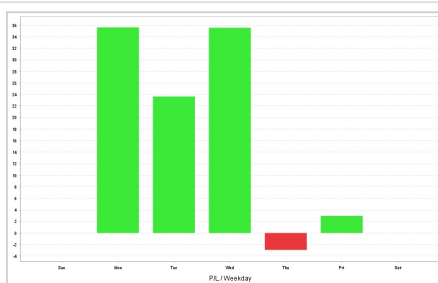
Trades

		# of Wins	40	# of Losses	8	# of Cancelled/Expired	0
Gross Profit	\$ 301.79	Gross Loss	\$ -206.94	Average Win	\$ 7.54	Average Loss	\$ -25.87
Largest Win	\$ 11.01	Largest Loss	\$ -42.44	Max Consec Wins	10	Max Consec Losses	3
Avg Consec Wins	8	Avg Consec Loss	1.6	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

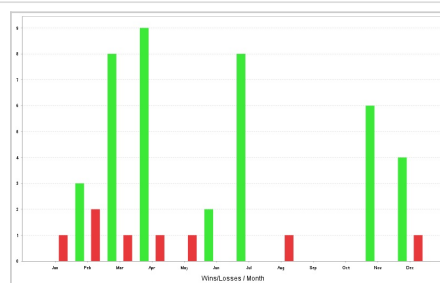
CHARTS



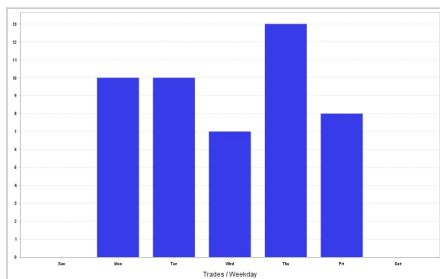
Trades by hour



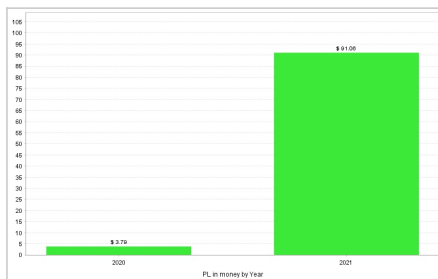
P/L by weekday



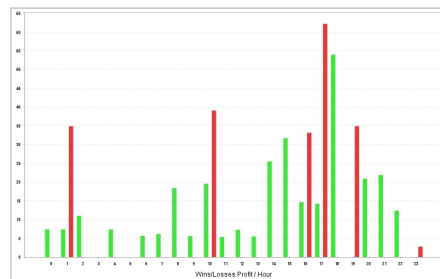
Wins/Losses by month



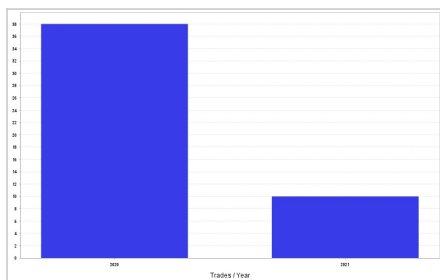
Trades by weekday



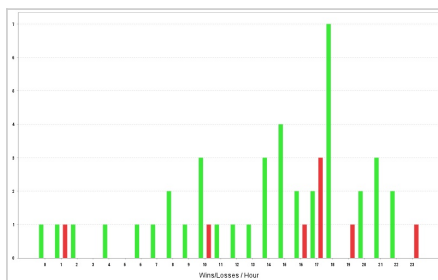
P/L by year



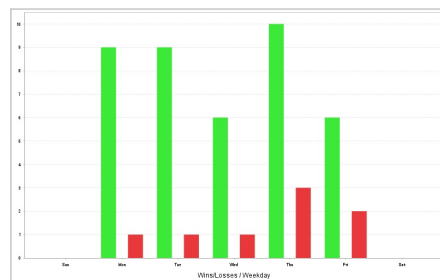
Wins/Losses Profit by hour



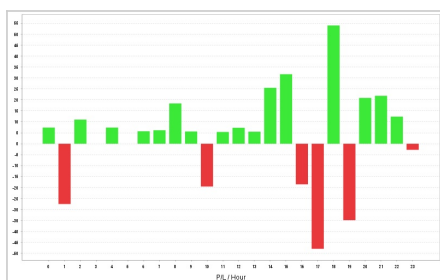
Trades by year



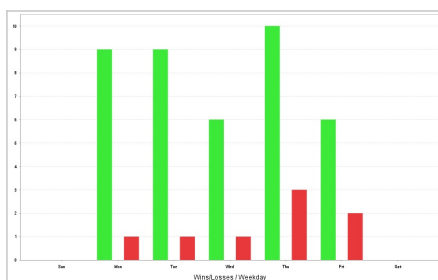
Wins/Losses by hour



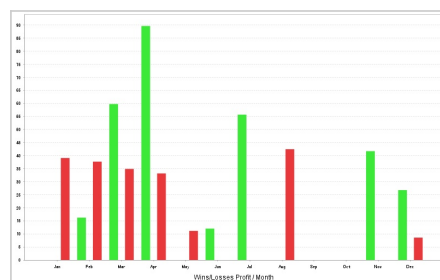
Wins/Losses by weekday



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	02.01.2020 10:00:00	1.12111	0.01	13.02.2020 13:58:00	1.08598	\$ -39.07	
2	Buy	13.02.2020 23:00:00	1.08426	0.01	24.02.2020 00:01:00	1.0825	\$ -2.79	
3	Sell	24.02.2020 01:00:00	1.08287	0.01	02.03.2020 19:14:00	1.118	\$ -34.88	
4	Sell	02.03.2020 22:00:00	1.11637	0.01	12.03.2020 17:45:00	1.109	\$ 7.72	
5	Sell	12.03.2020 18:00:00	1.10816	0.01	17.03.2020 13:13:00	1.10079	\$ 7.55	
6	Sell	17.03.2020 14:00:00	1.10123	0.01	18.03.2020 14:58:00	1.09386	\$ 7.41	
7	Sell	18.03.2020 15:00:00	1.09301	0.01	18.03.2020 17:03:00	1.08564	\$ 7.37	
8	Sell	18.03.2020 18:00:00	1.08325	0.01	19.03.2020 13:24:00	1.07588	\$ 7.41	
9	Sell	19.03.2020 14:00:00	1.07494	0.01	19.03.2020 18:39:00	1.06757	\$ 7.37	
10	Sell	19.03.2020 19:00:00	1.06628	0.01	26.03.2020 17:25:00	1.10141	\$ -34.88	
11	Sell	27.03.2020 00:00:00	1.1029	0.01	27.03.2020 15:33:00	1.09553	\$ 7.37	
12	Sell	27.03.2020 16:00:00	1.09817	0.01	01.04.2020 20:27:00	1.0908	\$ 7.55	
13	Sell	01.04.2020 21:00:00	1.09193	0.01	02.04.2020 16:54:00	1.08456	\$ 7.41	
14	Sell	02.04.2020 17:00:00	1.08515	0.01	03.04.2020 15:59:00	1.07778	\$ 7.41	
15	Sell	03.04.2020 16:00:00	1.07762	0.01	29.05.2020 12:06:00	1.11275	\$ -33.16	
16	Sell	29.05.2020 17:00:00	1.11194	0.01	15.06.2020 00:01:00	1.12369	\$ -11.15	
17	Buy	15.06.2020 01:00:00	1.12427	0.01	15.06.2020 21:04:00	1.13164	\$ 7.37	
18	Buy	15.06.2020 22:00:00	1.13163	0.01	14.07.2020 16:46:00	1.139	\$ 4.65	
19	Buy	14.07.2020 17:00:00	1.13909	0.01	20.07.2020 09:04:00	1.14646	\$ 6.81	
20	Buy	20.07.2020 10:00:00	1.1459	0.01	21.07.2020 20:40:00	1.15327	\$ 7.28	
21	Buy	21.07.2020 21:00:00	1.15352	0.01	23.07.2020 17:57:00	1.16089	\$ 7.18	

22	Buy	23.07.2020 18:00:00	1.15966	0.01	27.07.2020 03:25:00	1.16703	\$ 6.99
23	Buy	27.07.2020 04:00:00	1.16898	0.01	27.07.2020 15:13:00	1.17635	\$ 7.37
24	Buy	27.07.2020 16:00:00	1.17403	0.01	30.07.2020 20:05:00	1.1814	\$ 7.09
25	Buy	30.07.2020 21:00:00	1.18293	0.01	31.07.2020 05:44:00	1.1903	\$ 7.28
26	Buy	31.07.2020 06:00:00	1.18918	0.01	18.08.2020 16:51:00	1.19655	\$ 5.68
27	Buy	18.08.2020 17:00:00	1.19593	0.01	04.11.2020 04:42:00	1.1608	\$ -42.44
28	Buy	04.11.2020 08:00:00	1.16594	0.01	04.11.2020 14:21:00	1.17331	\$ 7.37
29	Buy	04.11.2020 15:00:00	1.172	0.01	05.11.2020 11:50:00	1.17937	\$ 7.28
30	Buy	05.11.2020 12:00:00	1.17957	0.01	06.11.2020 12:49:00	1.18694	\$ 7.28
31	Buy	06.11.2020 13:00:00	1.1867	0.01	26.11.2020 09:48:00	1.19407	\$ 5.49
32	Buy	26.11.2020 10:00:00	1.19274	0.01	30.11.2020 17:06:00	1.20011	\$ 6.99
33	Buy	30.11.2020 18:00:00	1.19651	0.01	01.12.2020 17:55:00	1.20388	\$ 7.28
34	Buy	01.12.2020 18:00:00	1.20327	0.01	02.12.2020 17:18:00	1.21064	\$ 7.28
35	Buy	02.12.2020 18:00:00	1.20797	0.01	03.12.2020 14:58:00	1.21534	\$ 7.28
36	Buy	03.12.2020 15:00:00	1.2157	0.01	17.12.2020 06:19:00	1.22307	\$ 6.06
37	Buy	17.12.2020 07:00:00	1.22267	0.01	30.12.2020 16:01:00	1.23004	\$ 6.15
38	Buy	30.12.2020 17:00:00	1.22977	0.01	31.12.2020 22:48:00	1.22129	\$ -8.57
2	Buy	09.02.2021 10:00:00	1.20825	0.02	09.02.2021 11:42:00	1.21089	\$ 5.28
1	Buy	09.02.2021 09:17:00	1.20854	0.02	09.02.2021 11:58:00	1.21133	\$ 5.58
3	Buy	09.02.2021 11:00:00	1.20987	0.02	10.02.2021 05:57:00	1.21265	\$ 5.37
1	Buy	19.04.2021 08:00:00	1.19595	0.03	19.04.2021 10:48:00	1.19962	\$ 11.01
2	Buy	19.04.2021 20:00:00	1.20394	0.03	20.04.2021 10:42:00	1.20761	\$ 10.73
3	Buy	20.04.2021 02:00:00	1.20396	0.03	20.04.2021 10:42:00	1.20763	\$ 11.01
4	Buy	20.04.2021 18:00:00	1.205	0.03	23.04.2021 20:59:00	1.20867	\$ 10.17
5	Buy	22.04.2021 14:00:00	1.20519	0.03	23.04.2021 21:26:00	1.20886	\$ 10.73
6	Buy	23.04.2021 15:00:00	1.20597	0.03	23.04.2021 22:27:00	1.20964	\$ 11.01
7	Buy	23.04.2021 20:00:00	1.2078	0.03	26.04.2021 06:03:00	1.21147	\$ 10.17

Report generated by Quant Analyzer