

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

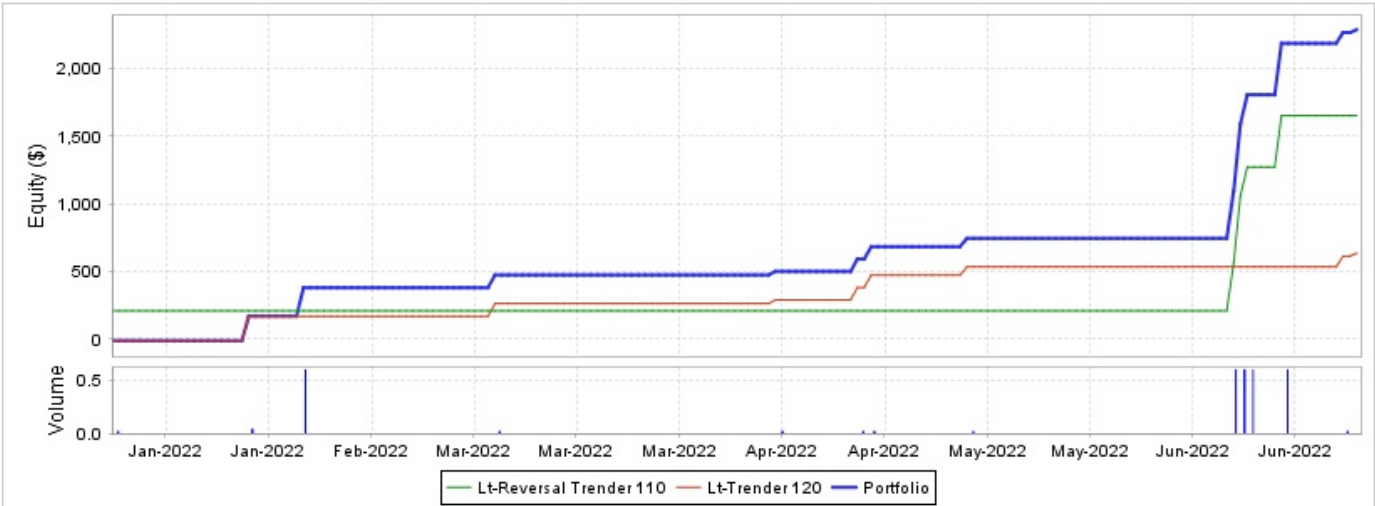
TOTAL PROFIT

\$ 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

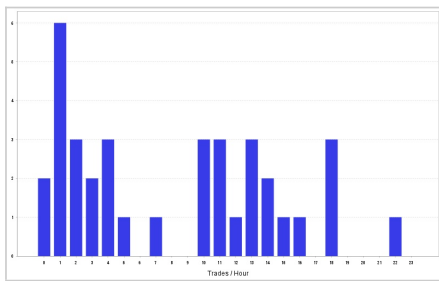
Strategy

| | | | | | |
|--------------------|------|-----------------------------|----------|----------------------------|--------------|
| 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 % | | |

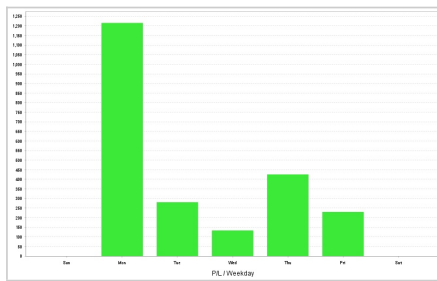
Trades

| | | | | | | | |
|-----------------|------------|-----------------|-----------|-----------------------|----------|-------------------------|----------|
| | | # 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 |

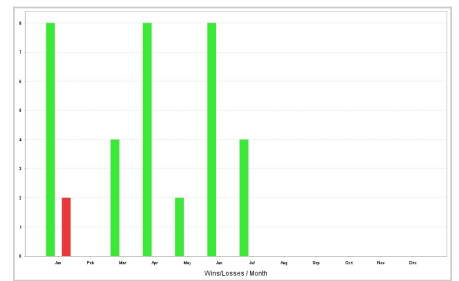
CHARTS



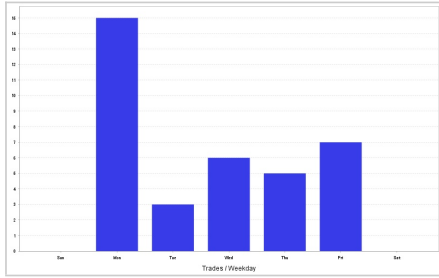
Trades by hour



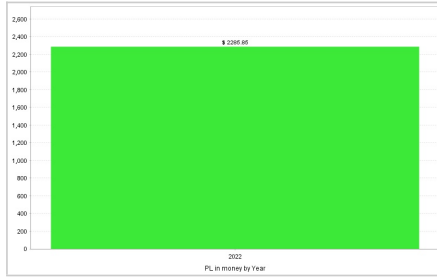
P/L by weekday



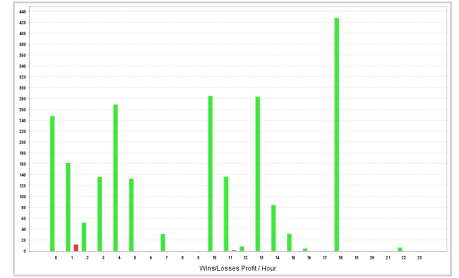
Wins/Losses by month



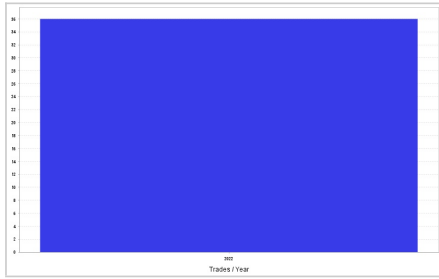
Trades by weekday



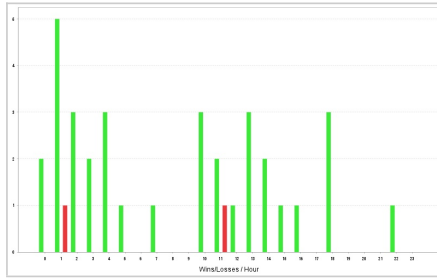
P/L by year



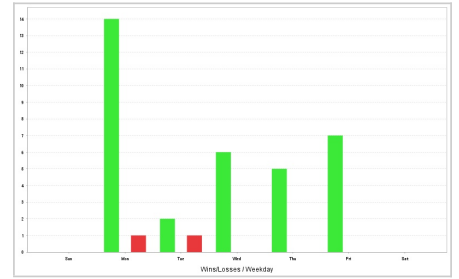
Wins/Losses Profit by hour



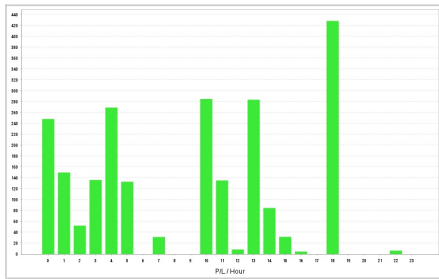
Trades by year



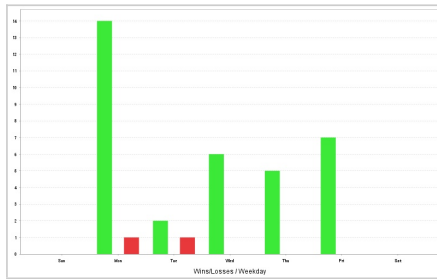
Wins/Losses by hour



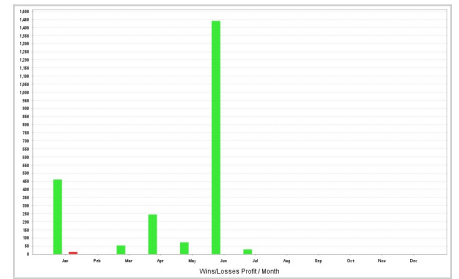
Wins/Losses by weekday



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