

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

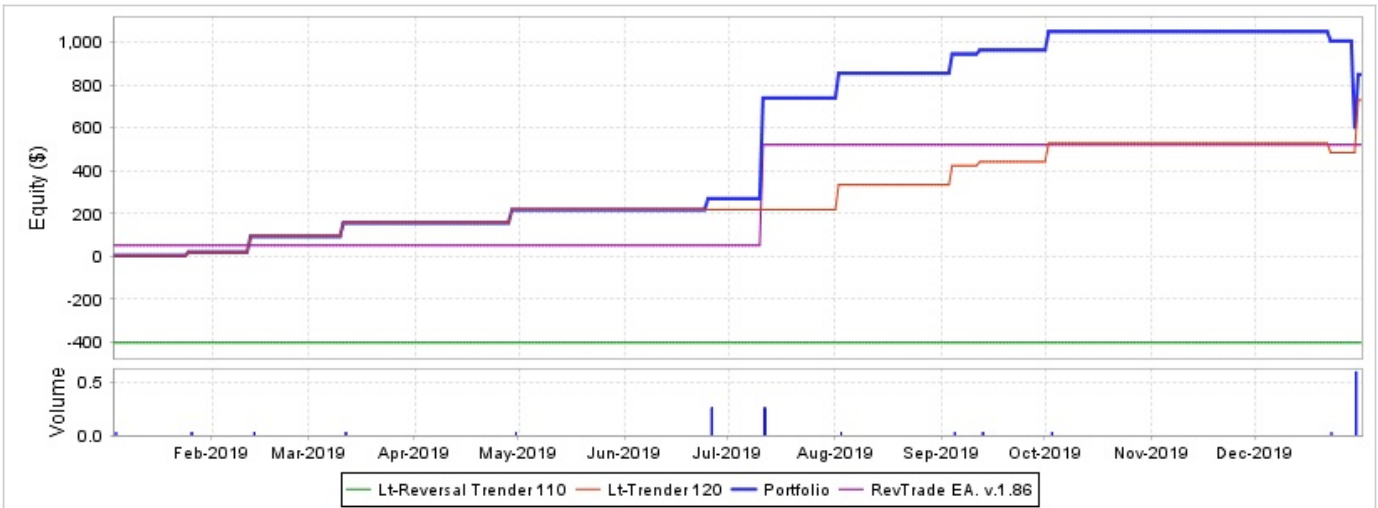
TOTAL PROFIT

\$ 849.36

PROFIT IN PIPS 1801.2 PIPS
YRLY AVG PROFIT \$ 850.13
YRLY AVG % RET 17.01 %
CAGR 16.99 %

# OF TRADES	44	SHARPE RATIO	0.39	PROFIT FACTOR	2.84	RETURN / DD RATIO	1.91	WINNING %	84.09 %
DRAWDOWN	\$ 445.8	% DRAWDOWN	7.37 %	DAILY AVG PROFIT	\$ 2.33	MTHLY AVG PROFIT	\$ 70.78	AVERAGE TRADE	\$ 19.3
ANNUAL% / MAX DD%	2.3	R EXPECTANCY	0.29 R	R EXP SCORE	12.91 R	SQN	2.46	SQN SCORE	0.48

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	\$ -402.18	101.8 pips	3	-7.48	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 730.22	1497.2 pips	31	0.97	13.45
S4	RevTrade EA. v.1.86	RevTrade EA. v.1.86	unknown	\$ 521.32	202.2 pips	10	1.25	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversal Trender 110	-1	0 %	\$ 402.18	8.04 %	\$ -1608.72	\$ -134.06	\$ -5.59
S3	Lt-Trender 120	16.74	87.1 %	\$ 43.62	0.79 %	\$ 729.28	\$ 60.85	\$ 2.01
S4	RevTrade EA. v.1.86	0	100 %	\$ 0	0 %	\$ 6255.84	\$ 521.32	\$ 104.26

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	20.15	73.29	62.76	61.93	0	51.55	469.77	115.9	107.76	86.32	0	-200.07	849.36

STATS

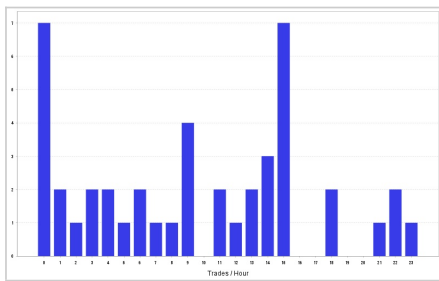
Strategy

Wins/Losses Ratio	5.29	Payout Ratio (Avg Win/Loss)	0.54	Average # of Bars in Trade	0
AHPR	0.36	Z-Score	-3.65	Z-Probability	99.99 %
Expectancy	19.3	Deviation	\$ 52.1	Exposure	-999999999 %
Stagnation in Days	106	Stagnation in %	29.12 %		

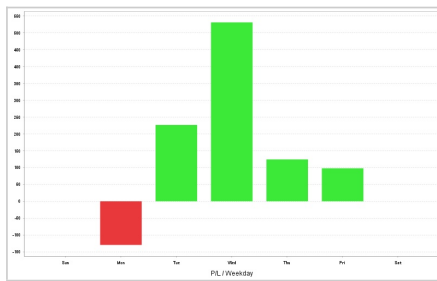
Trades

		# of Wins	37	# of Losses	7	# of Cancelled/Expired	0
Gross Profit	\$ 1310.18	Gross Loss	\$ -460.82	Average Win	\$ 35.41	Average Loss	\$ -65.83
Largest Win	\$ 99.05	Largest Loss	\$ -154.06	Max Consec Wins	31	Max Consec Losses	5
Avg Consec Wins	9.25	Avg Consec Loss	2.33	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

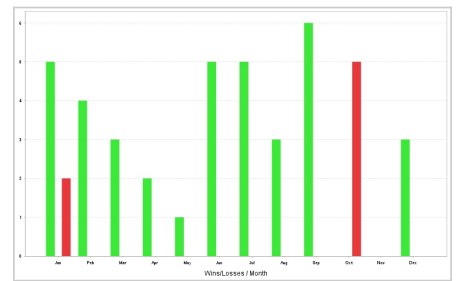
CHARTS



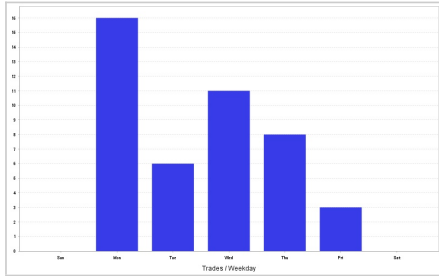
Trades by hour



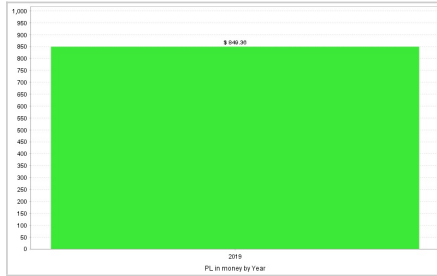
P/L by weekday



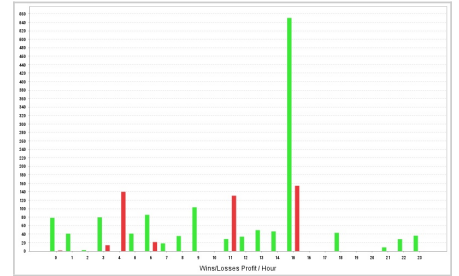
Wins/Losses by month



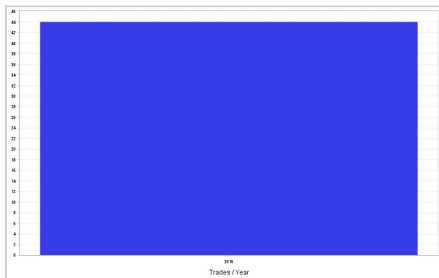
Trades by weekday



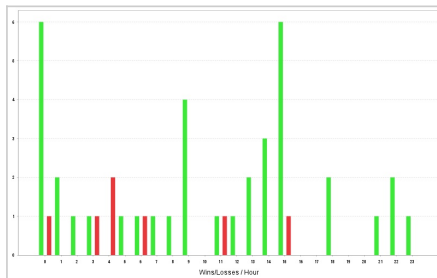
P/L by year



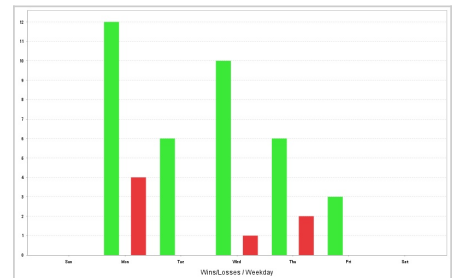
Wins/Losses Profit by hour



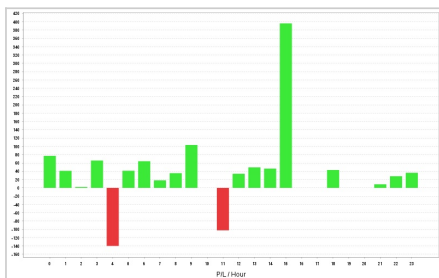
Trades by year



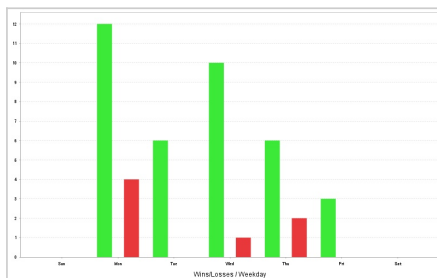
Wins/Losses by hour



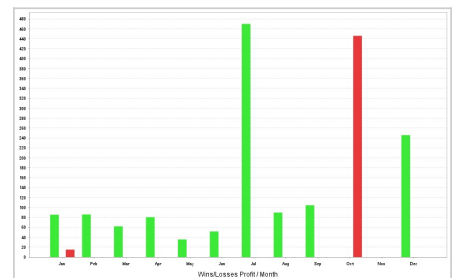
Wins/Losses by weekday



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	02.01.2019 07:00:00	1.14452	0.03	03.01.2019 17:00:00	1.13851	\$ 18.21	
2	Sell	03.01.2019 03:00:00	1.13392	0.03	03.01.2019 17:00:00	1.13851	\$ -13.77	
3	Sell	03.01.2019 22:00:00	1.1391	0.03	25.01.2019 16:03:00	1.13652	\$ 11.62	
4	Sell	16.01.2019 14:00:00	1.13777	0.03	25.01.2019 16:03:00	1.13652	\$ 5.34	
5	Sell	21.01.2019 00:00:00	1.13587	0.03	25.01.2019 16:03:00	1.13652	\$ -1.25	
6	Sell	28.01.2019 01:00:00	1.14088	0.03	12.02.2019 20:08:00	1.13336	\$ 25.2	
7	Sell	28.01.2019 09:00:00	1.14081	0.03	12.02.2019 20:08:00	1.13336	\$ 24.99	
8	Sell	05.02.2019 18:00:00	1.14065	0.03	12.02.2019 20:08:00	1.13336	\$ 23.1	
9	Sell	13.02.2019 00:00:00	1.13261	0.03	11.03.2019 11:42:00	1.12519	\$ 26.84	
10	Sell	13.02.2019 13:00:00	1.13165	0.03	11.03.2019 11:42:00	1.12519	\$ 23.96	
11	Sell	14.02.2019 09:00:00	1.12771	0.03	11.03.2019 11:42:00	1.12519	\$ 11.96	
12	Sell	11.03.2019 13:00:00	1.12429	0.03	29.04.2019 21:18:00	1.11868	\$ 25.46	
13	Sell	11.03.2019 18:00:00	1.12246	0.03	29.04.2019 21:18:00	1.11868	\$ 19.97	
14	Sell	28.03.2019 22:00:00	1.1223	0.03	29.04.2019 21:18:00	1.11868	\$ 16.5	
4	Sell	24.06.2019 00:06:00	1.13704	0.26	25.06.2019 20:09:00	1.13669	\$ 10.31	
5	Sell	24.06.2019 00:07:00	1.13694	0.26	25.06.2019 20:32:00	1.13659	\$ 10.31	
3	Sell	24.06.2019 00:05:00	1.13695	0.26	25.06.2019 20:32:00	1.1366	\$ 10.31	
1	Sell	24.06.2019 00:02:00	1.13696	0.26	25.06.2019 20:32:00	1.13661	\$ 10.31	
2	Sell	24.06.2019 00:03:00	1.13698	0.26	25.06.2019 20:32:00	1.13663	\$ 10.31	
6	Buy	10.07.2019 15:31:00	1.12389	0.26	11.07.2019 06:20:00	1.12776	\$ 98.53	
7	Buy	10.07.2019 15:32:00	1.12438	0.26	11.07.2019 06:20:00	1.12776	\$ 85.79	
8	Buy	10.07.2019 15:33:00	1.12387	0.26	11.07.2019 06:20:00	1.12776	\$ 99.05	

9	Buy	10.07.2019 15:34:00	1.12392	0.26	11.07.2019 06:20:00	1.12776	\$ 97.75
10	Buy	10.07.2019 15:35:00	1.12427	0.26	11.07.2019 06:20:00	1.12776	\$ 88.65
15	Sell	30.04.2019 05:00:00	1.11857	0.03	02.08.2019 10:55:00	1.11032	\$ 41.31
16	Sell	30.04.2019 09:00:00	1.11783	0.03	02.08.2019 10:55:00	1.11032	\$ 39.09
17	Sell	03.05.2019 08:00:00	1.11681	0.03	02.08.2019 10:55:00	1.11032	\$ 35.5
18	Sell	02.08.2019 14:00:00	1.10956	0.03	04.09.2019 11:49:00	1.1002	\$ 33.89
19	Sell	16.08.2019 11:00:00	1.10856	0.03	04.09.2019 11:49:00	1.1002	\$ 28.43
20	Sell	20.08.2019 09:00:00	1.10843	0.03	04.09.2019 11:49:00	1.1002	\$ 27.33
21	Sell	04.09.2019 21:00:00	1.10272	0.03	12.09.2019 16:43:00	1.1003	\$ 8.67
22	Sell	09.09.2019 14:00:00	1.10254	0.03	12.09.2019 16:43:00	1.1003	\$ 7.25
23	Sell	12.09.2019 02:00:00	1.10103	0.03	12.09.2019 16:43:00	1.1003	\$ 2.19
24	Sell	12.09.2019 23:00:00	1.10648	0.03	02.10.2019 18:09:00	1.09553	\$ 36.37
25	Sell	16.09.2019 12:00:00	1.10594	0.03	02.10.2019 18:09:00	1.09553	\$ 34.05
26	Sell	17.09.2019 01:00:00	1.09995	0.03	02.10.2019 18:09:00	1.09553	\$ 15.9
27	Sell	03.10.2019 06:00:00	1.09579	0.03	23.12.2019 00:00:00	1.10763	\$ -21.25
28	Sell	09.10.2019 04:00:00	1.09577	0.03	23.12.2019 00:00:00	1.10763	\$ -22.37
1	Buy	21.10.2019 04:00:00	1.11633	0.6	30.12.2019 04:25:00	1.12	\$ -117.46
2	Buy	21.10.2019 11:00:00	1.11655	0.6	30.12.2019 04:25:00	1.12	\$ -130.66
3	Buy	21.10.2019 15:00:00	1.11694	0.6	30.12.2019 04:25:00	1.12	\$ -154.06
31	Buy	26.12.2019 15:00:00	1.10937	0.07	31.12.2019 22:47:00	1.12154	\$ 80.51
30	Buy	24.12.2019 03:00:00	1.10922	0.07	31.12.2019 22:47:00	1.12154	\$ 79.68
29	Buy	23.12.2019 06:00:00	1.10825	0.07	31.12.2019 22:47:00	1.12154	\$ 85.54

Report generated by Quant Analyzer