

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

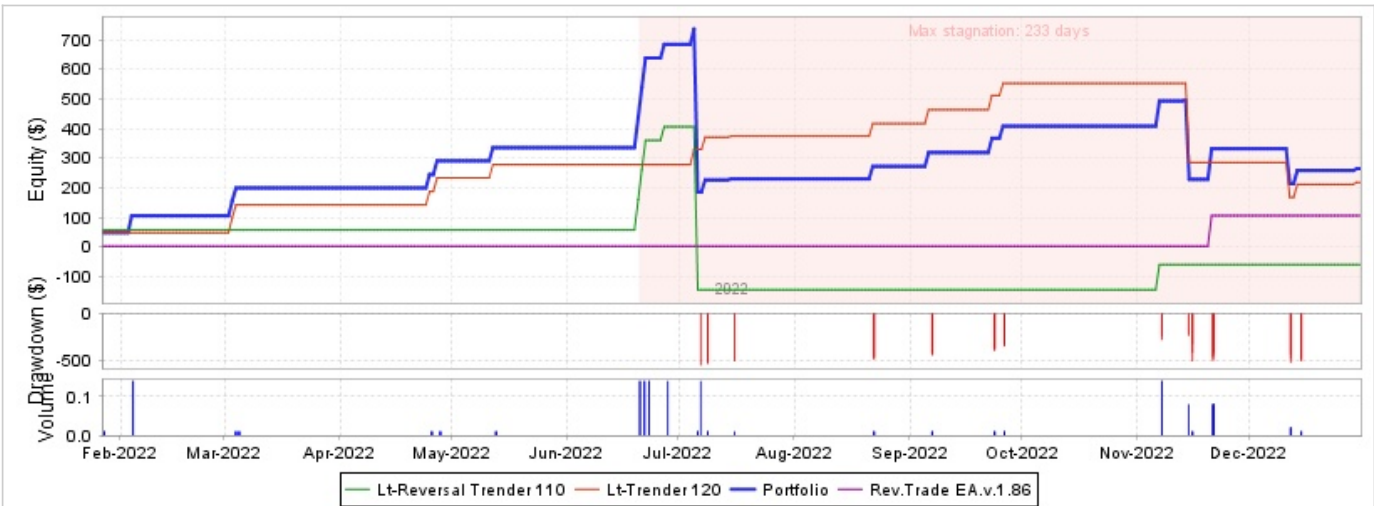
### TOTAL PROFIT

**\$ 264.34**

PROFIT IN PIPS 2567.3 PIPS  
YRLY AVG PROFIT \$ 264.18  
YRLY AVG % RET 26.41 %  
CAGR 26.43 %

# OF TRADES	67	SHARPE RATIO	0.11	PROFIT FACTOR	1.28	RETURN / DD RATIO	0.48	WINNING %	89.55 %
DRAWDOWN	\$ 550.27	% DRAWDOWN	31.71 %	DAILY AVG PROFIT	\$ 0.77	MTHLY AVG PROFIT	\$ 22.03	AVERAGE TRADE	\$ 3.95
ANNUAL% / MAX DD%	0.83	R EXPECTANCY	0.03 R	R EXP SCORE	1.98 R	SQN	0.44	SQN SCORE	0.2

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	\$ -59.37	21.2 pips	12	0.04	0.89
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 217.79	2419.6 pips	49	0.21	1.57
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 105.92	126.5 pips	6	1.64	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversal Trender 110	-0.11	91.67 %	\$ 550.27	39.14 %	\$ -237.48	\$ -19.79	\$ -1.29
S3	Lt-Trender 120	0.57	87.76 %	\$ 385.27	24.82 %	\$ 217.61	\$ 18.15	\$ 0.63
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 1271.04	\$ 105.92	\$ 13.24

### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	48.15	57.32	93.67	91.56	44.64	348.66	-454.32	42.36	136.22	0	-76.48	-67.44	264.34

### STATS

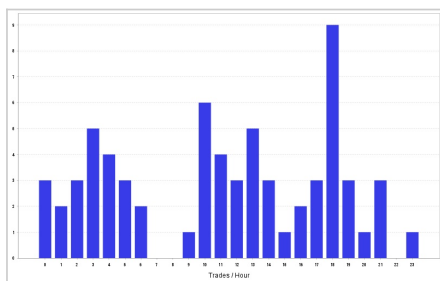
#### Strategy

Wins/Losses Ratio	8.57	Payout Ratio (Avg Win/Loss)	0.15	Average # of Bars in Trade	0
AHPR	0.47	Z-Score	-4.75	Z-Probability	100 %
Expectancy	3.95	Deviation	\$ 73.79	Exposure	-999999999 %
Stagnation in Days	233	Stagnation in %	64.36 %		

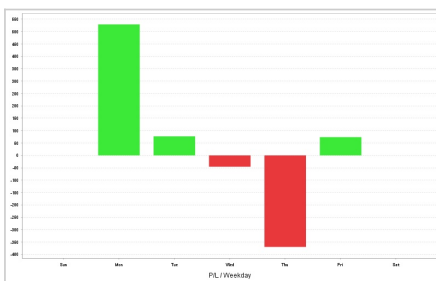
#### Trades

		# of Wins	60	# of Losses	7	# of Cancelled/Expired	0
Gross Profit	\$ 1199.88	Gross Loss	\$ -935.54	Average Win	\$ 20	Average Loss	\$ -133.65
Largest Win	\$ 51.24	Largest Loss	\$ -550.27	Max Consec Wins	30	Max Consec Losses	3
Avg Consec Wins	15	Avg Consec Loss	2.33	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

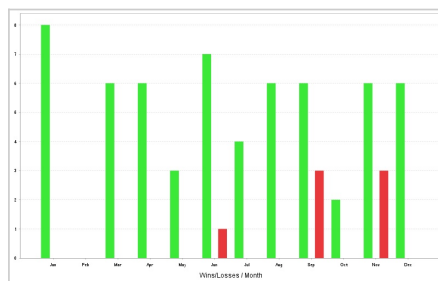
### CHARTS



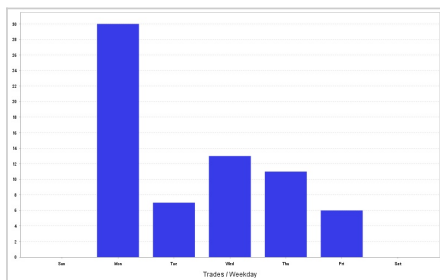
Trades by hour



P/L by weekday



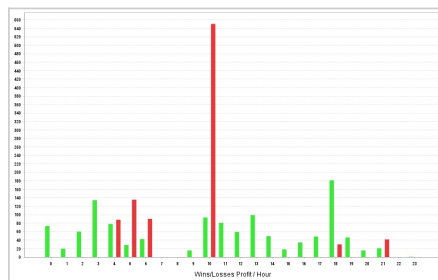
Wins/Losses by month



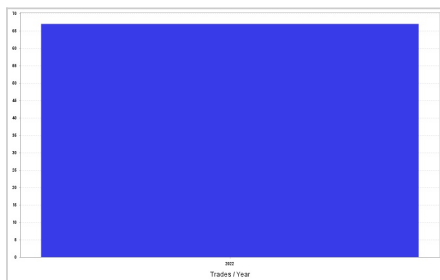
Trades by weekday



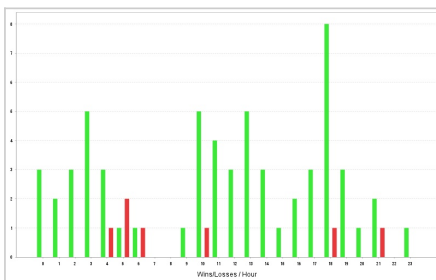
P/L by year



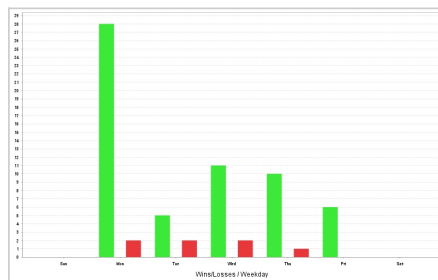
Wins/Losses Profit by hour



Trades by year



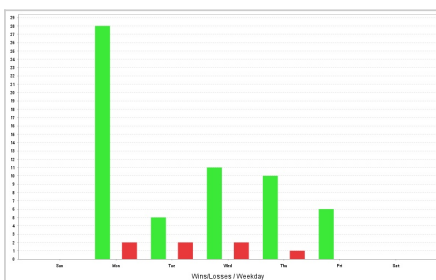
Wins/Losses by hour



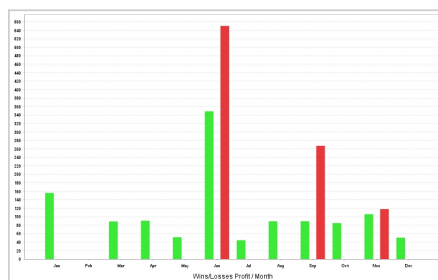
Wins/Losses by weekday



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	03.01.2022 01:00:00	1.13725	0.01	27.01.2022 09:21:00	1.12141	\$ 16.85	
2	Sell	03.01.2022 03:00:00	1.13622	0.01	27.01.2022 09:21:00	1.12141	\$ 15.82	
3	Sell	03.01.2022 04:00:00	1.13588	0.01	27.01.2022 09:21:00	1.12141	\$ 15.48	
1	Buy	17.01.2022 05:00:00	1.14172	0.14	04.02.2022 03:33:00	1.14538	\$ 28.66	
2	Buy	17.01.2022 10:00:00	1.14264	0.14	04.02.2022 04:59:00	1.1463	\$ 28.66	
4	Sell	27.01.2022 10:00:00	1.11986	0.01	03.03.2022 18:15:00	1.10402	\$ 17.32	
5	Sell	27.01.2022 12:00:00	1.11965	0.01	03.03.2022 18:15:00	1.10402	\$ 17.11	
6	Sell	27.01.2022 13:00:00	1.11876	0.01	03.03.2022 18:15:00	1.10402	\$ 16.22	
7	Sell	03.03.2022 19:00:00	1.10542	0.01	04.03.2022 15:51:00	1.08958	\$ 15.88	
8	Sell	03.03.2022 20:00:00	1.10508	0.01	04.03.2022 15:51:00	1.08958	\$ 15.54	
9	Sell	04.03.2022 03:00:00	1.10118	0.01	04.03.2022 15:51:00	1.08958	\$ 11.6	
10	Sell	04.03.2022 16:00:00	1.09085	0.01	25.04.2022 09:14:00	1.07501	\$ 18.03	
11	Sell	07.03.2022 02:00:00	1.08733	0.01	25.04.2022 09:14:00	1.07501	\$ 14.39	
12	Sell	07.03.2022 03:00:00	1.08615	0.01	25.04.2022 09:14:00	1.07501	\$ 13.21	
13	Sell	25.04.2022 10:00:00	1.07142	0.01	27.04.2022 15:48:00	1.05558	\$ 15.92	
14	Sell	25.04.2022 18:00:00	1.0707	0.01	27.04.2022 15:48:00	1.05558	\$ 15.2	
15	Sell	25.04.2022 19:00:00	1.07031	0.01	27.04.2022 15:48:00	1.05558	\$ 14.81	
16	Sell	27.04.2022 16:00:00	1.05554	0.01	12.05.2022 14:50:00	1.0397	\$ 16.47	
17	Sell	27.04.2022 17:00:00	1.05482	0.01	12.05.2022 14:50:00	1.0397	\$ 15.75	
18	Sell	27.04.2022 18:00:00	1.05149	0.01	12.05.2022 14:50:00	1.0397	\$ 12.42	
3	Buy	20.06.2022 00:02:00	1.04761	0.14	20.06.2022 05:40:00	1.05127	\$ 51.24	
4	Buy	20.06.2022 03:00:00	1.04912	0.14	20.06.2022 06:37:00	1.05278	\$ 51.24	

5	Buy	20.06.2022 13:00:00	1.05344	0.14	21.06.2022 11:36:00	1.0571	\$ 49.99
6	Buy	20.06.2022 18:00:00	1.05362	0.14	21.06.2022 11:43:00	1.05728	\$ 49.99
7	Buy	21.06.2022 11:00:00	1.0558	0.14	22.06.2022 17:46:00	1.05946	\$ 49.99
8	Buy	21.06.2022 18:00:00	1.05668	0.14	22.06.2022 17:53:00	1.06034	\$ 49.99
9	Buy	23.06.2022 04:00:00	1.05757	0.14	27.06.2022 18:16:00	1.06123	\$ 46.22
19	Sell	12.05.2022 15:00:00	1.04016	0.01	05.07.2022 17:51:00	1.02432	\$ 18.12
20	Sell	12.05.2022 17:00:00	1.03983	0.01	05.07.2022 17:51:00	1.02432	\$ 17.79
21	Sell	12.05.2022 19:00:00	1.03768	0.01	05.07.2022 17:51:00	1.02432	\$ 15.64
10	Buy	23.06.2022 10:00:00	1.05791	0.14	06.07.2022 13:54:00	1.01977	\$ -550.27
22	Sell	05.07.2022 18:00:00	1.02423	0.01	08.07.2022 10:43:00	1.00839	\$ 15.97
23	Sell	06.07.2022 13:00:00	1.02233	0.01	08.07.2022 10:43:00	1.00839	\$ 14.02
24	Sell	06.07.2022 14:00:00	1.01955	0.01	08.07.2022 10:43:00	1.00839	\$ 11.24
25	Sell	08.07.2022 11:00:00	1.01085	0.01	15.07.2022 16:05:00	1.00798	\$ 3.17
26	Sell	03.08.2022 12:00:00	1.0188	0.01	22.08.2022 03:25:00	1.00296	\$ 16.64
27	Sell	03.08.2022 17:00:00	1.01701	0.01	22.08.2022 03:25:00	1.00296	\$ 14.85
28	Sell	03.08.2022 18:00:00	1.01303	0.01	22.08.2022 03:25:00	1.00296	\$ 10.87
29	Sell	22.08.2022 04:00:00	1.00259	0.01	06.09.2022 17:03:00	0.98675	\$ 16.47
30	Sell	22.08.2022 10:00:00	1.00224	0.01	06.09.2022 17:03:00	0.98675	\$ 16.12
31	Sell	22.08.2022 11:00:00	1.0004	0.01	06.09.2022 17:03:00	0.98675	\$ 14.28
32	Sell	06.09.2022 18:00:00	0.99042	0.01	23.09.2022 12:42:00	0.97458	\$ 16.56
33	Sell	06.09.2022 21:00:00	0.98992	0.01	23.09.2022 12:42:00	0.97458	\$ 16.06
34	Sell	07.09.2022 02:00:00	0.98969	0.01	23.09.2022 12:42:00	0.97458	\$ 15.78
35	Sell	23.09.2022 13:00:00	0.9762	0.01	26.09.2022 03:58:00	0.96036	\$ 15.97
36	Sell	23.09.2022 14:00:00	0.97498	0.01	26.09.2022 03:58:00	0.96036	\$ 14.75
37	Sell	23.09.2022 18:00:00	0.97046	0.01	26.09.2022 03:58:00	0.96036	\$ 10.23
11	Buy	31.10.2022 03:00:00	0.99596	0.14	07.11.2022 11:03:00	0.99962	\$ 42.46
12	Buy	31.10.2022 06:00:00	0.99655	0.14	07.11.2022 11:08:00	1.00021	\$ 42.46
2	Sell	14.11.2022 13:00:00	1.0293	0.08	14.11.2022 14:35:00	1.02895	\$ 2.8
38	Sell	26.09.2022 04:00:00	0.95689	0.01	15.11.2022 15:36:00	1.04705	\$ -88.05
39	Sell	28.09.2022 05:00:00	0.95592	0.01	15.11.2022 15:36:00	1.04705	\$ -89.11
40	Sell	28.09.2022 06:00:00	0.95487	0.01	15.11.2022 15:36:00	1.04705	\$ -90.16
5	Sell	21.11.2022 01:00:00	1.03234	0.08	21.11.2022 03:45:00	1.03199	\$ 2.8
4	Sell	21.11.2022 00:02:00	1.03195	0.08	21.11.2022 04:16:00	1.02929	\$ 21.28
6	Sell	21.11.2022 02:00:00	1.03302	0.08	21.11.2022 04:16:00	1.02929	\$ 29.84
1	Sell	14.11.2022 12:15:00	1.02912	0.08	21.11.2022 09:00:00	1.0262	\$ 25.72
3	Sell	14.11.2022 14:00:00	1.02838	0.08	21.11.2022 09:04:00	1.02574	\$ 23.48
41	Sell	15.11.2022 18:00:00	1.03683	0.02	12.12.2022 00:00:00	1.05292	\$ -29.9
43	Sell	21.11.2022 05:00:00	1.02885	0.02	12.12.2022 00:00:00	1.05292	\$ -46.37
42	Sell	15.11.2022 21:00:00	1.03094	0.02	12.12.2022 00:00:00	1.05292	\$ -41.68
44	Buy	12.12.2022 09:00:00	1.05243	0.01	14.12.2022 20:42:00	1.06827	\$ 15.66
45	Buy	12.12.2022 10:00:00	1.05277	0.01	14.12.2022 20:42:00	1.06827	\$ 15.32
46	Buy	12.12.2022 11:00:00	1.05469	0.01	14.12.2022 20:42:00	1.06827	\$ 13.4
49	Buy	15.12.2022 00:00:00	1.06827	0.01	30.12.2022 23:42:00	1.07025	\$ 0.64
48	Buy	14.12.2022 23:00:00	1.06811	0.01	30.12.2022 23:42:00	1.07025	\$ 0.71
47	Buy	14.12.2022 21:00:00	1.06404	0.01	30.12.2022 23:42:00	1.07025	\$ 4.78

Report generated by Quant Analyzer