

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

### TOTAL PROFIT

**\$ 133.18**

PROFIT IN PIPS **-1782.8 PIPS**  
 YRLY AVG PROFIT **\$ 133.02**  
 YRLY AVG % RET **13.3 %**  
 CAGR **13.32 %**

### # OF TRADES

**34**

### SHARPE RATIO

**0.12**

### PROFIT FACTOR

**1.25**

### RETURN / DD RATIO

**0.42**

### WINNING %

**64.71 %**

### DRAWDOWN

**\$ 313.72**

### % DRAWDOWN

**25.07 %**

### DAILY AVG PROFIT

**\$ 0.37**

### MTHLY AVG PROFIT

**\$ 11.1**

### AVERAGE TRADE

**\$ 3.92**

### ANNUAL% / MAX DD%

**0.53**

### R EXPECTANCY

**0.09 R**

### R EXP SCORE

**3.05 R**

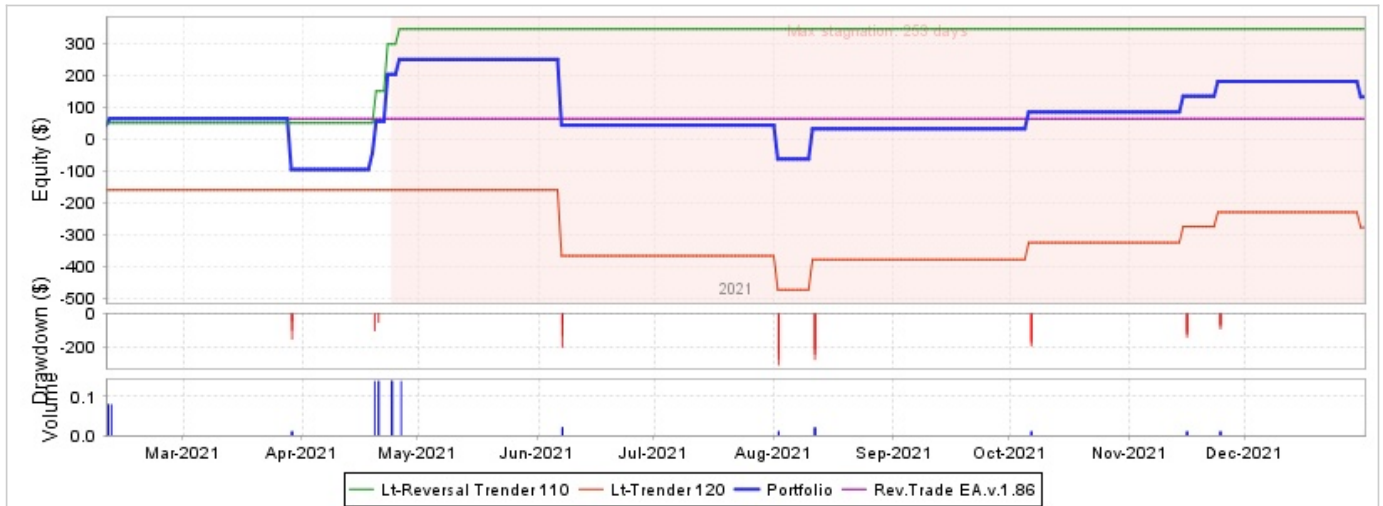
### SQN

**0.59**

### SQN SCORE

**0.07**

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	\$ 346.7	254.8 pips	7	9.47	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ -278.24	-2119.4 pips	24	-0.25	0.47
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 64.72	81.8 pips	3	41.64	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 %	\$ 4160.4	\$ 346.7	\$ 43.34
S3	Lt-Trender 120	-0.59	50 %	\$ 473.84	47.38 %	\$ -278.24	\$ -23.19	\$ -0.77
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 776.64	\$ 64.72	\$ 32.36

## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	0	64.72	-160.12	346.7	0	-207.26	0	-11.25	0	52.98	96.12	-48.71	133.18

## STATS

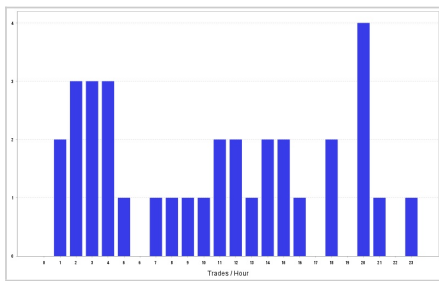
### Strategy

Wins/Losses Ratio	1.83	Payout Ratio (Avg Win/Loss)	0.68	Average # of Bars in Trade	0
AHPR	0.44	Z-Score	-4.22	Z-Probability	100 %
Expectancy	3.92	Deviation	\$ 38.73	Exposure	-999999999 %
Stagnation in Days	253	Stagnation in %	77.61 %		

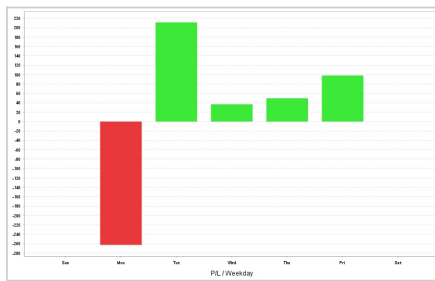
### Trades

		# of Wins	22	# of Losses	12	# of Cancelled/Expired	0
Gross Profit	\$ 655.73	Gross Loss	\$ -522.55	Average Win	\$ 29.81	Average Loss	\$ -43.55
Largest Win	\$ 50.96	Largest Loss	\$ -70.22	Max Consec Wins	12	Max Consec Losses	6
Avg Consec Wins	7.33	Avg Consec Loss	4	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

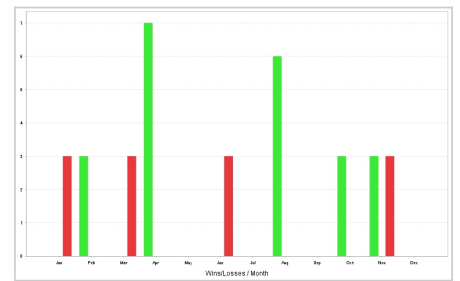
## CHARTS



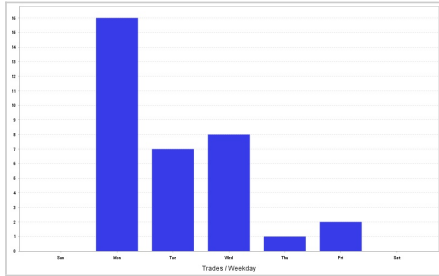
Trades by hour



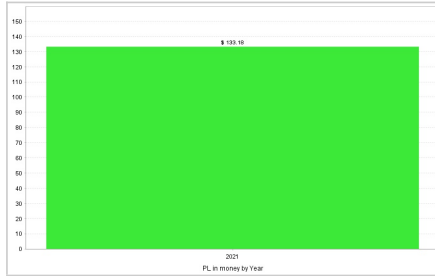
P/L by weekday



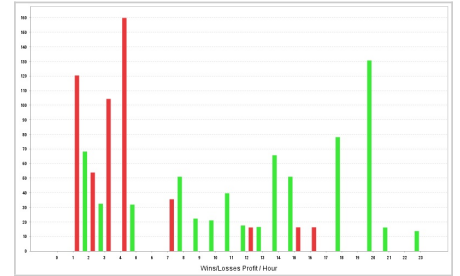
Wins/Losses by month



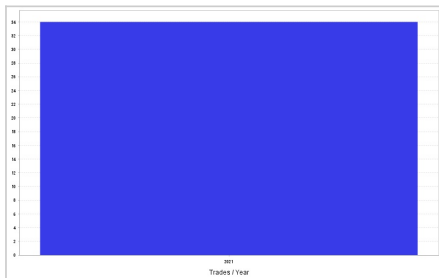
Trades by weekday



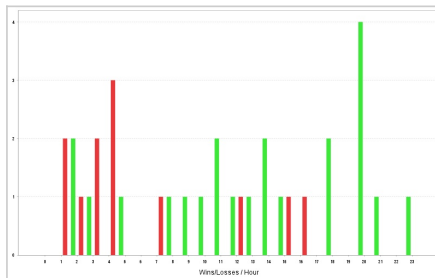
P/L by year



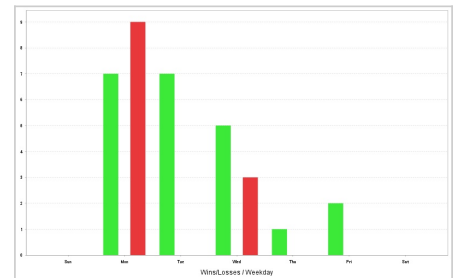
Wins/Losses Profit by hour



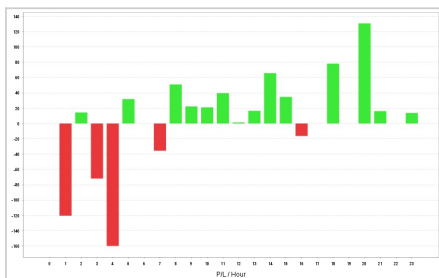
Trades by year



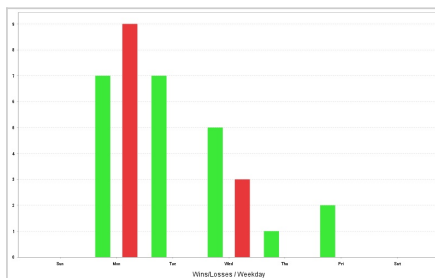
Wins/Losses by hour



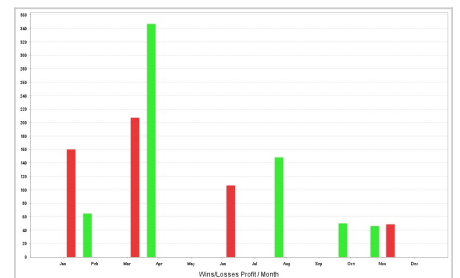
Wins/Losses by weekday



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
2	Buy	09.02.2021 10:00:00	1.20826	0.08	09.02.2021 11:42:00	1.21089	\$ 21.04	
1	Buy	09.02.2021 09:17:00	1.20855	0.08	09.02.2021 11:58:00	1.21133	\$ 22.24	
3	Buy	09.02.2021 11:00:00	1.20988	0.08	10.02.2021 05:57:00	1.21265	\$ 21.44	
1	Buy	04.01.2021 01:00:00	1.22352	0.01	29.03.2021 00:00:00	1.17886	\$ -52.19	
3	Buy	04.01.2021 04:00:00	1.22542	0.01	29.03.2021 00:00:00	1.17886	\$ -54.09	
2	Buy	04.01.2021 02:00:00	1.22517	0.01	29.03.2021 00:00:00	1.17886	\$ -53.84	
1	Buy	19.04.2021 08:00:00	1.19598	0.14	19.04.2021 10:48:00	1.19962	\$ 50.96	
2	Buy	19.04.2021 20:00:00	1.20397	0.14	20.04.2021 10:42:00	1.20761	\$ 49.71	
3	Buy	20.04.2021 02:00:00	1.20399	0.14	20.04.2021 10:42:00	1.20763	\$ 50.96	
4	Buy	20.04.2021 18:00:00	1.20503	0.14	23.04.2021 20:59:00	1.20867	\$ 47.2	
5	Buy	22.04.2021 14:00:00	1.20522	0.14	23.04.2021 21:26:00	1.20886	\$ 49.71	
6	Buy	23.04.2021 15:00:00	1.206	0.14	23.04.2021 22:27:00	1.20964	\$ 50.96	
7	Buy	23.04.2021 20:00:00	1.20783	0.14	26.04.2021 06:03:00	1.21147	\$ 47.2	
4	Sell	29.03.2021 01:00:00	1.17907	0.02	07.06.2021 00:02:00	1.21611	\$ -68.18	
6	Sell	29.03.2021 04:00:00	1.17805	0.02	07.06.2021 00:02:00	1.21611	\$ -70.22	
5	Sell	29.03.2021 03:00:00	1.17873	0.02	07.06.2021 00:02:00	1.21611	\$ -68.86	
7	Buy	07.06.2021 03:00:00	1.21682	0.01	02.08.2021 00:02:00	1.18641	\$ -35.43	
9	Buy	07.06.2021 07:00:00	1.21691	0.01	02.08.2021 00:02:00	1.18641	\$ -35.52	
8	Buy	07.06.2021 04:00:00	1.2169	0.01	02.08.2021 00:02:00	1.18641	\$ -35.51	
10	Sell	02.08.2021 03:00:00	1.18662	0.02	11.08.2021 10:18:00	1.17078	\$ 32.44	
11	Sell	02.08.2021 05:00:00	1.18633	0.02	11.08.2021 10:18:00	1.17078	\$ 31.86	
12	Sell	03.08.2021 18:00:00	1.1859	0.02	11.08.2021 10:18:00	1.17078	\$ 30.91	

13	Sell	11.08.2021 11:00:00	1.17127	0.01	06.10.2021 11:45:00	1.15543	\$ 18.2
14	Sell	17.08.2021 20:00:00	1.17086	0.01	06.10.2021 11:45:00	1.15543	\$ 17.54
15	Sell	18.08.2021 02:00:00	1.1706	0.01	06.10.2021 11:45:00	1.15543	\$ 17.24
16	Sell	06.10.2021 12:00:00	1.15521	0.01	15.11.2021 19:24:00	1.13937	\$ 17.53
17	Sell	06.10.2021 13:00:00	1.15421	0.01	15.11.2021 19:24:00	1.13937	\$ 16.53
18	Sell	06.10.2021 14:00:00	1.15368	0.01	15.11.2021 19:24:00	1.13937	\$ 16.0
19	Sell	15.11.2021 20:00:00	1.13853	0.01	24.11.2021 10:59:00	1.12269	\$ 16.22
20	Sell	15.11.2021 21:00:00	1.13846	0.01	24.11.2021 10:59:00	1.12269	\$ 16.15
21	Sell	15.11.2021 23:00:00	1.136	0.01	24.11.2021 10:59:00	1.12269	\$ 13.69
24	Sell	24.11.2021 16:00:00	1.12069	0.01	31.12.2021 22:48:00	1.13854	\$ -16.29
23	Sell	24.11.2021 15:00:00	1.12073	0.01	31.12.2021 22:48:00	1.13854	\$ -16.25
22	Sell	24.11.2021 12:00:00	1.12081	0.01	31.12.2021 22:48:00	1.13854	\$ -16.17

Report generated by Quant Analyzer