

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

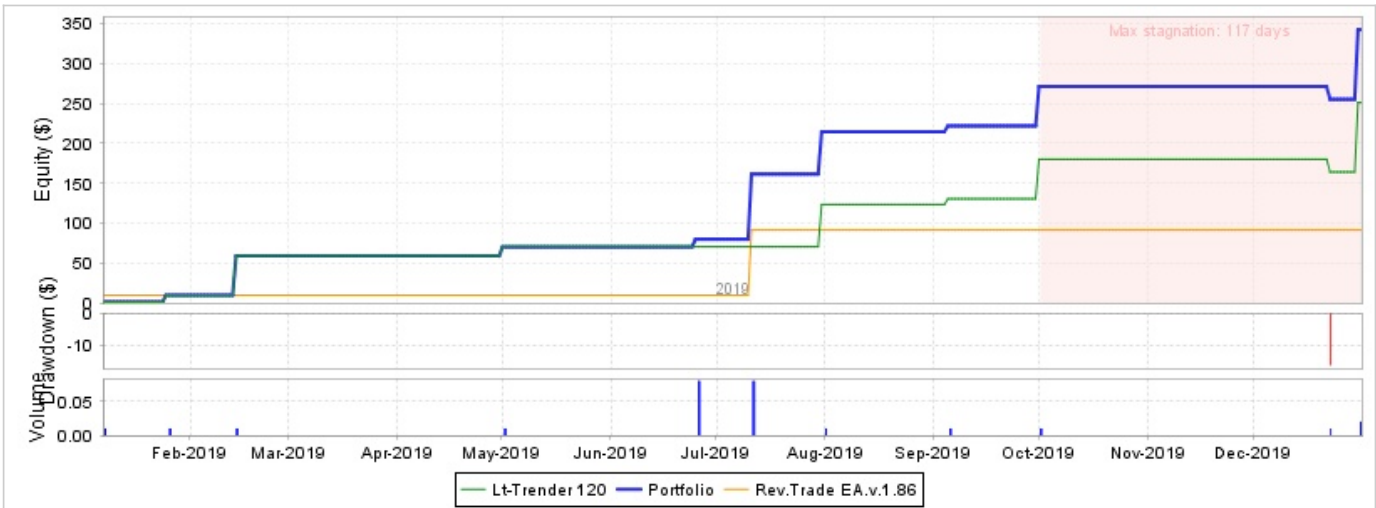
TOTAL PROFIT

\$ 342.81

PROFIT IN PIPS 1839 PIPS
YRLY AVG PROFIT \$ 343.24
YRLY AVG % RET 34.32 %
CAGR 34.28 %

# OF TRADES	32	SHARPE RATIO	0.96	PROFIT FACTOR	19.36	RETURN / DD RATIO	21.28	WINNING %	87.5 %
DRAWDOWN	\$ 16.11	% DRAWDOWN	1.27 %	DAILY AVG PROFIT	\$ 0.94	MTHLY AVG PROFIT	\$ 28.57	AVERAGE TRADE	\$ 10.71
ANNUAL% / MAX DD%	26.99	R EXPECTANCY	2.29 R	R EXP SCORE	73.5 R	SQN	5.26	SQN SCORE	0.54

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Lt-Trender 120	Lt-Trender 120	unknown	\$ 251.39	1723.3 pips	26	0.91	14.46
S3	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 91.42	115.7 pips	6	1.25	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Trender 120	15.6	84.62 %	\$ 16.11	1.37 %	\$ 251.78	\$ 20.95	\$ 0.69
S3	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 1097.04	\$ 91.42	\$ 18.28

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	9.49	49.33	0	0	11.4	9.42	135.13	0	7.21	49.63	0	71.2	342.81

STATS

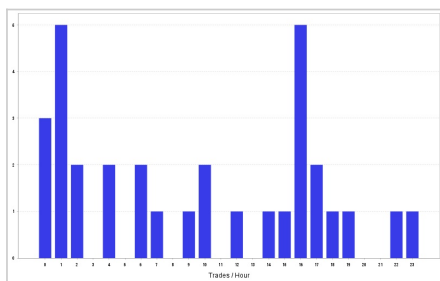
Strategy

Wins/Losses Ratio	7	Payout Ratio (Avg Win/Loss)	2.77	Average # of Bars in Trade	0
AHPR	0.93	Z-Score	-2.15	Z-Probability	98.42 %
Expectancy	10.71	Deviation	\$ 11.52	Exposure	-999999999 %
Stagnation in Days	117	Stagnation in %	32.14 %		

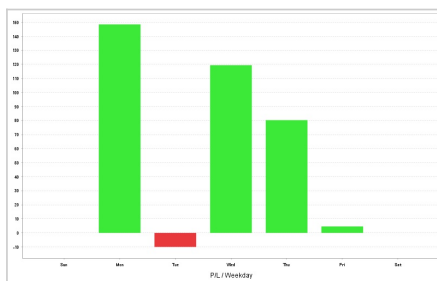
Trades

		# of Wins	28	# of Losses	4	# of Cancelled/Expired	0
Gross Profit	\$ 361.48	Gross Loss	\$ -18.67	Average Win	\$ 12.91	Average Loss	\$ -4.67
Largest Win	\$ 30.27	Largest Loss	\$ -16.11	Max Consec Wins	24	Max Consec Losses	2
Avg Consec Wins	9.33	Avg Consec Loss	1.33	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

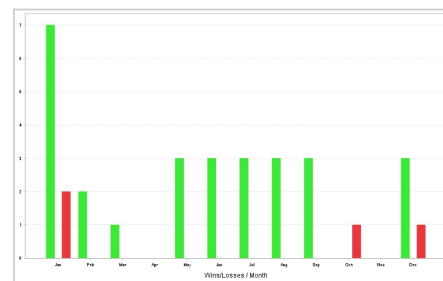
CHARTS



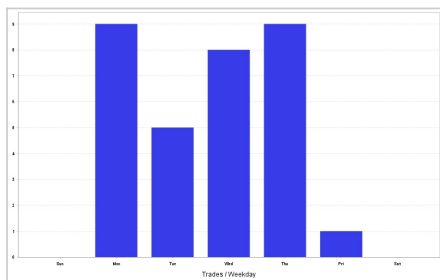
Trades by hour



P/L by weekday



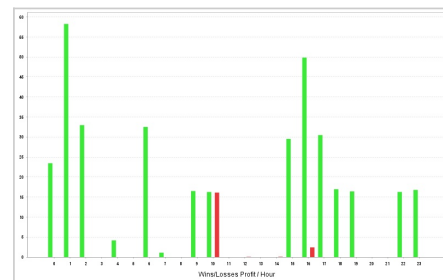
Wins/Losses by month



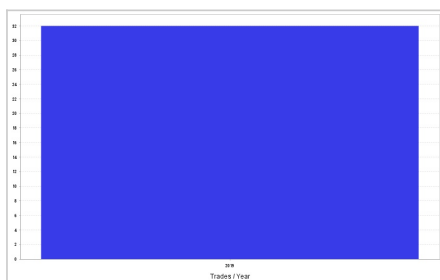
Trades by weekday



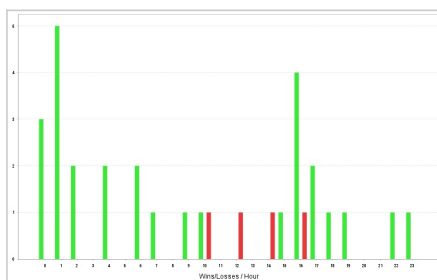
P/L by year



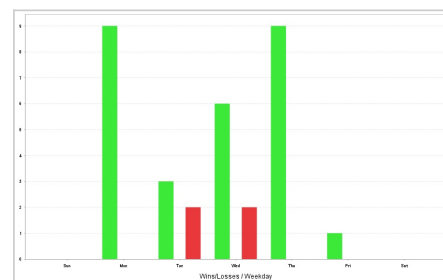
Wins/Losses Profit by hour



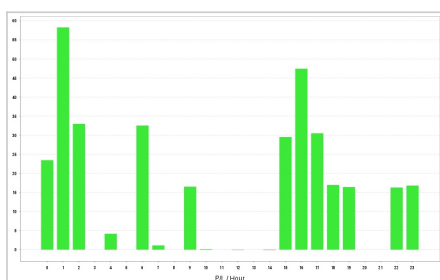
Trades by year



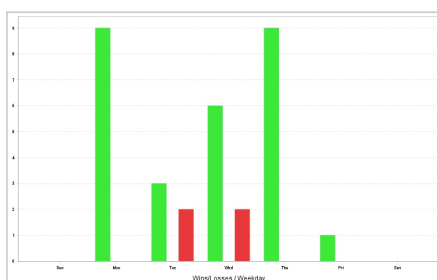
Wins/Losses by hour



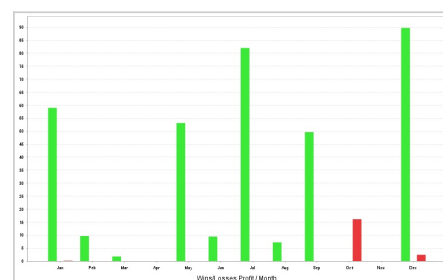
Wins/Losses by weekday



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	0.01	07.01.2019 09:58:00	1.14363	\$ 1.1	
2	Sell	02.01.2019 12:00:00	1.14336	0.01	07.01.2019 09:58:00	1.14363	\$ -0.06	
3	Sell	02.01.2019 14:00:00	1.14334	0.01	07.01.2019 09:58:00	1.14363	\$ -0.08	
4	Sell	08.01.2019 04:00:00	1.14478	0.01	25.01.2019 22:22:00	1.14164	\$ 3.86	
5	Sell	08.01.2019 06:00:00	1.14381	0.01	25.01.2019 22:22:00	1.14164	\$ 2.89	
6	Sell	08.01.2019 16:00:00	1.1427	0.01	25.01.2019 22:22:00	1.14164	\$ 1.78	
7	Sell	28.01.2019 01:00:00	1.14088	0.01	14.02.2019 00:41:00	1.12503	\$ 16.57	
8	Sell	28.01.2019 09:00:00	1.14081	0.01	14.02.2019 00:41:00	1.12503	\$ 16.5	
9	Sell	28.01.2019 10:00:00	1.14057	0.01	14.02.2019 00:41:00	1.12503	\$ 16.26	
10	Sell	14.02.2019 01:00:00	1.12562	0.01	01.05.2019 12:29:00	1.1238	\$ 5.02	
11	Sell	15.02.2019 16:00:00	1.12525	0.01	01.05.2019 12:29:00	1.1238	\$ 4.61	
12	Sell	07.03.2019 17:00:00	1.12325	0.01	01.05.2019 12:29:00	1.1238	\$ 1.77	
2	Sell	24.06.2019 01:00:00	1.1373	0.08	25.06.2019 20:10:00	1.13695	\$ 3.14	
1	Sell	24.06.2019 00:02:00	1.13696	0.08	25.06.2019 20:32:00	1.13661	\$ 3.14	
3	Sell	24.06.2019 02:00:00	1.13743	0.08	25.06.2019 20:34:00	1.13708	\$ 3.14	
4	Buy	10.07.2019 15:31:00	1.12398	0.08	11.07.2019 06:20:00	1.12776	\$ 29.52	
6	Buy	10.07.2019 17:00:00	1.12408	0.08	11.07.2019 06:20:00	1.12776	\$ 28.72	
5	Buy	10.07.2019 16:00:00	1.12519	0.08	11.07.2019 15:08:00	1.12825	\$ 23.76	
13	Sell	01.05.2019 16:00:00	1.1224	0.01	31.07.2019 23:14:00	1.10655	\$ 19.69	
14	Sell	01.05.2019 23:00:00	1.11949	0.01	31.07.2019 23:14:00	1.10655	\$ 16.78	
15	Sell	02.05.2019 00:00:00	1.11942	0.01	31.07.2019 23:14:00	1.10655	\$ 16.66	
16	Sell	01.08.2019 00:00:00	1.10749	0.01	05.09.2019 13:19:00	1.10532	\$ 3.65	

17	Sell	01.08.2019 01:00:00	1.10709	0.01	05.09.2019 13:19:00	1.10532	\$ 3.25
18	Sell	01.08.2019 04:00:00	1.10415	0.01	05.09.2019 13:19:00	1.10532	\$ 0.31
19	Sell	05.09.2019 18:00:00	1.10429	0.01	01.10.2019 09:11:00	1.08844	\$ 16.95
20	Sell	05.09.2019 19:00:00	1.10375	0.01	01.10.2019 09:11:00	1.08844	\$ 16.41
21	Sell	05.09.2019 22:00:00	1.10361	0.01	01.10.2019 09:11:00	1.08844	\$ 16.27
22	Sell	01.10.2019 10:00:00	1.08804	0.01	23.12.2019 00:00:00	1.10765	\$ -16.11
23	Buy	23.12.2019 01:00:00	1.10795	0.02	31.12.2019 15:41:00	1.1238	\$ 30.27
24	Buy	23.12.2019 02:00:00	1.10817	0.02	31.12.2019 15:41:00	1.1238	\$ 29.83
25	Buy	23.12.2019 06:00:00	1.10827	0.02	31.12.2019 15:41:00	1.1238	\$ 29.63
26	Buy	31.12.2019 16:00:00	1.12396	0.01	31.12.2019 22:47:00	1.12154	\$ -2.42

Report generated by Quant Analyzer