

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

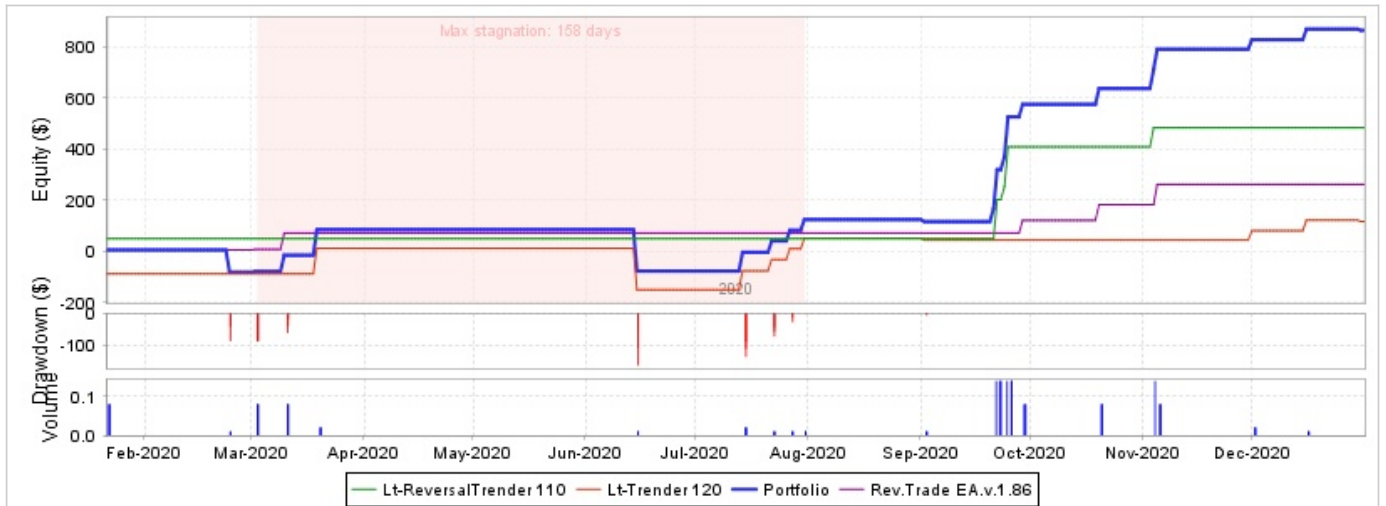
TOTAL PROFIT

\$ 865.17

PROFIT IN PIPS 1344.4 PIPS
YRLY AVG PROFIT \$ 865.76
YRLY AVG % RET 86.58 %
CAGR 86.52 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
59	0.48	4.28	5.33	77.97 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 162.21	14.94 %	\$ 2.36	\$ 72.1	\$ 14.66
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
5.79	0.72 R	42.63 R	4.3	1.5

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Lt-ReversalTrender 110	Lt-ReversalTrender 110	unknown	\$ 484.53	326.7 pips	9	9.17	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 117.86	597.8 pips	32	0.14	1.45
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 262.78	419.9 pips	18	1.38	135.07
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-ReversalTrender 110	0	100 %	\$ 0	0 %	\$ 2907.18	\$ 242.27	\$ 10.53
S3	Lt-Trender 120	0.73	65.63 %	\$ 162.21	16.02 %	\$ 118.01	\$ 9.82	\$ 0.32
S4	Rev.Trade EA.v.1.86	134.07	88.89 %	\$ 1.96	0.19 %	\$ 788.34	\$ 65.69	\$ 6.41

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	6.24	-86.96	166.26	0	0	-162.21	201.7	0	451.2	61.52	154.06	73.36	865.17

STATS

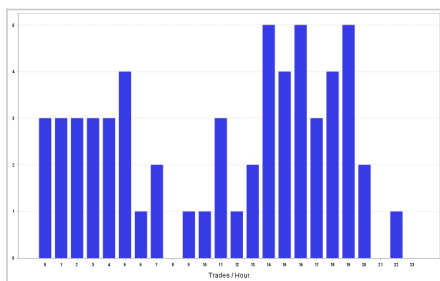
Strategy

Wins/Losses Ratio	3.54	Payout Ratio (Avg Win/Loss)	1.21	Average # of Bars in Trade	0
AHPR	1.09	Z-Score	-5.31	Z-Probability	100 %
Expectancy	14.66	Deviation	\$ 26.17	Exposure	-999999999 %
Stagnation in Days	158	Stagnation in %	45.53 %		

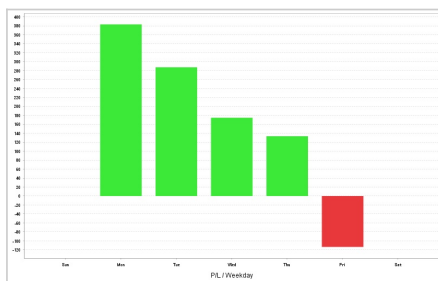
Trades

		# of Wins	46	# of Losses	13	# of Cancelled/Expired	0
Gross Profit	\$ 1129.19	Gross Loss	\$ -264.02	Average Win	\$ 24.55	Average Loss	\$ -20.31
Largest Win	\$ 75.02	Largest Loss	\$ -54.59	Max Consec Wins	24	Max Consec Losses	4
Avg Consec Wins	11.5	Avg Consec Loss	3.25	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

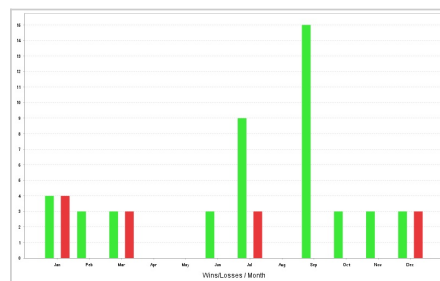
CHARTS



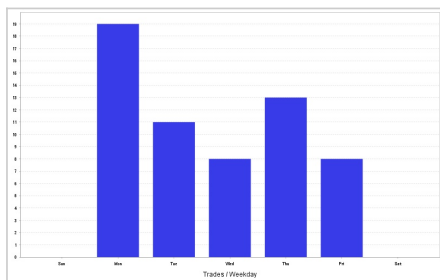
Trades by hour



P/L by weekday



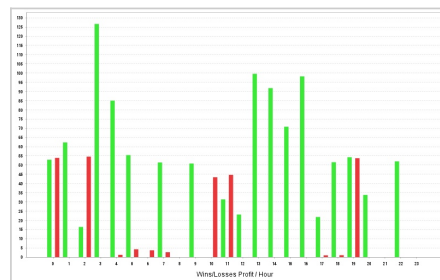
Wins/Losses by month



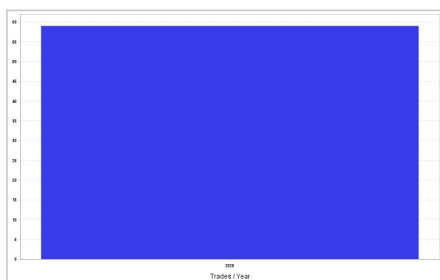
Trades by weekday



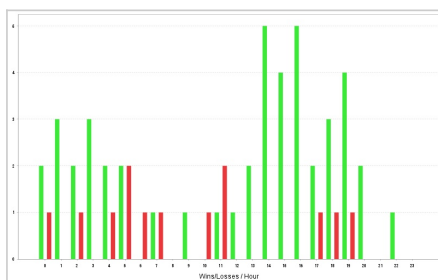
P/L by year



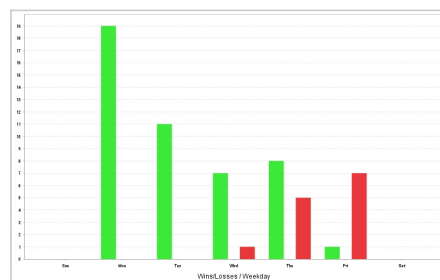
Wins/Losses Profit by hour



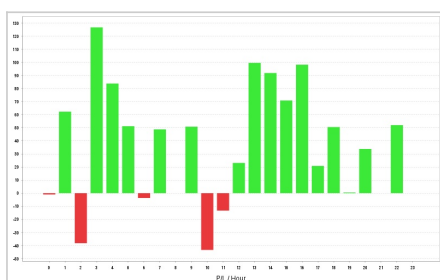
Trades by year



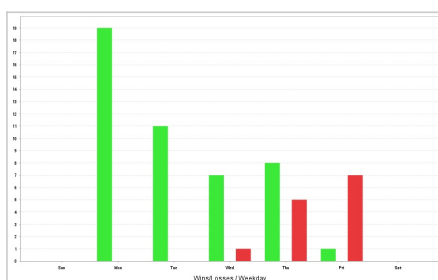
Wins/Losses by hour



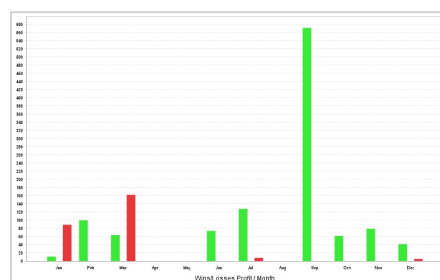
Wins/Losses by weekday



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
3	Buy	20.01.2020 02:00:00	1.10961	0.08	21.01.2020 17:23:00	1.10996	\$ 2.08	
1	Buy	20.01.2020 00:05:00	1.10936	0.08	21.01.2020 17:31:00	1.10971	\$ 2.08	
2	Buy	20.01.2020 01:00:00	1.10924	0.08	21.01.2020 17:38:00	1.10959	\$ 2.08	
1	Buy	02.01.2020 10:00:00	1.12113	0.01	24.02.2020 00:01:00	1.0825	\$ -43.38	
2	Buy	02.01.2020 11:00:00	1.12133	0.01	24.02.2020 00:01:00	1.0825	\$ -43.58	
4	Buy	31.01.2020 17:59:00	1.1082	0.08	02.03.2020 13:54:00	1.11086	\$ -0.94	
5	Buy	31.01.2020 18:00:00	1.10821	0.08	02.03.2020 13:54:00	1.11086	\$ -1.02	
6	Buy	31.01.2020 19:00:00	1.10832	0.08	02.03.2020 14:02:00	1.11168	\$ 4.66	
7	Sell	10.03.2020 18:15:00	1.13313	0.08	10.03.2020 18:53:00	1.13039	\$ 21.92	
9	Sell	10.03.2020 20:00:00	1.13157	0.08	10.03.2020 21:04:00	1.12899	\$ 20.64	
8	Sell	10.03.2020 19:00:00	1.13056	0.08	10.03.2020 21:21:00	1.12791	\$ 21.2	
3	Sell	24.02.2020 01:00:00	1.08287	0.02	19.03.2020 18:56:00	1.06702	\$ 33.72	
4	Sell	24.02.2020 04:00:00	1.08281	0.02	19.03.2020 18:56:00	1.06702	\$ 33.6	
5	Sell	24.02.2020 05:00:00	1.08225	0.02	19.03.2020 18:56:00	1.06702	\$ 32.48	
6	Sell	19.03.2020 19:00:00	1.06628	0.01	15.06.2020 00:01:00	1.12371	\$ -53.72	
8	Sell	20.03.2020 02:00:00	1.06545	0.01	15.06.2020 00:01:00	1.12371	\$ -54.59	
7	Sell	20.03.2020 00:00:00	1.06614	0.01	15.06.2020 00:01:00	1.12371	\$ -53.9	
9	Buy	15.06.2020 01:00:00	1.12429	0.02	14.07.2020 17:29:00	1.14014	\$ 26.5	
10	Buy	15.06.2020 03:00:00	1.12531	0.02	14.07.2020 17:29:00	1.14014	\$ 24.46	
11	Buy	15.06.2020 05:00:00	1.12607	0.02	14.07.2020 17:29:00	1.14014	\$ 22.94	
12	Buy	14.07.2020 18:00:00	1.14007	0.01	22.07.2020 13:08:00	1.15592	\$ 15.13	
13	Buy	14.07.2020 19:00:00	1.14069	0.01	22.07.2020 13:08:00	1.15592	\$ 14.51	

14	Buy	15.07.2020 02:00:00	1.14101	0.01	22.07.2020 13:08:00	1.15592	\$ 14.28
15	Buy	22.07.2020 14:00:00	1.15701	0.01	27.07.2020 13:28:00	1.17286	\$ 15.4
16	Buy	22.07.2020 15:00:00	1.15796	0.01	27.07.2020 13:28:00	1.17286	\$ 14.45
17	Buy	22.07.2020 16:00:00	1.15971	0.01	27.07.2020 13:28:00	1.17286	\$ 12.7
18	Buy	27.07.2020 14:00:00	1.17275	0.01	31.07.2020 03:01:00	1.1886	\$ 15.49
19	Buy	27.07.2020 15:00:00	1.17458	0.01	31.07.2020 03:01:00	1.1886	\$ 13.66
20	Buy	27.07.2020 17:00:00	1.17606	0.01	31.07.2020 03:01:00	1.1886	\$ 12.18
21	Buy	31.07.2020 04:00:00	1.18674	0.01	02.09.2020 10:07:00	1.18848	\$ -1.22
22	Buy	31.07.2020 05:00:00	1.18845	0.01	02.09.2020 10:07:00	1.18848	\$ -2.93
23	Buy	31.07.2020 06:00:00	1.1892	0.01	02.09.2020 10:07:00	1.18848	\$ -3.68
1	Sell	21.09.2020 00:05:00	1.18455	0.14	21.09.2020 11:31:00	1.18092	\$ 50.82
2	Sell	22.09.2020 03:00:00	1.17626	0.14	22.09.2020 10:33:00	1.17263	\$ 50.82
3	Sell	22.09.2020 09:00:00	1.17523	0.14	22.09.2020 17:42:00	1.1716	\$ 50.82
4	Sell	22.09.2020 16:00:00	1.17504	0.14	22.09.2020 17:44:00	1.17141	\$ 50.82
5	Sell	23.09.2020 04:00:00	1.16802	0.14	24.09.2020 12:31:00	1.16439	\$ 51.41
6	Sell	23.09.2020 22:00:00	1.16574	0.14	25.09.2020 17:08:00	1.16211	\$ 52.0
7	Sell	24.09.2020 03:00:00	1.16571	0.14	25.09.2020 17:08:00	1.16208	\$ 51.41
8	Sell	24.09.2020 07:00:00	1.1656	0.14	25.09.2020 17:10:00	1.16197	\$ 51.41
12	Buy	28.09.2020 16:00:00	1.16645	0.08	29.09.2020 04:19:00	1.1668	\$ 2.08
10	Buy	28.09.2020 14:53:00	1.16727	0.08	29.09.2020 14:04:00	1.17052	\$ 25.28
11	Buy	28.09.2020 15:00:00	1.16766	0.08	29.09.2020 14:04:00	1.17052	\$ 22.16
13	Buy	19.10.2020 14:33:00	1.17798	0.08	20.10.2020 12:35:00	1.18058	\$ 20.08
15	Buy	19.10.2020 16:00:00	1.17788	0.08	20.10.2020 12:35:00	1.18058	\$ 20.88
14	Buy	19.10.2020 15:00:00	1.17881	0.08	20.10.2020 13:22:00	1.18147	\$ 20.56
9	Sell	24.09.2020 13:00:00	1.16416	0.14	04.11.2020 04:43:00	1.16053	\$ 75.02
16	Buy	05.11.2020 11:39:00	1.17857	0.08	05.11.2020 14:24:00	1.18249	\$ 31.36
17	Buy	05.11.2020 12:00:00	1.1796	0.08	05.11.2020 14:24:00	1.18249	\$ 23.12
18	Buy	05.11.2020 13:00:00	1.18128	0.08	05.11.2020 14:52:00	1.18435	\$ 24.56
24	Buy	02.09.2020 14:00:00	1.18627	0.02	01.12.2020 17:44:00	1.20212	\$ 15.57
25	Buy	10.09.2020 16:00:00	1.18891	0.02	01.12.2020 17:44:00	1.20212	\$ 11.73
26	Buy	10.09.2020 17:00:00	1.18998	0.02	01.12.2020 17:44:00	1.20212	\$ 9.59
27	Buy	01.12.2020 18:00:00	1.20329	0.01	16.12.2020 10:32:00	1.21914	\$ 14.51
28	Buy	01.12.2020 19:00:00	1.20392	0.01	16.12.2020 10:32:00	1.21914	\$ 13.88
29	Buy	01.12.2020 20:00:00	1.20466	0.01	16.12.2020 10:32:00	1.21914	\$ 13.14
32	Buy	17.12.2020 07:00:00	1.22269	0.01	31.12.2020 22:48:00	1.22129	\$ -2.65
31	Buy	17.12.2020 05:00:00	1.22135	0.01	31.12.2020 22:48:00	1.22129	\$ -1.31
30	Buy	16.12.2020 11:00:00	1.22105	0.01	31.12.2020 22:48:00	1.22129	\$ -1.1

Report generated by Quant Analyzer