

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

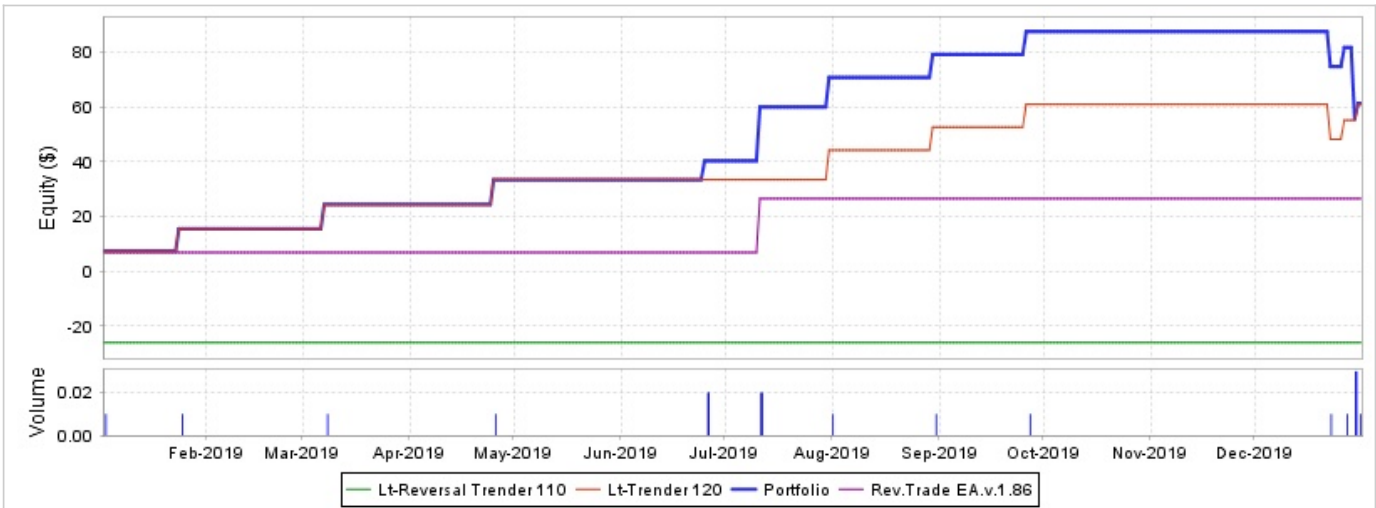
TOTAL PROFIT

\$ 61.26

PROFIT IN PIPS 734.6 PIPS
YRLY AVG PROFIT \$ 61.38
YRLY AVG % RET 6.14 %
CAGR 6.13 %

# OF TRADES	20	SHARPE RATIO	0.45	PROFIT FACTOR	2.52	RETURN / DD RATIO	1.92	WINNING %	75 %
DRAWDOWN	\$ 31.83	% DRAWDOWN	2.93 %	DAILY AVG PROFIT	\$ 0.17	MTHLY AVG PROFIT	\$ 5.1	AVERAGE TRADE	\$ 3.06
ANNUAL% / MAX DD%	2.09	R EXPECTANCY	0.38 R	R EXP SCORE	7.63 R	SQN	1.94	SQN SCORE	0.08

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	\$ -26.04	110.1 pips	3	-115.39	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ 60.76	490 pips	11	0.87	5.3
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 26.54	134.5 pips	6	1.63	0
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Lt-Reversal Trender 110	-1	0 %	\$ 26.04	2.6 %	\$ -104.16	\$ -8.68	\$ -0.36
S3	Lt-Trender 120	4.76	81.82 %	\$ 12.77	1.2 %	\$ 60.98	\$ 5.06	\$ 0.17
S4	Rev.Trade EA.v.1.86	0	100 %	\$ 0	0 %	\$ 318.48	\$ 26.54	\$ 5.31

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	15.5	0	8.84	9.09	0	6.83	30.49	8.42	8.31	0	0	-26.22	61.26

STATS

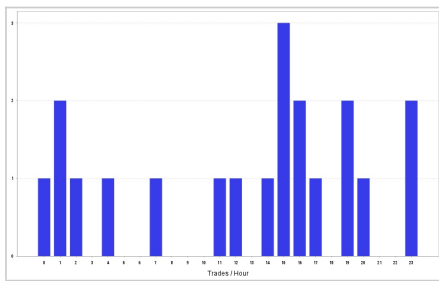
Strategy

Wins/Losses Ratio	3	Payout Ratio (Avg Win/Loss)	0.84	Average # of Bars in Trade	0
AHPR	0.3	Z-Score	-1.87	Z-Probability	96.93 %
Expectancy	3.06	Deviation	\$ 7.07	Exposure	-999999999 %
Stagnation in Days	124	Stagnation in %	34.07 %		

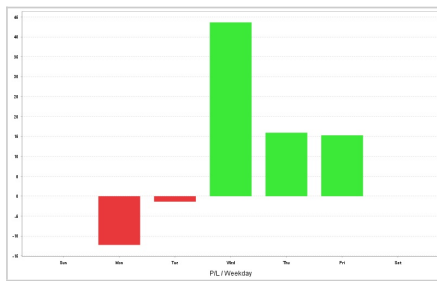
Trades

		# of Wins	15	# of Losses	5	# of Cancelled/Expired	0
Gross Profit	\$ 101.44	Gross Loss	\$ -40.18	Average Win	\$ 6.76	Average Loss	\$ -8.04
Largest Win	\$ 10.78	Largest Loss	\$ -12.77	Max Consec Wins	13	Max Consec Losses	3
Avg Consec Wins	5	Avg Consec Loss	1.67	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

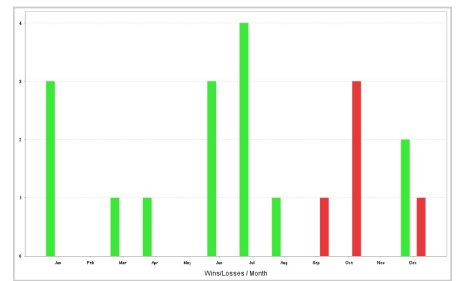
CHARTS



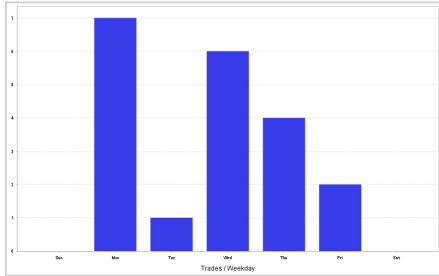
Trades by hour



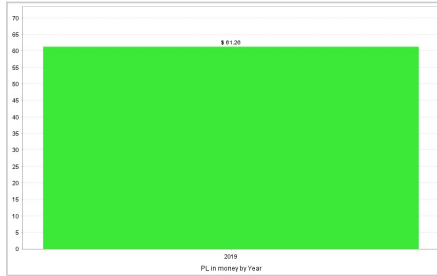
P/L by weekday



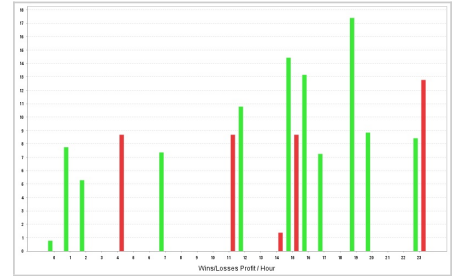
Wins/Losses by month



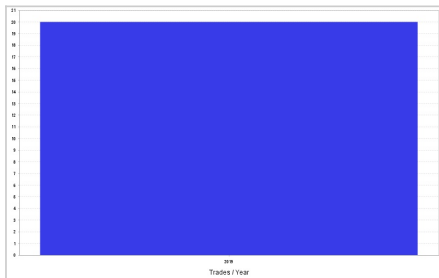
Trades by weekday



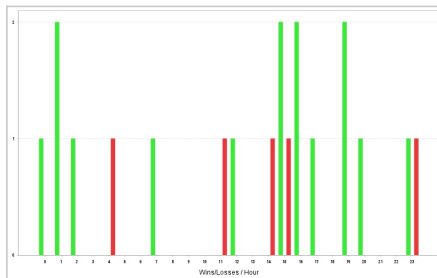
P/L by year



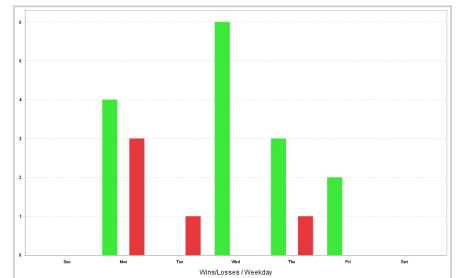
Wins/Losses Profit by hour



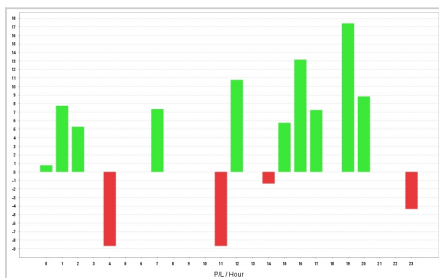
Trades by year



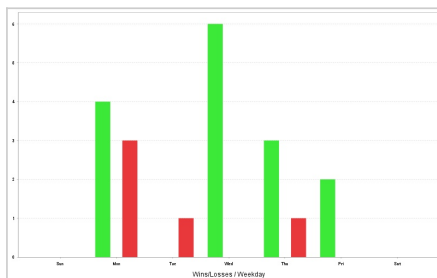
Wins/Losses by hour



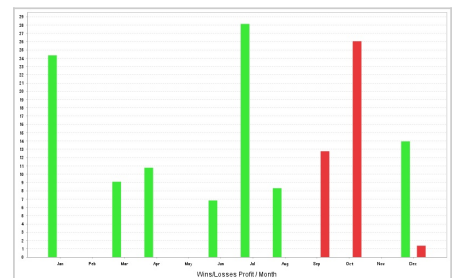
Wins/Losses by weekday



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	02.01.2019 15:53:00	1.13716	\$ 7.36	
2	Sell	02.01.2019 16:00:00	1.13712	0.01	24.01.2019 19:30:00	1.12976	\$ 8.14	
3	Sell	24.01.2019 20:00:00	1.12987	0.01	07.03.2019 18:11:00	1.12251	\$ 8.84	
4	Sell	07.03.2019 19:00:00	1.12133	0.01	25.04.2019 11:21:00	1.11397	\$ 9.09	
3	Sell	24.06.2019 02:00:00	1.13743	0.02	25.06.2019 20:27:00	1.13482	\$ 5.29	
1	Sell	24.06.2019 00:02:00	1.13696	0.02	25.06.2019 20:32:00	1.13661	\$ 0.77	
2	Sell	24.06.2019 01:00:00	1.1373	0.02	25.06.2019 20:34:00	1.13695	\$ 0.77	
4	Buy	10.07.2019 15:31:00	1.12394	0.02	11.07.2019 06:20:00	1.12776	\$ 7.45	
5	Buy	10.07.2019 16:00:00	1.12515	0.02	11.07.2019 06:20:00	1.12775	\$ 5.01	
6	Buy	10.07.2019 17:00:00	1.12404	0.02	11.07.2019 06:20:00	1.12776	\$ 7.25	
5	Sell	25.04.2019 12:00:00	1.11469	0.01	31.07.2019 21:49:00	1.10733	\$ 10.78	
6	Sell	31.07.2019 23:00:00	1.10695	0.01	30.08.2019 18:05:00	1.09959	\$ 8.42	
7	Sell	30.08.2019 19:00:00	1.09891	0.01	26.09.2019 22:33:00	1.09155	\$ 8.31	
8	Sell	26.09.2019 23:00:00	1.09177	0.01	23.12.2019 00:00:00	1.10764	\$ -12.77	
9	Buy	23.12.2019 01:00:00	1.10794	0.01	27.12.2019 14:08:00	1.1153	\$ 6.98	
1	Buy	21.10.2019 04:00:00	1.11633	0.03	30.12.2019 04:25:00	1.12	\$ -8.68	
2	Buy	21.10.2019 11:00:00	1.11655	0.03	30.12.2019 04:34:00	1.12022	\$ -8.68	
3	Buy	21.10.2019 15:00:00	1.11694	0.03	30.12.2019 05:02:00	1.12061	\$ -8.68	
10	Buy	27.12.2019 15:00:00	1.1154	0.01	31.12.2019 13:46:00	1.12276	\$ 6.98	
11	Buy	31.12.2019 14:00:00	1.12291	0.01	31.12.2019 22:47:00	1.12154	\$ -1.37	