

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 162.77

PROFIT IN PIPS 971.3 PIPS
YRLY AVG PROFIT \$ 162.87
YRLY AVG % RET 65.15 %
CAGR 65.11 %

OF TRADES

65

SHARPE RATIO

0.18

PROFIT FACTOR

1.77

RETURN / DD RATIO

2.07

WINNING %

84.62 %

DRAWDOWN

\$ 78.64

% DRAWDOWN

31.26 %

DAILY AVG PROFIT

\$ 0.44

MTHLY AVG PROFIT

\$ 13.56

AVERAGE TRADE

\$ 2.5

ANNUAL% / MAX DD%

2.08

R EXPECTANCY

0.12 R

R EXP SCORE

7.72 R

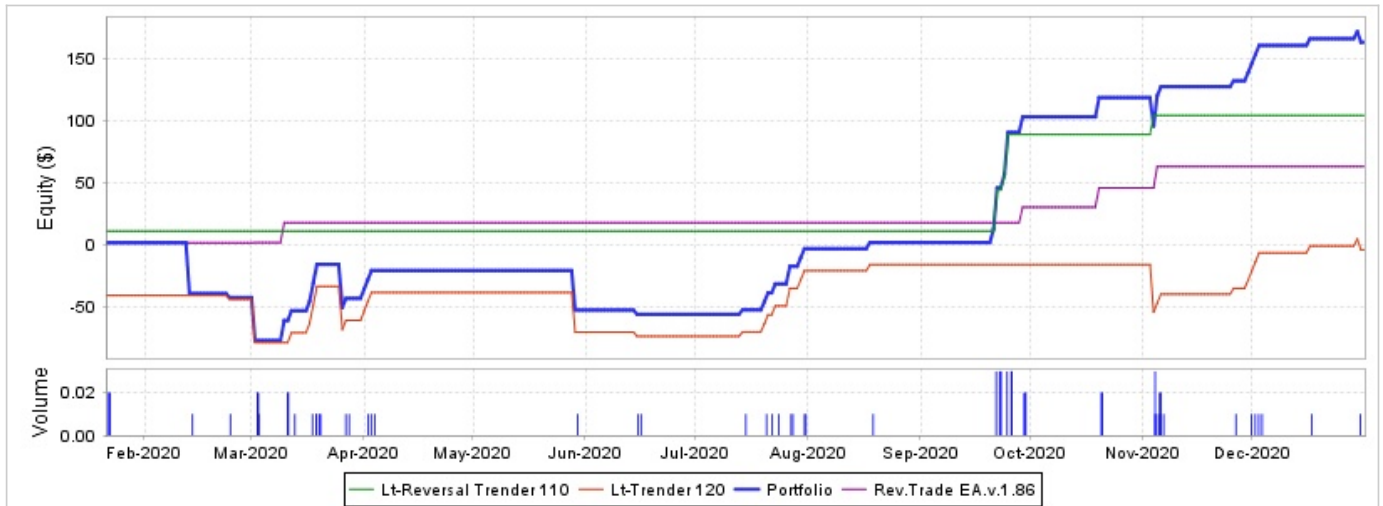
SQN

1.63

SQN SCORE

0.69

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	\$ 103.97	330.3 pips	9	10.66	0
S3	Lt-Trender 120	Lt-Trender 120	unknown	\$ -4.1	230.8 pips	38	0.03	0.98
S4	Rev.Trade EA.v.1.86	Rev.Trade EA.v.1.86	unknown	\$ 62.9	410.2 pips	18	1.36	72.48
#	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 %	\$ 623.82	\$ 51.99	\$ 2.26
S3	Lt-Trender 120	-0.05	78.95 %	\$ 81.06	32.42 %	\$ -4.1	\$ -0.34	\$ -0.01
S4	Rev.Trade EA.v.1.86	71.48	88.89 %	\$ 0.88	0.35 %	\$ 188.7	\$ 15.73	\$ 1.53

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	1.53	-44	-0.77	22.49	-31.85	-3.4	52.73	4.95	101.09	15.53	20.29	24.18	162.77

STATS

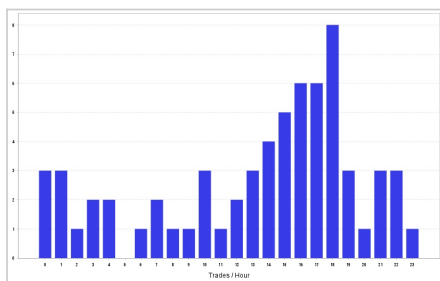
Strategy

Wins/Losses Ratio	5.5	Payout Ratio (Avg Win/Loss)	0.32	Average # of Bars in Trade	0
AHPR	0.9	Z-Score	-3.13	Z-Probability	99.91 %
Expectancy	2.5	Deviation	\$ 12.38	Exposure	-999999999 %
Stagnation in Days	212	Stagnation in %	61.1 %		

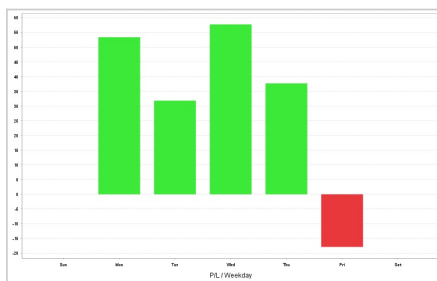
Trades

		# of Wins	55	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 373.92	Gross Loss	\$ -211.15	Average Win	\$ 6.8	Average Loss	\$ -21.11
Largest Win	\$ 15.35	Largest Loss	\$ -45.58	Max Consec Wins	24	Max Consec Losses	4
Avg Consec Wins	9.17	Avg Consec Loss	1.67	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

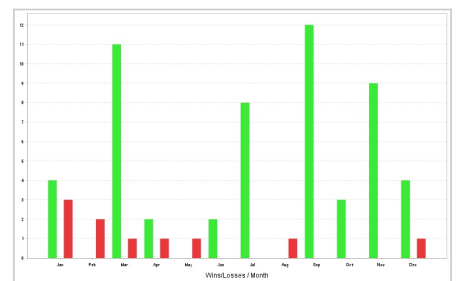
CHARTS



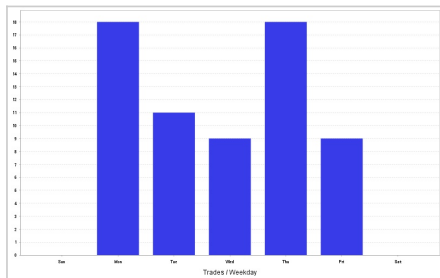
Trades by hour



P/L by weekday



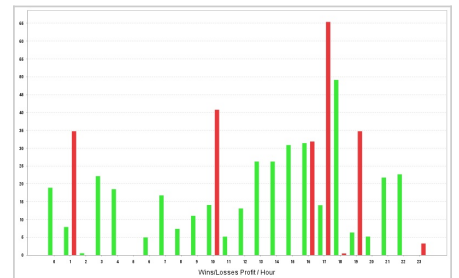
Wins/Losses by month



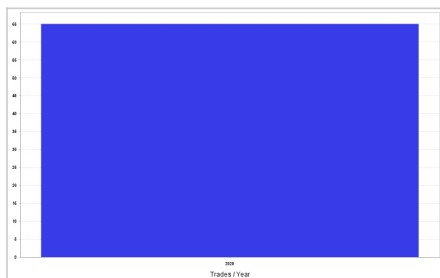
Trades by weekday



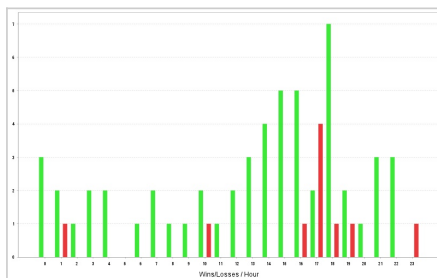
P/L by year



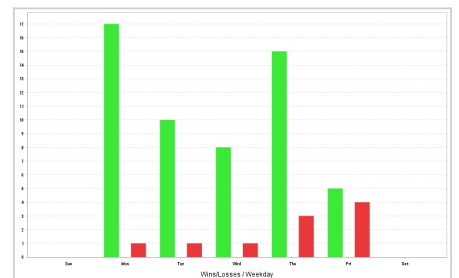
Wins/Losses Profit by hour



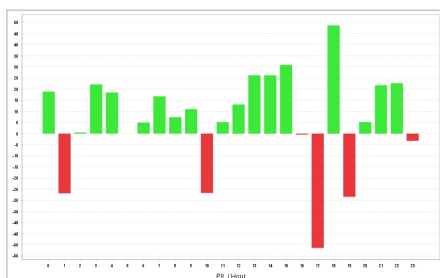
Trades by year



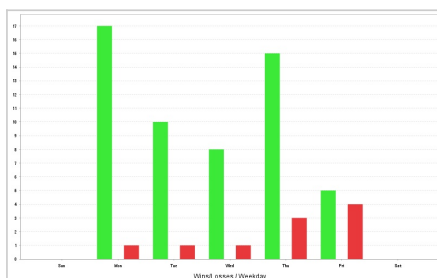
Wins/Losses by hour



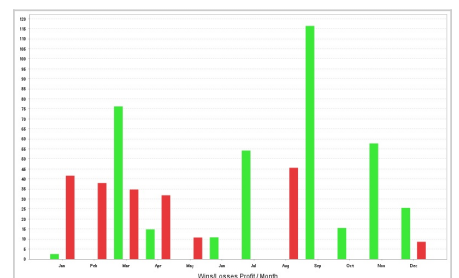
Wins/Losses by weekday



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
3	Buy	20.01.2020 02:00:00	1.10958	0.02	21.01.2020 17:23:00	1.10993	\$ 0.51	
1	Buy	20.01.2020 00:05:00	1.10933	0.02	21.01.2020 17:37:00	1.10968	\$ 0.51	
2	Buy	20.01.2020 01:00:00	1.10921	0.02	21.01.2020 17:38:00	1.10956	\$ 0.51	
1	Buy	02.01.2020 10:00:00	1.12112	0.01	13.02.2020 13:58:00	1.08598	\$ -40.76	
2	Buy	13.02.2020 23:00:00	1.08427	0.01	24.02.2020 00:01:00	1.0825	\$ -3.24	
4	Buy	31.01.2020 17:59:00	1.10817	0.02	02.03.2020 13:54:00	1.11086	\$ -0.43	
5	Buy	31.01.2020 18:00:00	1.10818	0.02	02.03.2020 13:54:00	1.11086	\$ -0.45	
6	Buy	31.01.2020 19:00:00	1.10829	0.02	02.03.2020 14:02:00	1.11168	\$ 0.97	
3	Sell	24.02.2020 01:00:00	1.08287	0.01	02.03.2020 19:14:00	1.11801	\$ -34.73	
7	Sell	10.03.2020 18:15:00	1.13313	0.02	10.03.2020 18:53:00	1.13036	\$ 5.54	
9	Sell	10.03.2020 20:00:00	1.13157	0.02	10.03.2020 20:53:00	1.12898	\$ 5.18	
8	Sell	10.03.2020 19:00:00	1.13056	0.02	10.03.2020 21:21:00	1.12788	\$ 5.36	
4	Sell	02.03.2020 22:00:00	1.11637	0.01	12.03.2020 17:45:00	1.10901	\$ 7.95	
5	Sell	12.03.2020 18:00:00	1.10816	0.01	17.03.2020 13:13:00	1.1008	\$ 7.65	
6	Sell	17.03.2020 14:00:00	1.10123	0.01	18.03.2020 14:58:00	1.09387	\$ 7.42	
7	Sell	18.03.2020 15:00:00	1.09301	0.01	18.03.2020 17:03:00	1.08565	\$ 7.36	
8	Sell	18.03.2020 18:00:00	1.08325	0.01	19.03.2020 13:24:00	1.07589	\$ 7.42	
9	Sell	19.03.2020 14:00:00	1.07494	0.01	19.03.2020 18:39:00	1.06758	\$ 7.36	
10	Sell	19.03.2020 19:00:00	1.06628	0.01	26.03.2020 17:25:00	1.10142	\$ -34.73	
11	Sell	27.03.2020 00:00:00	1.1029	0.01	27.03.2020 15:33:00	1.09554	\$ 7.36	
12	Sell	27.03.2020 16:00:00	1.09817	0.01	01.04.2020 20:27:00	1.09081	\$ 7.65	
13	Sell	01.04.2020 21:00:00	1.09193	0.01	02.04.2020 16:54:00	1.08457	\$ 7.42	

14	Sell	02.04.2020 17:00:00	1.08515	0.01	03.04.2020 15:59:00	1.07779	\$ 7.42
15	Sell	03.04.2020 16:00:00	1.07762	0.01	29.05.2020 12:06:00	1.11276	\$ -31.85
16	Sell	29.05.2020 17:00:00	1.11194	0.01	15.06.2020 00:01:00	1.1237	\$ -10.76
17	Buy	15.06.2020 01:00:00	1.12428	0.01	15.06.2020 21:04:00	1.13164	\$ 7.36
18	Buy	15.06.2020 22:00:00	1.13164	0.01	14.07.2020 16:46:00	1.139	\$ 3.48
19	Buy	14.07.2020 17:00:00	1.1391	0.01	20.07.2020 09:04:00	1.14646	\$ 6.56
20	Buy	20.07.2020 10:00:00	1.14591	0.01	21.07.2020 20:40:00	1.15327	\$ 7.23
21	Buy	21.07.2020 21:00:00	1.15353	0.01	23.07.2020 17:57:00	1.16089	\$ 7.09
22	Buy	23.07.2020 18:00:00	1.15967	0.01	27.07.2020 03:25:00	1.16703	\$ 6.82
23	Buy	27.07.2020 04:00:00	1.16899	0.01	27.07.2020 15:13:00	1.17635	\$ 7.36
24	Buy	27.07.2020 16:00:00	1.17404	0.01	30.07.2020 20:05:00	1.1814	\$ 6.96
25	Buy	30.07.2020 21:00:00	1.18294	0.01	31.07.2020 05:44:00	1.1903	\$ 7.23
26	Buy	31.07.2020 06:00:00	1.18919	0.01	18.08.2020 16:51:00	1.19655	\$ 4.95
1	Sell	21.09.2020 00:05:00	1.18455	0.03	21.09.2020 11:31:00	1.18088	\$ 11.01
2	Sell	22.09.2020 03:00:00	1.17626	0.03	22.09.2020 10:33:00	1.17259	\$ 11.01
3	Sell	22.09.2020 09:00:00	1.17523	0.03	22.09.2020 17:42:00	1.17156	\$ 11.01
4	Sell	22.09.2020 16:00:00	1.17504	0.03	22.09.2020 17:44:00	1.17137	\$ 11.01
5	Sell	23.09.2020 04:00:00	1.16802	0.03	24.09.2020 12:31:00	1.16435	\$ 11.12
6	Sell	23.09.2020 22:00:00	1.16574	0.03	25.09.2020 17:08:00	1.16207	\$ 11.22
7	Sell	24.09.2020 03:00:00	1.16571	0.03	25.09.2020 17:08:00	1.16204	\$ 11.12
8	Sell	24.09.2020 07:00:00	1.1656	0.03	25.09.2020 17:10:00	1.16193	\$ 11.12
12	Buy	28.09.2020 16:00:00	1.16642	0.02	29.09.2020 04:21:00	1.16677	\$ 0.51
10	Buy	28.09.2020 14:53:00	1.16724	0.02	29.09.2020 14:04:00	1.17052	\$ 6.37
11	Buy	28.09.2020 15:00:00	1.16763	0.02	29.09.2020 14:04:00	1.17052	\$ 5.59
13	Buy	19.10.2020 14:33:00	1.17795	0.02	20.10.2020 12:35:00	1.18058	\$ 5.07
15	Buy	19.10.2020 16:00:00	1.17785	0.02	20.10.2020 12:35:00	1.18058	\$ 5.27
14	Buy	19.10.2020 15:00:00	1.17878	0.02	20.10.2020 13:22:00	1.18147	\$ 5.19
27	Buy	18.08.2020 17:00:00	1.19594	0.01	04.11.2020 04:42:00	1.1608	\$ -45.58
9	Sell	24.09.2020 13:00:00	1.16416	0.03	04.11.2020 04:43:00	1.16049	\$ 15.35
28	Buy	04.11.2020 08:00:00	1.16595	0.01	04.11.2020 14:21:00	1.17331	\$ 7.36
29	Buy	04.11.2020 15:00:00	1.17201	0.01	05.11.2020 11:50:00	1.17937	\$ 7.23
16	Buy	05.11.2020 11:39:00	1.17854	0.02	05.11.2020 13:45:00	1.18112	\$ 5.16
17	Buy	05.11.2020 12:00:00	1.17957	0.02	05.11.2020 14:24:00	1.18249	\$ 5.84
18	Buy	05.11.2020 13:00:00	1.18125	0.02	05.11.2020 14:52:00	1.18435	\$ 6.2
30	Buy	05.11.2020 12:00:00	1.17958	0.01	06.11.2020 12:49:00	1.18694	\$ 7.23
31	Buy	06.11.2020 13:00:00	1.18671	0.01	26.11.2020 09:48:00	1.19407	\$ 4.68
32	Buy	26.11.2020 10:00:00	1.19275	0.01	30.11.2020 17:06:00	1.20011	\$ 6.82
33	Buy	30.11.2020 18:00:00	1.19652	0.01	01.12.2020 17:55:00	1.20388	\$ 7.23
34	Buy	01.12.2020 18:00:00	1.20328	0.01	02.12.2020 17:18:00	1.21064	\$ 7.23
35	Buy	02.12.2020 18:00:00	1.20798	0.01	03.12.2020 14:58:00	1.21534	\$ 7.23
36	Buy	03.12.2020 15:00:00	1.21571	0.01	17.12.2020 06:19:00	1.22307	\$ 5.49
37	Buy	17.12.2020 07:00:00	1.22268	0.01	30.12.2020 16:01:00	1.23004	\$ 5.62
38	Buy	30.12.2020 17:00:00	1.22978	0.01	31.12.2020 22:48:00	1.22129	\$ -8.62

Report generated by Quant Analyzer