QUANT ANALYZER PORTFOLIO REPORT

TLAP Market 2011-2021

TOTAL PROFIT

$ 6645.94

PROFIT IN PIPS	74355.3 PIPS
YRLY AVG PROFIT	$ 618.15
YRLY AVG % RET	6.18 %
CAGR	4.74 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
3935	0.16	2.04	28.01	69.12 %
DRAWDOWN	**% DRAWDOWN**	**DAILY AVG PROFIT**	**MTHLY AVG PROFIT**	**AVERAGE TRADE**
$ 237.31	2.34 %	$ 1.94	$ 51.52	$ 1.69
ANNUAL% / MAX DD%	**R EXPECTANCY**	**R EXP SCORE**	**SQN**	**SQN SCORE**
2.03	0.32 R	117.07 R	13.34	8.94

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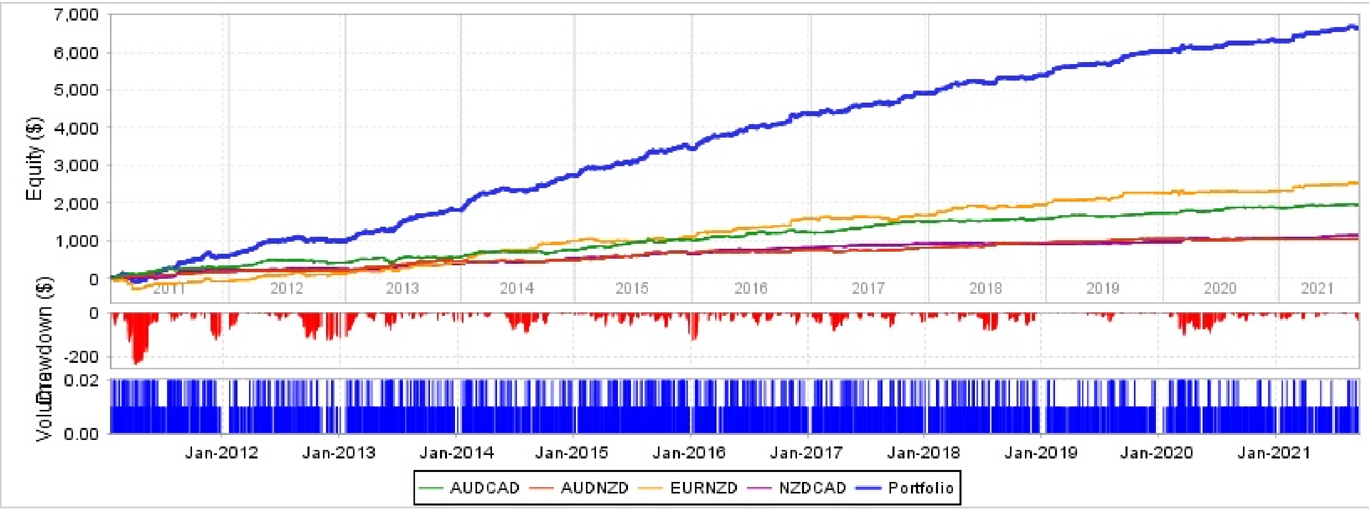


STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCAD	AUDCAD	unknown	$ 1942.38	26161.9 pips	1368	0.19	1.97
S3	AUDNZD	AUDNZD	unknown	$ 1045.26	15665 pips	1071	0.24	1.88
S4	EURNZD	EURNZD	unknown	$ 2520.02	18208.2 pips	668	0.21	2.07
S5	NZDCAD	NZDCAD	unknown	$ 1138.28	14320.2 pips	828	0.25	2.32

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD	15.27	69.15 %	$ 127.22	1.21 %	$ 180.61	$ 15.06	$ 0.77
S3	AUDNZD	14.26	69.28 %	$ 73.28	0.67 %	$ 99.55	$ 8.3	$ 0.53
S4	EURNZD	8.73	67.22 %	$ 288.65	2.89 %	$ 249.89	$ 20.83	$ 1.96
S5	NZDCAD	14.03	70.41 %	$ 81.14	0.76 %	$ 109.21	$ 9.11	$ 0.79

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	-4.15	123.62	19	78.3	29.17	41.36	19.23	69.78	-30.85	0	0	0	345.46
2020	7.98	22.08	82.81	-9.26	-6.19	27.43	60.63	46.29	-11.67	25.58	4.48	28.33	278.49
2019	80.68	122	26.09	45.32	10.78	29.58	-37.03	96.82	143.66	63.5	31.8	26.3	639.5
2018	25.32	105.23	126.83	2.22	82.27	-16.83	-42.34	145.69	-14.48	29.16	-33.54	75.58	485.11
2017	1.55	61.92	-34.95	49.26	131.11	23.97	28.27	15.71	12.97	148.34	58.83	25.98	522.96
2016	141.14	110.99	66.55	47.56	91.75	86.47	17.47	0.85	66.85	86.94	128.58	70.69	915.84
2015	141.52	53.57	-7.83	64.34	38.06	39.31	111.03	164.64	28.45	25.45	73.56	-17.27	714.83
2014	156.12	197.51	83.92	65.52	59.31	-42.49	-35.45	57.33	84.66	123.77	89.22	87.27	926.69
2013	49.85	145.91	41.54	32.27	-2.23	115.41	183.56	120.58	7.42	39.41	50.05	45.13	828.9
2012	35.93	89.83	48.55	157.34	81.09	8.17	27.99	48.73	-63.97	20.76	-59.48	7.37	402.31
2011	3.67	89.98	-191.05	89.79	141.6	95.08	29.45	170.65	35.92	104.21	9.65	6.9	585.85

STATS

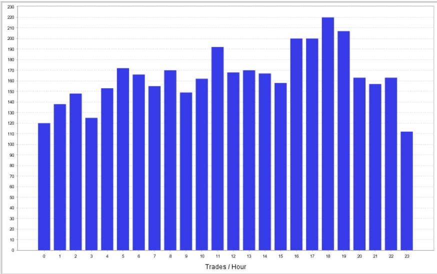
Strategy

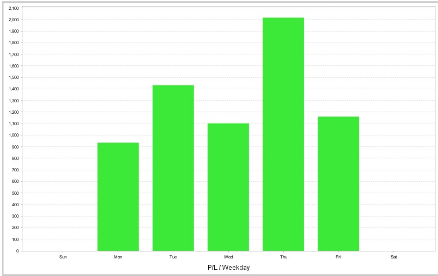
Wins/Losses Ratio	2.24	Payout Ratio (Avg Win/Loss)	0.91	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-11.09	Z-Probability	99.9 %
Expectancy	1.69	Deviation	$ 7.94	Exposure	-999999999 %
Stagnation in Days	187	Stagnation in %	4.79 %		

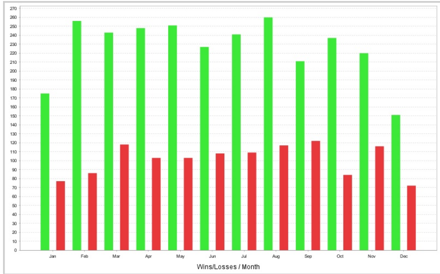
Trades

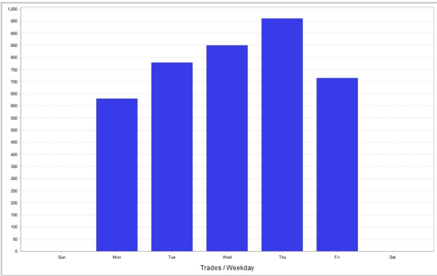
		# of Wins	2720	# of Losses	1215	# of Cancelled/Expired	0
Gross Profit	$ 13062.28	Gross Loss	$ -6416.34	Average Win	$ 4.8	Average Loss	$ -5.28
Largest Win	$ 73.87	Largest Loss	$ -154.97	Max Consec Wins	27	Max Consec Losses	8
Avg Consec Wins	3.92	Avg Consec Loss	1.76	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

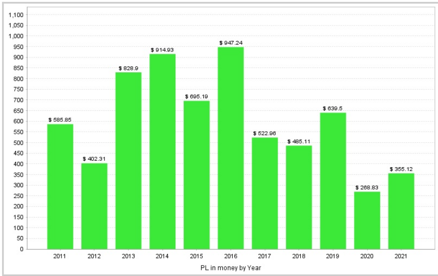
CHARTS

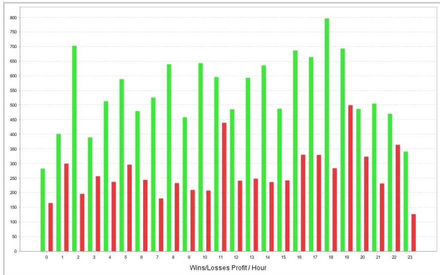

Trades by hour

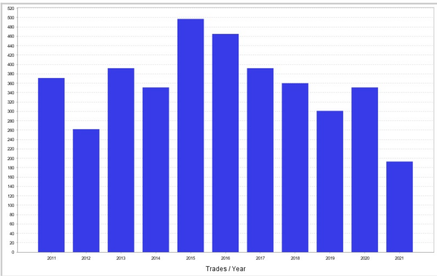

P/L by weekday

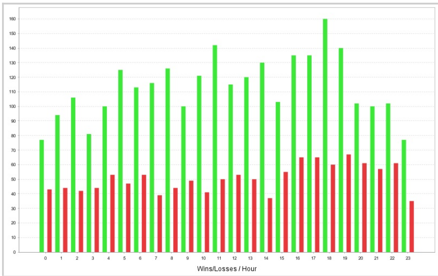

Wins/Losses by month

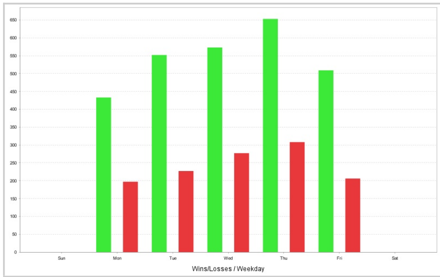

Trades by weekday

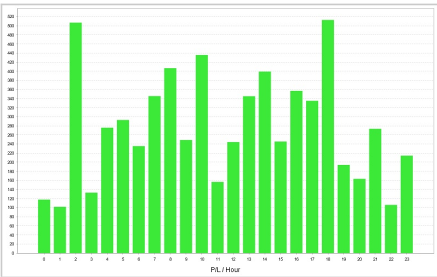

P/L by year

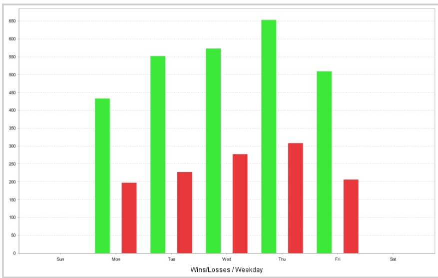

Wins/Losses Profit by hour


Trades by year


Wins/Losses by hour


Wins/Losses by weekday


P/L by hour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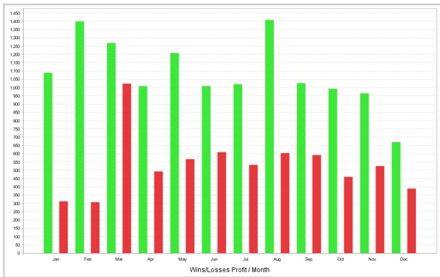
Wins/Losses Profit by month

Report generated by Quant Analyzer