

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 1383.52

PROFIT IN PIPS **16736 PIPS**
YRLY AVG PROFIT **\$ 117.75**
YRLY AVG % RET **0.59 %**
CAGR **0.56 %**

OF TRADES

6002

SHARPE RATIO

0

PROFIT FACTOR

2

RETURN / DD RATIO

37.74

WINNING %

67.71 %

DRAWDOWN

\$ 36.66

% DRAWDOWN

0.18 %

DAILY AVG PROFIT

\$ 0.55

MTHLY AVG PROFIT

\$ 9.81

AVERAGE TRADE

\$ 0.23

ANNUAL% / MAX DD%

3.11

R EXPECTANCY

0.32 R

R EXP SCORE

163.55 R

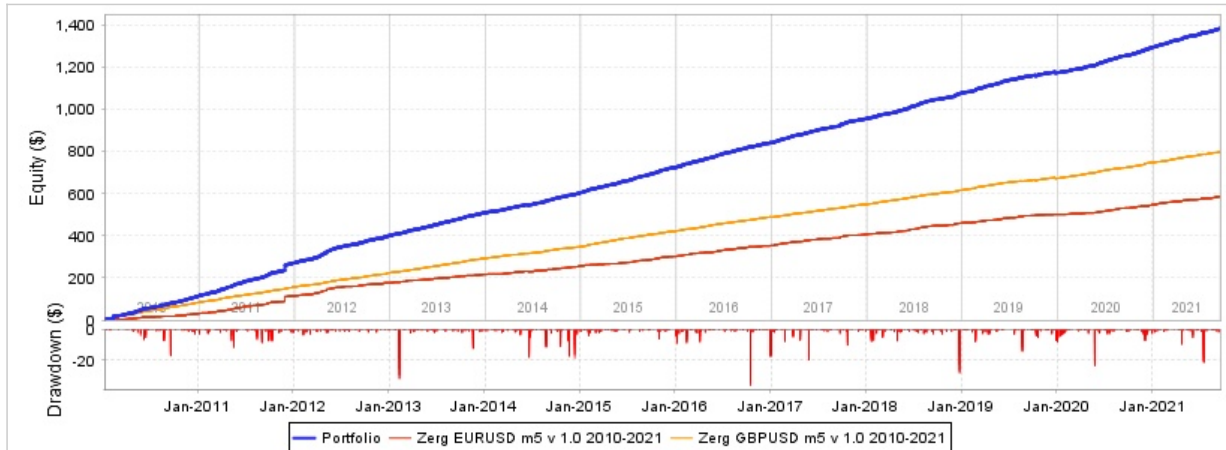
SON

15.84

SON SCORE

13.2

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Zerg EURUSD m5 v 1.0 2010-2021	Zerg EURUSD m5 v 1.0 2010-2021	unknown	\$ 585.91	6557.9 pips	1189	0	2.01
S3	Zerg GBPUSD m5 v 1.0 2010-2021	Zerg GBPUSD m5 v 1.0 2010-2021	unknown	\$ 797.61	10178.1 pips	4813	0	1.98
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Zerg EURUSD m5 v 1.0 2010-2021	18.2	71.24 %	\$ 32.2	0.32 %	\$ 50.2	\$ 4.19	\$ 0.62
S3	Zerg GBPUSD m5 v 1.0 2010-2021	21.76	66.84 %	\$ 36.66	0.35 %	\$ 67.87	\$ 5.66	\$ 0.37

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	10.36	9.17	12.83	12.13	9.04	8.6	9.25	10.63	6.64	0	0	0	88.65
2020	6.03	8.4	4.99	10.56	6.86	14.99	12.24	11.98	7.17	9.53	10.91	17.34	121
2019	6.63	13.44	10.21	8.17	11.08	10.53	7.65	10.28	5.31	6.57	6	1.36	97.23
2018	8.43	11.04	6.09	7.61	11.81	14.42	14.44	11.13	6.92	6.8	6.11	16.63	121.43
2017	9.51	9.99	13.59	5.63	11.31	10.04	7.59	7.59	11.86	12.58	6.37	6.86	112.92
2016	12.77	9.26	10.63	10.78	9.45	11.91	8.62	11.47	9.13	8.05	9.82	7.07	118.96
2015	12.77	8.33	7.74	9.74	9.51	9.73	13.07	9.07	9.22	11.01	11.71	7.72	119.62
2014	6.71	5.15	8.69	8.39	7.02	2.98	8.68	12.21	8.96	8.3	7.42	10.7	95.21
2013	8.82	6.92	10.82	8.28	9.01	9.93	10.07	8.95	9.17	11.08	7.41	8.23	108.69
2012	9.04	7.46	9.72	19.65	20.07	10.15	7.92	5.94	10.78	9.83	6.68	11.62	128.86
2011	8.48	8.96	14.3	10.93	15.31	11.54	9.3	9.25	16.61	10.71	30.74	10.89	157.02
2010	5.29	14.02	8.85	9.12	12.75	6.78	7.39	9.78	7.61	10.5	10.31	11.53	113.93

STATS

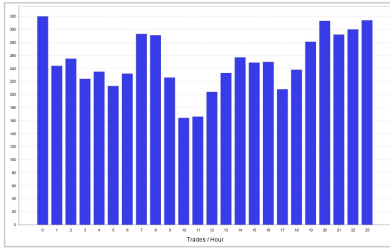
Strategy

Wins/Losses Ratio	2.1	Payout Ratio (Avg Win/Loss)	0.95	Average # of Bars in Trade	0
AHPR	0	Z-Score	1.71	Z-Probability	4.36 %
Expectancy	0.23	Deviation	\$ 1.13	Exposure	-999999999 %
Stagnation in Days	41	Stagnation in %	0.96 %		

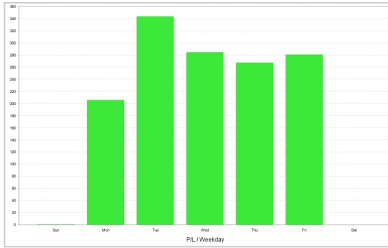
Trades

		# of Wins	4064	# of Losses	1938	# of Cancelled/Expired	0
Gross Profit	\$ 2773.13	Gross Loss	\$ -1389.61	Average Win	\$ 0.68	Average Loss	\$ -0.72
Largest Win	\$ 10.37	Largest Loss	\$ -11.01	Max Consec Wins	17	Max Consec Losses	20
Avg Consec Wins	3.03	Avg Consec Loss	1.45	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

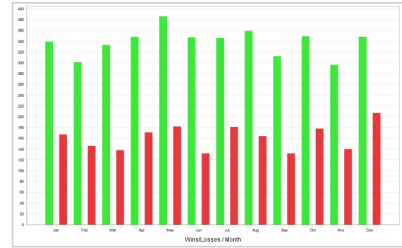
CHARTS



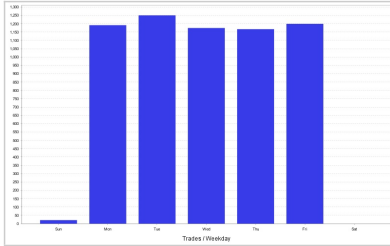
Trades by hour



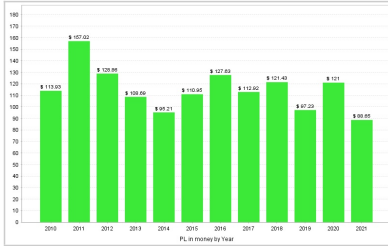
P/L by weekday



Wins/Losses by month



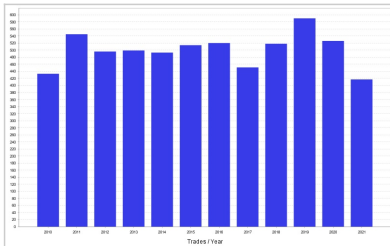
Trades by weekday



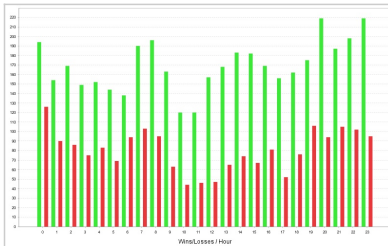
P/L by year



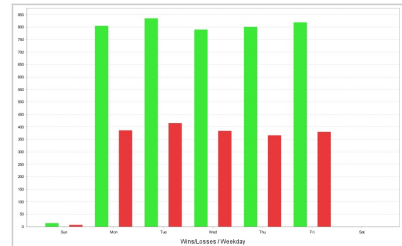
Wins/Losses Profit by hour



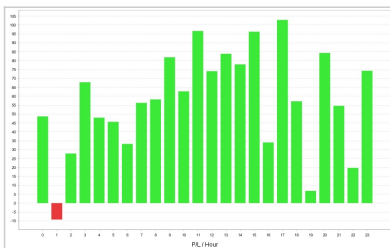
Trades by year



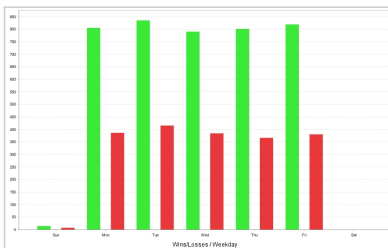
Wins/Losses by hour



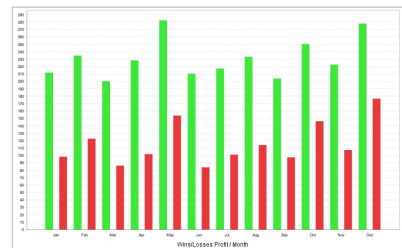
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer