

QUANT ANALYZER PORTFOLIO REPORT

Portfolio (2)

TOTAL PROFIT

\$ 10728.96

PROFIT IN PIPS 135093.5 PIPS

YRLY AVG PROFIT \$ 913.11

YRLY AVG % RET 0.83 %

CAGR 0.78 %

OF TRADES

34573

SHARPE RATIO

0

PROFIT FACTOR

1.79

RETURN / DD RATIO

98.01

WINNING %

66.78 %

DRAWDOWN

\$ 109.47

% DRAWDOWN

0.1 %

DAILY AVG PROFIT

\$ 2.6

MTHLY AVG PROFIT

\$ 76.09

AVERAGE TRADE

\$ 0.31

ANNUAL% / MAX DD%

7.79

R EXPECTANCY

0.26 R

R EXP SCORE

773.82 R

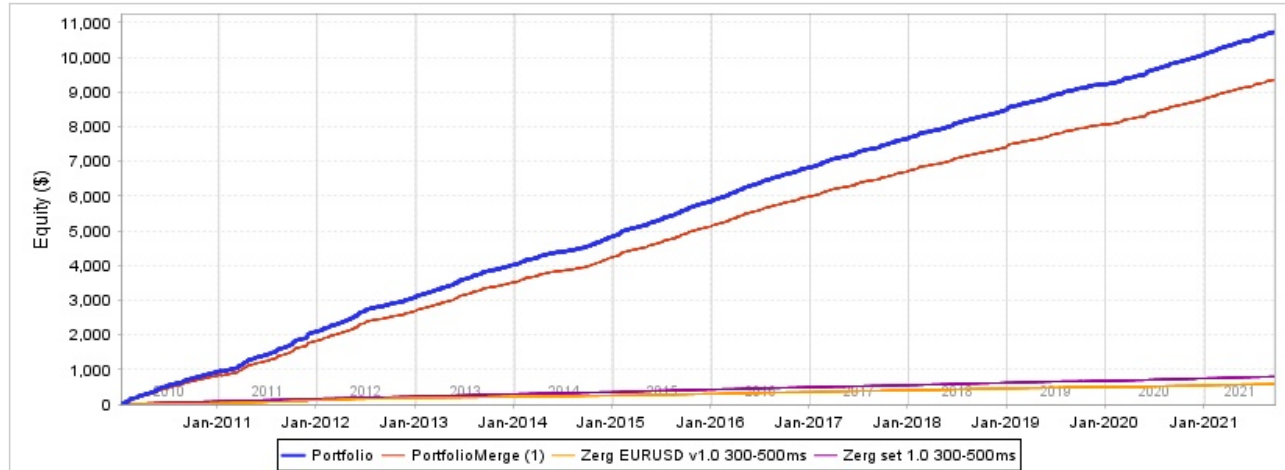
SON

27.17

SON SCORE

60.66

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	PortfolioMerge (1)	PortfolioMerge (1)	unknown	\$ 9352.26	118348 pips	28579	0	1.77
S3	Zerg EURUSD v1.0 300-500ms	Zerg EURUSD v1.0 300-500ms	unknown	\$ 581.64	6554.8 pips	1188	0	2
S4	Zerg set 1.0 300-500ms	Zerg set 1.0 300-500ms	unknown	\$ 795.06	10190.7 pips	4806	0	1.98

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	PortfolioMerge (1)	85.43	66.59 %	\$ 109.47	0.12 %	\$ 795.95	\$ 66.33	\$ 2.27
S3	Zerg EURUSD v1.0 300-500ms	17.99	70.96 %	\$ 32.34	0.32 %	\$ 49.88	\$ 4.15	\$ 0.62
S4	Zerg set 1.0 300-500ms	23.45	66.92 %	\$ 33.91	0.32 %	\$ 67.67	\$ 5.64	\$ 0.38

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	89.58	87.38	76.97	79.52	65.54	50.03	87.02	84.02	38.84	0	0	0	658.9
2020	36.97	56.07	89.36	55.67	45.17	133.39	73.04	94.97	57.15	58.54	61.72	83.78	845.83
2019	122.5	62.25	47.08	46.22	70.2	88.03	52.65	77.47	61.52	58.09	37.61	24.51	748.13
2018	84.61	93.99	47.48	38.69	77.09	106.89	72.82	61.82	55.78	57.58	48.97	76.86	822.58
2017	64.38	90.85	93.96	44.65	56.22	89.39	68.68	44.41	86.55	65.07	77.45	45.97	827.58
2016	99.86	67.18	105.49	101.3	94.36	70.05	89.42	81.88	75.13	53.34	95.97	53.06	987.04
2015	107.21	93.23	59.83	64.6	89.7	82.04	92.23	81.69	102.43	97.76	76.83	58.24	1005.79
2014	85.97	73.93	51.71	80.27	50.9	28.17	47.98	52.28	55.59	105.88	79	102.71	814.39
2013	96.51	65.85	64.38	91.99	94.91	108.15	94.71	59.82	85.03	53.51	57.39	66.09	938.34
2012	92.95	85.93	76.23	91.44	114.33	160.21	61.63	41.54	69.93	46.61	77.43	65.86	984.09
2011	28.15	54.92	138.35	121.57	79.61	63.54	77.44	119.1	105.6	132.83	158.95	73.46	1153.52
2010	79.55	100.37	95.25	74.14	109.91	87.13	55.5	85.05	63.77	64.28	63.19	64.63	942.77

STATS

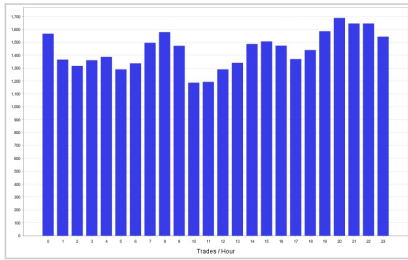
Strategy

Wins/Losses Ratio	2.01	Payout Ratio (Avg Win/Loss)	0.89	Average # of Bars in Trade	0
AHPR	0	Z-Score	7.83	Z-Probability	0 %
Expectancy	0.31	Deviation	\$ 2.12	Exposure	-999999999 %
Stagnation in Days	22	Stagnation in %	0.51 %		

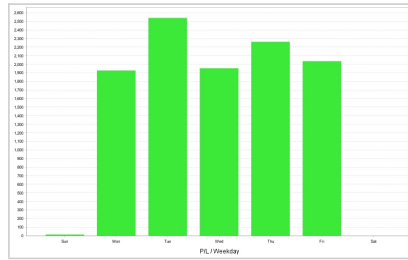
Trades

		# of Wins	23089	# of Losses	11484	# of Cancelled/Expired	0
Gross Profit	\$ 24224.95	Gross Loss	\$ -13495.99	Average Win	\$ 1.05	Average Loss	\$ -1.18
Largest Win	\$ 37.64	Largest Loss	\$ -17.69	Max Consec Wins	41	Max Consec Losses	20
Avg Consec Wins	2.89	Avg Consec Loss	1.44	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

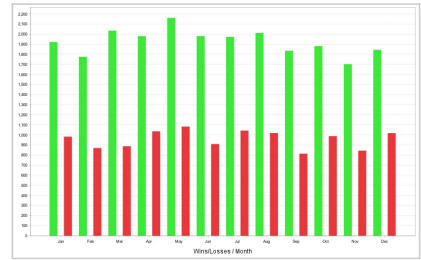
CHARTS



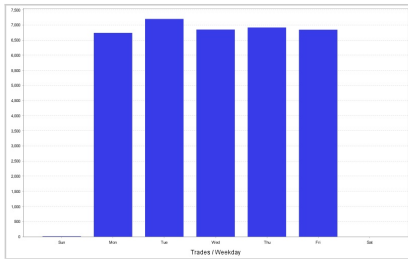
Trades by hour



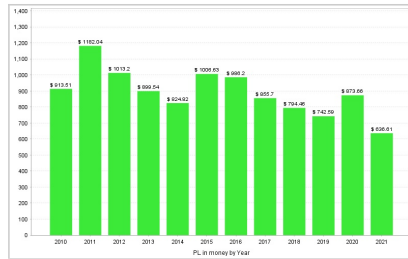
P/L by weekday



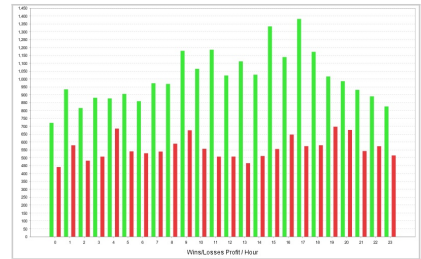
Wins/Losses by month



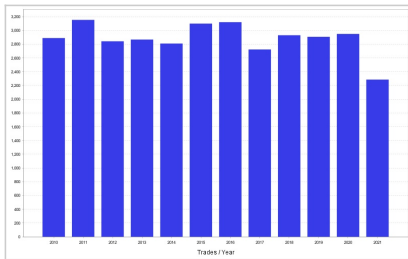
Trades by weekday



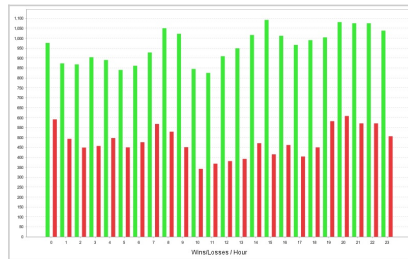
P/L by year



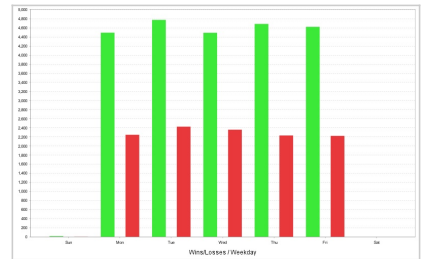
Wins/Losses Profit by hour



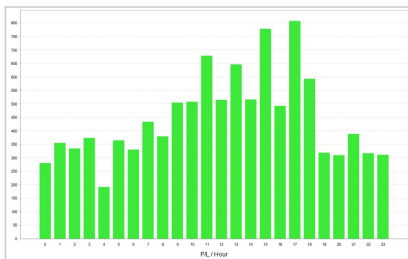
Trades by year



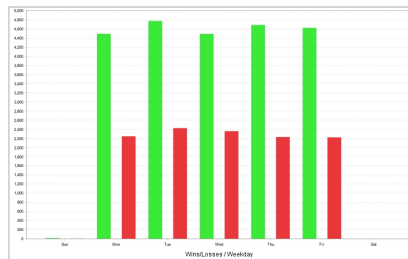
Wins/Losses by hour



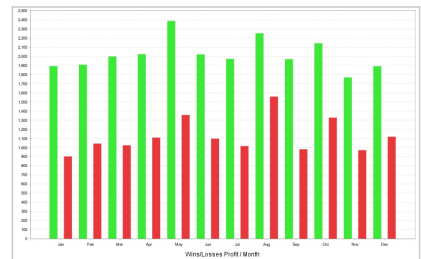
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer