QUANT ANALYZER PORTFOLIO REPORT

Portfolio (2)

TOTAL PROFIT

$ 14785.31

PROFIT IN PIPS	193307.9 PIPS
YRLY AVG PROFIT	$ 1249.47
YRLY AVG % RET	0.89 %
CAGR	0.84 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
45109	0	1.77	135.12	66.79 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 109.42	0.08 %	$ 3.56	$ 104.12	$ 0.33

ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
10.5	0.26 R	976.15 R	32.6	81.19

generated by Quant Analyzer

STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	EURUSD m5 2010-2021	EURUSD m5 2010-2021	unknown	$ 583.93	6538.5 pips	1190	0	2.01
S3	GBPUSD m5 2010-2021	GBPUSD m5 2010-2021	unknown	$ 800.69	10210.4 pips	4818	0	1.99
S4	PortfolioMerge (1)	PortfolioMerge (1)	unknown	$ 13400.69	176559 pips	39101	0	1.75

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	EURUSD m5 2010-2021	18.13	71.09 %	$ 32.2	0.32 %	$ 50.05	$ 4.17	$ 0.62
S3	GBPUSD m5 2010-2021	23.58	66.87 %	$ 33.95	0.32 %	$ 68.14	$ 5.68	$ 0.37
S4	PortfolioMerge (1)	122.47	66.65 %	$ 109.42	0.09 %	$ 1132.46	$ 94.37	$ 3.23

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	120.56	120.38	101.52	122.74	102.18	57.95	114.72	108.26	54.49	7.74	0	0	910.54
2020	57.26	89.86	124.74	66.97	70.93	161.04	95.19	121.85	83.66	88.62	80.89	101.24	1142.25
2019	147.13	98.74	74.28	67.16	108.6	116.92	82.47	112.82	96.92	107.14	56.47	48.36	1117.01
2018	115.09	143.66	89.63	69.86	100.74	133.47	102.03	94.39	74.49	86.67	74.64	110.73	1195.4
2017	89.36	121.94	128.11	75.38	86.09	116.88	111.67	82.68	115.18	80.36	97.97	74.88	1180.5
2016	134.26	105.86	131.76	172.07	124.06	111.76	103.92	114.54	95.35	87.75	128.46	75.4	1385.19
2015	124.37	119.82	89.85	92.21	111.71	107.92	137.33	130.79	142.9	145.49	106.8	92.21	1401.4
2014	131.24	103.05	79.27	102.45	76.93	55.16	66.91	79.96	73.52	137.23	109.86	135.52	1151.1
2013	110.14	91.48	90.99	114.24	122.8	152.82	118.71	87.83	100.71	66.5	86.13	96.99	1239.34
2012	114.33	101.16	106.73	115.56	144.25	183.43	76.77	67.74	90.86	73.5	98.44	92.27	1265.04
2011	54.96	68.9	158.14	136.9	94.98	93.56	107.57	151.79	142.97	168.12	174.73	90.34	1442.96
2010	109.51	153.51	127.28	113.02	133.28	127.49	89.04	113.71	96.53	107.71	88.87	94.63	1354.58

STATS

Strategy

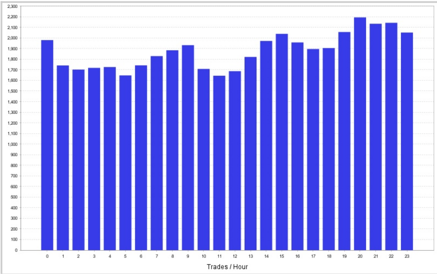
Wins/Losses Ratio	2.01	Payout Ratio (Avg Win/Loss)	0.88	Average # of Bars in Trade	0

AHPR	0	Z-Score	8.64	Z-Probability	0 %
Expectancy	0.33	Deviation	$ 2.14	Exposure	-999999999 %
Stagnation in Days	17	Stagnation in %	0.4 %		

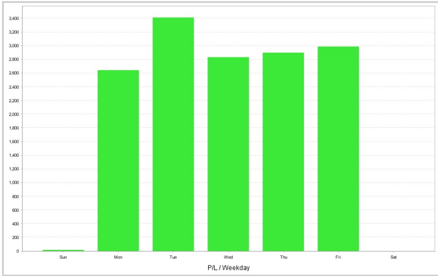
Trades

		# of Wins	30130	# of Losses	14979	# of Cancelled/Expired	0
Gross Profit	$ 33988.86	Gross Loss	$ -19203.55	Average Win	$ 1.13	Average Loss	$ -1.28
Largest Win	$ 37.64	Largest Loss	$ -17.68	Max Consec Wins	38	Max Consec Losses	20
Avg Consec Wins	2.9	Avg Consec Loss	1.44	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

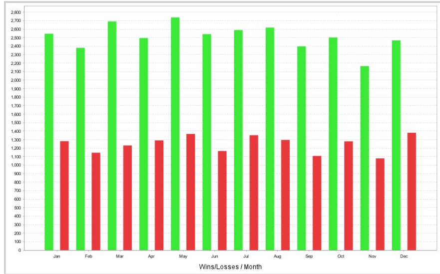
CHARTS



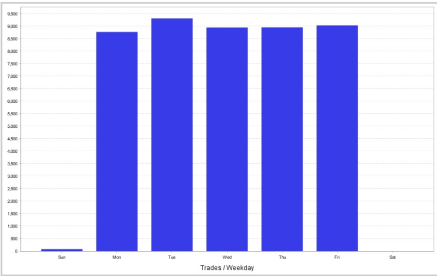
Trades by hour



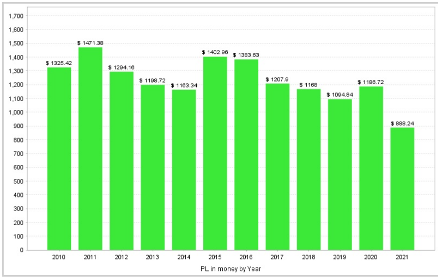
P/L by weekday



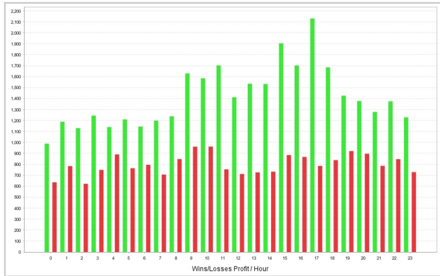
Wins/Losses by month



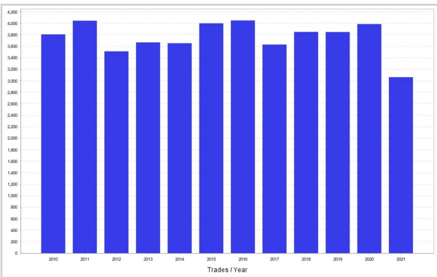
Trades by weekday



P/L by year

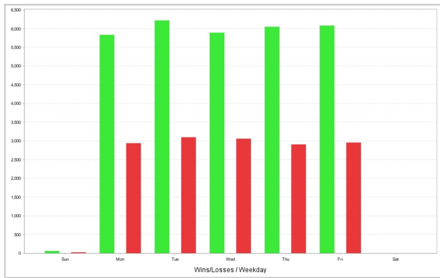


Wins/Losses Profit by hour



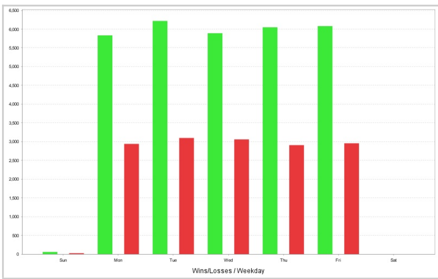
Trades by year

Wins/Losses by hour

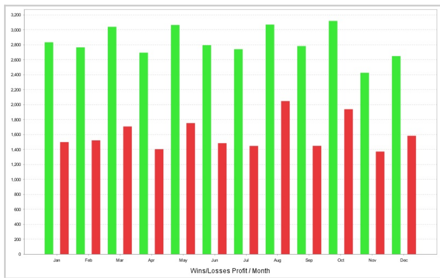


Wins/Losses by weekday

P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer