

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio (2)

### TOTAL PROFIT

**\$ 16651.25**

PROFIT IN PIPS 21317548.4 PIPS

YRLY AVG PROFIT \$ 1407.13

YRLY AVG % RET 0.88 %

CAGR 0.83 %

### # OF TRADES

**48005**

### SHARPE RATIO

**0**

### PROFIT FACTOR

**1.78**

### RETURN / DD RATIO

**152.18**

### WINNING %

**66.22 %**

### DRAWDOWN

**\$ 109.42**

### % DRAWDOWN

**0.07 %**

### DAILY AVG PROFIT

**\$ 3.99**

### MTHLY AVG PROFIT

**\$ 117.26**

### AVERAGE TRADE

**\$ 0.35**

### ANNUAL% / MAX DD%

**11.83**

### R EXPECTANCY

**0.26 R**

### R EXP SCORE

**1066.01 R**

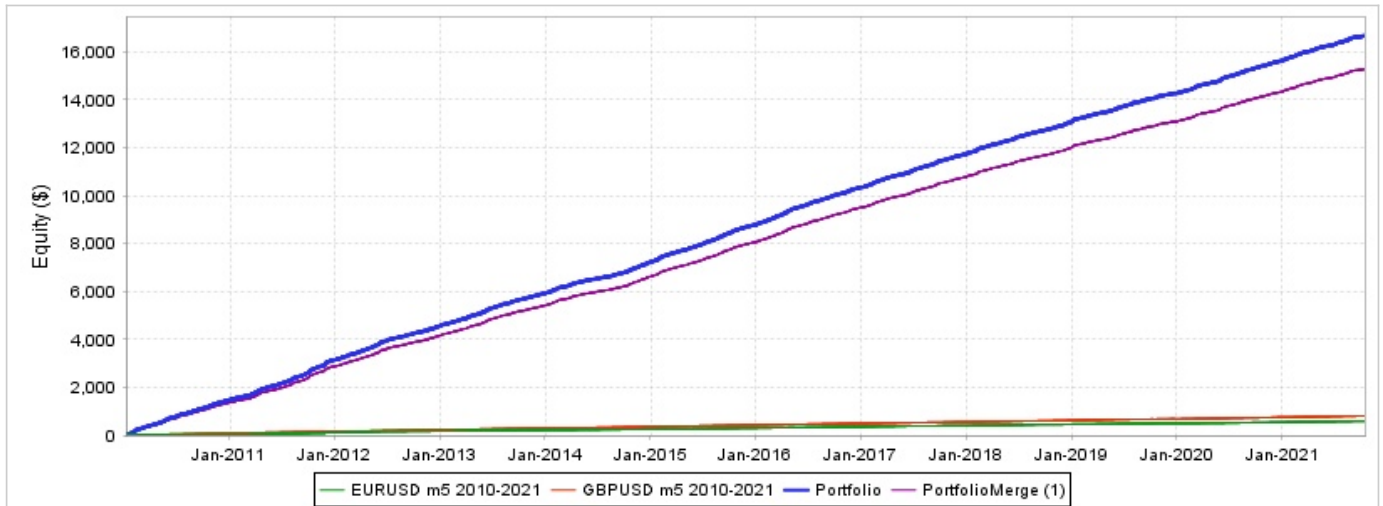
### SON

**34.71**

### SON SCORE

**84.87**

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   | \$ 15266.63     | 21300799.5 pips   | 41997       | 0            | 1.76          |

| #  | 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)  | 139.52            | 66.01 %   | \$ 109.42 | 0.08 %     | \$ 1290.12         | \$ 107.51           | \$ 3.66           |

### MONTHLY PERFORMANCE (\$)

| Year | Jan    | Feb    | Mar    | Apr    | May    | Jun    | Jul    | Aug    | Sep    | Oct    | Nov    | Dec    | YTD     |
|------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|
| 2021 | 140.78 | 123.59 | 112.27 | 130.23 | 88.68  | 74.92  | 124.78 | 146.45 | 61.2   | 19.55  | 0      | 0      | 1022.45 |
| 2020 | 108.81 | 110.06 | 146.48 | 75.54  | 89.07  | 173.62 | 117.31 | 140.15 | 102.33 | 92.12  | 112.42 | 99.1   | 1367.01 |
| 2019 | 163.17 | 102.37 | 78.48  | 64.43  | 118.44 | 122.09 | 105.96 | 116    | 93.59  | 114.94 | 57.77  | 57.31  | 1194.55 |
| 2018 | 129.43 | 156.74 | 110.14 | 87.31  | 98.62  | 142.3  | 99.62  | 99.42  | 75.66  | 101.58 | 94.18  | 145.69 | 1340.69 |
| 2017 | 109.34 | 135.9  | 146.22 | 91.5   | 93.06  | 133.65 | 123.38 | 107.75 | 156.32 | 95.8   | 109.9  | 78.85  | 1381.67 |
| 2016 | 141.49 | 131.25 | 156.38 | 188.94 | 127.67 | 124.36 | 105.96 | 131.39 | 130.18 | 91.87  | 148.96 | 89.53  | 1567.98 |
| 2015 | 154.72 | 142.05 | 112.39 | 102.29 | 114.07 | 131.07 | 143.23 | 143.14 | 164.56 | 148.03 | 109.15 | 82.6   | 1547.3  |
| 2014 | 137.11 | 119.47 | 93.3   | 113.07 | 75.07  | 71.36  | 69.44  | 91.09  | 89.19  | 176.18 | 115.97 | 147.14 | 1298.39 |
| 2013 | 123.86 | 95.76  | 97.56  | 148.6  | 131.99 | 157.36 | 138.97 | 77.23  | 119.89 | 96.82  | 84.72  | 101.31 | 1374.07 |
| 2012 | 116.85 | 116    | 123.61 | 127.24 | 154.91 | 192.69 | 79.16  | 91.72  | 100.59 | 75.44  | 117.5  | 112.51 | 1408.22 |
| 2011 | 88.53  | 69.92  | 168.2  | 149.16 | 98.24  | 108.24 | 129.83 | 161.17 | 163.7  | 209.96 | 203.45 | 116.14 | 1666.54 |
| 2010 | 121.19 | 165.37 | 125.08 | 113.58 | 146.7  | 136.37 | 103.93 | 115.9  | 103.46 | 128.71 | 116.18 | 105.91 | 1482.38 |

### STATS

| Strategy          |      |                             |      |
|-------------------|------|-----------------------------|------|
| Wins/Losses Ratio | 1.96 | Payout Ratio (Avg Win/Loss) | 0.91 |
|                   |      | Average # of Bars in Trade  | 0    |

|                    |      |                 |         |               |             |
|--------------------|------|-----------------|---------|---------------|-------------|
| AHPR               | 0    | Z-Score         | 12.25   | Z-Probability | 0 %         |
| Expectancy         | 0.35 | Deviation       | \$ 2.19 | Exposure      | -99999999 % |
| Stagnation in Days | 10   | Stagnation in % | 0.23 %  |               |             |

Trades

|                 |             |                 |              |                       |        |                         |          |
|-----------------|-------------|-----------------|--------------|-----------------------|--------|-------------------------|----------|
|                 |             | # of Wins       | 31790        | # of Losses           | 16215  | # of Cancelled/Expired  | 0        |
| Gross Profit    | \$ 38050.29 | Gross Loss      | \$ -21399.04 | Average Win           | \$ 1.2 | Average Loss            | \$ -1.32 |
| Largest Win     | \$ 37.64    | Largest Loss    | \$ -17.8     | Max Consec Wins       | 38     | Max Consec Losses       | 20       |
| Avg Consec Wins | 2.81        | Avg Consec Loss | 1.43         | Avg # of Bars in Wins | 0      | Avg # of Bars in Losses | 0        |

CHARTS

