

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 303.74

PROFIT IN PIPS **3060.8 PIPS**
YRLY AVG PROFIT **\$ 32.84**
YRLY AVG % RET **5.47 %**
CAGR **4.18 %**

OF TRADES

8047

SHARPE RATIO

0.21

PROFIT FACTOR

2.14

RETURN / DD RATIO

44.02

WINNING %

84.39 %

DRAWDOWN

\$ 6.9

% DRAWDOWN

0.84 %

DAILY AVG PROFIT

\$ 0.11

MTHLY AVG PROFIT

\$ 2.74

AVERAGE TRADE

\$ 0.1

ANNUAL% / MAX DD%

4.98

R EXPECTANCY

0.03 R

R EXP SCORE

29.32 R

SON

9.97

SON SCORE

11.14

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	SF EURUSD H1 RC1 2011-2020 dukascopy use slip	SF EURUSD H1 RC1 2011-2020 dukascopy use slip	unknown	\$ 214.12	2143.5 pips	4386	0.1	2.39
S3	SF USDJPY H1 RC1 2011-2020 dukascopy use slip	SF USDJPY H1 RC1 2011-2020 dukascopy use slip	unknown	\$ 89.62	917.3 pips	3661	0.11	1.8
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	SF EURUSD H1 RC1 2011-2020 dukascopy use slip	37.3	84.73 %	\$ 5.74	1.67 %	\$ 23.15	\$ 1.93	\$ 0.08
S3	SF USDJPY H1 RC1 2011-2020 dukascopy use slip	14.5	83.86 %	\$ 6.18	1.84 %	\$ 9.78	\$ 0.81	\$ 0.04

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	5.74	0.55	1.33	0	0	0	0	0	0	0	0	0	7.62
2019	7.1	2.62	4.53	4.15	1.27	3.14	3.07	-5.05	3.5	3.7	-0.63	-5.05	22.35
2018	2.76	1.12	1.02	3.75	4.84	4.25	0.79	2.22	2.7	4.33	0.46	3.36	31.6
2017	-0.51	4.82	5.06	-0.51	4.45	0.31	9.08	6.32	5.66	2.69	-0.53	-3.54	33.3
2016	1.91	6.42	1.36	8.72	7.22	0.64	12.53	3.54	7.54	4.74	3.15	2.5	60.27
2015	3.66	-1.83	3.6	5.28	-1.45	2.45	4.09	1.56	1.78	4.19	1.98	1.12	26.43
2014	6.37	6.46	-1.83	0.5	1.31	0.15	0.3	0.11	1.58	3.15	0.21	3.55	21.86
2013	0.33	2.78	4.25	2.44	5.29	1.22	8.33	6.71	-0.98	5.13	1.01	1.75	38.26
2012	0.58	3.67	10.51	1.75	0.81	6.56	1.08	5.37	-0.08	0.15	2.61	0.37	33.38
2011	0.98	4.8	1.54	-1.13	6.53	3.89	-2.6	6.49	-1.01	2.64	4.09	2.45	28.67

STATS

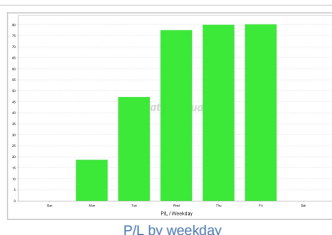
Strategy

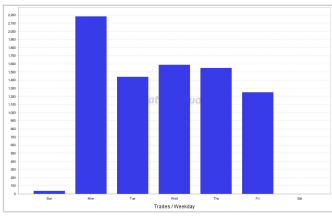
Wins/Losses Ratio	5.41	Payout Ratio (Avg Win/Loss)	0.4	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-1.56	Z-Probability	94.06 %
Expectancy	0.04	Deviation	\$ 0.35	Exposure	-999999999 %
Stagnation in Days	146	Stagnation in %	4.35 %		

Trades

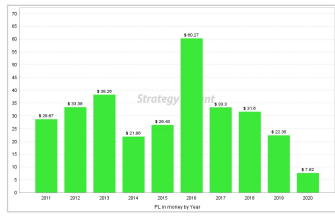
		# of Wins	1281	# of Losses	237	# of Cancelled/Expired	6529
Gross Profit	\$ 570.18	Gross Loss	\$ -266.44	Average Win	\$ 0.45	Average Loss	\$ -1.12
Largest Win	\$ 4.92	Largest Loss	\$ -1.91	Max Consec Wins	5	Max Consec Losses	34
Avg Consec Wins	1.17	Avg Consec Loss	6.17	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

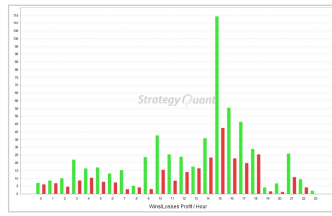




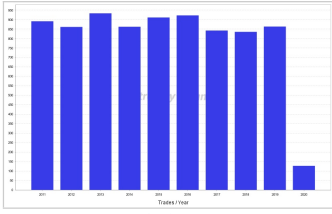
Trades by weekday



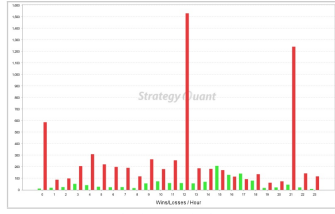
P/L by year



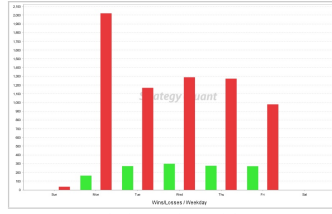
Wins/Losses Profit by hour



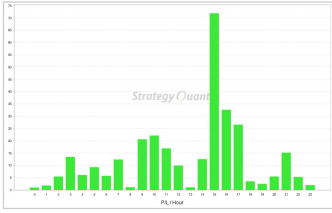
Trades by year



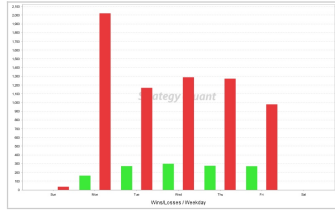
Wins/Losses by hour



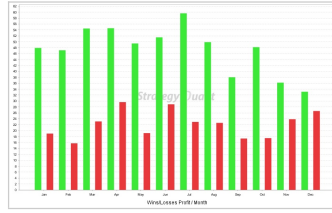
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month