

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio (4)

### TOTAL PROFIT

**\$ 3302.32**

PROFIT IN PIPS 35570.5 PIPS

YRLY AVG PROFIT \$ 347.6

YRLY AVG % RET 0.69 %

CAGR 0.64 %

### # OF TRADES

**6464**

### SHARPE RATIO

**0**

### PROFIT FACTOR

**2.67**

### RETURN / DD RATIO

**58.71**

### WINNING %

**95.78 %**

### DRAWDOWN

**\$ 56.25**

### % DRAWDOWN

**0.11 %**

### DAILY AVG PROFIT

**\$ 1.12**

### MTHLY AVG PROFIT

**\$ 28.97**

### AVERAGE TRADE

**\$ 1.12**

### ANNUAL% / MAX DD%

**5.83**

### R EXPECTANCY

**0.07 R**

### R EXP SCORE

**47.88 R**

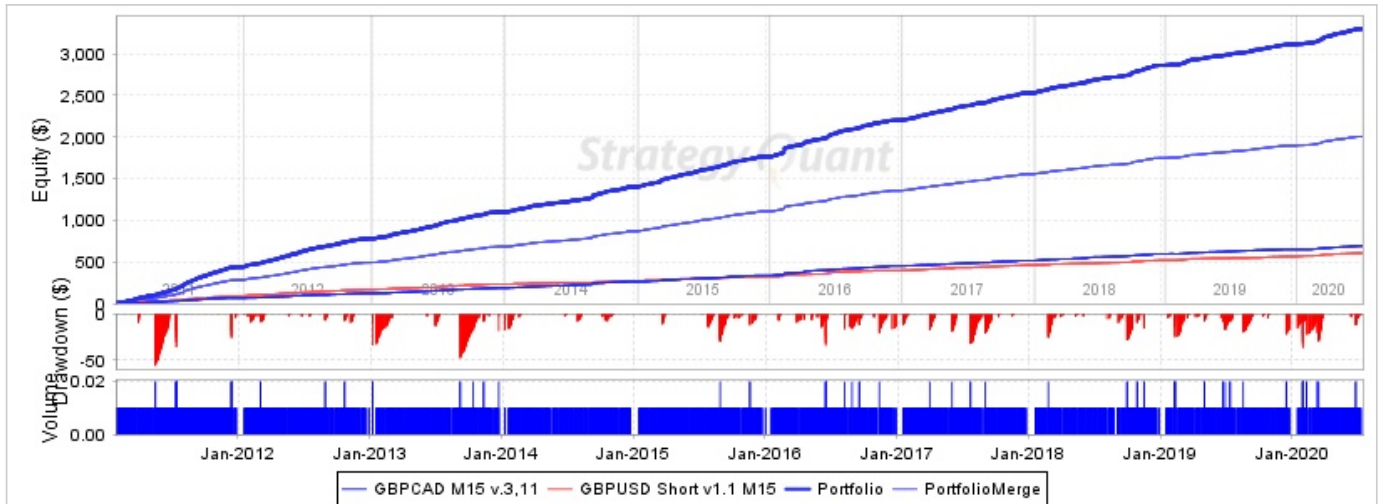
### SQN

**13.62**

### SQN SCORE

**54.51**

generated by Quant Analyzer



### STRATEGIES IN PORTFOLIO

| #  | Name                  | Symbol                | Timeframe | Net Profit (\$) | Net Profit (pips) | # of Trades | Sharpe Ratio | Profit Factor |
|----|-----------------------|-----------------------|-----------|-----------------|-------------------|-------------|--------------|---------------|
| S2 | GBPCAD M15 v.3,11     | GBPCAD M15 v.3,11     | unknown   | \$ 690.18       | 8871.7 pips       | 1465        | 0            | 2.4           |
| S3 | GBPUSD Short v1.1 M15 | GBPUSD Short v1.1 M15 | unknown   | \$ 604.67       | 6333 pips         | 777         | 0.36         | 4.11          |
| S4 | PortfolioMerge        | PortfolioMerge        | unknown   | \$ 2007.47      | 20365.8 pips      | 4222        | 0            | 2.55          |

| #  | Name                  | Return / DD Ratio | Winning % | Drawdown | % Drawdown | Yearly avg. profit | Monthly avg. profit | Daily avg. profit |
|----|-----------------------|-------------------|-----------|----------|------------|--------------------|---------------------|-------------------|
| S2 | GBPCAD M15 v.3,11     | 14.01             | 93.92 %   | \$ 49.25 | 0.46 %     | \$ 72.65           | \$ 6.05             | \$ 0.42           |
| S3 | GBPUSD Short v1.1 M15 | 18.6              | 97.68 %   | \$ 32.51 | 0.31 %     | \$ 64.25           | \$ 5.35             | \$ 0.42           |
| S4 | PortfolioMerge        | 35.69             | 96.07 %   | \$ 56.25 | 0.19 %     | \$ 211.34          | \$ 17.61            | \$ 0.68           |

### MONTHLY PERFORMANCE (\$)

| Year | Jan    | Feb    | Mar   | Apr    | May   | Jun    | Jul    | Aug    | Sep   | Oct   | Nov   | Dec   | YTD    |
|------|--------|--------|-------|--------|-------|--------|--------|--------|-------|-------|-------|-------|--------|
| 2020 | 9.1    | -10.76 | 85.71 | 37.04  | 28.96 | 35.33  | 0.95   | 0      | 0     | 0     | 0     | 0     | 186.33 |
| 2019 | -37.16 | 58.67  | 48.92 | 13.62  | 20.51 | 18.76  | 22.66  | 17.58  | 25.88 | 30.67 | 19.48 | 14.56 | 254.15 |
| 2018 | -5.25  | 57.97  | 25.9  | 20.72  | 24.59 | 34.17  | 22.91  | -10.71 | 34.02 | 62.4  | 41.47 | 24.13 | 332.32 |
| 2017 | 15.89  | 29.36  | 33.95 | 25.89  | 27.54 | -29.47 | 88.1   | 20.52  | 40.21 | 30.55 | 22.5  | 21.78 | 326.82 |
| 2016 | 18.46  | 89.94  | 26.73 | 40.49  | 22.62 | 65.09  | 42.66  | 23.38  | 39.91 | 13.51 | 3.92  | 49.81 | 436.52 |
| 2015 | 26.33  | 23     | 48.53 | 33.16  | 27.24 | 33.78  | 18.12  | 40.61  | 32.77 | 38.56 | 19.96 | 22.66 | 364.72 |
| 2014 | 19.88  | 23.75  | 30.19 | 17.54  | 17.69 | 14.33  | 20.17  | 21.78  | 55.12 | 35.08 | 23.63 | 21.96 | 301.12 |
| 2013 | 17.75  | 25.77  | 30.02 | 22.49  | 0.05  | 60.64  | 6.82   | 64.15  | 9.06  | 46.21 | 13.8  | 22.39 | 319.15 |
| 2012 | 26.34  | 21.54  | 35.58 | 32.86  | 39.24 | 42.46  | 29.56  | 25.42  | 25.09 | 10.95 | 9.62  | 44.71 | 343.37 |
| 2011 | 8.54   | 21.61  | 38.52 | -22.76 | 79.61 | -36.76 | 132.25 | 62.93  | 51.49 | 41.59 | -8.11 | 68.91 | 437.82 |

### STATS

#### Strategy

|                   |       |                             |         |                            |              |
|-------------------|-------|-----------------------------|---------|----------------------------|--------------|
| Wins/Losses Ratio | 22.68 | Payout Ratio (Avg Win/Loss) | 0.12    | Average # of Bars in Trade | 0            |
| AHPR              | 0     | Z-Score                     | -16.84  | Z-Probability              | 99.9 %       |
| Expectancy        | 0.51  | Deviation                   | \$ 3.08 | Exposure                   | -999999999 % |

Stagnation in Days

73

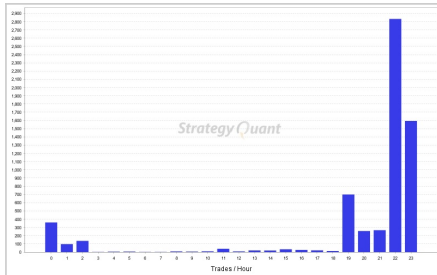
Stagnation in %

2.11 %

## Trades

|                 |            |                 |             |                       |         |                         |          |
|-----------------|------------|-----------------|-------------|-----------------------|---------|-------------------------|----------|
|                 |            | # of Wins       | 6191        | # of Losses           | 273     | # of Cancelled/Expired  | 0        |
| Gross Profit    | \$ 5283.04 | Gross Loss      | \$ -1980.72 | Average Win           | \$ 0.85 | Average Loss            | \$ -7.26 |
| Largest Win     | \$ 49.79   | Largest Loss    | \$ -38.78   | Max Consec Wins       | 251     | Max Consec Losses       | 3        |
| Avg Consec Wins | 29.76      | Avg Consec Loss | 1.32        | Avg # of Bars in Wins | 0       | Avg # of Bars in Losses | 0        |

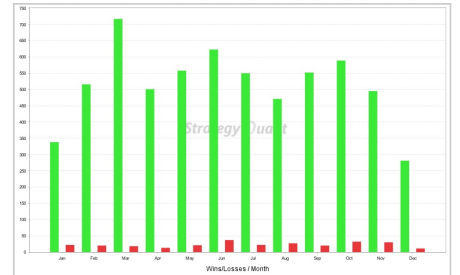
## CHARTS



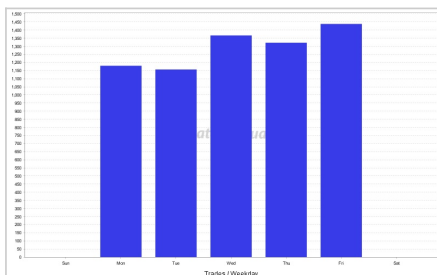
Trades by hour



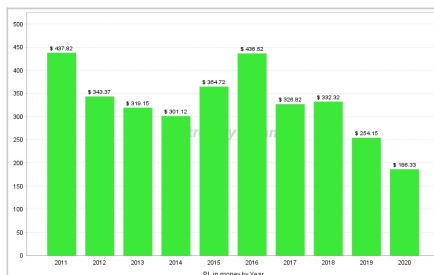
P/L by weekday



Wins/Losses by month



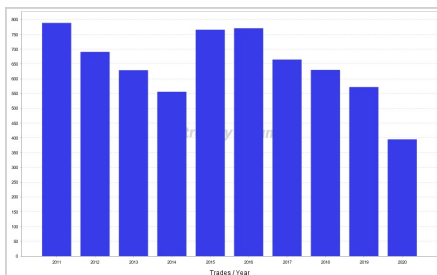
Trades by weekday



P/L by year



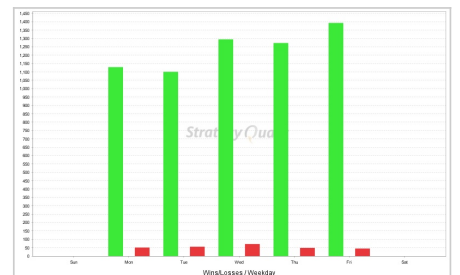
Wins/Losses Profit by hour



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