

QUANT ANALYZER PORTFOLIO REPORT

Portfolio (3)

TOTAL PROFIT

\$ 9042.67

PROFIT IN PIPS 45973.7 PIPS

YRLY AVG PROFIT \$ 1619.58

YRLY AVG % RET 5.4 %

CAGR 4.49 %

OF TRADES

13197

SHARPE RATIO

0

PROFIT FACTOR

2.32

RETURN / DD RATIO

60.4

WINNING %

77.58 %

DRAWDOWN

\$ 149.72

% DRAWDOWN

0.44 %

DAILY AVG PROFIT

\$ 5.12

MTHLY AVG PROFIT

\$ 134.97

AVERAGE TRADE

\$ 1.72

ANNUAL% / MAX DD% R EXPECTANCY

10.2

0.3 R

R EXP SCORE

698.1 R

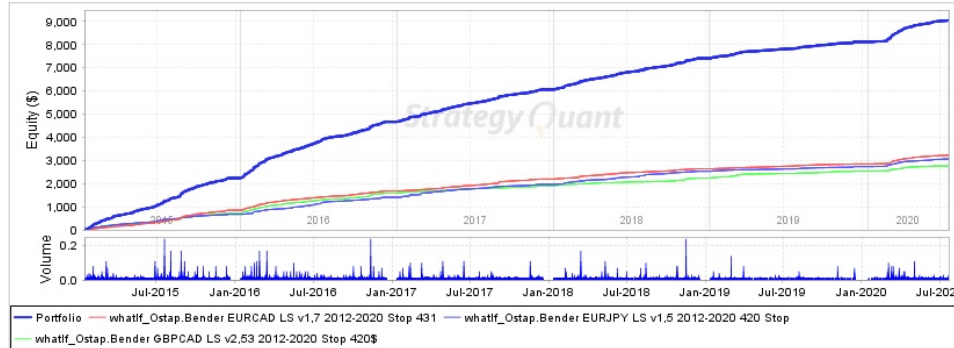
SQN

14.4

SQN SCORE

57.8

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	whatif_Ostap.Bender EURCAD LS v1.7 2012-2020 Stop 431	whatif_Ostap.Bender EURCAD LS v1.7 2012-2020 Stop 431	unknown	\$ 3222.15	14406.1 pips	6931	0	1.97
S3	whatif_Ostap.Bender EURJPY LS v1.5 2012-2020 420 Stop	whatif_Ostap.Bender EURJPY LS v1.5 2012-2020 420 Stop	unknown	\$ 3063.18	16940.8 pips	2780	0.2	3.4
S4	whatif_Ostap.Bender GBPCAD LS v2.53 2012-2020 Stop 420\$	whatif_Ostap.Bender GBPCAD LS v2.53 2012-2020 Stop 420\$	unknown	\$ 2757.34	14626.8 pips	3486	0.17	2.22

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	whatif_Ostap.Bender EURCAD LS v1.7 2012-2020 Stop 431	31.24	74.76 %	\$ 103.14	0.99 %	\$ 604.17	\$ 50.35	\$ 2.05
S3	whatif_Ostap.Bender EURJPY LS v1.5 2012-2020 420 Stop	43.4	81.27 %	\$ 70.58	0.58 %	\$ 574.38	\$ 47.86	\$ 2.46
S4	whatif_Ostap.Bender GBPCAD LS v2.53 2012-2020 Stop 420\$	18.42	80.24 %	\$ 149.72	1.31 %	\$ 501.35	\$ 41.78	\$ 2.42

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	13.56	90.76	369.48	203.75	110.63	97.72	38.44	0	0	0	0	0	924.34
2019	84.76	67.99	125.53	28.13	49.01	40.9	30.44	82.23	61.8	66.51	23.19	50.38	710.87
2018	83.04	152.83	176.29	72.57	126.47	130.72	90.01	108.82	53.07	153.89	138.82	62.18	1348.71
2017	103.7	100.54	193.68	132.23	140.28	123.47	90.9	132.84	143.09	68.25	97.04	67.66	1393.68
2016	232.43	423.17	258.44	203.81	173.57	190.84	236.9	90.58	140.56	145.44	224.51	108.2	2428.45
2015	174.18	257.38	185.7	107.92	172.26	167.99	278.06	262.45	211.57	210.6	97	111.51	2236.62

STATS

Strategy

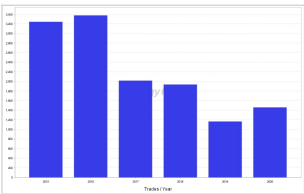
Wins/Losses Ratio	3.46	Payout Ratio (Avg Win/Loss)	0.67	Average # of Bars in Trade	0
AHPR	0	Z-Score	-22.91	Z-Probability	99.9 %
Expectancy	0.69	Deviation	\$ 5.56	Exposure	-99999999 %
Stagnation in Days	5	Stagnation in %	0.25 %		

Trades

		# of Wins	10221	# of Losses	2954	# of Cancelled/Expired	22
Gross Profit	\$ 15888.03	Gross Loss	\$ -6845.36	Average Win	\$ 1.55	Average Loss	\$ -2.32
Largest Win	\$ 163.99	Largest Loss	\$ -25.63	Max Consec Wins	33	Max Consec Losses	8
Avg Consec Wins	5.53	Avg Consec Loss	1.61	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

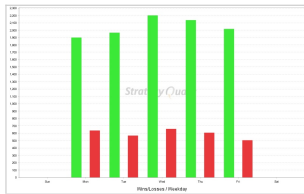




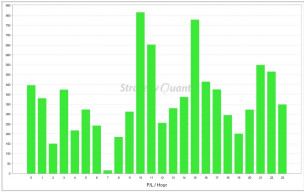
Trades by year



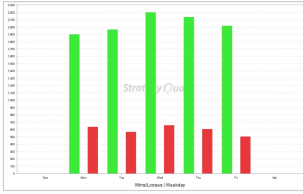
Wins/Losses by hour



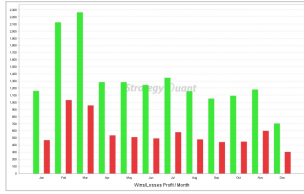
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month