

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

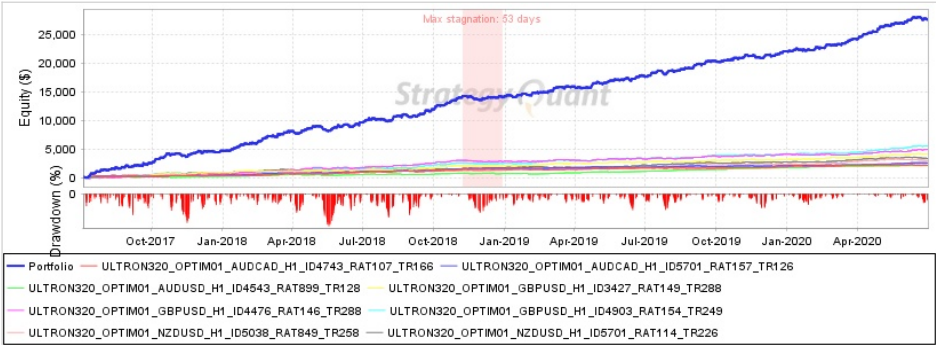
TOTAL PROFIT

\$ 27541.69

PROFIT IN PIPS 31098.2 PIPS
YRLY AVG PROFIT \$ 9180.99
YRLY AVG % RET 73.45 %
CAGR 33.78 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1729	0.26	1.76	30.85	56.97 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 892.63	4.15 %	\$ 26.26	\$ 765.05	\$ 57.75
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SON	SON SCORE
8.14	0.33 R	188.95 R	11.1	14.96

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	ULTRON320_OPTIM01_AUDCAD_H1_ID4743_RAT107_TR166	ULTRON320_OPTIM01_AUDCAD_H1_ID4743_RAT107_TR166	unknown	\$ 2148.25	3102.3 pips	166	0.28	1.71
S3	ULTRON320_OPTIM01_AUDCAD_H1_ID5701_RAT157_TR126	ULTRON320_OPTIM01_AUDCAD_H1_ID5701_RAT157_TR126	unknown	\$ 2551.58	3633.1 pips	126	0.4	2.3
S4	ULTRON320_OPTIM01_AUDUSD_H1_ID4543_RAT899_TR128	ULTRON320_OPTIM01_AUDUSD_H1_ID4543_RAT899_TR128	unknown	\$ 2093.89	2237 pips	128	0.37	2.55
S5	ULTRON320_OPTIM01_GBPUSD_H1_ID3427_RAT149_TR288	ULTRON320_OPTIM01_GBPUSD_H1_ID3427_RAT149_TR288	unknown	\$ 4133.27	4403.4 pips	288	0.26	1.67
S6	ULTRON320_OPTIM01_GBPUSD_H1_ID4476_RAT146_TR288	ULTRON320_OPTIM01_GBPUSD_H1_ID4476_RAT146_TR288	unknown	\$ 4887.55	5200.9 pips	288	0.27	1.73
S7	ULTRON320_OPTIM01_GBPUSD_H1_ID4903_RAT154_TR249	ULTRON320_OPTIM01_GBPUSD_H1_ID4903_RAT154_TR249	unknown	\$ 5500.7	5811 pips	249	0.31	1.88
S8	ULTRON320_OPTIM01_NZDUSD_H1_ID5038_RAT849_TR258	ULTRON320_OPTIM01_NZDUSD_H1_ID5038_RAT849_TR258	unknown	\$ 2922.81	3159.5 pips	258	0.19	1.55
S9	ULTRON320_OPTIM01_NZDUSD_H1_ID5701_RAT114_TR226	ULTRON320_OPTIM01_NZDUSD_H1_ID5701_RAT114_TR226	unknown	\$ 3303.64	3551 pips	226	0.22	1.62
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	ULTRON320_OPTIM01_AUDCAD_H1_ID4743_RAT107_TR166	14.77	70.48 %	\$ 145.41	1.05 %	\$ 715.91	\$ 59.67	\$ 3.11
S3	ULTRON320_OPTIM01_AUDCAD_H1_ID5701_RAT157_TR126	16.59	81.75 %	\$ 153.83	1.06 %	\$ 850.53	\$ 70.88	\$ 3.71
S4	ULTRON320_OPTIM01_AUDUSD_H1_ID4543_RAT899_TR128	11.25	91.41 %	\$ 186.2	1.47 %	\$ 718.47	\$ 59.83	\$ 3.98
S5	ULTRON320_OPTIM01_GBPUSD_H1_ID3427_RAT149_TR288	16.37	65.63 %	\$ 252.47	1.82 %	\$ 1377.76	\$ 114.81	\$ 7.71
S6	ULTRON320_OPTIM01_GBPUSD_H1_ID4476_RAT146_TR288	19.25	45.14 %	\$ 253.96	1.74 %	\$ 1629.18	\$ 135.77	\$ 8.07
S7	ULTRON320_OPTIM01_GBPUSD_H1_ID4903_RAT154_TR249	21.51	56.22 %	\$ 255.73	1.92 %	\$ 1834.45	\$ 152.8	\$ 9.14
S8	ULTRON320_OPTIM01_NZDUSD_H1_ID5038_RAT849_TR258	9.06	35.66 %	\$ 322.68	2.05 %	\$ 974.72	\$ 81.19	\$ 3.42
S9	ULTRON320_OPTIM01_NZDUSD_H1_ID5701_RAT114_TR226	9.98	42.92 %	\$ 330.89	2.29 %	\$ 1101.6	\$ 91.77	\$ 3.8

MONTHLY PERFORMANCE (\$)

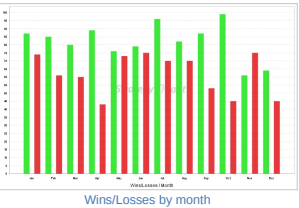
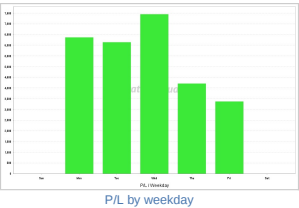
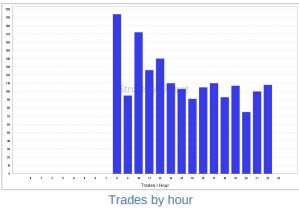
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	466.26	622.59	1180.24	1989.89	842.47	421.14	0	0	0	0	0	0	5522.59
2019	100	895.68	520.13	600.39	619.42	558.98	1123.93	606.01	932.87	632.76	149.06	954.27	7693.5
2018	1237.7	1339.9	662.29	1018.37	36.72	706.88	78.86	733.37	1534.84	1766.54	-59.94	547.09	9602.62
2017	0	0	0	0	0	0	1464.79	300.2	900.76	1636.76	148.88	271.59	4722.98

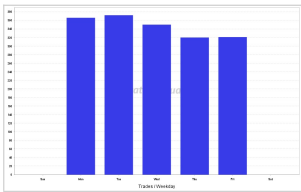
STATS

Strategy					
Wins/Losses Ratio	1.32	Payout Ratio (Avg Win/Loss)	1.33	Average # of Bars in Trade	0
AHPR	0.07	Z-Score	-13.6	Z-Probability	99.9 %
Expectancy	15.93	Deviation	\$ 72.86	Exposure	-999999999 %
Stagnation in Days	53	Stagnation in %	4.84 %		

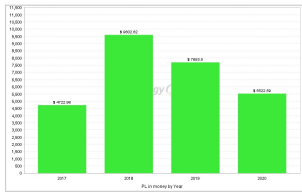
Trades		# of Wins	985	# of Losses	744	# of Cancelled/Expired	0
Gross Profit	\$ 63692.06	Gross Loss	\$ -36150.37	Average Win	\$ 64.66	Average Loss	\$ -48.59
Largest Win	\$ 111.86	Largest Loss	\$ -126.09	Max Consec Wins	15	Max Consec Losses	16
Avg Consec Wins	3.44	Avg Consec Loss	2.6	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

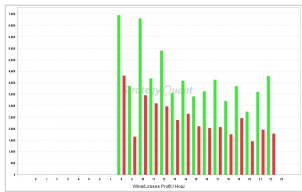




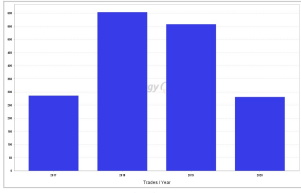
Trades by weekday



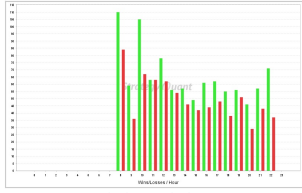
P/L by year



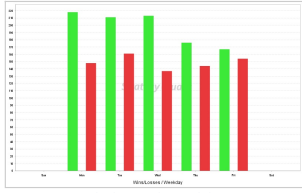
Wins/Losses Profit by hour



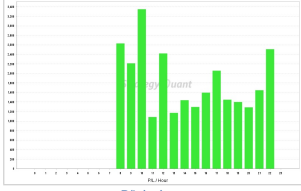
Trades by hour



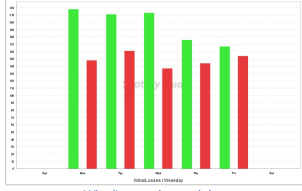
Wins/Losses by hour



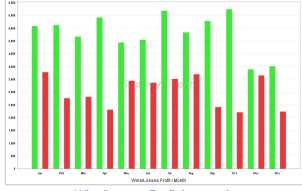
Wins/Losses Profit by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month