QUANT ANALYZER PORTFOLIO REPORT

Portfolio

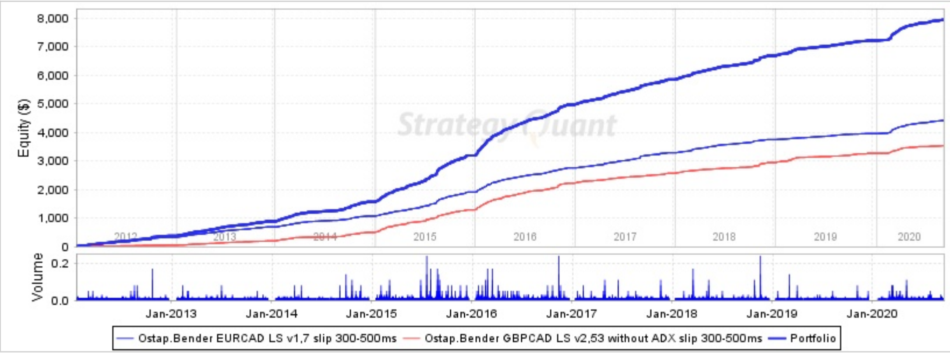
TOTAL PROFIT	
$ 7939.9	
PROFIT IN PIPS	39507 PIPS
YRLY AVG PROFIT	$ 916.15
YRLY AVG % RET	4.58 %
CAGR	3.78 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
13938	0	2.09	52.04	76.99 %

DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
$ 152.56	0.62 %	$ 3	$ 76.35	$ 1.62

ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
6.1	0.25 R	401.82 R	12.72	35.32

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit ($)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Ostap.Bender EURCAD LS v1,7 slip 300-500ms	Ostap.Bender EURCAD LS v1,7 slip 300-500ms	unknown	$ 4411.32	19825 pips	9486	0	1.98
S3	Ostap.Bender GBPCAD LS v2,53 without ADX slip 300-500ms	Ostap.Bender GBPCAD LS v2,53 without ADX slip 300-500ms	unknown	$ 3528.58	19682 pips	4452	0.18	2.25

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Ostap.Bender EURCAD LS v1,7 slip 300-500ms	41.8	75.29 %	$ 105.54	0.97 %	$ 513.96	$ 42.83	$ 1.74
S3	Ostap.Bender GBPCAD LS v2,53 without ADX slip 300-500ms	23.13	80.62 %	$ 152.56	1.26 %	$ 411.07	$ 34.26	$ 2.22

MONTHLY PERFORMANCE ($)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	7.09	33.54	265.51	157.72	83.52	56.9	60.5	33.72	21.88	0	0	0	720.38
2019	61.51	52.5	114.53	26.37	34.95	33.79	19.9	50.96	46.41	57.14	15.62	25.22	538.9
2018	67	68.63	109.77	51.33	83.9	73.01	29.98	40.47	27.09	119.93	115.97	45.8	832.88
2017	67.06	66.11	62.9	78.42	89.47	85.48	60.84	72.05	123.27	53.47	63.45	54.08	876.6
2016	218.65	324.19	188.65	176.26	87.46	139.9	117.02	57.42	109.32	116.31	190.52	58.94	1784.64
2015	108.64	183.79	120.89	74.1	119.82	95.05	180.09	233.73	150.3	186.29	80.93	87.48	1621.11
2014	68.96	78.79	101.33	43.33	32.37	21.1	16.3	32.66	76.61	102.57	74.93	37.61	686.56
2013	21.44	64.24	55.11	33.55	59.31	57.33	47.41	34.16	21.78	54.77	34.77	23.8	507.67
2012	18.96	36.16	34.71	30.61	28.21	31.64	27.25	39.69	24.8	63.29	24.91	10.93	371.16

STATS

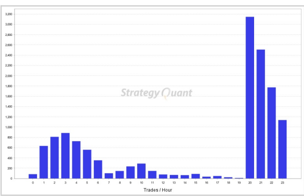
Strategy

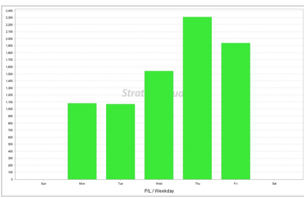
Wins/Losses Ratio	3.35	Payout Ratio (Avg Win/Loss)	0.62	Average # of Bars in Trade	0
AHPR	0	Z-Score	-20.26	Z-Probability	99.9 %
Expectancy	0.57	Deviation	$ 5.39	Exposure	-999999999 %
Stagnation in Days	5	Stagnation in %	0.16 %		

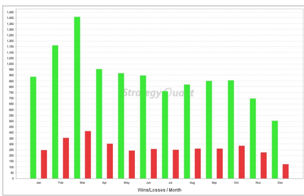
Trades

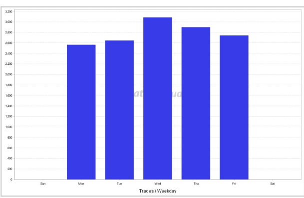
		# of Wins	10715	# of Losses	3203	# of Cancelled/Expired	20
Gross Profit	$ 15235.9	Gross Loss	$ -7296	Average Win	$ 1.42	Average Loss	$ -2.28
Largest Win	$ 163.87	Largest Loss	$ -27.42	Max Consec Wins	37	Max Consec Losses	8
Avg Consec Wins	5.21	Avg Consec Loss	1.57	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

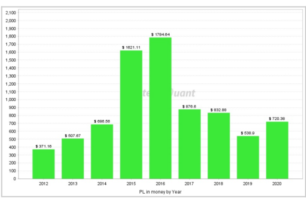
CHARTS

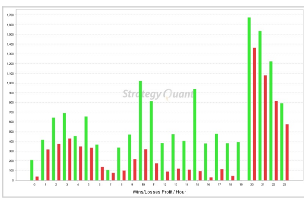

Trades by hour

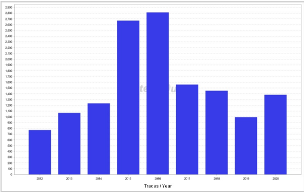

P/L by weekday


Wins/Losses by month

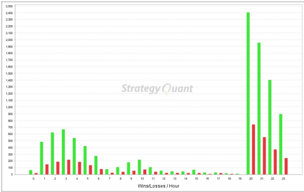

Trades by weekday


P/L by year

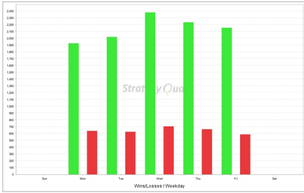

Wins/Losses Profit by hour



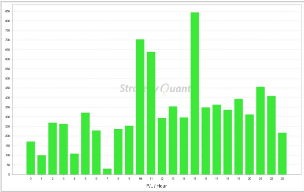
Trades by year



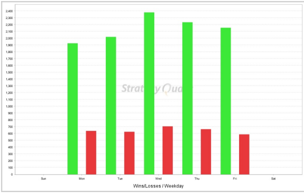
Wins/Losses by hour



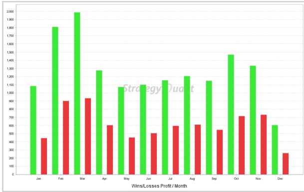
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer