

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 26660.08

PROFIT IN PIPS **117948 PIPS**
YRLY AVG PROFIT **\$ 4774.95**
YRLY AVG % RET **3.67 %**
CAGR **3.16 %**

OF TRADES

38947

SHARPE RATIO

0

PROFIT FACTOR

2.1

RETURN / DD RATIO

58.74

WINNING %

75.6 %

DRAWDOWN

\$ 453.88

% DRAWDOWN

0.3 %

DAILY AVG PROFIT

\$ 13.78

MTHLY AVG PROFIT

\$ 397.91

AVERAGE TRADE

\$ 1.92

ANNUAL% / MAX DD%

10.53

R EXPECTANCY

0.27 R

R EXP SCORE

1872.53 R

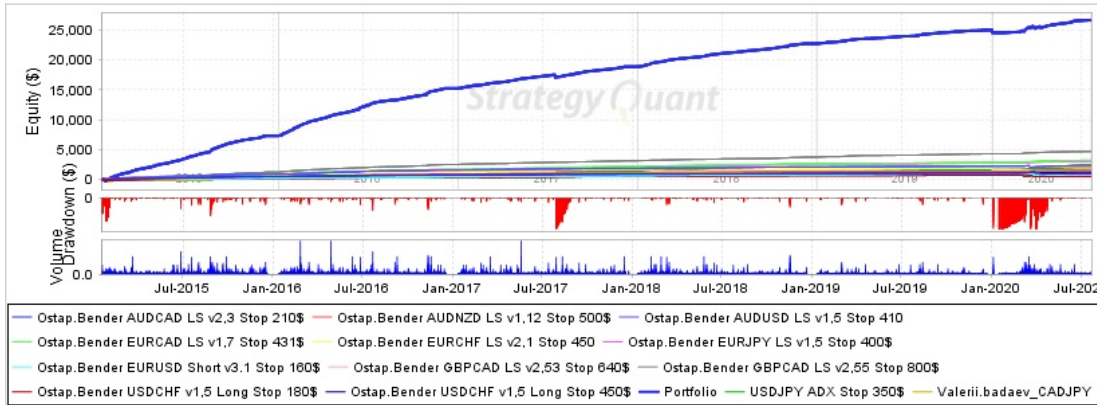
SQN

21.08

SQN SCORE

175.44

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Ostop.Bender AUDCAD LS v2,3 Stop 210\$	Ostop.Bender AUDCAD LS v2,3 Stop 210\$	unknown	\$ 942.21	5308.2 pips	2569	0	1.58
S3	Ostop.Bender AUDNZD LS v1,12 Stop 500\$	Ostop.Bender AUDNZD LS v1,12 Stop 500\$	unknown	\$ 1505.66	6356.7 pips	2824	0	1.8
S4	Ostop.Bender AUDUSD LS v1,5 Stop 410	Ostop.Bender AUDUSD LS v1,5 Stop 410	unknown	\$ 2350.17	11556.3 pips	1167	0.2	2.3
S5	Ostop.Bender EURCAD LS v1,7 Stop 431\$	Ostop.Bender EURCAD LS v1,7 Stop 431\$	unknown	\$ 3187.76	14816.1 pips	6918	0	1.98
S6	Ostop.Bender EURCHF LS v2,1 Stop 450	Ostop.Bender EURCHF LS v2,1 Stop 450	unknown	\$ 1649.7	5234.5 pips	2814	0.13	1.76
S7	Ostop.Bender EURJPY LS v1,5 Stop 400\$	Ostop.Bender EURJPY LS v1,5 Stop 400\$	unknown	\$ 3093.71	16932.3 pips	2776	0.2	3.41
S8	Ostop.Bender EURUSD Short v3.1 Stop 160\$	Ostop.Bender EURUSD Short v3.1 Stop 160\$	unknown	\$ 887.82	2786.7 pips	3249	0	1.96
S9	Ostop.Bender GBPCAD LS v2,53 Stop 640\$	Ostop.Bender GBPCAD LS v2,53 Stop 640\$	unknown	\$ 2960.78	14587.3 pips	3733	0.17	2.18
S10	Ostop.Bender GBPCAD LS v2,55 Stop 800\$	Ostop.Bender GBPCAD LS v2,55 Stop 800\$	unknown	\$ 4669.01	13363.9 pips	5580	0.16	2.02
S11	Ostop.Bender USDCHF v1,5 Long Stop 180\$	Ostop.Bender USDCHF v1,5 Long Stop 180\$	unknown	\$ 483.83	5257.3 pips	881	0.17	1.5
S12	Ostop.Bender USDCHF v1,5 Long Stop 450\$	Ostop.Bender USDCHF v1,5 Long Stop 450\$	unknown	\$ 1214.88	10414.2 pips	826	0.23	4.25
S13	USDJPY ADX Stop 350\$	USDJPY ADX Stop 350\$	unknown	\$ 1755.4	3532.8 pips	4787	0	2.07
S14	Valerii.badaev_CADJPY	Valerii.badaev_CADJPY	unknown	\$ 1959.15	7801.7 pips	823	0.19	2.72

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Ostop.Bender AUDCAD LS v2,3 Stop 210\$	2.51	69.56 %	\$ 375.37	3.34 %	\$ 173.93	\$ 14.5	\$ 1.02
S3	Ostop.Bender AUDNZD LS v1,12 Stop 500\$	7.76	74.11 %	\$ 193.94	1.81 %	\$ 282.34	\$ 23.53	\$ 1.01
S4	Ostop.Bender AUDUSD LS v1,5 Stop 410	5.73	72.73 %	\$ 409.89	3.33 %	\$ 447.56	\$ 37.3	\$ 2.04
S5	Ostop.Bender EURCAD LS v1,7 Stop 431\$	30.39	74.8 %	\$ 104.89	1.01 %	\$ 597.68	\$ 49.81	\$ 2.03
S6	Ostop.Bender EURCHF LS v2,1 Stop 450	3.66	74.33 %	\$ 451.16	3.97 %	\$ 304.54	\$ 25.38	\$ 1.53
S7	Ostop.Bender EURJPY LS v1,5 Stop 400\$	43.41	81.28 %	\$ 71.27	0.58 %	\$ 580.14	\$ 48.34	\$ 2.4
S8	Ostop.Bender EURUSD Short v3.1 Stop 160\$	5.28	71.62 %	\$ 168.23	1.54 %	\$ 166.48	\$ 13.87	\$ 0.83
S9	Ostop.Bender GBPCAD LS v2,53 Stop 640\$	19.74	79.97 %	\$ 149.97	1.3 %	\$ 546.6	\$ 45.55	\$ 2.53
S10	Ostop.Bender GBPCAD LS v2,55 Stop 800\$	25.97	79.31 %	\$ 179.81	1.46 %	\$ 836.2	\$ 69.69	\$ 3.13
S11	Ostop.Bender USDCHF v1,5 Long Stop 180\$	1.91	81.38 %	\$ 253.67	2.37 %	\$ 98.39	\$ 8.2	\$ 0.71
S12	Ostop.Bender USDCHF v1,5 Long Stop 450\$	29.16	82.57 %	\$ 41.66	0.42 %	\$ 247.09	\$ 20.59	\$ 1.76
S13	USDJPY ADX Stop 350\$	25.14	71.23 %	\$ 69.83	0.67 %	\$ 334.34	\$ 27.86	\$ 1.56
S14	Valerii.badaev_CADJPY	5.76	78.83 %	\$ 340.33	3.4 %	\$ 398.5	\$ 33.21	\$ 4.18

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	50.08	2.53	746.36	471.06	329.21	437.31	59.12	0	0	0	0	0	2095.67
2019	259.84	186.32	330.1	132.17	145.69	191.24	-15.5	497.12	129.19	276.86	88.43	-355.97	1865.49
2018	344.84	493.04	449.23	129.41	449.06	368.34	210.18	263.2	196.73	404.33	403.66	115.19	3827.21
2017	307.38	246.44	448.49	314.22	420.09	311.07	-97.51	345.6	566.09	184.41	356.14	239.45	3641.87
2016	651.54	1276.97	778.88	726.79	503.91	901.99	831.03	184.8	564.19	381.48	801.15	321.3	7924.03
2015	67.08	881.32	683.9	536.76	568.9	656.19	821.12	762.74	878	744.09	283.15	422.56	7305.81

STATS

Strategy

Wins/Losses Ratio	3.1	Payout Ratio (Avg Win/Loss)	0.68	Average # of Bars in Trade	0
AHPR	0	Z-Score	-33.19	Z-Probability	99.9 %
Expectancy	0.68	Deviation	\$ 6.53	Exposure	-99999999 %
Stagnation in Days	84	Stagnation in %	4.17 %		

Trades

		# of Wins	29402	# of Losses	9487	# of Cancelled/Expired	58
Gross Profit	\$ 50814.99	Gross Loss	\$ -24154.91	Average Win	\$ 1.73	Average Loss	\$ -2.55
Largest Win	\$ 220.99	Largest Loss	\$ -105.76	Max Consec Wins	58	Max Consec Losses	10
Avg Consec Wins	4.87	Avg Consec Loss	1.58	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS



Report generated by Quant Analyzer