

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

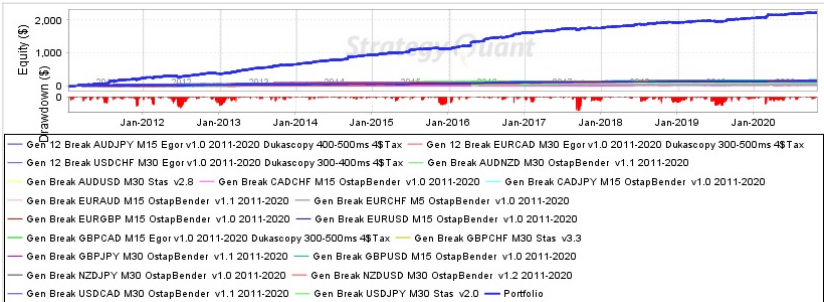
TOTAL PROFIT

\$ 2222.01

PROFIT IN PIPS 27489.3 PIPS  
YRLY AVG PROFIT \$ 225.98  
YRLY AVG % RET 0.12 %  
CAGR 0.12 %

|                   |         |              |        |                  |          |                   |          |               |         |
|-------------------|---------|--------------|--------|------------------|----------|-------------------|----------|---------------|---------|
| # OF TRADES       | 5515    | SHARPE RATIO | 0      | PROFIT FACTOR    | 2.01     | RETURN / DD RATIO | 47.48    | WINNING %     | 82.23 % |
| DRAWDOWN          | \$ 46.8 | % DRAWDOWN   | 0.02 % | DAILY AVG PROFIT | \$ 1.11  | MTHLY AVG PROFIT  | \$ 18.83 | AVERAGE TRADE | \$ 1.2  |
| ANNUAL% / MAX DD% | 5.82    | R EXPECTANCY | 0.18 R | R EXP SCORE      | 100.44 R | SQN               | 16.13    | SQN SCORE     | 13.48   |

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

| #   | Name                                                                   | Symbol                                                                 | Timeframe | Net Profit (\$) | Net Profit (pips) | # of Trades | Sharpe Ratio | Profit Factor |
|-----|------------------------------------------------------------------------|------------------------------------------------------------------------|-----------|-----------------|-------------------|-------------|--------------|---------------|
| S2  | Gen 12 Break AUDJPY M15 Egor v1.0 2011-2020 Dukascopy 400-500ms 4\$Tax | Gen 12 Break AUDJPY M15 Egor v1.0 2011-2020 Dukascopy 400-500ms 4\$Tax | unknown   | \$ 157.45       | 1795.7 pips       | 233         | 0.44         | 2.81          |
| S3  | Gen 12 Break EURCAD M30 Egor v1.0 2011-2020 Dukascopy 300-500ms 4\$Tax | Gen 12 Break EURCAD M30 Egor v1.0 2011-2020 Dukascopy 300-500ms 4\$Tax | unknown   | \$ 170.47       | 2589.1 pips       | 433         | 0            | 1.88          |
| S4  | Gen 12 Break USDCHF M30 Egor v1.0 2011-2020 Dukascopy 300-400ms 4\$Tax | Gen 12 Break USDCHF M30 Egor v1.0 2011-2020 Dukascopy 300-400ms 4\$Tax | unknown   | \$ 129.66       | 1302.1 pips       | 267         | 0            | 2.67          |
| S5  | Gen Break AUDNZD M30 OstopBender v1.1 2011-2020                        | Gen Break AUDNZD M30 OstopBender v1.1 2011-2020                        | unknown   | \$ 70.54        | 1302.7 pips       | 310         | 0            | 1.81          |
| S6  | Gen Break AUDUSD M30 Stas v2.8                                         | Gen Break AUDUSD M30 Stas v2.8                                         | unknown   | \$ 100.96       | 1185.1 pips       | 307         | 0            | 1.84          |
| S7  | Gen Break CADCHF M15 OstopBender v1.0 2011-2020                        | Gen Break CADCHF M15 OstopBender v1.0 2011-2020                        | unknown   | \$ 25.77        | 318.8 pips        | 162         | 0            | 1.4           |
| S8  | Gen Break CADJPY M15 OstopBender v1.0 2011-2020                        | Gen Break CADJPY M15 OstopBender v1.0 2011-2020                        | unknown   | \$ 68.95        | 888.3 pips        | 292         | 0            | 1.34          |
| S9  | Gen Break EURAUD M15 OstopBender v1.1 2011-2020                        | Gen Break EURAUD M15 OstopBender v1.1 2011-2020                        | unknown   | \$ 133.01       | 2227.5 pips       | 328         | 0            | 1.73          |
| S10 | Gen Break EURCHF M5 OstopBender v1.0 2011-2020                         | Gen Break EURCHF M5 OstopBender v1.0 2011-2020                         | unknown   | \$ 158.93       | 1639.7 pips       | 287         | 0.64         | 3.57          |
| S11 | Gen Break EURGBP M15 OstopBender v1.0 2011-2020                        | Gen Break EURGBP M15 OstopBender v1.0 2011-2020                        | unknown   | \$ 125.46       | 1170.1 pips       | 390         | 0            | 1.83          |
| S12 | Gen Break EURUSD M15 OstopBender v1.0 2011-2020                        | Gen Break EURUSD M15 OstopBender v1.0 2011-2020                        | unknown   | \$ 75.68        | 869.5 pips        | 193         | 0            | 2.27          |
| S13 | Gen Break GBPCAD M15 Egor v1.0 2011-2020 Dukascopy 300-500ms 4\$Tax    | Gen Break GBPCAD M15 Egor v1.0 2011-2020 Dukascopy 300-500ms 4\$Tax    | unknown   | \$ 130.82       | 1945.6 pips       | 244         | 0.45         | 2.3           |
| S14 | Gen Break GBPCHF M30 Stas v3.3                                         | Gen Break GBPCHF M30 Stas v3.3                                         | unknown   | \$ 106.06       | 1074.1 pips       | 176         | 0.45         | 2.05          |
| S15 | Gen Break GBPJPY M30 OstopBender v1.1 2011-2020                        | Gen Break GBPJPY M30 OstopBender v1.1 2011-2020                        | unknown   | \$ 121.42       | 1442.2 pips       | 253         | 0            | 1.88          |
| S16 | Gen Break GBPUUSD M15 OstopBender v1.0 2011-2020                       | Gen Break GBPUUSD M15 OstopBender v1.0 2011-2020                       | unknown   | \$ 183.91       | 2125.9 pips       | 440         | 0            | 2.01          |
| S17 | Gen Break NZDJPY M30 OstopBender v1.0 2011-2020                        | Gen Break NZDJPY M30 OstopBender v1.0 2011-2020                        | unknown   | \$ 54.32        | 715.5 pips        | 232         | 0            | 1.54          |
| S18 | Gen Break NZDUSD M30 OstopBender v1.2 2011-2020                        | Gen Break NZDUSD M30 OstopBender v1.2 2011-2020                        | unknown   | \$ 163.42       | 1851 pips         | 433         | 0            | 2.08          |
| S19 | Gen Break USDCAD M30 OstopBender v1.1 2011-2020                        | Gen Break USDCAD M30 OstopBender v1.1 2011-2020                        | unknown   | \$ 84.87        | 1196.3 pips       | 226         | 0            | 3.89          |
| S20 | Gen Break USDJPY M30 Stas v2.0                                         | Gen Break USDJPY M30 Stas v2.0                                         | unknown   | \$ 160.31       | 1850.1 pips       | 309         | 0.51         | 2.42          |

| #   | Name                                                                   | Return / DD Ratio | Winning % | Drawdown | % Drawdown | Yearly avg. profit | Monthly avg. profit | Daily avg. profit |
|-----|------------------------------------------------------------------------|-------------------|-----------|----------|------------|--------------------|---------------------|-------------------|
| S2  | Gen 12 Break AUDJPY M15 Egor v1.0 2011-2020 Dukascopy 400-500ms 4\$Tax | 17.42             | 81.55 %   | \$ 9.04  | 0.09 %     | \$ 18              | \$ 1.5              | \$ 0.26           |
| S3  | Gen 12 Break EURCAD M30 Egor v1.0 2011-2020 Dukascopy 300-500ms 4\$Tax | 11.53             | 79.45 %   | \$ 14.79 | 0.15 %     | \$ 17.34           | \$ 1.44             | \$ 0.14           |
| S4  | Gen 12 Break USDCHF M30 Egor v1.0 2011-2020 Dukascopy 300-400ms 4\$Tax | 10.92             | 87.27 %   | \$ 11.87 | 0.12 %     | \$ 14.28           | \$ 1.19             | \$ 0.15           |
| S5  | Gen Break AUDNZD M30 OstopBender v1.1 2011-2020                        | 10.42             | 84.19 %   | \$ 6.77  | 0.07 %     | \$ 7.62            | \$ 0.64             | \$ 0.09           |
| S6  | Gen Break AUDUSD M30 Stas v2.8                                         | 8.38              | 84.69 %   | \$ 12.05 | 0.12 %     | \$ 10.62           | \$ 0.89             | \$ 0.11           |
| S7  | Gen Break CADCHF M15 OstopBender v1.0 2011-2020                        | 1.88              | 68.52 %   | \$ 13.72 | 0.14 %     | \$ 3.88            | \$ 0.32             | \$ 0.04           |
| S8  | Gen Break CADJPY M15 OstopBender v1.0 2011-2020                        | 2.39              | 71.23 %   | \$ 28.89 | 0.29 %     | \$ 7.2             | \$ 0.6              | \$ 0.08           |
| S9  | Gen Break EURAUD M15 OstopBender v1.1 2011-2020                        | 9.81              | 77.13 %   | \$ 13.56 | 0.13 %     | \$ 13.87           | \$ 1.16             | \$ 0.12           |
| S10 | Gen Break EURCHF M5 OstopBender v1.0 2011-2020                         | 16.54             | 84.67 %   | \$ 9.61  | 0.09 %     | \$ 16.75           | \$ 1.39             | \$ 0.16           |
| S11 | Gen Break EURGBP M15 OstopBender v1.0 2011-2020                        | 8.35              | 79.74 %   | \$ 15.02 | 0.15 %     | \$ 12.97           | \$ 1.08             | \$ 0.11           |
| S12 | Gen Break EURUSD M15 OstopBender v1.0 2011-2020                        | 11.43             | 84.97 %   | \$ 6.62  | 0.07 %     | \$ 9.79            | \$ 0.81             | \$ 0.17           |
| S13 | Gen Break GBPCAD M15 Egor v1.0 2011-2020 Dukascopy 300-500ms 4\$Tax    | 8.88              | 78.69 %   | \$ 14.74 | 0.15 %     | \$ 15.83           | \$ 1.32             | \$ 0.16           |
| S14 | Gen Break GBPCHF M30 Stas v3.3                                         | 11.47             | 76.7 %    | \$ 9.25  | 0.09 %     | \$ 13.67           | \$ 1.14             | \$ 0.21           |
| S15 | Gen Break GBPJPY M30 OstopBender v1.1 2011-2020                        | 9.38              | 84.58 %   | \$ 12.94 | 0.13 %     | \$ 13.25           | \$ 1.1              | \$ 0.18           |
| S16 | Gen Break GBPUUSD M15 OstopBender v1.0 2011-2020                       | 15.48             | 81.14 %   | \$ 11.88 | 0.12 %     | \$ 18.86           | \$ 1.57             | \$ 0.14           |
| S17 | Gen Break NZDJPY M30 OstopBender v1.0 2011-2020                        | 6.08              | 83.62 %   | \$ 8.94  | 0.09 %     | \$ 6.1             | \$ 0.51             | \$ 0.07           |
| S18 | Gen Break NZDUSD M30 OstopBender v1.2 2011-2020                        | 13.99             | 87.3 %    | \$ 11.68 | 0.12 %     | \$ 16.76           | \$ 1.4              | \$ 0.13           |
| S19 | Gen Break USDCAD M30 OstopBender v1.1 2011-2020                        | 13.26             | 93.81 %   | \$ 6.4   | 0.06 %     | \$ 9.69            | \$ 0.81             | \$ 0.15           |
| S20 | Gen Break USDJPY M30 Stas v2.0                                         | 13.24             | 89 %      | \$ 12.11 | 0.12 %     | \$ 16.87           | \$ 1.41             | \$ 0.17           |

MONTHLY PERFORMANCE (\$)

| Year | Jan   | Feb   | Mar   | Apr    | May   | Jun    | Jul   | Aug   | Sep   | Oct   | Nov    | Dec    | YTD    |
|------|-------|-------|-------|--------|-------|--------|-------|-------|-------|-------|--------|--------|--------|
| 2020 | 21.38 | 30.87 | 42.14 | -2.79  | 21.49 | 15.87  | 9.89  | 15.22 | 6.1   | 2.13  | 0      | 0      | 162.3  |
| 2019 | 6.88  | 18.74 | 18.38 | 4.89   | 9.93  | -28.08 | -1.48 | 61.79 | 5.24  | 12.58 | 20.65  | 5.77   | 135.29 |
| 2018 | 25.91 | 4.52  | 17.62 | 10.24  | 12.51 | 43.26  | -6.86 | 24.72 | 11.6  | 13.47 | 11.03  | -8.03  | 159.99 |
| 2017 | 4.84  | 24.45 | 23    | 1.21   | 27.19 | 37.42  | 17.54 | 3.84  | 2.37  | 8.99  | -6.44  | 9.02   | 153.43 |
| 2016 | 34.31 | 33.71 | 6.49  | 125.98 | 19.91 | 68.44  | 33.3  | 21.87 | 13.9  | 29.19 | 54.6   | 32.85  | 474.55 |
| 2015 | 24.3  | 15.5  | 22.12 | 0.87   | 15.73 | 66.69  | 29.89 | 2.03  | 14.42 | 18.51 | -22.95 | 7.83   | 194.94 |
| 2014 | 32.04 | 5.67  | 39.05 | 21.49  | 20.32 | 15.62  | 5.22  | 30.39 | 63.31 | 17.19 | 22.48  | 13.19  | 285.97 |
| 2013 | 27.24 | 23.13 | 37.24 | 30.26  | 29.93 | 31.35  | 9.84  | 14.47 | 47.92 | 13.78 | 0.15   | 21.71  | 287.02 |
| 2012 | 16.79 | 19.16 | 13.16 | 14.77  | -4.4  | -18.63 | 23.73 | 38.47 | 10.8  | 25.53 | 12.77  | -27.25 | 124.9  |
| 2011 | 2.38  | 24.81 | 4.74  | 16.42  | 14.61 | -2.62  | 84.51 | 16.99 | 25.72 | 7.18  | -9.31  | 58.19  | 243.62 |

STATS

| Strategy           |      |                             |         |                            |              |
|--------------------|------|-----------------------------|---------|----------------------------|--------------|
| Wins/Losses Ratio  | 4.63 | Payout Ratio (Avg Win/Loss) | 0.43    | Average # of Bars in Trade | 0            |
| AHPR               | 0    | Z-Score                     | -13.68  | Z-Probability              | 99.9 %       |
| Expectancy         | 0.4  | Deviation                   | \$ 2.02 | Exposure                   | -999999999 % |
| Stagnation in Days | 99   | Stagnation in %             | 2.76 %  |                            |              |

Trades

|                 |           |                 |             |                       |         |                         |          |
|-----------------|-----------|-----------------|-------------|-----------------------|---------|-------------------------|----------|
|                 |           | # of Wins       | 4535        | # of Losses           | 980     | # of Cancelled/Expired  | 0        |
| Gross Profit    | \$ 4424.7 | Gross Loss      | \$ -2202.69 | Average Win           | \$ 0.98 | Average Loss            | \$ -2.25 |
| Largest Win     | \$ 18.83  | Largest Loss    | \$ -12.05   | Max Consec Wins       | 55      | Max Consec Losses       | 7        |
| Avg Consec Wins | 6.87      | Avg Consec Loss | 1.48        | Avg # of Bars in Wins | 0       | Avg # of Bars in Losses | 0        |

CHARTS



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