

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 5139.86

PROFIT IN PIPS 12558.5 PIPS

YRLY AVG PROFIT \$ 856.63

YRLY AVG % RET 90.65 %

CAGR 30.48 %

OF TRADES

7869

SHARPE RATIO

0.06

PROFIT FACTOR

1.57

RETURN / DD RATIO

11.51

WINNING %

78.47 %

DRAWDOWN

\$ 446.71

% DRAWDOWN

20.79 %

DAILY AVG PROFIT

\$ 2.61

MTHLY AVG PROFIT

\$ 71.39

AVERAGE TRADE

\$ 2.95

ANNUAL% / MAX DD%

1.47

R EXPECTANCY

0.12 R

R EXP SCORE

160.72 R

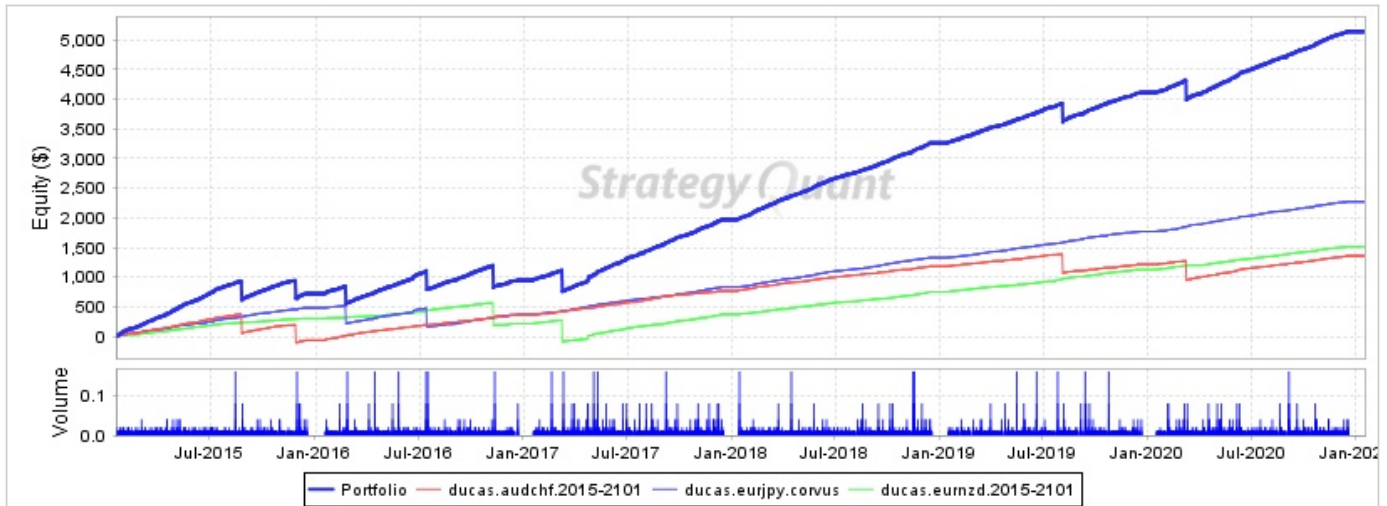
SQN

6.98

SQN SCORE

26.31

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	ducas.audchf.2015-2101	ducas.audchf.2015-2101	unknown	\$ 1357.53	2864.9 pips	2241	0.05	1.41
S3	ducas.eurjpy.corvus	ducas.eurjpy.corvus	unknown	\$ 2271.13	6628.5 pips	2856	0.08	1.79
S4	ducas.eurnzd.2015-2101	ducas.eurnzd.2015-2101	unknown	\$ 1511.2	3065.1 pips	2772	0.05	1.53
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	ducas.audchf.2015-2101	2.86	77.02 %	\$ 475	69.2 %	\$ 232.69	\$ 19.39	\$ 0.74
S3	ducas.eurjpy.corvus	6.28	79.48 %	\$ 361.61	43.53 %	\$ 389.34	\$ 32.44	\$ 1.35
S4	ducas.eurnzd.2015-2101	2.33	78.61 %	\$ 649.25	73.97 %	\$ 266.65	\$ 22.22	\$ 1.04

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	-0.07	0	0	0	0	0	0	0	0	0	0	0	-0.07
2020	52.56	-16.85	-59.52	122.1	151.62	142.81	125.62	-64.96	284.42	122.8	115.73	52.48	1028.81
2019	64.73	89.41	104.13	80.92	118.46	89.39	-32.96	-49.67	122.25	116.71	90.11	55.19	848.67
2018	147.12	130.35	133.49	103.02	138.26	109.82	84.94	74.15	112.06	123.03	129.57	74.46	1360.27
2017	59.99	83.67	-221.33	88.05	226.67	133.16	96.58	157.5	108.47	104.05	163.82	-43.39	957.24
2016	57.29	-200.31	112.35	115.32	110.8	139.11	-210	92.8	128.12	103.25	-275.65	50.89	223.97
2015	93.66	99.06	134.24	124.6	138.5	150.92	125.2	-210.72	116.32	115.63	-267.72	101.28	720.97

STATS

Strategy

Wins/Losses Ratio	3.65	Payout Ratio (Avg Win/Loss)	0.43	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-6.01	Z-Probability	0 %
Expectancy	0.65	Deviation	\$ 8.61	Exposure	-999999999 %
Stagnation in Days	210	Stagnation in %	9.58 %		

Trades

		# of Wins	6175	# of Losses	1694	# of Cancelled/Expired	0
Gross Profit	\$ 14177.02	Gross Loss	\$ -9037.16	Average Win	\$ 2.3	Average Loss	\$ -5.33
Largest Win	\$ 115.76	Largest Loss	\$ -131.71	Max Consec Wins	28	Max Consec Losses	6
Avg Consec Wins	4.98	Avg Consec Loss	1.37	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

