

# QUANT ANALYZER PORTFOLIO REPORT

## Portfolio

### TOTAL PROFIT

**\$ 5647.3**

PROFIT IN PIPS 56473000 PIPS

YRLY AVG PROFIT \$ 664.37

YRLY AVG % RET 0.18 %

CAGR 0.17 %

### # OF TRADES

**12322**

### SHARPE RATIO

**0**

### PROFIT FACTOR

**1.82**

### RETURN / DD RATIO

**106.49**

### WINNING %

**55.82 %**

### DRAWDOWN

**\$ 53.03**

### % DRAWDOWN

**0.01 %**

### DAILY AVG PROFIT

**\$ 1.83**

### MTHLY AVG PROFIT

**\$ 55.37**

### AVERAGE TRADE

**\$ 0.46**

### ANNUAL% / MAX DD%

**17.31**

### R EXPECTANCY

**0.36 R**

### R EXP SCORE

**523.12 R**

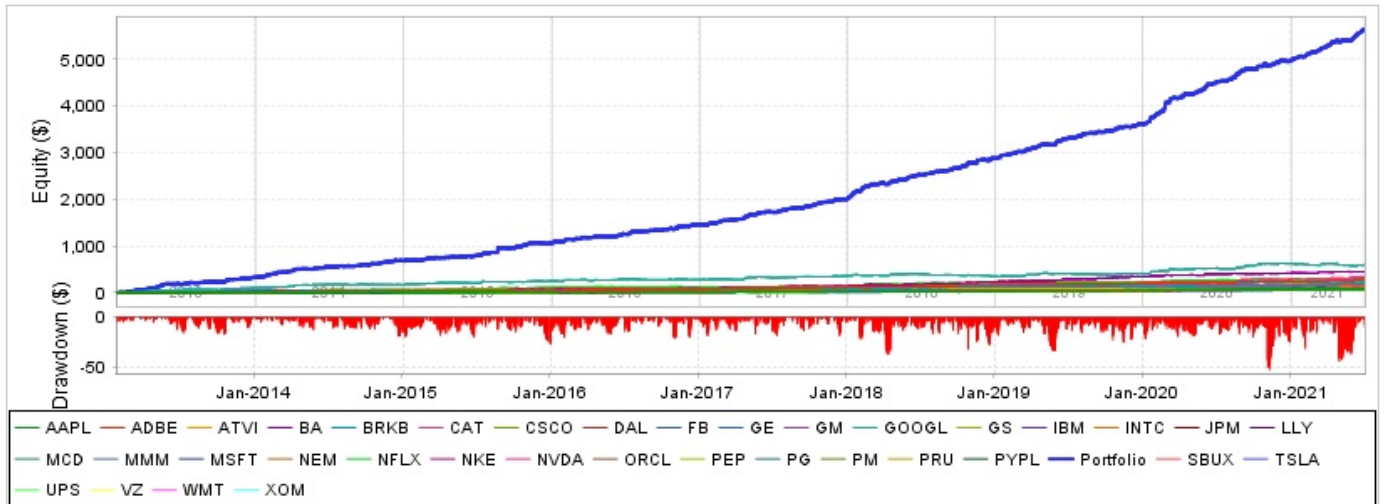
### SON

**19.25**

### SON SCORE

**25.44**

generated by Quant Analyzer



## STRATEGIES IN PORTFOLIO

| #   | Name  | Symbol | Timeframe | Net Profit (\$) | Net Profit (pips) | # of Trades | Sharpe Ratio | Profit Factor |
|-----|-------|--------|-----------|-----------------|-------------------|-------------|--------------|---------------|
| S2  | AAPL  | AAPL   | unknown   | \$ 74.47        | 744700 pips       | 281         | 0            | 2.11          |
| S3  | ADBE  | ADBE   | unknown   | \$ 288.47       | 2884700 pips      | 375         | 0.29         | 1.77          |
| S4  | ATVI  | ATVI   | unknown   | \$ 93.83        | 938300 pips       | 457         | 0            | 1.69          |
| S5  | BA    | BA     | unknown   | \$ 445.97       | 4459700 pips      | 631         | 0.32         | 2.12          |
| S6  | BRKB  | BRKB   | unknown   | \$ 202.18       | 2021800 pips      | 280         | 0.36         | 1.85          |
| S7  | CAT   | CAT    | unknown   | \$ 172.75       | 1727500 pips      | 446         | 0            | 1.63          |
| S8  | CSCO  | CSCO   | unknown   | \$ 68.1         | 681000 pips       | 125         | 0.74         | 3.23          |
| S9  | DAL   | DAL    | unknown   | \$ 97.94        | 979400 pips       | 462         | 0            | 1.65          |
| S10 | FB    | FB     | unknown   | \$ 113.21       | 1132100 pips      | 506         | 0            | 1.52          |
| S11 | GE    | GE     | unknown   | \$ 49.65        | 496500 pips       | 130         | 0            | 2.97          |
| S12 | GM    | GM     | unknown   | \$ 87.54        | 875400 pips       | 227         | 0            | 1.94          |
| S13 | GOOGL | GOOGL  | unknown   | \$ 594.53       | 5945300 pips      | 534         | 0.16         | 1.65          |
| S14 | GS    | GS     | unknown   | \$ 217.36       | 2173600 pips      | 461         | 0            | 1.96          |
| S15 | IBM   | IBM    | unknown   | \$ 158.23       | 1582300 pips      | 356         | 0            | 1.56          |
| S16 | INTC  | INTC   | unknown   | \$ 76.64        | 766400 pips       | 326         | 0            | 1.89          |
| S17 | JPM   | JPM    | unknown   | \$ 157.78       | 1577800 pips      | 440         | 0            | 1.71          |
| S18 | LLY   | LLY    | unknown   | \$ 124.02       | 1240200 pips      | 336         | 0            | 1.65          |
| S19 | MCD   | MCD    | unknown   | \$ 150.19       | 1501900 pips      | 248         | 0.43         | 1.89          |
| S20 | MMM   | MMM    | unknown   | \$ 120.85       | 1208500 pips      | 424         | 0            | 1.76          |
| S21 | MSFT  | MSFT   | unknown   | \$ 131.68       | 1316800 pips      | 262         | 0            | 1.98          |
| S22 | NEM   | NEM    | unknown   | \$ 77.35        | 773500 pips       | 396         | 0            | 1.89          |
| S23 | NFLX  | NFLX   | unknown   | \$ 280.5        | 2805000 pips      | 306         | 0.23         | 1.65          |
| S24 | NKE   | NKE    | unknown   | \$ 124.95       | 1249500 pips      | 231         | 0.47         | 1.99          |
| S25 | NVDA  | NVDA   | unknown   | \$ 327.99       | 3279900 pips      | 411         | 0.29         | 2.07          |

|     |      |      |         |           |              |     |      |      |
|-----|------|------|---------|-----------|--------------|-----|------|------|
| S26 | ORCL | ORCL | unknown | \$ 69.5   | 695000 pips  | 378 | 0    | 1.64 |
| S27 | PEP  | PEP  | unknown | \$ 86.22  | 862200 pips  | 317 | 0    | 1.67 |
| S28 | PG   | PG   | unknown | \$ 97.36  | 973600 pips  | 289 | 0    | 1.78 |
| S29 | PM   | PM   | unknown | \$ 67.81  | 678100 pips  | 479 | 0    | 1.77 |
| S30 | PRU  | PRU  | unknown | \$ 94.45  | 944500 pips  | 485 | 0    | 1.88 |
| S31 | PYPL | PYPL | unknown | \$ 163.43 | 1634300 pips | 238 | 0.37 | 2.15 |
| S32 | SBUX | SBUX | unknown | \$ 71.21  | 712100 pips  | 388 | 0    | 1.71 |
| S33 | TSLA | TSLA | unknown | \$ 297.7  | 2977000 pips | 174 | 0.29 | 1.95 |
| S34 | UPS  | UPS  | unknown | \$ 127.47 | 1274700 pips | 306 | 0    | 1.66 |
| S35 | VZ   | VZ   | unknown | \$ 62.22  | 622200 pips  | 145 | 0    | 2.04 |
| S36 | WMT  | WMT  | unknown | \$ 142.25 | 1422500 pips | 283 | 0    | 2.16 |
| S37 | XOM  | XOM  | unknown | \$ 131.5  | 1315000 pips | 189 | 0.49 | 2.38 |

| #   | Name  | Return / DD Ratio | Winning % | Drawdown | % Drawdown | Yearly avg. profit | Monthly avg. profit | Daily avg. profit |
|-----|-------|-------------------|-----------|----------|------------|--------------------|---------------------|-------------------|
| S2  | AAPL  | 17.12             | 48.04 %   | \$ 4.35  | 0.04 %     | \$ 9.03            | \$ 0.75             | \$ 0.05           |
| S3  | ADBE  | 12.96             | 70.93 %   | \$ 22.26 | 0.22 %     | \$ 33.97           | \$ 2.83             | \$ 0.17           |
| S4  | ATVI  | 16.55             | 57.11 %   | \$ 5.67  | 0.06 %     | \$ 11.04           | \$ 0.92             | \$ 0.05           |
| S5  | BA    | 24.91             | 54.36 %   | \$ 17.9  | 0.18 %     | \$ 52.5            | \$ 4.37             | \$ 0.37           |
| S6  | BRKB  | 14.28             | 70.71 %   | \$ 14.16 | 0.14 %     | \$ 24.26           | \$ 2.02             | \$ 0.11           |
| S7  | CAT   | 16.97             | 57.4 %    | \$ 10.18 | 0.1 %      | \$ 20.54           | \$ 1.71             | \$ 0.12           |
| S8  | CSCO  | 20.09             | 90.4 %    | \$ 3.39  | 0.03 %     | \$ 10.72           | \$ 0.9              | \$ 0.04           |
| S9  | DAL   | 18.87             | 52.81 %   | \$ 5.19  | 0.05 %     | \$ 11.52           | \$ 0.96             | \$ 0.07           |
| S10 | FB    | 8.82              | 31.82 %   | \$ 12.83 | 0.13 %     | \$ 13.32           | \$ 1.11             | \$ 0.11           |
| S11 | GE    | 17.36             | 84.62 %   | \$ 2.86  | 0.03 %     | \$ 5.91            | \$ 0.49             | \$ 0.02           |
| S12 | GM    | 14.14             | 69.16 %   | \$ 6.19  | 0.06 %     | \$ 10.32           | \$ 0.86             | \$ 0.04           |
| S13 | GOOGL | 7.96              | 43.63 %   | \$ 74.68 | 0.7 %      | \$ 70.68           | \$ 5.89             | \$ 0.73           |
| S14 | GS    | 20.49             | 20.61 %   | \$ 10.61 | 0.11 %     | \$ 25.8            | \$ 2.15             | \$ 0.21           |
| S15 | IBM   | 11.86             | 66.85 %   | \$ 13.34 | 0.13 %     | \$ 18.99           | \$ 1.58             | \$ 0.11           |
| S16 | INTC  | 21.59             | 74.85 %   | \$ 3.55  | 0.04 %     | \$ 9.03            | \$ 0.75             | \$ 0.05           |
| S17 | JPM   | 12.23             | 80.45 %   | \$ 12.9  | 0.13 %     | \$ 18.55           | \$ 1.55             | \$ 0.08           |
| S18 | LLY   | 11.7              | 56.85 %   | \$ 10.6  | 0.1 %      | \$ 15.02           | \$ 1.25             | \$ 0.09           |
| S19 | MCD   | 12.1              | 77.82 %   | \$ 12.41 | 0.12 %     | \$ 17.66           | \$ 1.47             | \$ 0.08           |
| S20 | MMM   | 13.5              | 35.61 %   | \$ 8.95  | 0.09 %     | \$ 15.25           | \$ 1.27             | \$ 0.14           |
| S21 | MSFT  | 15.17             | 41.22 %   | \$ 8.68  | 0.09 %     | \$ 16.1            | \$ 1.34             | \$ 0.07           |
| S22 | NEM   | 17.95             | 38.89 %   | \$ 4.31  | 0.04 %     | \$ 9.09            | \$ 0.76             | \$ 0.06           |
| S23 | NFLX  | 8.49              | 55.23 %   | \$ 33.03 | 0.32 %     | \$ 33.66           | \$ 2.81             | \$ 0.2            |
| S24 | NKE   | 14.22             | 60.61 %   | \$ 8.79  | 0.09 %     | \$ 14.86           | \$ 1.24             | \$ 0.06           |
| S25 | NVDA  | 21.11             | 44.28 %   | \$ 15.54 | 0.15 %     | \$ 38.59           | \$ 3.22             | \$ 0.18           |
| S26 | ORCL  | 8.94              | 71.43 %   | \$ 7.77  | 0.08 %     | \$ 8.19            | \$ 0.68             | \$ 0.03           |
| S27 | PEP   | 8.13              | 88.64 %   | \$ 10.6  | 0.11 %     | \$ 10.35           | \$ 0.86             | \$ 0.05           |
| S28 | PG    | 14.13             | 70.59 %   | \$ 6.89  | 0.07 %     | \$ 11.56           | \$ 0.96             | \$ 0.05           |
| S29 | PM    | 14.16             | 40.29 %   | \$ 4.79  | 0.05 %     | \$ 8.14            | \$ 0.68             | \$ 0.08           |
| S30 | PRU   | 14.6              | 35.46 %   | \$ 6.47  | 0.06 %     | \$ 11.45           | \$ 0.95             | \$ 0.13           |
| S31 | PYPL  | 14.76             | 51.26 %   | \$ 11.07 | 0.11 %     | \$ 27.6            | \$ 2.3              | \$ 0.14           |
| S32 | SBUX  | 14.3              | 56.7 %    | \$ 4.98  | 0.05 %     | \$ 8.63            | \$ 0.72             | \$ 0.05           |
| S33 | TSLA  | 6.56              | 60.34 %   | \$ 45.41 | 0.45 %     | \$ 35.31           | \$ 2.95             | \$ 0.12           |
| S34 | UPS   | 11.46             | 40.85 %   | \$ 11.12 | 0.11 %     | \$ 15              | \$ 1.25             | \$ 0.07           |
| S35 | VZ    | 8.49              | 83.45 %   | \$ 7.33  | 0.07 %     | \$ 7.41            | \$ 0.62             | \$ 0.02           |
| S36 | WMT   | 23.36             | 73.5 %    | \$ 6.09  | 0.06 %     | \$ 17.43           | \$ 1.45             | \$ 0.09           |
| S37 | XOM   | 15.34             | 85.19 %   | \$ 8.57  | 0.08 %     | \$ 15.95           | \$ 1.33             | \$ 0.06           |

MONTHLY PERFORMANCE (\$)

| Year | Jan    | Feb    | Mar    | Apr    | May   | Jun    | Jul   | Aug    | Sep   | Oct    | Nov   | Dec   | YTD     |
|------|--------|--------|--------|--------|-------|--------|-------|--------|-------|--------|-------|-------|---------|
| 2021 | 82.22  | 103.96 | 109.94 | 105.95 | 24.53 | 229.37 | 12.52 | 0      | 0     | 0      | 0     | 0     | 668.49  |
| 2020 | 166.07 | 292.95 | 100.82 | 89.42  | 92.56 | 129.27 | 78.28 | 168.59 | 53.53 | 119.91 | 27.21 | 43.98 | 1362.59 |
| 2019 | 74.13  | 67.79  | 52.18  | 100.01 | 9.92  | 114.29 | 48.93 | 68.17  | 28.85 | 76.35  | 38.39 | 58.19 | 737.2   |
| 2018 | 173.58 | 124.82 | 58.33  | 34.79  | 60.06 | 76.99  | 40.73 | 45.53  | 52.59 | 116.82 | 65.18 | 32.79 | 882.21  |
| 2017 | 20.1   | 52.4   | 20.39  | 76.81  | 71.41 | 19.47  | 47.81 | 47.36  | 32.16 | 77.82  | 37.52 | 31.42 | 534.67  |
| 2016 | 30.87  | 48.34  | 33.52  | 39.38  | -5.3  | 42.52  | 63.53 | 15.39  | 11.63 | 17.4   | 67.7  | 40.01 | 404.99  |
| 2015 | 9.86   | 29.46  | 20.7   | 16.33  | 12.55 | 19.72  | 51.12 | 113.44 | 4.75  | 65.29  | 40.25 | -7.43 | 376.04  |
| 2014 | 50.01  | 61.6   | 23.39  | 51.74  | 11.97 | 33.85  | 16.72 | -4.54  | 31.27 | 15.7   | 44.33 | 24.4  | 360.44  |
| 2013 | -2.81  | 22.13  | 38.09  | 48.26  | 74.88 | 0.6    | 28.3  | 16.7   | -3.13 | 54.99  | 18.2  | 24.46 | 320.67  |

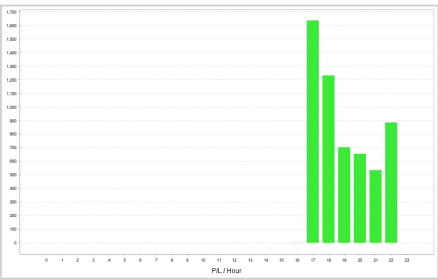
STATS

| Strategy           |      |                             |              |
|--------------------|------|-----------------------------|--------------|
| Wins/Losses Ratio  | 1.26 | Payout Ratio (Avg Win/Loss) | 1.44         |
| AHPR               | 0    | Z-Score                     | -6.1         |
| Expectancy         | 0.46 | Deviation                   | \$ 2.64      |
| Stagnation in Days | 74   | Stagnation in %             | 2.4 %        |
|                    |      | Average # of Bars in Trade  | 0            |
|                    |      | Z-Probability               | 0 %          |
|                    |      | Exposure                    | -999999999 % |

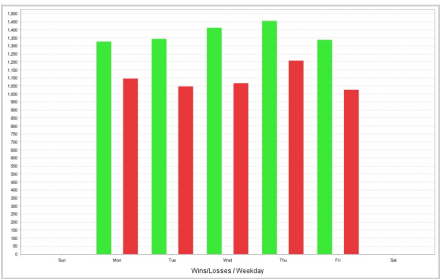
| Trades          |            |                         |            |
|-----------------|------------|-------------------------|------------|
|                 |            | # of Wins               | 6878       |
|                 |            | # of Losses             | 5444       |
|                 |            | # of Cancelled/Expired  | 0          |
| Gross Profit    | \$ 12565.9 | Gross Loss              | \$ -6918.6 |
| Largest Win     | \$ 35.24   | Largest Loss            | \$ -41.02  |
| Avg Consec Wins | 2.39       | Avg Consec Loss         | 1.89       |
|                 |            | Average Win             | \$ 1.83    |
|                 |            | Average Loss            | \$ -1.27   |
|                 |            | Max Consec Wins         | 17         |
|                 |            | Max Consec Losses       | 14         |
|                 |            | Avg # of Bars in Wins   | 0          |
|                 |            | Avg # of Bars in Losses | 0          |

CHARTS

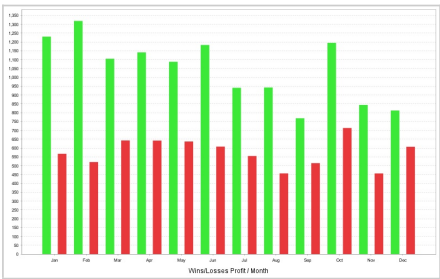




P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month