

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 8594.27

PROFIT IN PIPS 93156.4 PIPS
YRLY AVG PROFIT \$ 741.95
YRLY AVG % RET 1.24 %
CAGR 1.12 %

OF TRADES

10407

SHARPE RATIO

0

PROFIT FACTOR

2.4

RETURN / DD RATIO

67.76

WINNING %

83.31 %

DRAWDOWN

\$ 126.84

% DRAWDOWN

0.21 %

DAILY AVG PROFIT

\$ 2.65

MTHLY AVG PROFIT

\$ 61.83

AVERAGE TRADE

\$ 0.83

ANNUAL% / MAX DD% R EXPECTANCY

5.34

R EXPECTANCY

0.23 R

R EXP SCORE

209 R

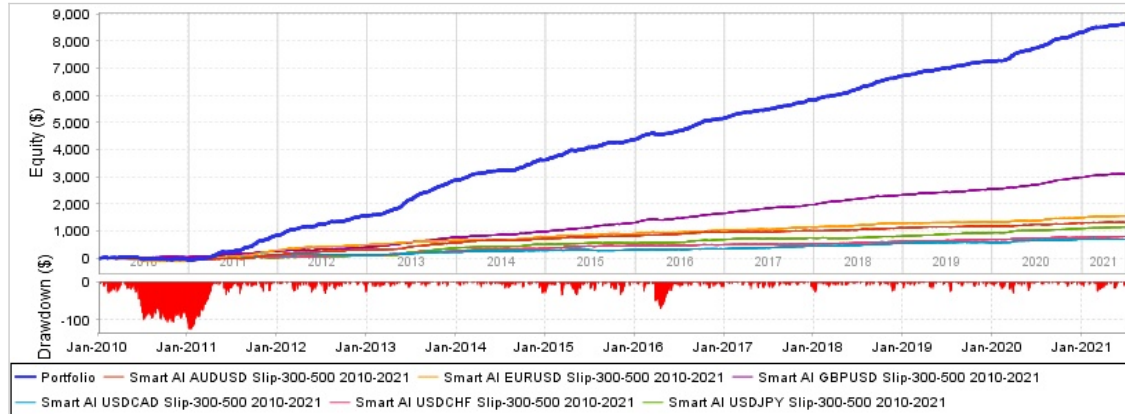
SQN

30.75

SQN SCORE

30.31

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Smart AI AUDUSD Slip-300-500 2010-2021	Smart AI AUDUSD Slip-300-500 2010-2021	unknown	\$ 1305.06	13877.7 pips	1633	0.38	2.33
S3	Smart AI EURUSD Slip-300-500 2010-2021	Smart AI EURUSD Slip-300-500 2010-2021	unknown	\$ 1550.95	16565.2 pips	1818	0.38	2.41
S4	Smart AI GBPUSD Slip-300-500 2010-2021	Smart AI GBPUSD Slip-300-500 2010-2021	unknown	\$ 3099.53	32290.7 pips	2575	0.45	3.88
S5	Smart AI USDCAD Slip-300-500 2010-2021	Smart AI USDCAD Slip-300-500 2010-2021	unknown	\$ 698.24	9375.6 pips	1410	0	1.82
S6	Smart AI USDCHF Slip-300-500 2010-2021	Smart AI USDCHF Slip-300-500 2010-2021	unknown	\$ 799.47	8365.3 pips	1476	0.33	1.68
S7	Smart AI USDJPY Slip-300-500 2010-2021	Smart AI USDJPY Slip-300-500 2010-2021	unknown	\$ 1141.02	12681.9 pips	1495	0.36	2.17
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Smart AI AUDUSD Slip-300-500 2010-2021	18.42	82.49 %	\$ 70.86	0.71 %	\$ 113.45	\$ 9.46	\$ 0.76
S3	Smart AI EURUSD Slip-300-500 2010-2021	13.63	83.55 %	\$ 113.78	1.14 %	\$ 133.9	\$ 11.16	\$ 0.86
S4	Smart AI GBPUSD Slip-300-500 2010-2021	68.41	87.03 %	\$ 45.31	0.4 %	\$ 267.65	\$ 22.3	\$ 1.47
S5	Smart AI USDCAD Slip-300-500 2010-2021	17.08	81.91 %	\$ 40.88	0.4 %	\$ 60.73	\$ 5.06	\$ 0.45
S6	Smart AI USDCHF Slip-300-500 2010-2021	12.79	80.01 %	\$ 62.51	0.62 %	\$ 69.55	\$ 5.79	\$ 0.46
S7	Smart AI USDJPY Slip-300-500 2010-2021	23.81	82.07 %	\$ 47.93	0.48 %	\$ 99.19	\$ 8.27	\$ 0.67

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	110.33	77.18	2.81	60.95	22.96	21.01	-13.28	0	0	0	0	0	281.96
2020	18.85	31.01	174.51	121.32	32.37	100.56	92.08	126.97	121.28	52.49	81.23	99.88	1052.55
2019	35.06	60.6	64.19	17.07	61.05	56.23	28.4	38.06	70.62	44.99	38.59	21.77	536.63
2018	89.83	55.71	34.35	56.2	94.04	79.9	115.49	55.78	107.66	78.3	53.75	83.08	904.09
2017	85.72	77.16	68.81	15.19	53.08	29.19	49.87	65.91	39.73	76.62	53.1	51.46	665.84
2016	118.82	73.03	16.51	-12.39	40.23	81.37	71.52	117.68	119.01	57.64	61.24	38.14	782.8
2015	76.56	104.9	93.34	71.69	43.13	81.63	24.49	97.19	59.62	-0.69	37.47	64.17	753.5
2014	69.19	109.49	60.68	36.87	54.97	24.01	1.79	14.9	92.35	122.99	120.63	34.65	742.52
2013	41.09	42.69	79.85	104.11	188.02	147.39	174.41	104.95	96.77	130.87	101.73	113.5	1325.38
2012	94.05	117.81	61.51	53.97	14.39	92.06	22.41	43.02	29.42	86.24	65.22	28.04	708.14
2011	23.41	19.84	52.25	123.77	76.5	9.66	19.86	147.45	115.79	114.3	115.01	91.63	909.47
2010	27.03	-13.26	25.11	2.18	-15.16	-61.79	1.6	17.22	-26.81	-11.38	9.53	-22.88	-68.61

STATS

Strategy

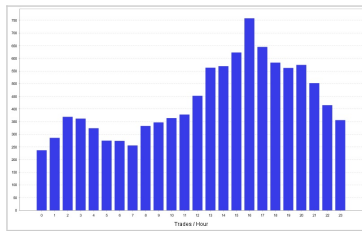
Wins/Losses Ratio	4.99	Payout Ratio (Avg Win/Loss)	0.48	Average # of Bars in Trade	0
AHPR	0	Z-Score	-6.66	Z-Probability	0 %
Expectancy	0.83	Deviation	\$ 2.74	Exposure	-999999999 %
Stagnation in Days	356	Stagnation in %	8.47 %		

Trades

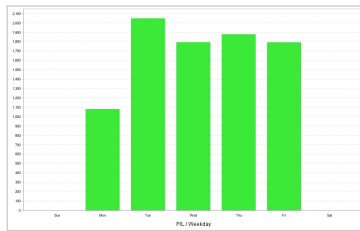
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		# of Wins	8670	# of Losses	1737	# of Cancelled/Expired	0
Gross Profit	\$ 14754.55	Gross Loss	\$ -6160.28	Average Win	\$ 1.7	Average Loss	\$ -3.55
Largest Win	\$ 11.56	Largest Loss	\$ -17.54	Max Consec Wins	58	Max Consec Losses	7
Avg Consec Wins	6.4	Avg Consec Loss	1.28	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

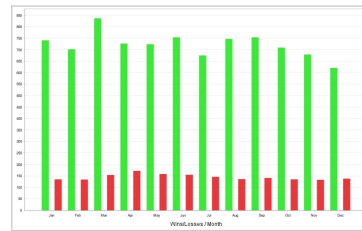
CHARTS



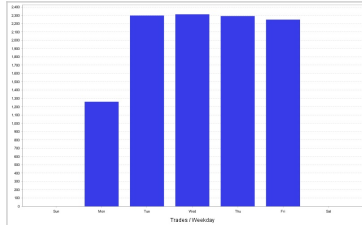
Trades by hour



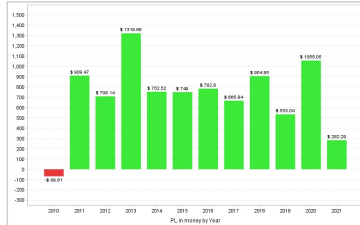
P/L by weekday



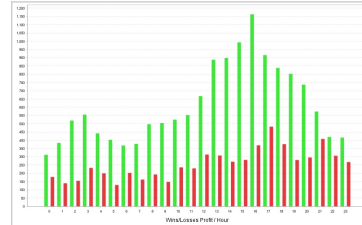
Wins/Losses by month



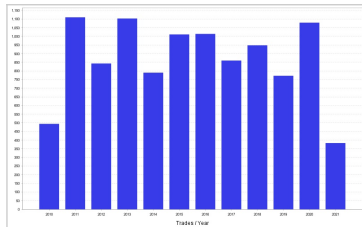
Trades by weekday



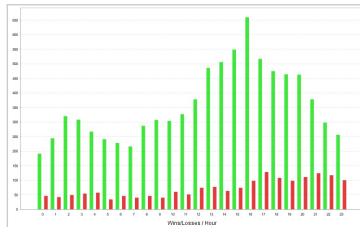
P/L by year



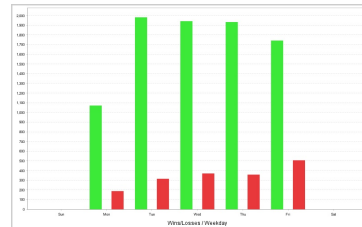
Wins/Losses Profit by hour



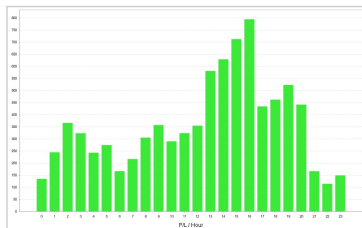
Trades by year



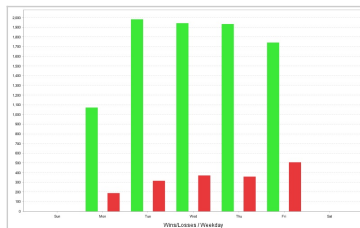
Wins/Losses by hour



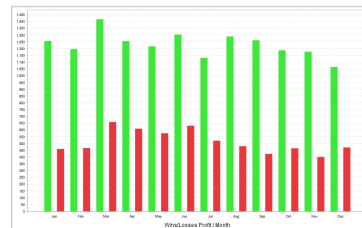
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer