

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 16584.32

PROFIT IN PIPS 193063.1 PIPS
YRLY AVG PROFIT \$ 1431.74
YRLY AVG % RET 3.58 %
CAGR 2.93 %

OF TRADES

38086

SHARPE RATIO

0

PROFIT FACTOR

5.81

RETURN / DD RATIO

50.15

WINNING %

86.49 %

DRAWDOWN

\$ 330.68

% DRAWDOWN

0.83 %

DAILY AVG PROFIT

\$ 4.39

MTHLY AVG PROFIT

\$ 119.31

AVERAGE TRADE

\$ 0.44

ANNUAL% / MAX DD%

3.53

R EXPECTANCY

0.65 R

R EXP SCORE

2136.93 R

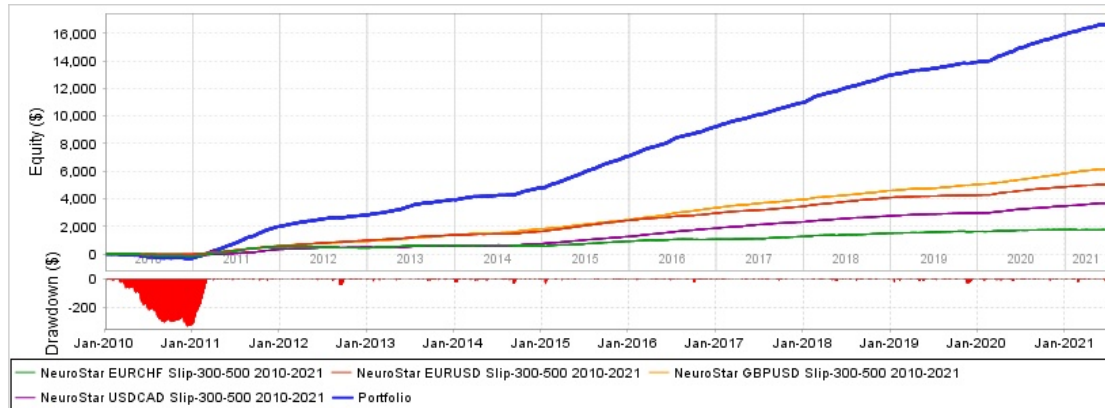
SQN

81.86

SQN SCORE

198.51

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	NeuroStar EURCHF Slip-300-500 2010-2021	NeuroStar EURCHF Slip-300-500 2010-2021	unknown	\$ 1751.96	19424.9 pips	6105	0	2.28
S3	NeuroStar EURUSD Slip-300-500 2010-2021	NeuroStar EURUSD Slip-300-500 2010-2021	unknown	\$ 5015.51	54753.9 pips	9684	0	13.68
S4	NeuroStar GBPUSD Slip-300-500 2010-2021	NeuroStar GBPUSD Slip-300-500 2010-2021	unknown	\$ 6138.73	66984.8 pips	12218	0	7.84
S5	NeuroStar USDCAD Slip-300-500 2010-2021	NeuroStar USDCAD Slip-300-500 2010-2021	unknown	\$ 3678.12	51899.5 pips	10079	0	5.67

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	NeuroStar EURCHF Slip-300-500 2010-2021	10.63	81.1 %	\$ 164.8	1.65 %	\$ 152.35	\$ 12.7	\$ 0.56
S3	NeuroStar EURUSD Slip-300-500 2010-2021	166.35	89.1 %	\$ 30.15	0.3 %	\$ 433	\$ 36.08	\$ 1.77
S4	NeuroStar GBPUSD Slip-300-500 2010-2021	87.83	87.53 %	\$ 69.89	0.7 %	\$ 533.83	\$ 44.48	\$ 1.89
S5	NeuroStar USDCAD Slip-300-500 2010-2021	33.91	86 %	\$ 108.47	1.08 %	\$ 317.53	\$ 26.46	\$ 1.25

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	150.84	113.93	166.34	119.58	132.08	-8.71	-9.91	0	0	0	0	0	664.15
2020	48.43	85.23	291.22	183.51	160.96	266.29	184.8	154.78	178.76	112.9	166.59	178.52	2011.99
2019	120.39	72.1	115.03	57.55	58.09	71.34	83.72	96.83	90.43	102.03	-1.34	96.95	963.12
2018	236.66	239.75	152.18	130.88	153.84	161.66	131.98	147.23	147.26	136.7	180.08	161	1979.22
2017	196.26	136.89	152.69	111.43	154.68	134.56	120.17	175.11	153.87	147.16	142.95	124.76	1750.53
2016	201.25	212.85	202.29	121.88	166.71	265.45	220.74	124.69	107.62	149.12	195.77	159.86	2128.23
2015	162.86	168.54	184.91	215.59	174.79	252.96	187.65	202.36	211.54	173.12	157.54	212.92	2304.78
2014	68.81	86.69	52.67	15.39	31.18	37.16	20.23	16.28	124.62	166.91	111.11	102.9	833.95
2013	82.24	71.18	88.27	110.78	132.02	151.09	145.14	90.79	26.55	75.54	77.11	71.65	1122.36
2012	98.41	104.49	109.5	70.17	76.34	90.7	67.53	35.26	9.13	77.07	42.44	47.56	828.6
2011	134.56	173.89	225.77	157.87	214.66	194.02	223.14	226.88	214.6	217.2	182.47	141.13	2306.19
2010	-6.62	-9.66	-44.76	-24.38	-73.9	-56.57	-13.33	-61.4	4.3	1.71	-12.72	-11.47	-308.8

STATS

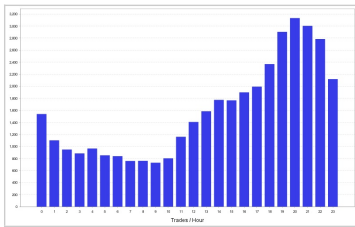
Strategy

Wins/Losses Ratio	6.4	Payout Ratio (Avg Win/Loss)	0.91	Average # of Bars in Trade	0
AHPR	0	Z-Score	-8.91	Z-Probability	0 %
Expectancy	0.44	Deviation	\$ 1.04	Exposure	-99999999 %
Stagnation in Days	420	Stagnation in %	10 %		

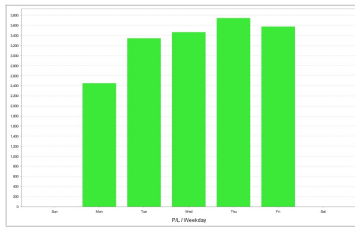
Trades

		# of Wins	32942	# of Losses	5144	# of Cancelled/Expired	0
Gross Profit	\$ 20031.6	Gross Loss	\$ -3447.28	Average Win	\$ 0.61	Average Loss	\$ -0.67
Largest Win	\$ 14.69	Largest Loss	\$ -14.19	Max Consec Wins	67	Max Consec Losses	5
Avg Consec Wins	7.74	Avg Consec Loss	1.21	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

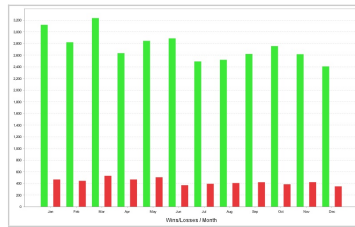
CHARTS



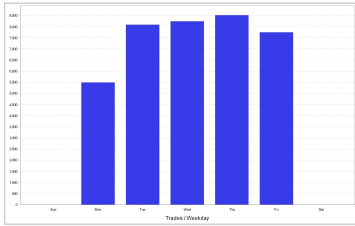
Trades by hour



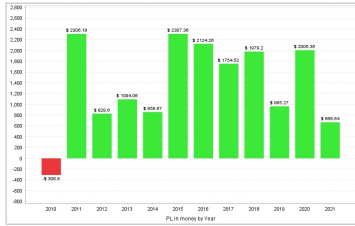
P/L by weekday



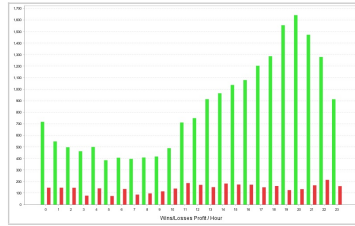
Wins/Losses by month



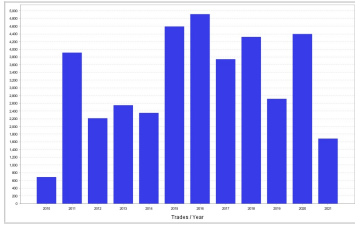
Trades by weekday



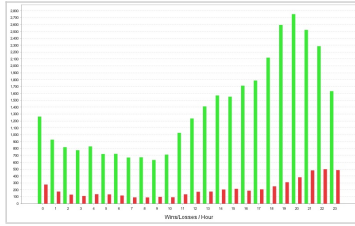
P/L by year



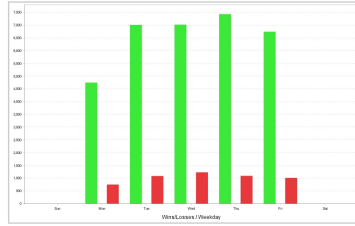
Wins/Losses Profit by hour



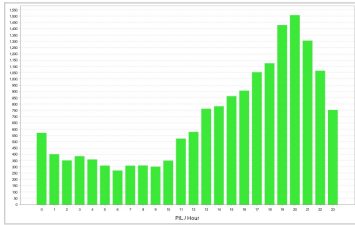
Trades by year



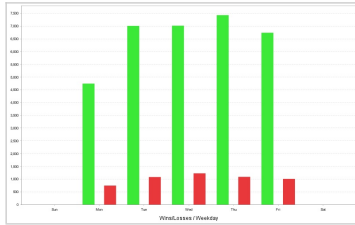
Wins/Losses by hour



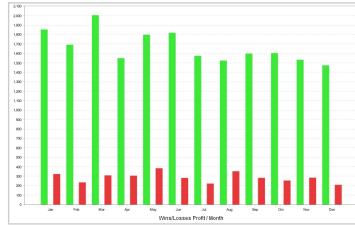
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month