

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

TOTAL PROFIT

\$ 1610.39

PROFIT IN PIPS 14612.2 PIPS
YRLY AVG PROFIT \$ 141.04
YRLY AVG % RET 0.06 %
CAGR 0.06 %

OF TRADES

2887

SHARPE RATIO

0

PROFIT FACTOR

3.68

RETURN / DD RATIO

24.23

WINNING %

95.77 %

DRAWDOWN

\$ 66.46

% DRAWDOWN

0.03 %

DAILY AVG PROFIT

\$ 1.3

MTHLY AVG PROFIT

\$ 11.75

AVERAGE TRADE

\$ 0.56

ANNUAL% / MAX DD%

1.86

R EXPECTANCY

0.11 R

R EXP SCORE

28.61 R

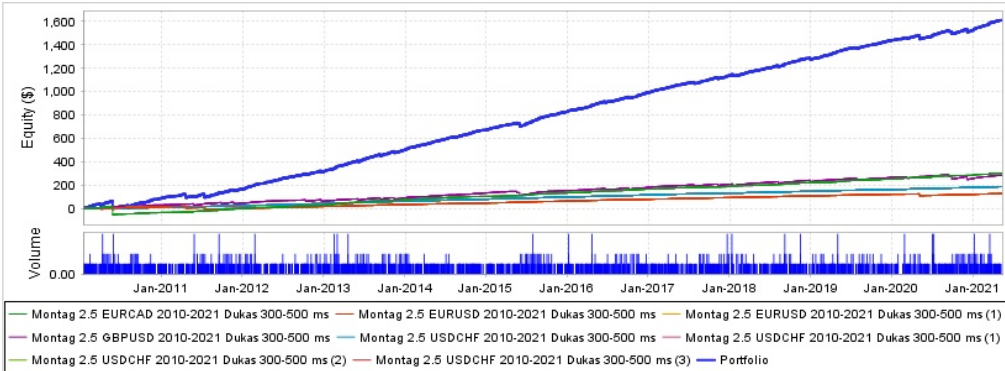
SQN

15.78

SQN SCORE

14.16

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Montag 2.5 EURCAD 2010-2021 Dukas 300-500 ms	Montag 2.5 EURCAD 2010-2021 Dukas 300-500 ms	unknown	\$ 303.31	1795.5 pips	421	0	2.46
S3	Montag 2.5 EURUSD 2010-2021 Dukas 300-500 ms	Montag 2.5 EURUSD 2010-2021 Dukas 300-500 ms	unknown	\$ 130.27	1457 pips	344	0	3.88
S4	Montag 2.5 EURUSD 2010-2021 Dukas 300-500 ms (1)	Montag 2.5 EURUSD 2010-2021 Dukas 300-500 ms (1)	unknown	\$ 130.27	1457 pips	344	0	3.88
S5	Montag 2.5 GBPUSD 2010-2021 Dukas 300-500 ms	Montag 2.5 GBPUSD 2010-2021 Dukas 300-500 ms	unknown	\$ 286.82	1790.3 pips	374	0	1.95
S6	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms	unknown	\$ 189.93	2028.1 pips	351	0	5
S7	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms (1)	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms (1)	unknown	\$ 189.93	2028.1 pips	351	0	5
S8	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms (2)	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms (2)	unknown	\$ 189.93	2028.1 pips	351	0	5
S9	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms (3)	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms (3)	unknown	\$ 189.93	2028.1 pips	351	0	5
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Montag 2.5 EURCAD 2010-2021 Dukas 300-500 ms	4.56	78.15 %	\$ 66.46	0.22 %	\$ 28.18	\$ 2.35	\$ 0.46
S3	Montag 2.5 EURUSD 2010-2021 Dukas 300-500 ms	5.02	99.13 %	\$ 25.96	0.09 %	\$ 11.59	\$ 0.96	\$ 0.18
S4	Montag 2.5 EURUSD 2010-2021 Dukas 300-500 ms (1)	5.02	99.13 %	\$ 25.96	0.09 %	\$ 11.59	\$ 0.96	\$ 0.18
S5	Montag 2.5 GBPUSD 2010-2021 Dukas 300-500 ms	7.36	93.58 %	\$ 38.97	0.13 %	\$ 25.12	\$ 2.09	\$ 0.36
S6	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms	0	100 %	\$ 0	0 %	\$ 17.01	\$ 1.42	\$ 0.23
S7	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms (1)	0	100 %	\$ 0	0 %	\$ 17.01	\$ 1.42	\$ 0.23
S8	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms (2)	0	100 %	\$ 0	0 %	\$ 17.01	\$ 1.42	\$ 0.23
S9	Montag 2.5 USDCHF 2010-2021 Dukas 300-500 ms (3)	0	100 %	\$ 0	0 %	\$ 17.01	\$ 1.42	\$ 0.23

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	23.88	17.62	26.51	15.69	3.41	0	0	0	0	0	0	0	87.11
2020	10.02	9	5.35	13.88	-17.99	16.49	21.24	18.8	-21.94	13.88	24.04	-8.6	84.17
2019	14.69	15.96	10.69	26.58	13.6	13.09	-3.29	19.67	12.89	11.22	12.14	17.24	164.48
2018	1.22	11.88	18.24	12.84	9.9	12.23	18.32	2.57	22.44	14.71	16.95	-3.02	138.28
2017	19.16	11.5	13.87	11.9	14.43	9.43	-0.72	16.93	12.06	17.54	0.46	17.29	143.85
2016	15.34	12.26	11.69	17.78	23.15	5.47	6.85	17.07	15.16	1.88	21.11	16.47	164.23
2015	18.72	9.36	14.25	9.6	3.19	-0.61	22.62	28.12	11.22	12.8	17.56	9.24	156.07
2014	18.81	14.09	13.13	14.9	15.52	14.58	14.07	6.96	17.95	14.94	14.59	7.61	167.15
2013	15.84	23.94	12.06	20.76	15.82	12.32	21.52	13.55	10.82	15.7	-0.85	22.19	183.67
2012	20.3	19.49	7.84	13.1	17.36	14.92	9.28	12.71	9.01	10.77	9.39	8.41	152.58
2011	13.57	4.07	10.54	-18.35	1.83	18.94	-15.21	18.04	9.56	21.85	0.18	12.23	77.25
2010	12.37	18.42	1.28	21.08	-46.94	12.73	10.41	9.6	12.56	9.03	20.45	10.56	91.55

STATS

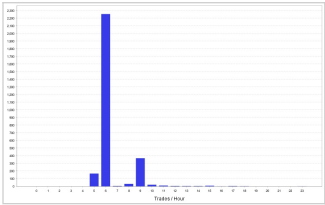
Strategy

Wins/Losses Ratio	22.66	Payout Ratio (Avg Win/Loss)	0.16	Average # of Bars in Trade	0
AHPR	0	Z-Score	-10.64	Z-Probability	99.9 %
Expectancy	0.56	Deviation	\$ 1.9	Exposure	-999999999 %
Stagnation in Days	168	Stagnation in %	4.06 %		

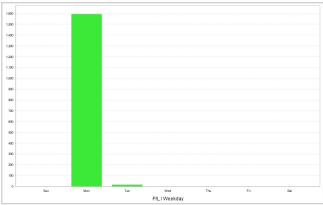
Trades

		# of Wins	2765	# of Losses	122	# of Cancelled/Expired	0
Gross Profit	\$ 2211.29	Gross Loss	\$ -600.9	Average Win	\$ 0.8	Average Loss	\$ -4.93
Largest Win	\$ 9.52	Largest Loss	\$ -30.86	Max Consec Wins	200	Max Consec Losses	4
Avg Consec Wins	29.11	Avg Consec Loss	1.3	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

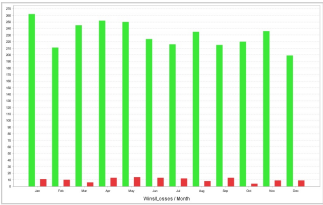
CHARTS



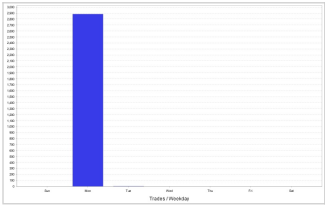
Trades / hour



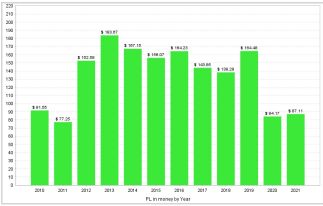
P/L / weekday



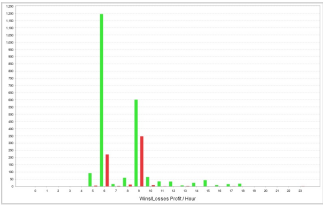
Wins/Losses by month



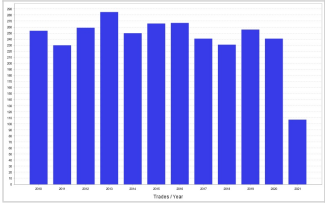
Trades / weekday



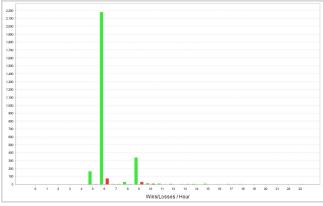
P/L by year



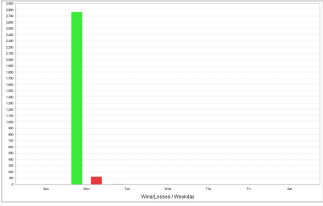
Wins/Losses Profit by hour



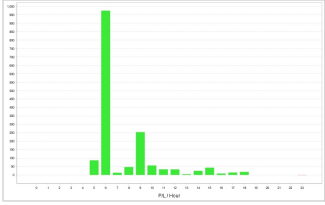
Trades / year



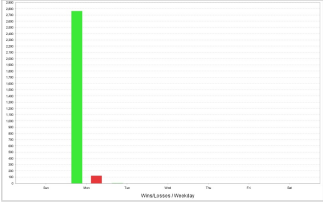
Wins/Losses by hour



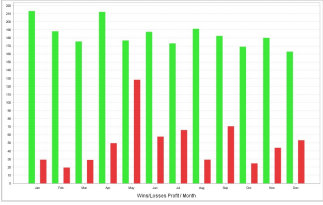
Wins/Losses Profit by hour



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month