

QUANT ANALYZER PORTFOLIO REPORT

MT4 Backtest

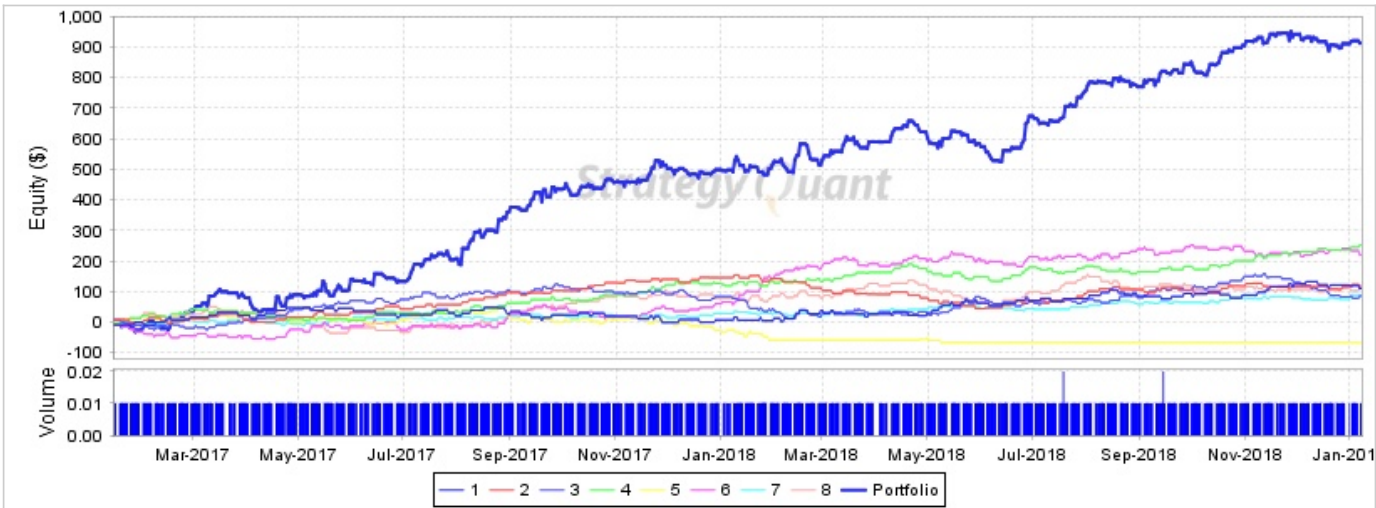
TOTAL PROFIT

\$ 912.76

PROFIT IN PIPS 10806.6 PIPS
YRLY AVG PROFIT \$ 456.39
YRLY AVG % RET 57.05 %
CAGR 28.88 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
3154	0.05	1.2	6.06	49.79 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 150.52	10.23 %	\$ 1.26	\$ 38.03	\$ 3.23
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.82	0.06 R	96.29 R	3.37	9.71

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	1	1	unknown	\$ 109.14	1186.8 pips	341	0.07	1.21
S3	2	2	unknown	\$ 117.01	1353.3 pips	332	0.1	1.29
S4	3	3	unknown	\$ 84.72	1037.3 pips	497	0.05	1.11
S5	4	4	unknown	\$ 251.77	2722.1 pips	248	0.17	1.5
S6	5	5	unknown	\$ -67.45	-493.4 pips	270	-0.06	0.87
S7	6	6	unknown	\$ 220.05	2527.3 pips	421	0.08	1.28
S8	7	7	unknown	\$ 88.78	1029.4 pips	839	0.05	1.25
S9	8	8	unknown	\$ 108.74	1443.8 pips	206	0.09	1.14
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	1	1.9	57.72 %	\$ 57.48	36.89 %	\$ 54.58	\$ 4.55	\$ 0.15
S3	2	1.06	48.64 %	\$ 110.09	43.35 %	\$ 58.49	\$ 4.88	\$ 0.18
S4	3	0.71	47.06 %	\$ 119.54	53.32 %	\$ 42.36	\$ 3.53	\$ 0.12
S5	4	4.5	57.38 %	\$ 55.95	31.27 %	\$ 125.84	\$ 10.49	\$ 0.39
S6	5	-0.61	59.26 %	\$ 111.36	77.38 %	\$ -57.83	\$ -4.82	\$ -0.17
S7	6	3.91	52.49 %	\$ 56.33	56.27 %	\$ 110.01	\$ 9.17	\$ 0.3
S8	7	3.38	30.92 %	\$ 26.25	22.97 %	\$ 44.39	\$ 3.7	\$ 0.13
S9	8	1.26	48.06 %	\$ 86.35	57.76 %	\$ 54.35	\$ 4.53	\$ 0.15

MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	-9.12	0	0	0	0	0	0	0	0	0	0	0	-9.12
2018	23.94	6.04	78.08	-10.21	-47.41	116.79	113.18	7.08	48.04	88.46	-8.27	1.66	417.38
2017	-14.58	75.82	-19.04	35.13	49.14	25.29	40.34	177.23	90.65	3.01	62.55	-21.04	504.5

STATS

Strategy

Wins/Losses Ratio	0.99	Payout Ratio (Avg Win/Loss)	1.21	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-3.83	Z-Probability	99.99 %
Expectancy	0.29	Deviation	\$ 5.64	Exposure	-99999999 %
Stagnation in Days	79	Stagnation in %	10.9 %		

Trades

		# of Wins	968	# of Losses	976	# of Cancelled/Expired	1210
Gross Profit	\$ 5542.31	Gross Loss	\$ -4629.55	Average Win	\$ 5.73	Average Loss	\$ -4.74
Largest Win	\$ 10.81	Largest Loss	\$ -11.3	Max Consec Wins	7	Max Consec Losses	18
Avg Consec Wins	1.63	Avg Consec Loss	3.69	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

