

# QUANT ANALYZER PORTFOLIO REPORT

Portfolio-WF Matrix - M15 - NASDAQ100WF Matrix - Strategy 5.5.173 - Sequential optimized

## TOTAL PROFIT

**365527.68**  
pips

PROFIT IN MONEY \$ 9770.74

YRLY AVG PROFIT 202948.49 PIPS

YRLY AVG % RET 27.12 %

CAGR 14.18 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
544	0.09	1.29	3.18	42.1 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
3040.78 pips	9.73 %	872.38 pips	15230.32 pips	17.96 pips
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.46	0.17 R	50.65 R	2.2	2.15

generated by Quant Analyzer



## STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	Backtest-WF Matrix - M15 - NASDAQ100WF Matrix - Strategy 5.5.173 - Sequential optimized	Backtest-WF Matrix - M15 - NASDAQ100WF Matrix - Strategy 5.5.173 - Sequential optimized	unknown	\$ 6086.84	225436.68 pips	322	0.11	1.31
S3	Live-WF Matrix - M15 - NASDAQ100WF Matrix - Strategy 5.5.173 - Sequential optimized	Live-WF Matrix - M15 - NASDAQ100WF Matrix - Strategy 5.5.173 - Sequential optimized	unknown	\$ 3683.9	140091 pips	222	0.08	1.26

  

#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	Backtest-WF Matrix - M15 - NASDAQ100WF Matrix - Strategy 5.5.173 - Sequential optimized	4.03	42.24 %	1509.8 pips	5.8 %	112746.34 pips	9393.2 pips	931.56 pips
S3	Live-WF Matrix - M15 - NASDAQ100WF Matrix - Strategy 5.5.173 - Sequential optimized	2.02	41.89 %	1800.08 pips	7.13 %	92838.68 pips	6090.91 pips	428.41 pips

## MONTHLY PERFORMANCE (PIPS)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	56085.03	100248.96	47415.02	14918.79	-32845	35597.07	-22992.03	6504	-10803.18	26447.15	-18405.07	0	202170.74
2021	-17374.93	-6172.94	-13107.01	-1992.82	10601.06	-8623.16	35655.24	-29197.81	45510.82	9155.66	36393.05	88912.84	149760
2020	0	0	0	0	0	0	0	0	0	0	0	13596.94	13596.94

## STATS

Strategy			
Wins/Losses Ratio	0.73	Payout Ratio (Avg Win/Loss)	1.77
AHPR	0.07	Z-Score	-7.67
Expectancy	671.93	Deviation	6799.53 pips
Stagnation in Days	257	Stagnation in %	35.64 %
Average # of Bars in Trade	5.45	Z-Probability	0 %
Exposure	-999999999 %		

Trades			
# of Wins	229	# of Losses	315
# of Cancelled/Expired	60		
Gross Profit	1627740.71 pips	Gross Loss	-1262213.03 pips
Average Win	7108.04 pips	Average Loss	-4007.03 pips
Largest Win	20300 pips	Largest Loss	-7400 pips
Max Consec Wins	10	Max Consec Losses	16
Avg Consec Wins	2.63	Avg Consec Loss	4.36
Avg # of Bars in Wins	8.31	Avg # of Bars in Losses	4.41

## CHARTS



## TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
1	Sell	10.12.2020 17:01:00	12421.26	2.6	10.12.2020 19:13:00	12404.73	1653 pips	
102	Sell	10.12.2020 17:01:01	12421.25977	2.7	10.12.2020 19:13:18	12404.73047	1652.93 pips	
2	Sell Stop	14.12.2020 00:00:00	12275.09	2.6	18.12.2020 21:30:00	12379.41	0 pips	
161	Buy	28.12.2020 03:53:37	12779.86035	2.7	28.12.2020 15:52:02	12789.7002	983.98 pips	
162	Buy	28.12.2020 16:15:21	12774.2998	2.7	29.12.2020 15:56:49	12867.37012	9307.03 pips	
164	Buy	04.01.2021 09:00:00	12936.66992	2.7	04.01.2021 15:31:00	12917.91016	-1875.98 pips	
3	Sell	06.01.2021 20:17:00	12761.19	2.6	07.01.2021 00:00:00	12672.42	8877 pips	
184	Sell	06.01.2021 20:17:05	12761.19043	2.7	07.01.2021 00:00:04	12672.41992	8877.05 pips	
4	Sell Stop	07.01.2021 00:15:00	12472.43	2.6	11.01.2021 00:00:00	12608.11	0 pips	
5	Sell Stop	12.01.2021 18:30:00	12604.7	2.6	14.01.2021 13:00:00	12621.9	0 pips	
6	Sell	18.01.2021 00:31:00	12797.86	2.6	18.01.2021 06:38:00	12794.03	383 pips	











6587	Sell	30.09.2022 14:30:30	11133.42969	2.7	30.09.2022 14:32:02	11207.42969	-7400 pips
264	Sell	30.09.2022 15:37:00	11117.3	2.6	30.09.2022 15:53:00	11191.3	-7400 pips
6591	Sell	30.09.2022 15:37:06	11117.2998	2.7	30.09.2022 15:53:28	11191.2998	-7400 pips
265	Sell	30.09.2022 19:43:00	11107.23	2.6	30.09.2022 21:02:00	11092.82	1441 pips
6606	Sell	30.09.2022 19:43:16	11107.23047	2.7	30.09.2022 21:02:33	11092.82031	1441.02 pips
266	Sell	03.10.2022 15:26:00	11046.42	2.6	03.10.2022 15:46:00	11065.9	-1948 pips
6607	Sell	03.10.2022 15:26:23	11046.41992	2.7	03.10.2022 15:46:54	11065.90039	-1948.05 pips
6657	Buy	04.10.2022 15:48:33	11525.40039	2.7	04.10.2022 17:47:13	11565.01953	3961.91 pips
6661	Buy	04.10.2022 19:52:37	11545.48047	2.7	04.10.2022 21:11:01	11532.73047	-1275 pips
6662	Buy	04.10.2022 21:16:06	11543.30957	2.7	05.10.2022 02:03:46	11540.86035	-244.92 pips
6663	Buy	05.10.2022 16:42:12	11337.00977	2.7	05.10.2022 19:17:07	11540.00977	20300 pips
267	Sell Stop	03.10.2022 16:15:00	11036.36	2.6	06.10.2022 03:15:00	11006.53	0 pips
268	Sell	07.10.2022 15:56:00	11174.16	2.6	07.10.2022 16:23:00	11209.12	-3496 pips
6711	Sell	07.10.2022 15:56:40	11174.16016	2.7	07.10.2022 16:23:01	11209.12012	-3496 pips
269	Sell	07.10.2022 16:35:00	11162	2.6	07.10.2022 21:57:00	11058.75	10325 pips
6712	Sell	07.10.2022 16:35:40	11162	2.7	07.10.2022 21:57:03	11058.75	10325 pips
270	Sell	13.10.2022 03:23:00	10804.99	2.6	13.10.2022 11:05:00	10813.05	-806 pips
6726	Sell	13.10.2022 03:23:19	10804.99023	2.7	13.10.2022 11:05:00	10813.0498	-805.96 pips
271	Sell	13.10.2022 14:30:00	10795.71	2.6	13.10.2022 14:30:00	10592.71	20300 pips
6740	Sell	13.10.2022 14:30:06	10795.70996	2.7	13.10.2022 14:30:15	10592.70996	20300 pips
272	Sell Stop	13.10.2022 17:15:00	10713.36	2.6	17.10.2022 00:00:00	10665.78	0 pips
273	Sell	17.10.2022 02:19:00	10715.98	2.6	17.10.2022 07:54:00	10789.98	-7400 pips
6766	Sell	17.10.2022 02:19:51	10715.98047	2.7	17.10.2022 07:54:52	10789.98047	-7400 pips
6805	Buy	18.10.2022 18:10:17	11147.75	2.7	18.10.2022 19:00:55	11131.73047	-1601.95 pips
6806	Buy	18.10.2022 19:28:56	11161.34961	2.7	18.10.2022 20:36:53	11151.5	-984.96 pips
6811	Buy	18.10.2022 21:50:01	11163.99023	2.7	19.10.2022 01:56:11	11288.71973	12472.95 pips
6812	Buy	19.10.2022 08:30:05	11220.15039	2.7	19.10.2022 10:20:06	11146.15039	-7400 pips
6818	Buy	19.10.2022 11:59:43	11239.65039	2.7	19.10.2022 12:41:11	11165.65039	-7400 pips
274	Sell Stop	17.10.2022 08:00:00	10736.34	2.6	20.10.2022 00:00:00	10409.73	0 pips
6871	Buy	20.10.2022 12:55:19	11128.54004	2.7	20.10.2022 14:35:53	11097.36035	-3117.97 pips
6886	Buy	24.10.2022 00:00:21	11350.29004	2.7	24.10.2022 01:33:45	11412.99023	6270.02 pips
6887	Buy	24.10.2022 04:29:35	11364.33008	2.7	24.10.2022 07:13:26	11332.41992	-3191.02 pips
6892	Buy	24.10.2022 08:22:14	11358.91992	2.7	24.10.2022 09:18:15	11284.91992	-7400 pips
6909	Buy	24.10.2022 13:31:36	11375.7998	2.7	24.10.2022 14:21:11	11338.75	-3704.98 pips
6915	Buy	24.10.2022 15:45:11	11374.7002	2.7	24.10.2022 15:49:20	11300.7002	-7400 pips
6925	Buy	24.10.2022 18:24:26	11408.87988	2.7	24.10.2022 19:32:13	11334.87988	-7400 pips
6928	Buy	24.10.2022 20:15:20	11385.54004	2.7	24.10.2022 21:54:44	11417.66016	3212.01 pips
7010	Buy	31.10.2022 07:45:54	11505.21973	2.7	31.10.2022 09:04:37	11479.23047	-2598.93 pips
7062	Buy	01.11.2022 09:13:03	11527.08008	2.7	01.11.2022 14:45:04	11523.12012	-396 pips
275	Sell Stop	31.10.2022 00:00:00	10963.32	2.6	02.11.2022 00:00:00	10985.4	0 pips
276	Sell	07.11.2022 04:46:00	10834.92	2.6	07.11.2022 09:16:00	10825.73	919 pips
7083	Sell	07.11.2022 04:46:46	10834.91992	2.7	07.11.2022 09:16:13	10825.73047	918.95 pips
277	Sell	07.11.2022 15:39:00	10832.95	2.6	07.11.2022 16:16:00	10906.95	-7400 pips
7108	Sell	07.11.2022 15:39:10	10832.9502	2.7	07.11.2022 16:16:06	10906.9502	-7400 pips
278	Sell Stop	07.11.2022 16:30:00	10819.11	2.6	14.11.2022 00:00:00	10677.92	0 pips
7206	Buy	16.11.2022 06:58:54	11884.25977	2.7	16.11.2022 10:05:35	11872.5	-1175.98 pips
7388	Buy	23.11.2022 16:24:52	11833.37988	2.7	23.11.2022 17:47:45	11812.41016	-2096.97 pips
7397	Buy	23.11.2022 20:03:01	11843.36035	2.7	25.11.2022 09:39:30	11860.7998	1743.95 pips
279	Sell Stop	22.11.2022 00:00:00	11456.55	2.6	28.11.2022 00:00:00	11511.75	0 pips
280	Sell	28.11.2022 14:03:00	11668.75	2.6	28.11.2022 15:35:00	11742.75	-7400 pips
7399	Sell	28.11.2022 16:25:19	11671.4502	2.7	28.11.2022 18:05:18	11704.51953	-3306.93 pips
281	Sell	28.11.2022 16:26:00	11662.96	2.6	28.11.2022 18:37:00	11696.82	-3386 pips
282	Sell	28.11.2022 18:59:00	11645.54	2.6	28.11.2022 21:59:00	11600.87	4467 pips
7405	Buy	30.11.2022 21:34:24	11968.41016	2.7	30.11.2022 22:14:59	12029.48926	6107.91 pips

Report generated by Quant Analyzer