

QUANT ANALYZER PORTFOLIO REPORT

Portfolio

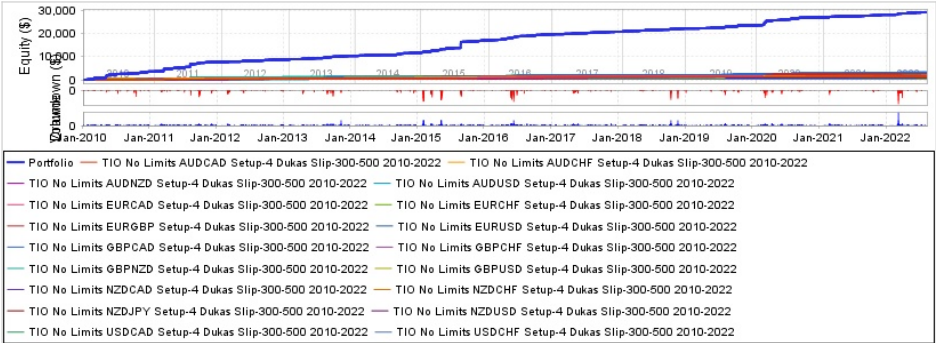
TOTAL PROFIT

\$ 29088.78

PROFIT IN PIPS 167956.8 PIPS
YRLY AVG PROFIT \$ 2296.44
YRLY AVG % RET 1.28 %
CAGR 1.16 %

| | | | | |
|-------------------|--------------|------------------|-------------------|---------------|
| # OF TRADES | SHARPE RATIO | PROFIT FACTOR | RETURN / DD RATIO | WINNING % |
| 6831 | 0 | 3.28 | 144.48 | 79.52 % |
| DRAWDOWN | % DRAWDOWN | DAILY AVG PROFIT | MTHLY AVG PROFIT | AVERAGE TRADE |
| \$ 201.33 | 0.1 % | \$ 11.56 | \$ 191.37 | \$ 4.26 |
| ANNUAL% / MAX DD% | R EXPECTANCY | R EXP SCORE | SQN | SQN SCORE |
| 11.59 | 0.47 R | 251.8 R | 23.15 | 22.24 |

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

| # | Name | Symbol | Timeframe | Net Profit (\$) | Net Profit (pips) | # of Trades | Sharpe Ratio | Profit Factor |
|-----|---|---|-----------|-----------------|-------------------|--------------------|---------------------|-------------------|
| S2 | TIO No Limits AUDCAD Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits AUDCAD Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 1507.07 | 12727.7 pips | 568 | 0.42 | 6.1 |
| S3 | TIO No Limits AUDCHF Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits AUDCHF Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 1763.36 | 7504.8 pips | 378 | 0.3 | 2.94 |
| S4 | TIO No Limits AUDNZD Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits AUDNZD Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 1120.62 | 12365.4 pips | 603 | 0.5 | 4.94 |
| S5 | TIO No Limits AUDUSD Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits AUDUSD Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 749.99 | 5193.8 pips | 220 | 0.45 | 4.12 |
| S6 | TIO No Limits EURCAD Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits EURCAD Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 1773.84 | 10814.2 pips | 289 | 0.36 | 4.07 |
| S7 | TIO No Limits EURCHF Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits EURCHF Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 511.2 | 3549 pips | 83 | 0.57 | 6.99 |
| S8 | TIO No Limits EURGBP Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits EURGBP Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 2700.99 | 9749.9 pips | 746 | 0.22 | 2.9 |
| S9 | TIO No Limits EURUSD Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits EURUSD Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 1533.61 | 9709.5 pips | 213 | 0.45 | 4.52 |
| S10 | TIO No Limits GBPCAD Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits GBPCAD Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 3288.27 | 18195.4 pips | 678 | 0.22 | 2.56 |
| S11 | TIO No Limits GBPCHF Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits GBPCHF Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 1698.78 | 10325.7 pips | 274 | 0.5 | 4.4 |
| S12 | TIO No Limits GBPNDZ Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits GBPNDZ Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 2476.84 | 14481 pips | 339 | 0.3 | 3.13 |
| S13 | TIO No Limits GBPUSD Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits GBPUSD Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 1659.33 | 10351.2 pips | 191 | 0.44 | 4.97 |
| S14 | TIO No Limits NZDCAD Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits NZDCAD Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 1418.51 | 10627.4 pips | 612 | 0.28 | 3.66 |
| S15 | TIO No Limits NZDCHF Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits NZDCHF Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 1431.86 | 6757.9 pips | 360 | 0.36 | 3.49 |
| S16 | TIO No Limits NZDJPY Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits NZDJPY Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 2284.01 | 8567.7 pips | 547 | 0.28 | 2.57 |
| S17 | TIO No Limits NZDUSD Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits NZDUSD Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 860.17 | 2952.3 pips | 317 | 0.3 | 2.39 |
| S18 | TIO No Limits USDCAD Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits USDCAD Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 963.78 | 6331.2 pips | 140 | 0.22 | 2.44 |
| S19 | TIO No Limits USDCHF Setup-4 Dukas Slip-300-500 2010-2022 | TIO No Limits USDCHF Setup-4 Dukas Slip-300-500 2010-2022 | unknown | \$ 1346.55 | 7752.7 pips | 273 | 0.45 | 3.91 |
| # | Name | Return / DD Ratio | Winning % | Drawdown | % Drawdown | Yearly avg. profit | Monthly avg. profit | Daily avg. profit |
| S2 | TIO No Limits AUDCAD Setup-4 Dukas Slip-300-500 2010-2022 | 75.85 | 82.75 % | \$ 19.87 | 0.2 % | \$ 207.91 | \$ 17.32 | \$ 3.72 |
| S3 | TIO No Limits AUDCHF Setup-4 Dukas Slip-300-500 2010-2022 | 17.63 | 75.66 % | \$ 100.02 | 0.92 % | \$ 352.67 | \$ 29.39 | \$ 5.96 |
| S4 | TIO No Limits AUDNZD Setup-4 Dukas Slip-300-500 2010-2022 | 29.4 | 85.24 % | \$ 38.12 | 0.35 % | \$ 129.35 | \$ 10.78 | \$ 2.28 |
| S5 | TIO No Limits AUDUSD Setup-4 Dukas Slip-300-500 2010-2022 | 22.77 | 86.36 % | \$ 32.94 | 0.32 % | \$ 169.77 | \$ 14.15 | \$ 3.79 |
| S6 | TIO No Limits EURCAD Setup-4 Dukas Slip-300-500 2010-2022 | 23.72 | 80.62 % | \$ 74.77 | 0.68 % | \$ 343.23 | \$ 28.61 | \$ 6.16 |
| S7 | TIO No Limits EURCHF Setup-4 Dukas Slip-300-500 2010-2022 | 19.53 | 89.16 % | \$ 26.17 | 0.25 % | \$ 306.72 | \$ 25.56 | \$ 6.16 |
| S8 | TIO No Limits EURGBP Setup-4 Dukas Slip-300-500 2010-2022 | 18.54 | 78.82 % | \$ 145.67 | 1.35 % | \$ 341.06 | \$ 28.43 | \$ 5.43 |
| S9 | TIO No Limits EURUSD Setup-4 Dukas Slip-300-500 2010-2022 | 17.51 | 83.1 % | \$ 87.59 | 0.86 % | \$ 471.75 | \$ 39.32 | \$ 8.07 |
| S10 | TIO No Limits GBPCAD Setup-4 Dukas Slip-300-500 2010-2022 | 15.72 | 75.66 % | \$ 209.24 | 1.6 % | \$ 410.89 | \$ 34.25 | \$ 6.34 |
| S11 | TIO No Limits GBPCHF Setup-4 Dukas Slip-300-500 2010-2022 | 24.12 | 82.85 % | \$ 70.44 | 0.61 % | \$ 407.71 | \$ 33.98 | \$ 8.21 |
| S12 | TIO No Limits GBPNDZ Setup-4 Dukas Slip-300-500 2010-2022 | 14.72 | 75.81 % | \$ 168.3 | 1.43 % | \$ 521.67 | \$ 43.45 | \$ 9.35 |
| S13 | TIO No Limits GBPUSD Setup-4 Dukas Slip-300-500 2010-2022 | 15.82 | 82.72 % | \$ 104.91 | 0.98 % | \$ 432.64 | \$ 36.07 | \$ 6.77 |
| S14 | TIO No Limits NZDCAD Setup-4 Dukas Slip-300-500 2010-2022 | 11.26 | 81.86 % | \$ 125.99 | 1.13 % | \$ 175.51 | \$ 14.62 | \$ 2.73 |
| S15 | TIO No Limits NZDCHF Setup-4 Dukas Slip-300-500 2010-2022 | 28.08 | 77.22 % | \$ 50.99 | 0.49 % | \$ 277.3 | \$ 23.09 | \$ 4.5 |
| S16 | TIO No Limits NZDJPY Setup-4 Dukas Slip-300-500 2010-2022 | 25.03 | 72.39 % | \$ 91.24 | 0.75 % | \$ 365.27 | \$ 30.45 | \$ 5.83 |
| S17 | TIO No Limits NZDUSD Setup-4 Dukas Slip-300-500 2010-2022 | 9.16 | 74.76 % | \$ 93.92 | 0.91 % | \$ 171.93 | \$ 14.34 | \$ 2.79 |
| S18 | TIO No Limits USDCAD Setup-4 Dukas Slip-300-500 2010-2022 | 5.82 | 80.71 % | \$ 165.66 | 1.57 % | \$ 373.4 | \$ 31.09 | \$ 9.27 |
| S19 | TIO No Limits USDCHF Setup-4 Dukas Slip-300-500 2010-2022 | 23.67 | 80.59 % | \$ 56.88 | 0.55 % | \$ 350.99 | \$ 29.27 | \$ 5.96 |

MONTHLY PERFORMANCE (\$)

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | YTD |
|------|--------|--------|---------|--------|--------|--------|--------|---------|--------|--------|--------|--------|---------|
| 2022 | 5.8 | 48.69 | 503.14 | 176.34 | 67.39 | 179.24 | 80.3 | 14.44 | 0 | 0 | 0 | 0 | 1075.34 |
| 2021 | 5.87 | 263.95 | 138.09 | 82.15 | 43.49 | 21.93 | 56.66 | 99.03 | 66.95 | 141.24 | 70.37 | 195.66 | 1185.39 |
| 2020 | 15.54 | 137.59 | 1779.31 | 240.47 | 48.07 | 289.81 | 248.18 | 189.85 | 350.18 | 19.86 | 43.64 | 15.17 | 3377.67 |
| 2019 | 4.17 | 41.49 | 42.31 | 36.51 | 125.41 | 34.78 | 111.79 | 316.53 | 185.58 | 376.29 | 41.15 | 47.41 | 1363.42 |
| 2018 | 105.24 | 136.84 | 113.51 | 41.81 | 250.53 | 26.22 | 63.22 | 123.5 | 46.45 | 210.37 | 138.83 | 115.35 | 1371.87 |
| 2017 | 58.01 | 4.83 | 129.12 | 97.8 | 166.63 | 22.51 | 140.5 | 119.23 | 73.83 | 157.9 | 90.62 | 49.7 | 1110.68 |
| 2016 | 24.24 | 160.24 | 177.58 | 338.26 | 388.67 | 628.78 | 93.84 | 64.06 | 203.17 | 242.97 | 239.86 | 66.97 | 2628.64 |
| 2015 | 305.69 | 20.95 | 572.17 | 262.1 | 414.19 | 273.34 | 199.97 | 2567.86 | 81.88 | 174.07 | 107.08 | 325.87 | 5305.17 |
| 2014 | 42.27 | 106.9 | 145.51 | 54.88 | 46 | 48.28 | 14.81 | 1.39 | 447.4 | 215.15 | 128.37 | 155.06 | 1406.02 |

| | | | | | | | | | | | | | |
|------|--------|--------|---------|--------|---------|--------|--------|--------|--------|--------|--------|--------|---------|
| 2013 | 36.19 | 133.86 | 6.55 | 117.84 | 93.29 | 168.72 | 44.42 | 335.23 | 285.89 | 69.07 | 177.41 | 71.95 | 1540.42 |
| 2012 | 4.85 | 66.85 | 102.31 | 15.68 | 205.13 | 64.78 | 98.25 | 49.28 | 174.28 | 110.57 | 7.59 | 169.29 | 1068.86 |
| 2011 | 20.18 | 119.01 | 1036.59 | 66.33 | 331.65 | 133.47 | 246.31 | 1261.2 | 514.62 | 180.86 | 103.1 | 97.59 | 4110.91 |
| 2010 | 113.32 | 167.02 | 531.87 | 86.52 | 1220.92 | 155.67 | 241.59 | 65.6 | 187.24 | 68.04 | 315.19 | 391.41 | 3544.39 |

STATS

| Strategy | | | | | |
|--------------------|------|-----------------------------|----------|----------------------------|--------------|
| Wins/Losses Ratio | 3.88 | Payout Ratio (Avg Win/Loss) | 0.84 | Average # of Bars in Trade | 0 |
| AHPR | 0 | Z-Score | -6.3 | Z-Probability | 0 % |
| Expectancy | 4.26 | Deviation | \$ 15.21 | Exposure | -999999999 % |
| Stagnation in Days | 47 | Stagnation in % | 1.02 % | | |

| Trades | | | | | |
|-----------------|-------------|------------------------|--------------|-------------------------|----------|
| | | # of Wins | 5432 | # of Losses | 1399 |
| | | # of Cancelled/Expired | | | 0 |
| Gross Profit | \$ 41844.55 | Gross Loss | \$ -12755.77 | Average Win | \$ 7.7 |
| Largest Win | \$ 292.51 | Largest Loss | \$ -66.12 | Max Consec Wins | 74 |
| Avg Consec Wins | 5.28 | Avg Consec Loss | 1.36 | Avg # of Bars in Wins | 0 |
| | | | | Avg # of Bars in Losses | 0 |
| | | | | Average Loss | \$ -9.12 |
| | | | | Max Consec Losses | 18 |
| | | | | | |

CHARTS

