

QUANT ANALYZER PORTFOLIO REPORT

Kuddelmuddel EA v1.0

TOTAL PROFIT

\$ 361801.01

PROFIT IN PIPS 401517.5 PIPS

YRLY AVG PROFIT \$ 19915.27

YRLY AVG % RET 199.15 %

CAGR 20.96 %

OF TRADES

37161

SHARPE RATIO

0.31

PROFIT FACTOR

3.56

RETURN / DD RATIO

982.46

WINNING %

94.72 %

DRAWDOWN

\$ 368.26

% DRAWDOWN

1.39 %

DAILY AVG PROFIT

\$ 55.7

MTHLY AVG PROFIT

\$ 1659.64

AVERAGE TRADE

\$ 9.74

ANNUAL% / MAX DD%

15.08

R EXPECTANCY

0.14 R

R EXP SCORE

276.83 R

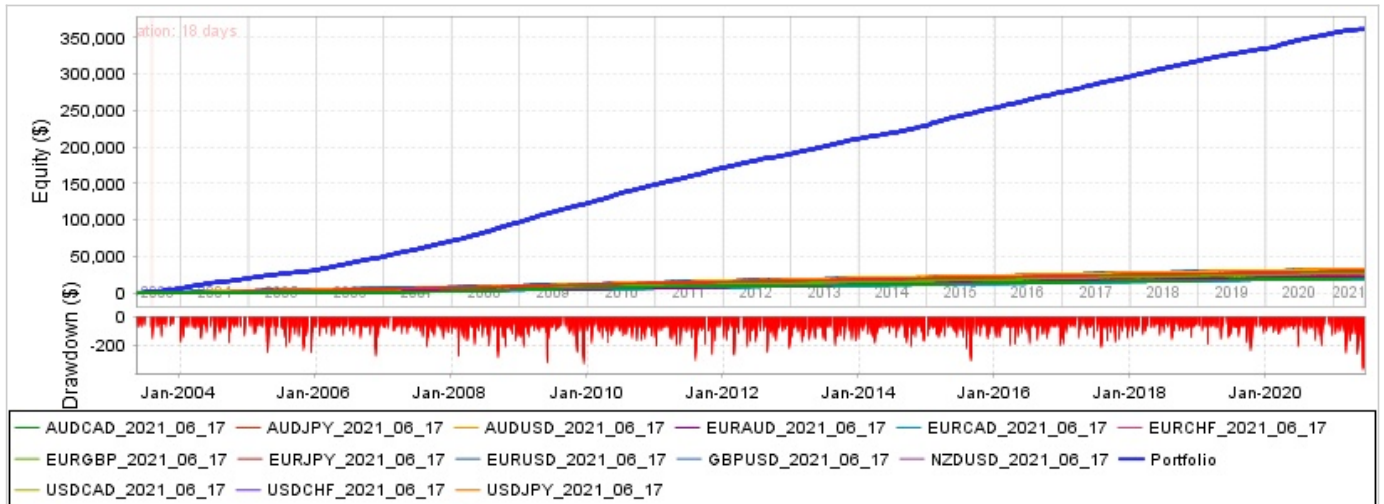
SQN

94.2

SQN SCORE

113.86

generated by Quant Analyzer



STRATEGIES IN PORTFOLIO

#	Name	Symbol	Timeframe	Net Profit (\$)	Net Profit (pips)	# of Trades	Sharpe Ratio	Profit Factor
S2	AUDCAD_2021_06_17	AUDCAD_2021_06_17	unknown	\$ 19756.61	26069.9 pips	2302	0.38	3.24
S3	AUDJPY_2021_06_17	AUDJPY_2021_06_17	unknown	\$ 29825.25	35001.2 pips	3081	0.49	4.1
S4	AUDUSD_2021_06_17	AUDUSD_2021_06_17	unknown	\$ 32848.9	34419.4 pips	3141	0.5	3.74
S5	EURAUD_2021_06_17	EURAUD_2021_06_17	unknown	\$ 22006.23	30970.2 pips	2713	0.41	4
S6	EURCAD_2021_06_17	EURCAD_2021_06_17	unknown	\$ 19008.85	24956.3 pips	2576	0.35	2.86
S7	EURCHF_2021_06_17	EURCHF_2021_06_17	unknown	\$ 20524.68	19821.1 pips	1880	0.46	3.5
S8	EURGBP_2021_06_17	EURGBP_2021_06_17	unknown	\$ 27550.25	20648 pips	1878	0.52	3.93
S9	EURJPY_2021_06_17	EURJPY_2021_06_17	unknown	\$ 26289.31	30703.4 pips	3135	0.39	2.93
S10	EURUSD_2021_06_17	EURUSD_2021_06_17	unknown	\$ 33129.7	34629.2 pips	2999	0.54	4.39
S11	GBPUSD_2021_06_17	GBPUSD_2021_06_17	unknown	\$ 32430.2	33939.7 pips	3019	0.51	3.92
S12	NZDUSD_2021_06_17	NZDUSD_2021_06_17	unknown	\$ 28297.74	30036.5 pips	2762	0.46	3.64
S13	USDCAD_2021_06_17	USDCAD_2021_06_17	unknown	\$ 22951.08	28388.9 pips	2684	0.43	3.41
S14	USDCHF_2021_06_17	USDCHF_2021_06_17	unknown	\$ 21865.49	23982.1 pips	2351	0.43	3.18
S15	USDJPY_2021_06_17	USDJPY_2021_06_17	unknown	\$ 25316.72	27951.6 pips	2640	0.47	3.36
#	Name	Return / DD Ratio	Winning %	Drawdown	% Drawdown	Yearly avg. profit	Monthly avg. profit	Daily avg. profit
S2	AUDCAD_2021_06_17	104.97	93.83 %	\$ 188.22	1.62 %	\$ 1275	\$ 106.22	\$ 6.42
S3	AUDJPY_2021_06_17	120.75	95.42 %	\$ 247.01	1.03 %	\$ 1696	\$ 141.35	\$ 8.96
S4	AUDUSD_2021_06_17	125.76	94.97 %	\$ 261.2	1.29 %	\$ 1833.51	\$ 152.79	\$ 9.08
S5	EURAUD_2021_06_17	136.46	95.28 %	\$ 161.27	1.13 %	\$ 1443.5	\$ 120.25	\$ 9.42
S6	EURCAD_2021_06_17	87.31	93.67 %	\$ 217.71	1.61 %	\$ 1226.43	\$ 102.2	\$ 7.74
S7	EURCHF_2021_06_17	88.63	94.68 %	\$ 231.57	1.59 %	\$ 1324.5	\$ 110.35	\$ 5.7
S8	EURGBP_2021_06_17	128.66	95.15 %	\$ 214.14	1.18 %	\$ 1778	\$ 148.12	\$ 8.12
S9	EURJPY_2021_06_17	76.1	93.65 %	\$ 345.44	1.38 %	\$ 1695.6	\$ 141.34	\$ 8.99
S10	EURUSD_2021_06_17	153.31	95.63 %	\$ 216.1	1.47 %	\$ 1824.07	\$ 151.97	\$ 10.45

S11	GBPUSD_2021_06_17	110.65	95.2 %	\$ 293.1	2.31 %	\$ 1785.33	\$ 148.76	\$ 11.47
S12	NZDUSD_2021_06_17	99.3	94.9 %	\$ 284.98	1.37 %	\$ 1579.84	\$ 131.62	\$ 8.28
S13	USDCAD_2021_06_17	91.91	94.6 %	\$ 249.72	1.64 %	\$ 1280.61	\$ 106.75	\$ 7.04
S14	USDCHF_2021_06_17	62.26	94.22 %	\$ 351.17	2.31 %	\$ 1226.55	\$ 102.18	\$ 7.35
S15	USDJPY_2021_06_17	72.55	94.62 %	\$ 348.97	1.72 %	\$ 1393.57	\$ 116.13	\$ 7.87

MONTHLY PERFORMANCE (\$)

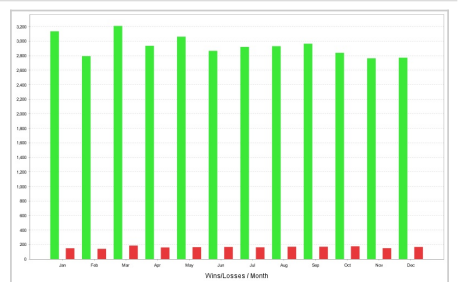
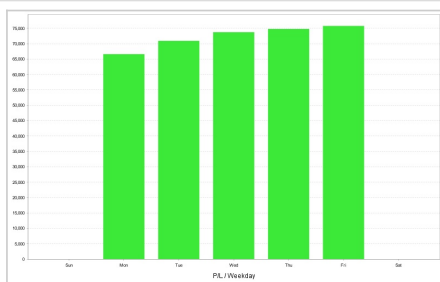
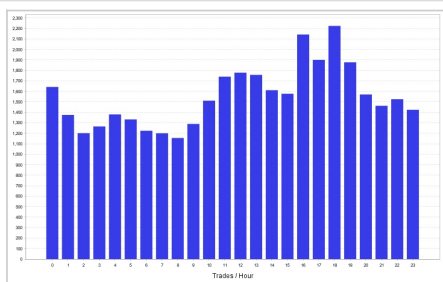
	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
	2021	1299.11	1473.61	1088.88	653.53	470.59	76.17	0	0	0	0	0	0	5061.89
	2020	1312.68	1728.82	2915.42	1866.66	1761.37	2107.59	1919.61	1444.28	1483.83	1182.77	1833.59	1934.06	21490.68
	2019	1948.3	1465.69	1767.66	1457.8	1696.55	1281.36	1208.4	1159.84	1545.25	1327.07	1241.25	1025.96	17125.13
	2018	2201.89	2016.96	1441.83	1970.87	2297	1275.6	1890.37	1784.44	1398.08	1625.83	1677.61	1809.93	21390.41
	2017	1559.02	1424.37	2051.09	2413.3	1663.65	1771.04	1769.22	1820.64	1814.88	1758.47	1346.39	1751.17	21143.24
	2016	1588.42	2427.51	1652.25	1645.68	1622.74	2348.39	1945.11	1859.74	1778.63	1240.32	2459.48	1511.02	22079.29
	2015	3570.98	1801.4	2093.94	2309.95	2156.95	1513.62	1962.11	1355.69	2240.48	1775.24	1772.24	1575.97	24128.57
	2014	1409.75	1400.72	1172.88	1165.89	1661.21	1032.98	1302.04	1858.99	1673.09	1565.38	2225.48	1304.65	17773.06
	2013	2260.34	1663.6	1437.81	1373.84	2044.32	1520.28	1880	1883.26	2030.05	1945.88	1726.01	1306.28	21071.67
	2012	1557.02	1595.57	1836.38	1920.87	1578.18	1388.31	2374.61	1147.28	911.63	1475.68	1448.08	1588.8	18822.41
	2011	1892.99	1834.11	1763.96	1572.78	1964.35	1919.98	1963.59	1652.23	2235.12	2052.56	2382.85	1949.29	23183.81
	2010	1817.37	2312.24	2013.96	2226.83	3059.02	2526.02	2004.31	1682.82	2191.12	1713.89	2399.27	1688.16	25635.01
	2009	2308.03	2459.87	2511.85	2644.83	1831.29	2219.04	2176.65	2014.83	2196.84	2243.43	1439.22	1840.57	25886.45
	2008	2023.77	1372.09	2088.39	2223.89	2023.9	2106.86	2276.9	2812.15	2617.5	2564.66	1789.42	1900.86	25800.39
	2007	2376.4	1694.63	2030.37	1591.9	1462.83	1312.42	1856.53	2147.58	1856.4	2009.63	1636.29	1844.67	21819.65
	2006	1994.75	1037.19	1691.33	1755.96	1496.98	1719.29	1656.03	1743.49	1563.05	1419.19	791.71	1540.72	18409.69
	2005	1098.45	846.98	1529.24	434.32	1214.74	1175.36	574.01	973.88	838.05	542.41	1021.11	664.51	10913.06
	2004	1568.81	1341.09	1345.62	1259.81	1440.8	1202.07	820.14	949.8	587.48	1026.04	1152.17	1475.81	14169.64
	2003	0	0	0	0	272.85	477.01	316.64	812.94	899.42	1030.11	1003.69	1084.3	5896.96

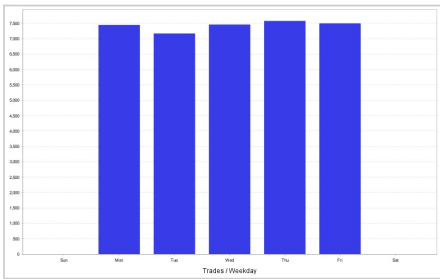
STATS

Strategy					
Wins/Losses Ratio	17.94	Payout Ratio (Avg Win/Loss)	0.2	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-3.86	Z-Probability	99.99 %
Expectancy	9.74	Deviation	\$ 19.92	Exposure	-999999999 %
Stagnation in Days	18	Stagnation in %	0.27 %		

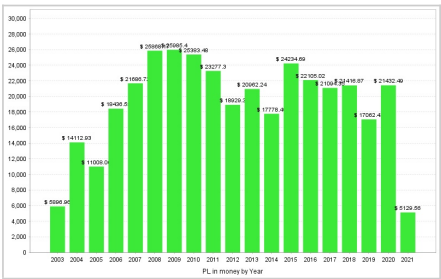
Trades							
		# of Wins	35199	# of Losses	1962	# of Cancelled/Expired	0
Gross Profit	\$ 502938.89	Gross Loss	\$ -141137.88	Average Win	\$ 14.29	Average Loss	\$ -71.94
Largest Win	\$ 286.64	Largest Loss	\$ -150.47	Max Consec Wins	129	Max Consec Losses	4
Avg Consec Wins	19.32	Avg Consec Loss	1.08	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

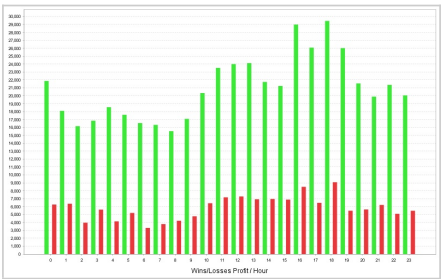




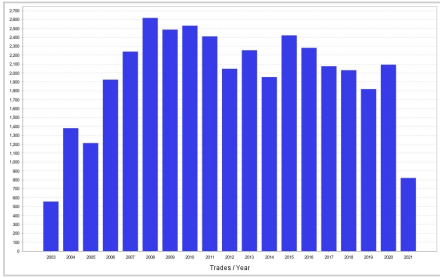
Trades by weekday



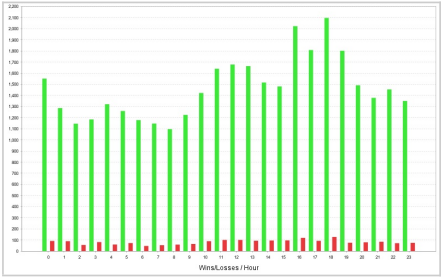
P/L by year



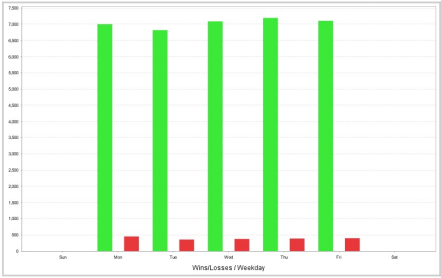
Wins/Losses Profit by hour



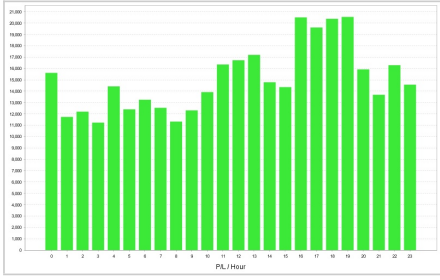
Trades by year



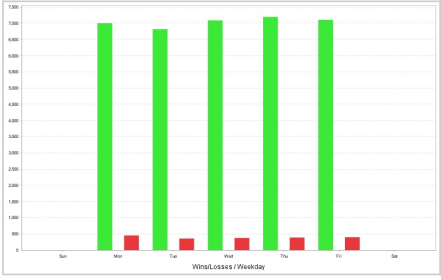
Wins/Losses by hour



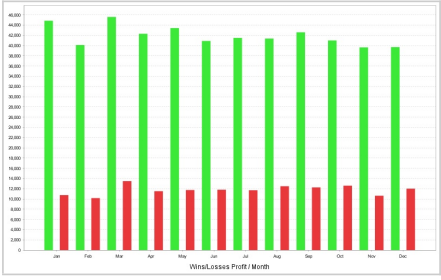
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month