

QUANT ANALYZER REPORT

Original MM

Source: MMSimulation

Symbol Portfolio Period unknown : 27.11.2017 - 13.12.2022
Initial deposit 30000.0
Parameters -

TOTAL PROFIT

\$ 131992.54

PROFIT IN PIPS 1128732.85 PIPS

YRLY AVG PROFIT \$ 25966.94

YRLY AVG % RET 86.56 %

CAGR 32.45 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2826	0.08	1.62	16.53	53.72 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 7985.51	11.67 %	\$ 71.62	\$ 2163.81	\$ 196.93
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.78	0.29 R	160.01 R	4.86	4.92

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	4156.26	-3239.98	1814.35	9795.62	4435.85	2680.31	2637.81	-3570.62	1434.72	3316.02	-1097.22	22.72	22385.84
2021	2212.84	896.34	2651.38	2259.33	593.91	2400.31	2713.9	991.77	4315.89	-1294.34	3387.49	3284.81	24413.63
2020	4350.93	2991.5	16349.84	7978.1	3946.63	2948.95	3284.51	-2111.61	7308.38	2095.68	258.04	-2136.77	47264.18
2019	695.31	982.1	-769.57	3368.99	-740.18	-1154.98	8118.51	-3054.04	-4309.75	5580.79	-1124.79	2268.99	9861.38
2018	1216.07	-983.26	1989.01	2429.8	-3099.14	2274.8	1578.5	6651.22	2472.72	1978.76	1369.18	10365.95	28243.61
2017	0	0	0	0	0	0	0	0	0	0	46.3	-222.4	-176.1

STATS

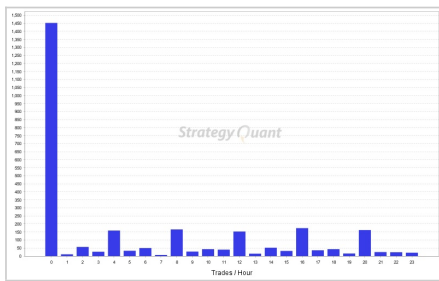
Strategy

Wins/Losses Ratio	1.16	Payout Ratio (Avg Win/Loss)	1.4	Average # of Bars in Trade	0
AHPR	0.06	Z-Score	2.12	Z-Probability	1.7 %
Expectancy	46.71	Deviation	\$ 532.29	Exposure	-99999999 %
Stagnation in Days	148	Stagnation in %	8.03 %		

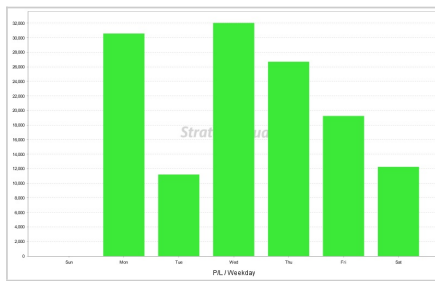
Trades

		# of Wins	1518	# of Losses	1308	# of Cancelled/Expired	0
Gross Profit	\$ 344252.32	Gross Loss	\$ -212259.78	Average Win	\$ 226.78	Average Loss	\$ -162.28
Largest Win	\$ 6248	Largest Loss	\$ -3270	Max Consec Wins	11	Max Consec Losses	11
Avg Consec Wins	2.08	Avg Consec Loss	1.8	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

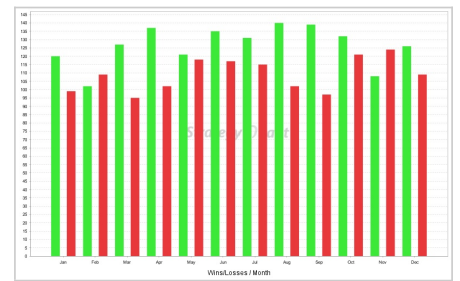
CHARTS



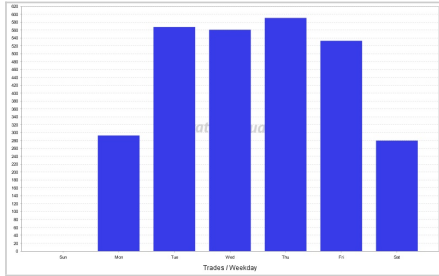
Trades by hour



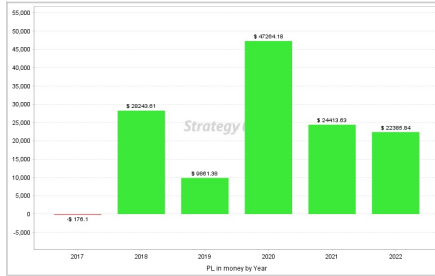
P/L by weekday



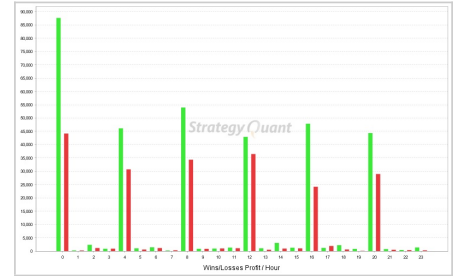
Wins/Losses by month



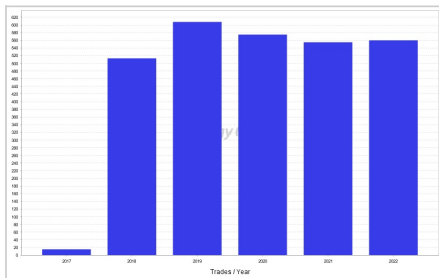
Trades by weekday



P/L by year



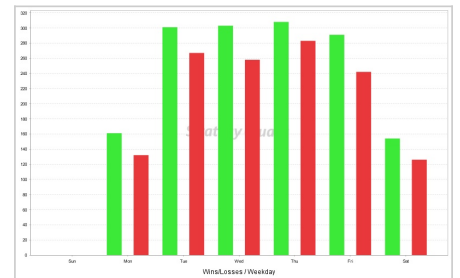
Wins/Losses Profit by hour



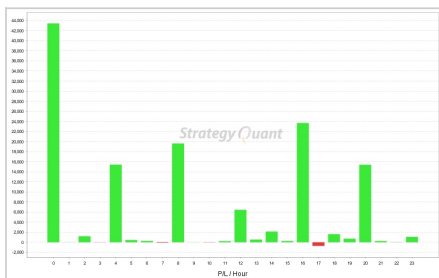
Trades by year



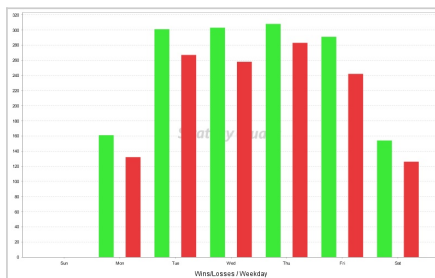
Wins/Losses by hour



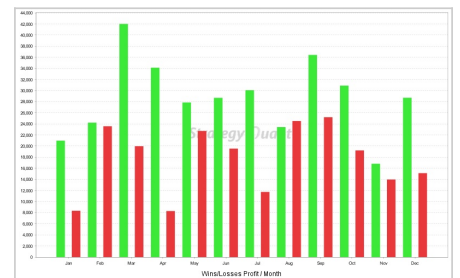
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month