

QUANT ANALYZER REPORT

whatlf_GBPUSD Part.2

Source: N/A

Symbol **GBPUSD** Period **M5 : 29.09.2008 - 01.10.2019**
 Initial deposit **100000.0**
 Parameters -

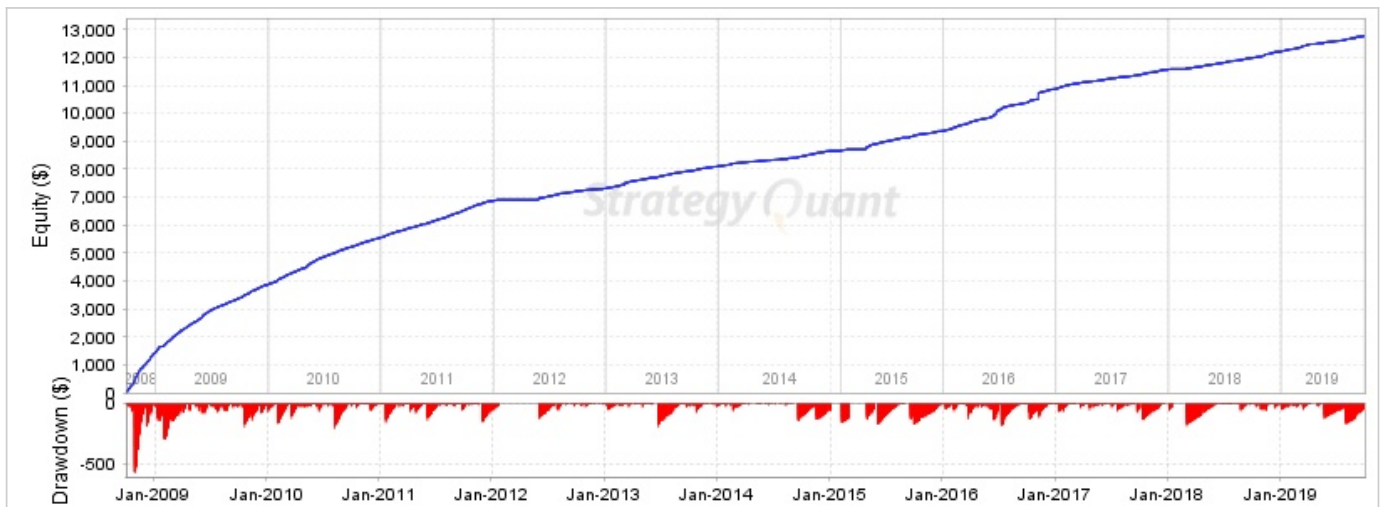
TOTAL PROFIT

\$ 12772.82

PROFIT IN PIPS **5994.1 PIPS**
 YRLY AVG PROFIT **\$ 1152.46**
 YRLY AVG % RET **1.15 %**
 CAGR **1.01 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
10145	0	1.35	21.98	59.73 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 581.17	0.58 %	\$ 3.18	\$ 96.04	\$ 8.48
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.74	0.14 R	128.62 R	7.36	9.3

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	79.49	52.41	109.63	15.39	78.62	37.85	66.76	47.88	70	6.24	0	0	564.27
2018	86.33	0	49.89	51.34	56.81	50.62	64.44	49.73	62.83	51.48	101.68	69.38	694.53
2017	110.54	67.19	65.63	35.29	41.17	62.68	34.48	41.41	52.76	41.35	88.88	3.33	644.71
2016	89.48	126.05	102.89	94.99	20.53	320.42	133.87	68.99	66.15	118.46	290.03	78.32	1510.18
2015	19.14	34	59.41	17.03	131.09	76.24	76.78	89.62	47.76	64.5	34.94	57.22	707.73
2014	30.59	83.43	39.04	22.66	34.32	13.68	10.79	64.8	55.67	71.62	66	58.35	550.95
2013	82.52	69.14	120.41	58.75	78.68	43.06	67.25	68.42	24.56	89.69	58.81	43.92	805.21
2012	83.65	0	0	0	10.72	67.28	65.74	68.25	50.92	44.19	22.22	15.92	428.89
2011	113.45	89.99	125.16	82.34	99.16	112.23	91.13	132.8	132.86	131.45	126.08	82.55	1319.2
2010	-27.94	326.33	165.19	133.67	222.24	167.03	11.89	248.77	109.25	107.32	112.47	106	1682.22
2009	269	281.98	260.8	236.37	188.71	247.96	181.78	147.13	145.7	156.6	184.23	139.93	2440.19
2008	0	0	0	0	0	0	0	0	35.4	527.24	424.16	437.94	1424.74

STATS

Strategy

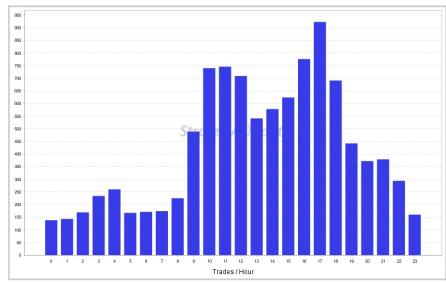
Wins/Losses Ratio	1.48	Payout Ratio (Avg Win/Loss)	0.91	Average # of Bars in Trade	0
AHPR	0	Z-Score	39.49	Z-Probability	0 %
Expectancy	1.26	Deviation	\$ 18.68	Exposure	-999999999 %
Stagnation in Days	178	Stagnation in %	4.43 %		

Trades

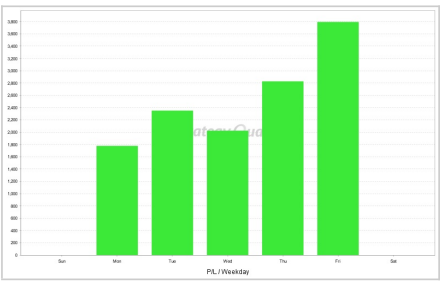
		# of Wins	6060	# of Losses	4085	# of Cancelled/Expired	0
Gross Profit	\$ 49392.21	Gross Loss	\$ -36619.39	Average Win	\$ 8.15	Average Loss	\$ -8.96

Largest Win	\$ 600.3	Largest Loss	\$ -203.7	Max Consec Wins	3	Max Consec Losses	5
Avg Consec Wins	1.78	Avg Consec Loss	1.2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

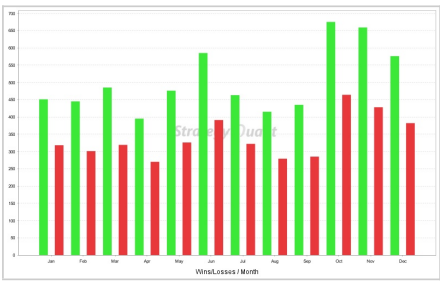
CHARTS



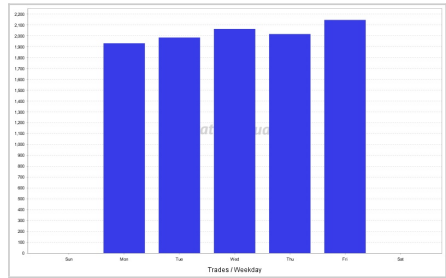
Trades by hour



P/L by weekday



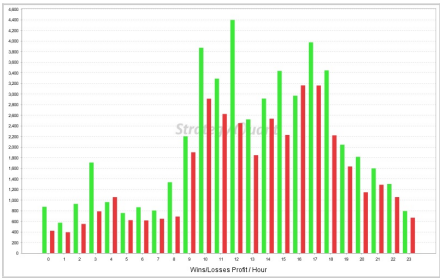
Wins/Losses by month



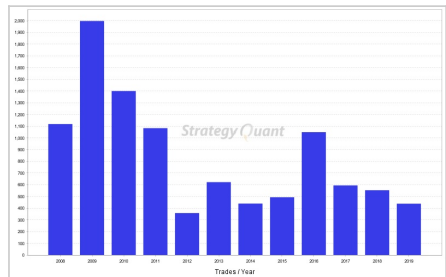
Trades by weekday



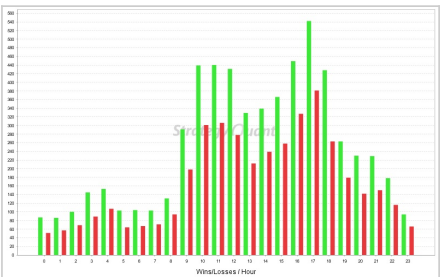
P/L by year



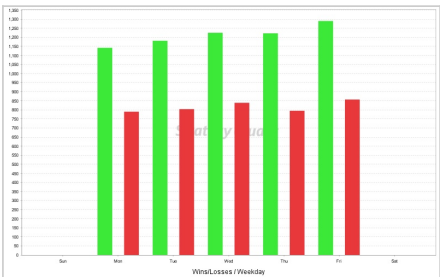
Wins/Losses Profit by hour



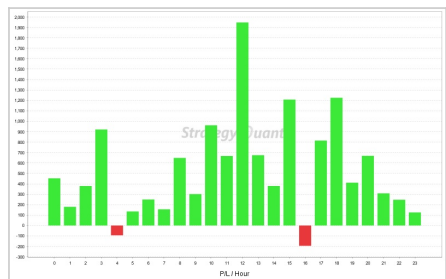
Trades by year



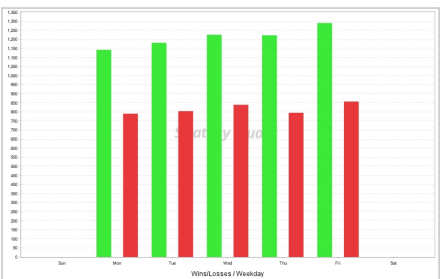
Wins/Losses by hour



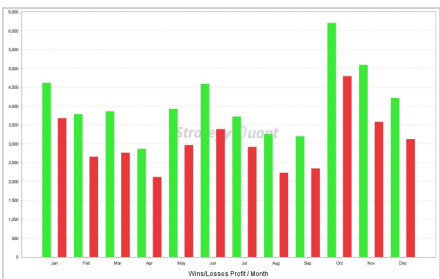
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month