

QUANT ANALYZER REPORT

whatlf_Portfolio (3)

Source: N/A

Symbol Portfolio Period unknown : 05.01.2010 - 16.04.2021
Initial deposit 170000.0
Parameters -

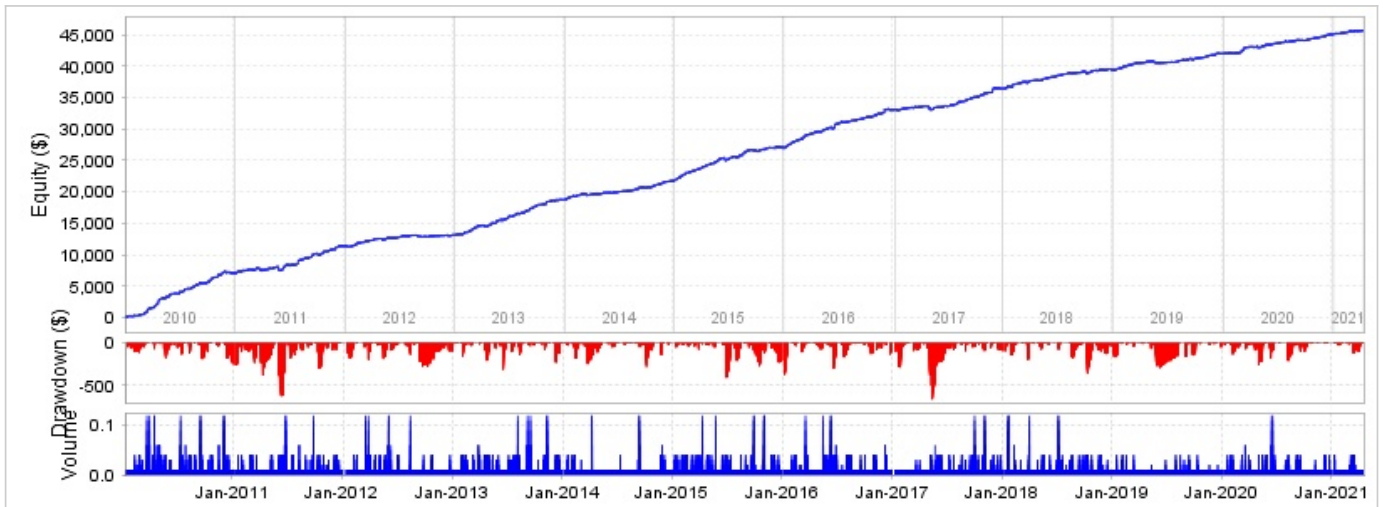
TOTAL PROFIT

\$ 45616.26

PROFIT IN PIPS 490947.3 PIPS
YRLY AVG PROFIT \$ 4024.94
YRLY AVG % RET 2.37 %
CAGR 2 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
28737	0	2.35	68.96	68.29 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 661.51	0.35 %	\$ 11.53	\$ 335.41	\$ 1.59
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
5.72	0.43 R	1081.97 R	42.78	89.73

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	171.84	279.86	65.21	6.73	0	0	0	0	0	0	0	0	523.64
2020	122.27	25.86	888.66	-66.63	493.5	169.1	407.28	-34.26	109.58	292.3	275.58	394.29	3077.53
2019	167.57	513.42	345.57	187.18	-169.48	39.8	85.44	227.69	191.18	314.25	356.93	233.96	2493.51
2018	352.12	551.55	275.99	184.13	341.84	292.64	360.36	148.52	243.5	151.13	149.47	45.58	3096.83
2017	66.13	233.61	143.06	121.05	-171.85	159.37	318.57	583.75	553.08	371.47	648.18	304.07	3330.49
2016	646.3	620.28	803.94	468.27	429.34	757.47	312.14	230.52	433.29	260.99	523.59	504.28	5990.41
2015	851.45	592.29	488.02	689.83	529	213.19	367.28	822.42	302.85	112.05	303.34	90.18	5361.9
2014	502.28	317.72	-26.9	129.65	177.27	98.47	194.55	225.78	327.81	322.03	405.22	314.27	2988.15
2013	138.72	546.46	789.42	62.03	749.07	327.3	754.19	384.16	749.08	322.94	687.87	92.47	5603.71
2012	-53.31	627.03	304.31	259.93	177.93	47.38	209.63	128.65	-217.65	122.27	62.65	83.81	1752.63
2011	407.13	194.08	-54.74	231	-139.25	741.87	78.88	931.22	689.38	373.66	362.61	513.16	4329
2010	210.4	232.95	1014.3	1445.16	419.86	465.41	773.96	651.1	330.94	860.74	825.48	-161.84	7068.46

STATS

Strategy

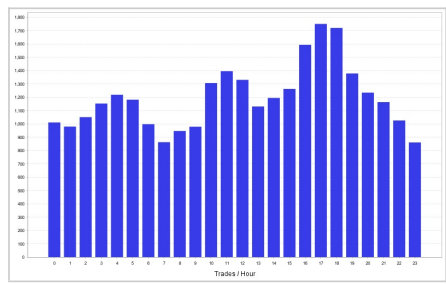
Wins/Losses Ratio	2.15	Payout Ratio (Avg Win/Loss)	1.09	Average # of Bars in Trade	0
AHPR	0	Z-Score	-74.99	Z-Probability	99.9 %
Expectancy	1.59	Deviation	\$ 6.29	Exposure	-999999999 %
Stagnation in Days	117	Stagnation in %	2.84 %		

Trades

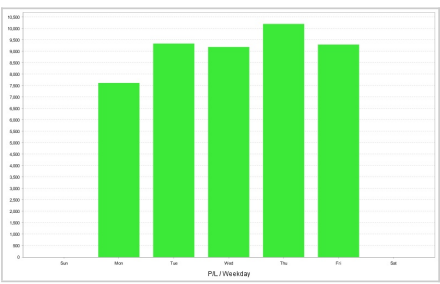
		# of Wins	19625	# of Losses	9112	# of Cancelled/Expired	0
Gross Profit	\$ 79503.17	Gross Loss	\$ -33886.91	Average Win	\$ 4.05	Average Loss	\$ -3.72

Largest Win	\$ 66.47	Largest Loss	\$ -99.38	Max Consec Wins	77	Max Consec Losses	33
Avg Consec Wins	5.39	Avg Consec Loss	2.5	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

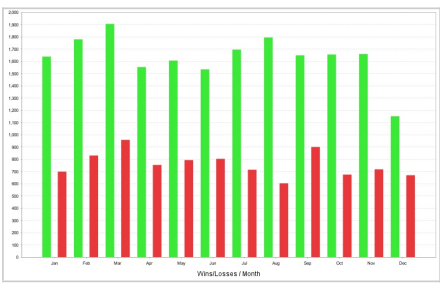
CHARTS



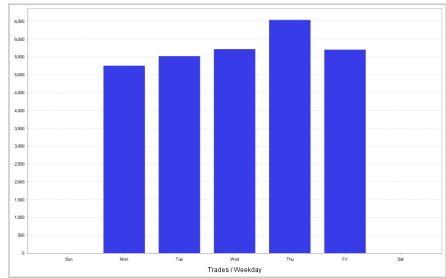
Trades by hour



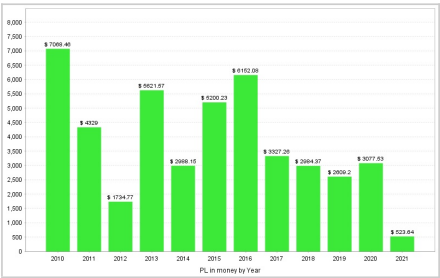
P/L by weekday



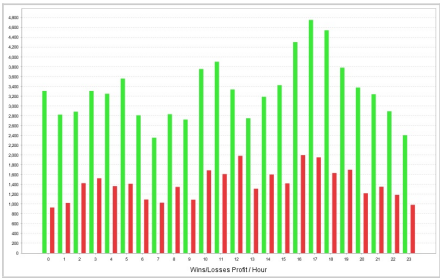
Wins/Losses by month



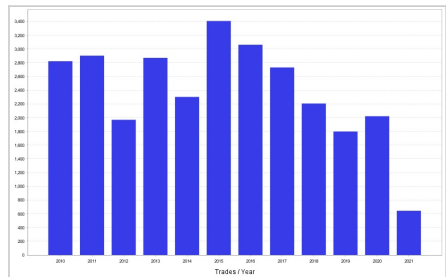
Trades by weekday



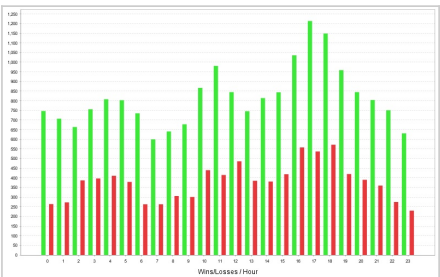
P/L by year



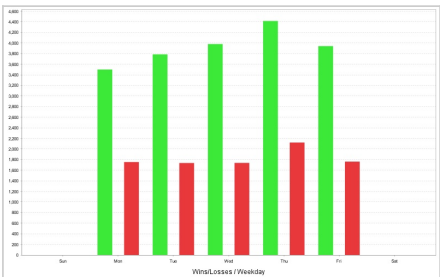
Wins/Losses Profit by hour



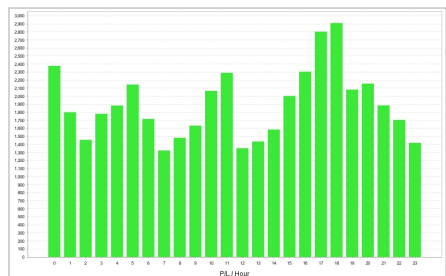
Trades by year



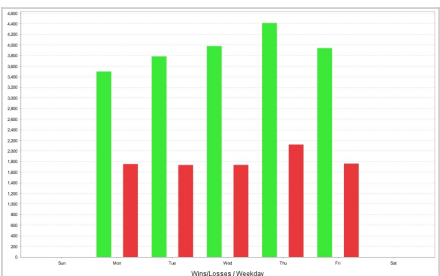
Wins/Losses by hour



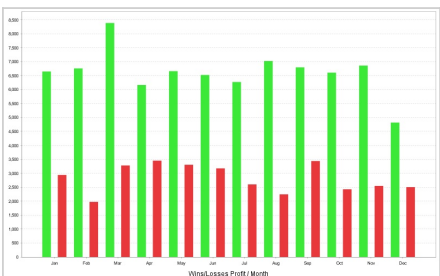
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month