

QUANT ANALYZER REPORT

what1f_Portfolio

Source: N/A

Symbol Portfolio Period unknown : 12.01.2015 - 16.09.2020
Initial deposit 40000.0
Parameters -

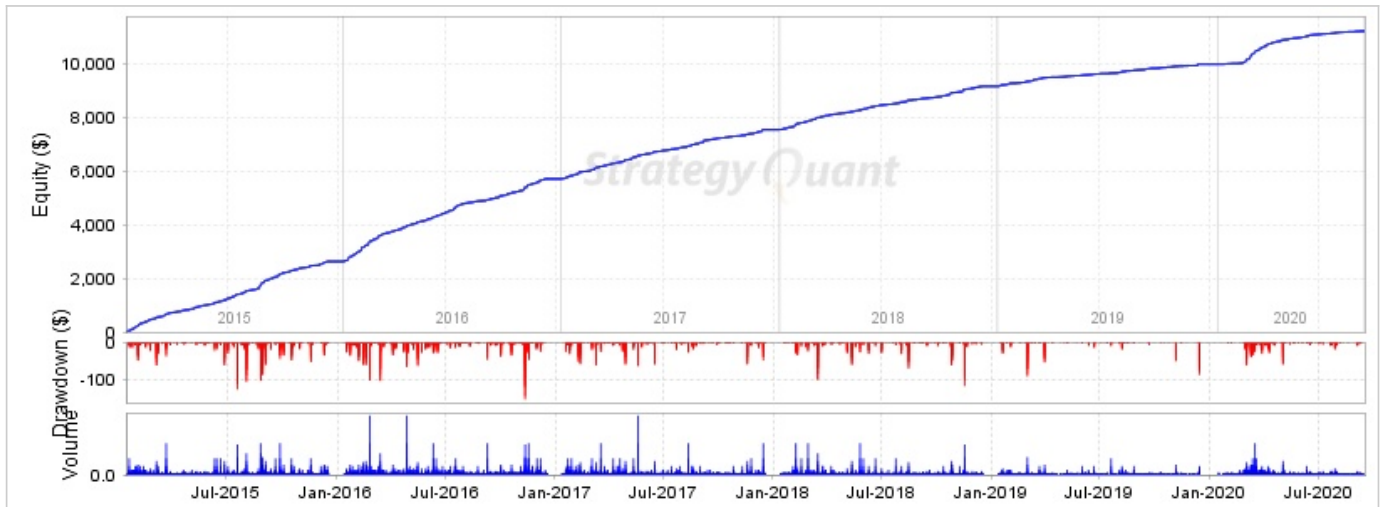
TOTAL PROFIT

\$ 11223.62

PROFIT IN PIPS 50349.4 PIPS
YRLY AVG PROFIT \$ 1951.96
YRLY AVG % RET 4.88 %
CAGR 4.21 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
18431	0	2.26	73.57	75.94 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 152.56	0.34 %	\$ 6.15	\$ 162.66	\$ 1.57
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
12.38	0.3 R	971.13 R	15.82	76.85

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	18.41	106.65	509.4	240.3	117.49	110.36	78.29	33.72	21.88	0	0	0	1236.5
2019	107.78	72.32	140.1	29.71	58.34	53.58	38.99	101.49	68.45	73.33	26.43	52.68	823.2
2018	104.33	220.46	202.23	89.24	155.39	146.08	105.75	117.67	60.29	188.11	163.37	68.01	1620.93
2017	141.76	112.2	288.06	164.4	212.87	141.83	111.44	179.61	165.33	80.95	113.9	121.69	1834.04
2016	263.34	524.5	315.19	254.11	200.56	263.39	332.89	111.82	182.46	173.9	318.49	142.32	3082.97
2015	214.83	291.63	215.89	127.46	168.09	222.01	274.98	334.38	292.99	239.52	108.94	135.26	2625.98

STATS

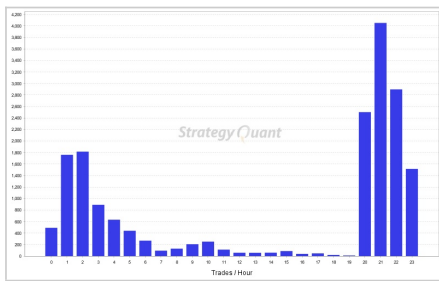
Strategy

Wins/Losses Ratio	3.16	Payout Ratio (Avg Win/Loss)	0.72	Average # of Bars in Trade	0
AHPR	0	Z-Score	-23.17	Z-Probability	99.9 %
Expectancy	0.61	Deviation	\$ 5.31	Exposure	-999999999 %
Stagnation in Days	34	Stagnation in %	1.64 %		

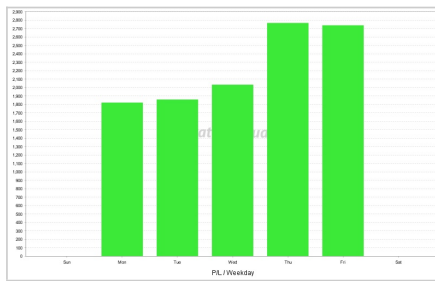
Trades

		# of Wins	13978	# of Losses	4429	# of Cancelled/Expired	24
Gross Profit	\$ 20122.77	Gross Loss	\$ -8899.15	Average Win	\$ 1.44	Average Loss	\$ -2.01
Largest Win	\$ 163.87	Largest Loss	\$ -27.42	Max Consec Wins	37	Max Consec Losses	8
Avg Consec Wins	4.99	Avg Consec Loss	1.59	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

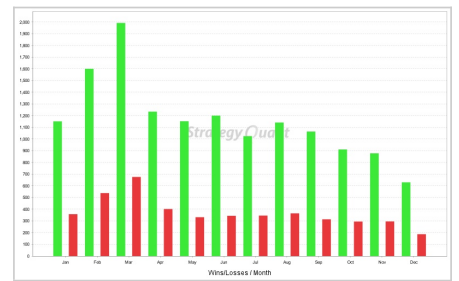
CHARTS



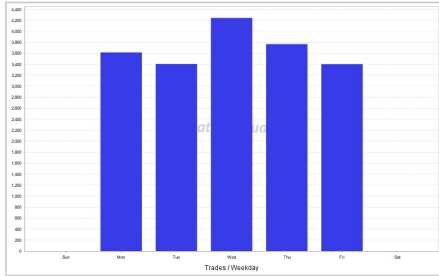
Trades by hour



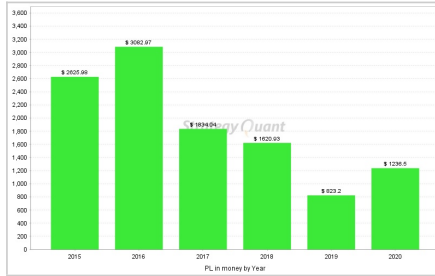
P/L by weekday



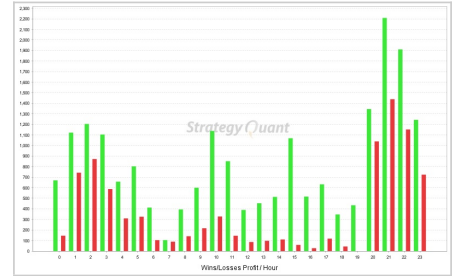
Wins/Losses by month



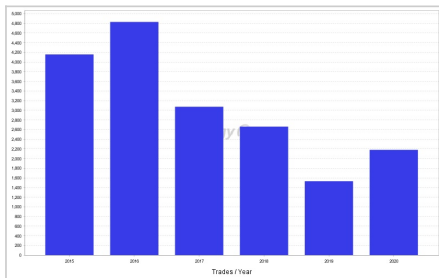
Trades by weekday



P/L by year



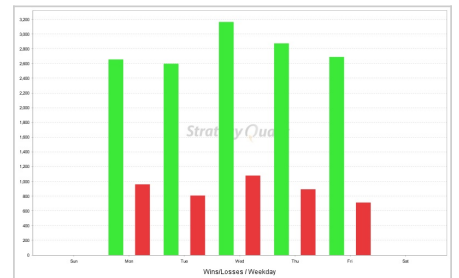
Wins/Losses Profit by hour



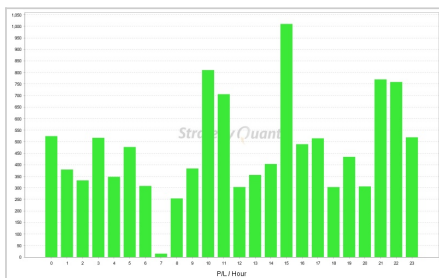
Trades by year



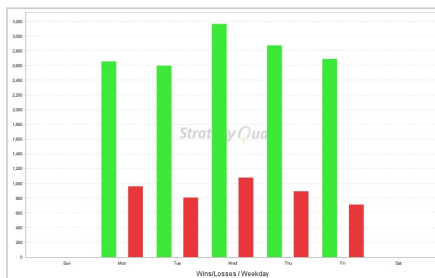
Wins/Losses by hour



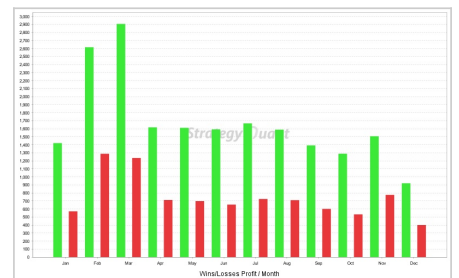
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month