

QUANT ANALYZER REPORT

whatlf_Portfolio (3)

Source: N/A

Symbol Portfolio Period unknown : 05.01.2010 - 19.04.2021
Initial deposit 90000.0
Parameters -

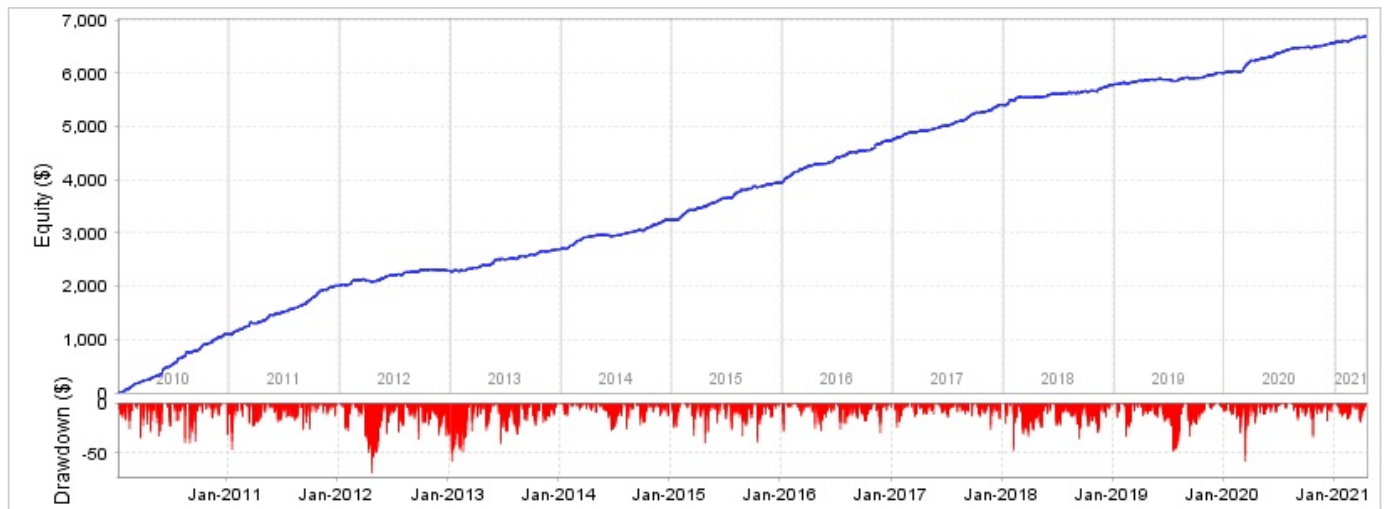
TOTAL PROFIT

\$ 6704.25

PROFIT IN PIPS 87084.2 PIPS
YRLY AVG PROFIT \$ 591.55
YRLY AVG % RET 0.66 %
CAGR 0.6 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
10200	0	1.78	95.93	63.08 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 69.89	0.08 %	\$ 1.71	\$ 49.3	\$ 0.66
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
7.51	0.29 R	259.45 R	17.52	18.46

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	49.72	12.51	48.19	25.32	0	0	0	0	0	0	0	0	135.74
2020	21.78	4.94	204.52	23.67	46.03	71.29	63.18	40.34	1.32	19.42	17.9	46.8	561.19
2019	27.85	2.22	45.92	11.82	13.96	-3.53	-27.41	63.11	-9.97	28.94	35.54	33.37	221.82
2018	97.53	58.83	-19.13	13.83	25.49	26.6	10.11	11.63	30.67	5.63	61.06	54.13	376.38
2017	70.83	76.72	23	14.87	47.96	43.73	57.61	53.64	120.52	29.61	47.58	84.94	671.01
2016	112.61	89.58	106.07	38.49	9.82	98.9	56.32	63.3	26.91	34.86	118.2	34.12	789.18
2015	12.27	150.94	40.56	56.98	68	73.16	71.23	90.02	51.3	13.95	34.88	37.92	701.21
2014	38.93	116.61	71.17	29.74	11.8	-13.85	36.95	34.2	29.34	71.89	57.81	69.77	554.36
2013	1.33	21.53	38.71	53.86	77.13	26.59	24.68	39.25	27.54	53.11	9.63	30.32	403.68
2012	13.34	88.72	-2.37	-12.9	50.41	59.67	6.34	71.31	23.36	12.18	-15.22	-13.22	281.62
2011	62.55	72.78	78.42	43.11	113.59	43.64	56.52	66.11	117.19	149	54.32	54.64	911.87
2010	45.51	102.55	79.02	68.09	65.87	154.8	132.71	102.95	74.6	96.11	93.2	80.78	1096.19

STATS

Strategy

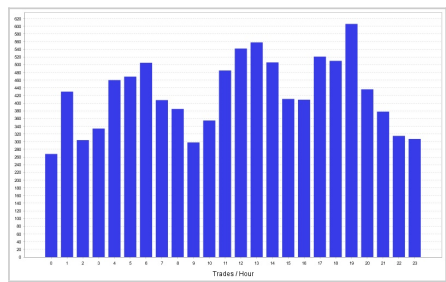
Wins/Losses Ratio	1.71	Payout Ratio (Avg Win/Loss)	1.04	Average # of Bars in Trade	0
AHPR	0	Z-Score	-23.19	Z-Probability	99.9 %
Expectancy	0.66	Deviation	\$ 3.79	Exposure	-999999999 %
Stagnation in Days	174	Stagnation in %	4.22 %		

Trades

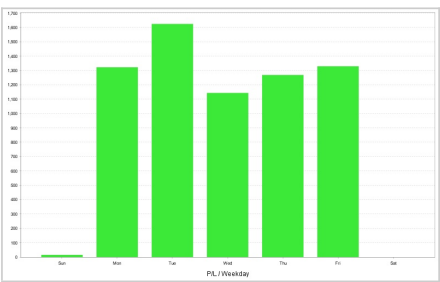
		# of Wins	6434	# of Losses	3766	# of Cancelled/Expired	0
Gross Profit	\$ 15277.6	Gross Loss	\$ -8573.35	Average Win	\$ 2.37	Average Loss	\$ -2.28

Largest Win	\$ 31.39	Largest Loss	\$ -37.67	Max Consec Wins	33	Max Consec Losses	13
Avg Consec Wins	3.51	Avg Consec Loss	2.05	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

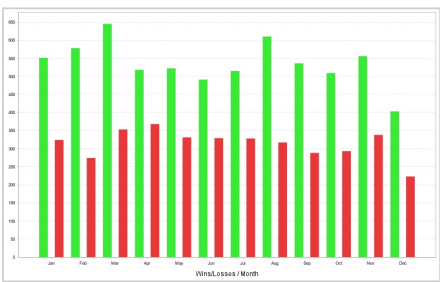
CHARTS



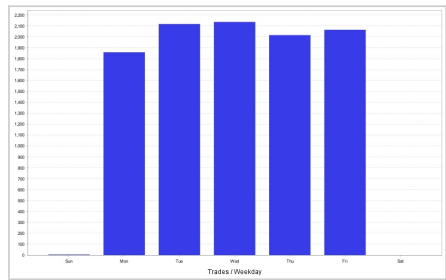
Trades by hour



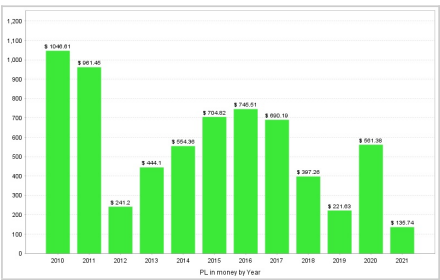
P/L by weekday



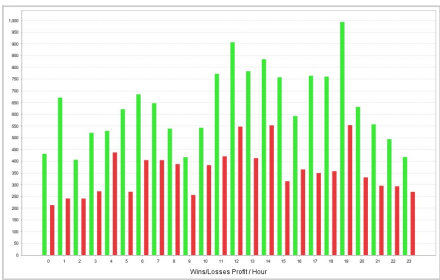
Wins/Losses by month



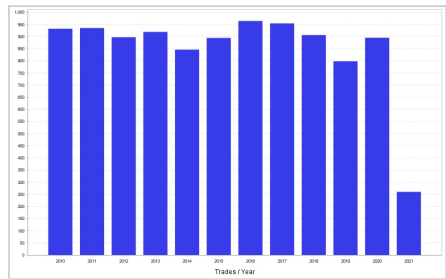
Trades by weekday



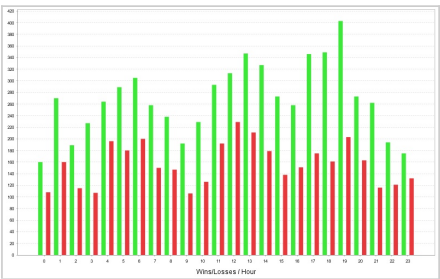
P/L by year



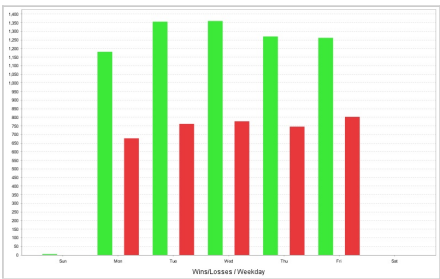
Wins/Losses Profit by hour



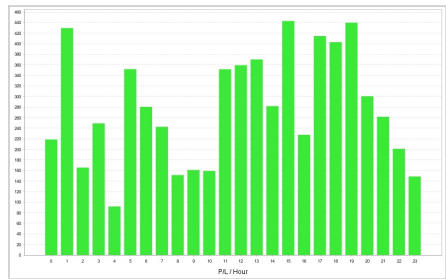
Trades by year



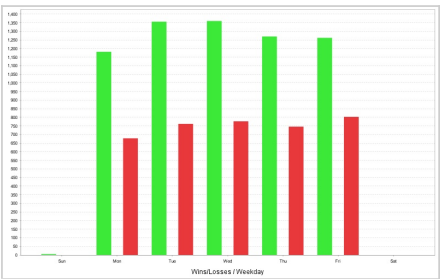
Wins/Losses by hour



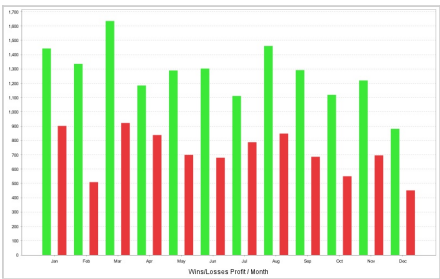
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer