

# QUANT ANALYZER REPORT

whatlf\_Portfolio

Source: N/A

Symbol Portfolio Period unknown : 02.01.2012 - 26.02.2021  
Initial deposit 40000.0  
Parameters -

## TOTAL PROFIT

**\$ 791.31**

PROFIT IN PIPS 9131.5 PIPS  
YRLY AVG PROFIT \$ 86.32  
YRLY AVG % RET 0.22 %  
CAGR 0.2 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
4279	0	1.47	23.71	78.38 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 33.37	0.08 %	\$ 0.3	\$ 7.19	\$ 0.96
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.45	0.05 R	25.24 R	7.28	5.87

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	4.48	6.25	0	0	0	0	0	0	0	0	0	0	10.73
2020	6.01	4.58	15.04	26.45	-4.83	7.26	-4.15	-6.94	11.31	4.27	0.32	5.58	64.9
2019	20.52	-1.75	3.6	3.77	10.21	6.8	0.54	3.25	-1.83	6.1	1.42	2.34	54.97
2018	-9.6	4.89	6.94	3.65	10.84	-1.32	12.72	8.47	10.97	11.98	-2.07	13.26	70.73
2017	7.83	15.76	13.45	11.86	7.87	7.93	13.93	3.55	7.44	2.53	4.94	7.33	104.42
2016	-17.02	28.31	6.42	20.9	5.21	8.11	-4.53	3.01	-1.06	4.87	16.85	24.82	95.89
2015	11.09	8.93	8.42	41.25	26.6	-1.55	10.37	17.7	4.45	-14.21	10.39	23.79	147.23
2014	18.02	2.57	2.36	2.58	1.28	-4.55	1.78	-1.29	-1.21	-9.35	14.09	29.7	55.98
2013	10.7	4.91	2.05	19.57	16.85	15.16	28.85	8.78	6.86	6.86	-2.49	-0.5	117.6
2012	3.07	3.91	-2.75	11.7	6.77	12.89	0.7	0.25	4.05	15.98	5.28	7.01	68.86

## STATS

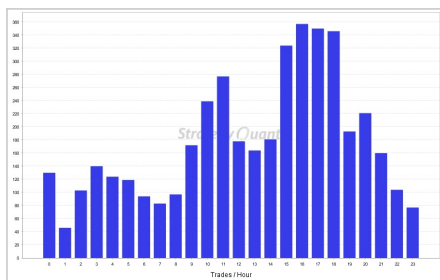
### Strategy

Wins/Losses Ratio	3.63	Payout Ratio (Avg Win/Loss)	0.41	Average # of Bars in Trade	0
AHPR	0	Z-Score	-1.68	Z-Probability	95.35 %
Expectancy	0.18	Deviation	\$ 1.83	Exposure	-99999999 %
Stagnation in Days	174	Stagnation in %	5.2 %		

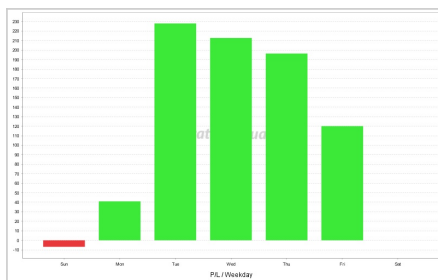
### Trades

		# of Wins	1769	# of Losses	488	# of Cancelled/Expired	2022
Gross Profit	\$ 2457.88	Gross Loss	\$ -1666.57	Average Win	\$ 1.39	Average Loss	\$ -3.42
Largest Win	\$ 9.27	Largest Loss	\$ -8.15	Max Consec Wins	10	Max Consec Losses	13
Avg Consec Wins	1.91	Avg Consec Loss	2.71	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

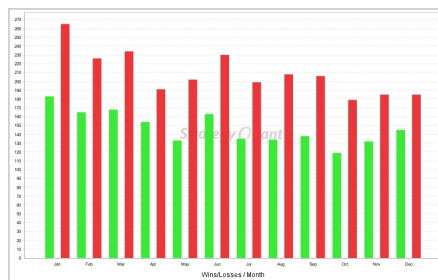
## CHARTS



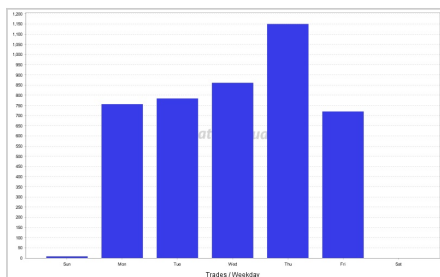
Trades by hour



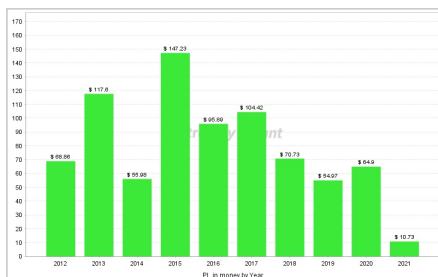
P/L by weekday



Wins/Losses by month



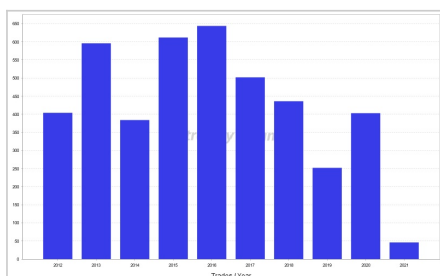
Trades by weekday



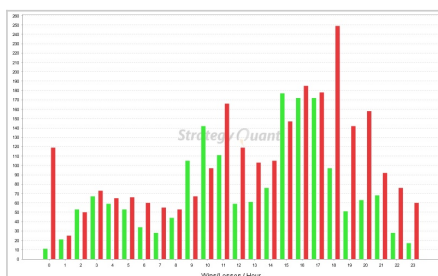
P/L by year



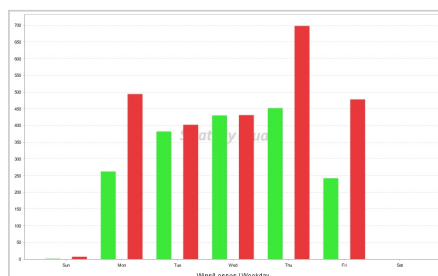
Wins/Losses Profit by hour



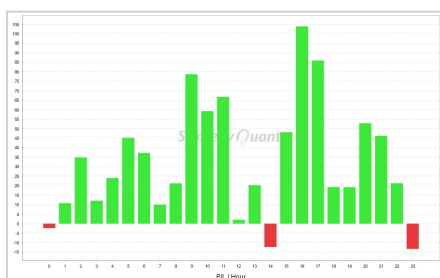
Trades by year



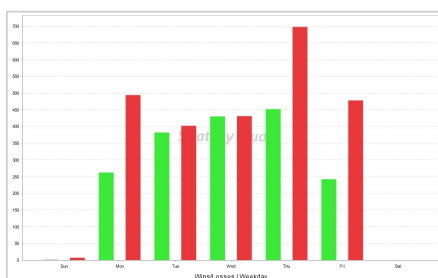
Wins/Losses by hour



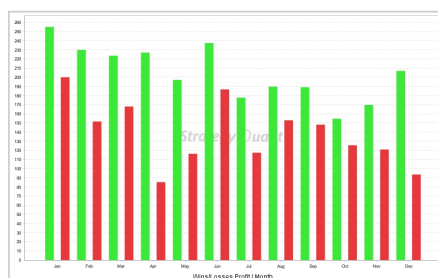
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

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