

QUANT ANALYZER REPORT

StrategyTester

Source: MT4Report

Symbol **GBPUSD** Period **M1 : 04.01.2012 - 20.12.2017**
 Initial deposit **5000.0**
 Parameters **-**

TOTAL PROFIT

\$ 6011.5

PROFIT IN PIPS **616.9 PIPS**
 YRLY AVG PROFIT **\$ 1442.76**
 YRLY AVG % RET **28.86 %**
 CAGR **14.06 %**

OF TRADES

80

SHARPE RATIO

0.87

PROFIT FACTOR

10.9

RETURN / DD RATIO

15.42

WINNING %

96.25 %

DRAWDOWN

\$ 389.75

% DRAWDOWN

5.49 %

DAILY AVG PROFIT

\$ 27.08

MTHLY AVG PROFIT

\$ 120.23

AVERAGE TRADE

\$ 90.33

ANNUAL% / MAX DD%

2.56

R EXPECTANCY

0.37 R

R EXP SCORE

7.12 R

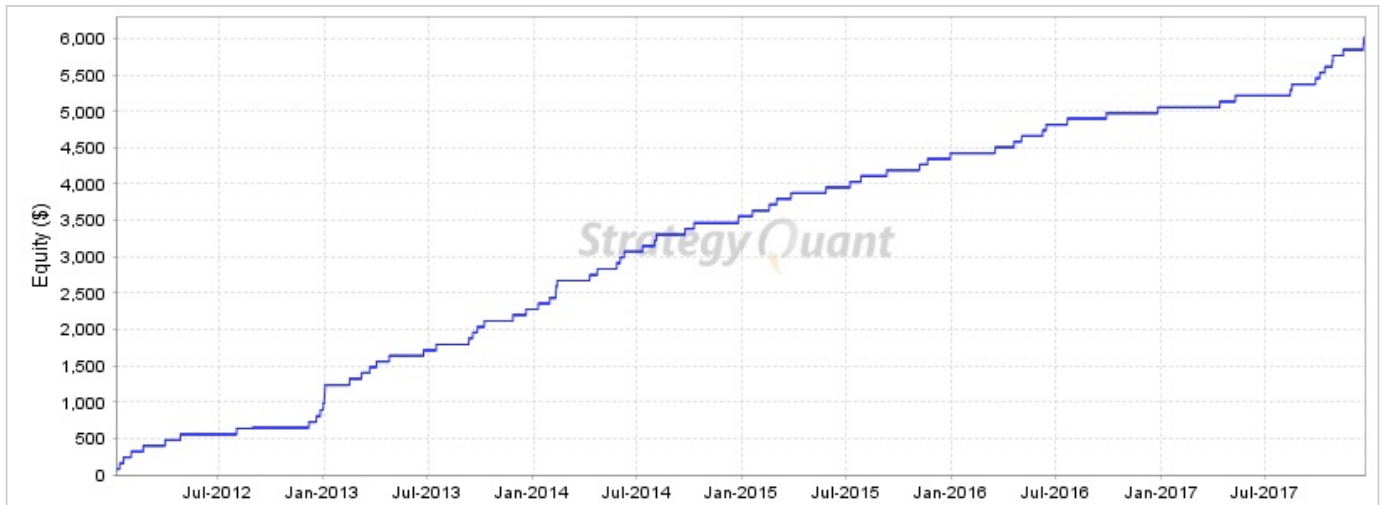
SQN

8.45

SQN SCORE

1.3

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	0	0	0	80	80	0	0	158	80	315	80	162.75	955.75
2016	0	0	80.5	78	78	157	82	0	77.5	0	0	78	631
2015	79	81.75	158	0	78	78	79	80.5	0	0	156.75	78	869
2014	156	236	0	163.5	79	156	79	156	81	77.25	0	94.5	1278.25
2013	252	86	159	155.5	0	77.25	78.75	0	244	163.5	0	79	1295
2012	318.5	80	79	78	0	0	0	92	0	0	0	335	982.5

STATS

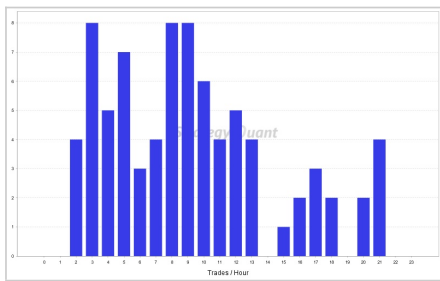
Strategy

Wins/Losses Ratio	25.67	Payout Ratio (Avg Win/Loss)	0.42	Average # of Bars in Trade	0
AHPR	1	Z-Score	-0.47	Z-Probability	68.08 %
Expectancy	75.14	Deviation	\$ 80.99	Exposure	-999999999 %
Stagnation in Days	107	Stagnation in %	4.91 %		

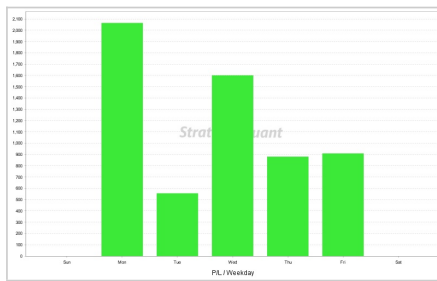
Trades

		# of Wins	77	# of Losses	3	# of Cancelled/Expired	0
Gross Profit	\$ 6619	Gross Loss	\$ -607.5	Average Win	\$ 85.96	Average Loss	\$ -202.5
Largest Win	\$ 467	Largest Loss	\$ -389.75	Max Consec Wins	40	Max Consec Losses	1
Avg Consec Wins	19.25	Avg Consec Loss	1	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

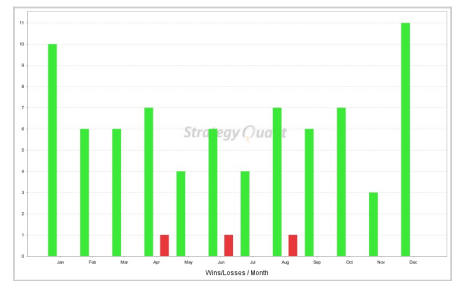
CHARTS



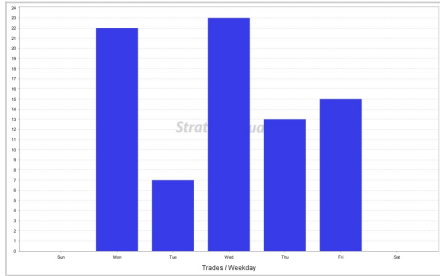
Trades by hour



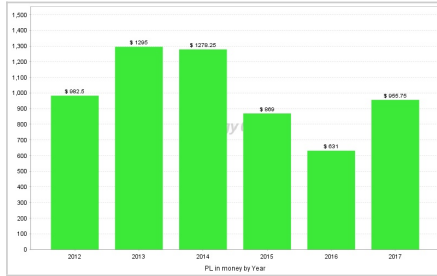
P/L by weekday



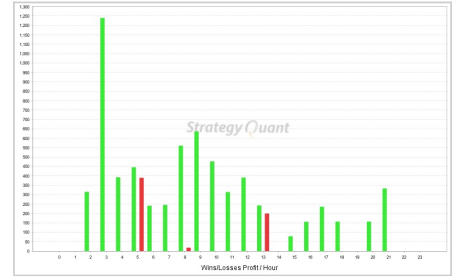
Wins/Losses by month



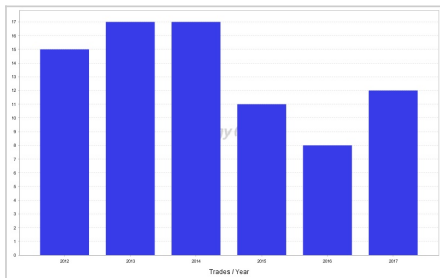
Trades by weekday



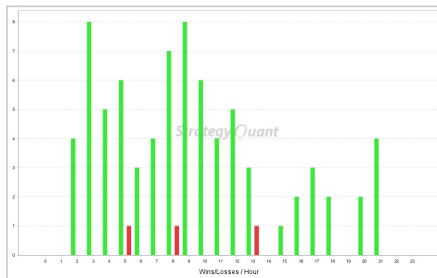
P/L by year



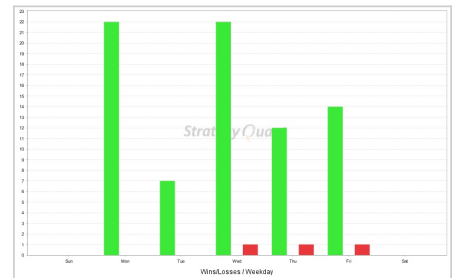
Wins/Losses Profit by hour



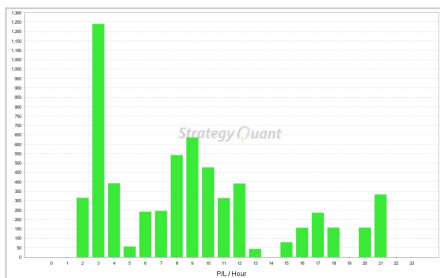
Trades by year



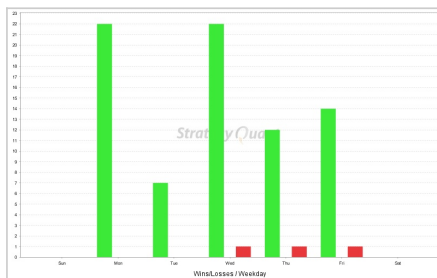
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month