

QUANT ANALYZER REPORT

StrategyTester

Source: MT4Report

Symbol: **GBPJPY.m** Period: **H1 : 24.12.2018 - 07.03.2019**
 Initial deposit: **5000.0**
 Parameters: -

TOTAL PROFIT

\$ 175679.46

PROFIT IN PIPS: **2273.3 PIPS**
 YRLY AVG PROFIT: **\$ 702717.84**
 YRLY AVG % RET: **14054.36 %**
 CAGR: **501.13 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
150	0.72	6.3	11.56	82.67 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 15191.78	11.55 %	\$ 3513.59	\$ 58559.82	\$ 1613.36
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
43.39	0.92 R	550.95 R	5.6	21.89

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	23981.61	82384.86	66107.57	0	0	0	0	0	0	0	0	0	172474.04
2018	0	0	0	0	0	0	0	0	0	0	0	3205.42	3205.42

STATS

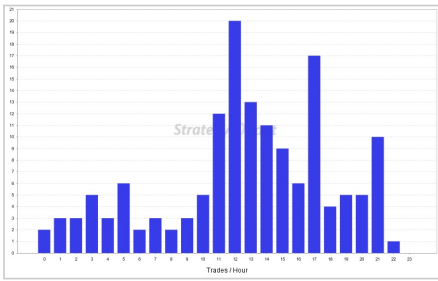
Strategy

Wins/Losses Ratio	4.77	Payout Ratio (Avg Win/Loss)	1.32	Average # of Bars in Trade	0
AHPR	2.48	Z-Score	-3.31	Z-Probability	99.95 %
Expectancy	1171.2	Deviation	\$ 2598.23	Exposure	-99999999 %
Stagnation in Days	6	Stagnation in %	8.11 %		

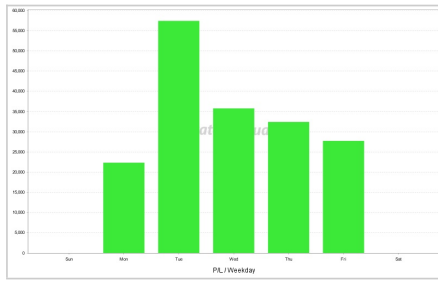
Trades

# of Wins	124	# of Losses	26	# of Cancelled/Expired	0
Gross Profit	\$ 208841.4	Gross Loss	\$ -33161.94	Average Win	\$ 1684.2
Largest Win	\$ 16772.31	Largest Loss	\$ -8704.61	Max Consec Wins	17
Avg Consec Wins	7.29	Avg Consec Loss	1.53	Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

CHARTS



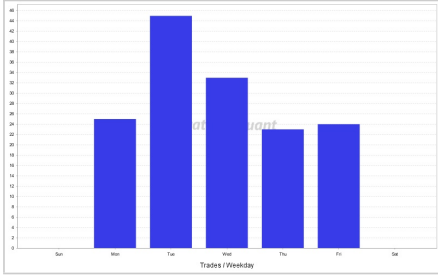
Trades by hour



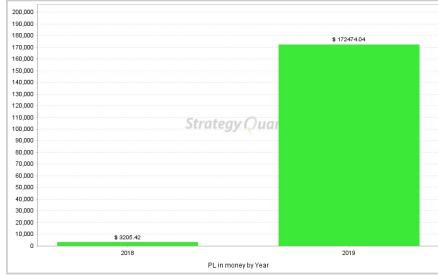
P/L by weekday



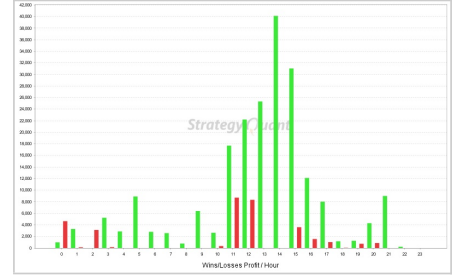
Wins/Losses by month



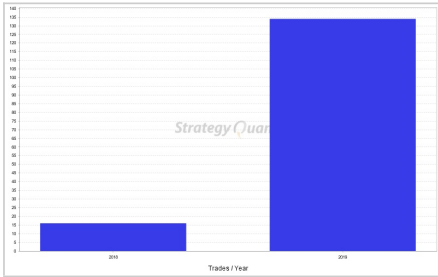
Trades by weekday



P/L by year



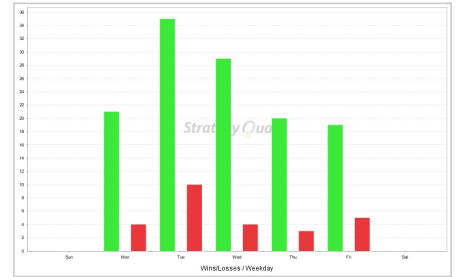
Wins/Losses Profit by hour



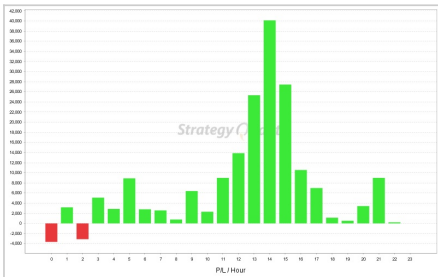
Trades by year



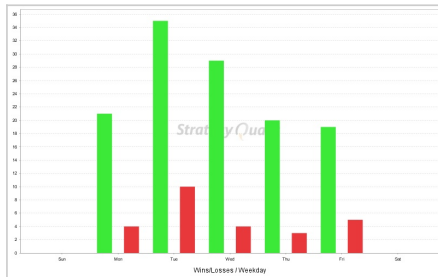
Wins/Losses by hour



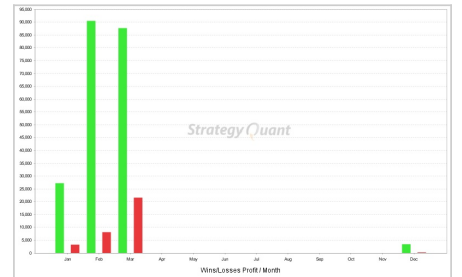
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month