

QUANT ANALYZER REPORT

FletBreakFX_SET GJ

Source: MT4Report

Symbol: **GBPJPY** Period: **H1 : 02.01.2018 - 30.11.2018**
 Initial deposit: **5000.0**
 Parameters: **-**

TOTAL PROFIT

\$ 3326.11

PROFIT IN PIPS: **247.8 PIPS**
 YRLY AVG PROFIT: **\$ 3628.17**
 YRLY AVG % RET: **72.56 %**
 CAGR: **66.52 %**

# OF TRADES	233	SHARPE RATIO	0.08	PROFIT FACTOR	1.2	RETURN / DD RATIO	2.4	WINNING %	64.38 %
DRAWDOWN	\$ 1385.17	% DRAWDOWN	14.77 %	DAILY AVG PROFIT	\$ 14.98	MTHLY AVG PROFIT	\$ 302.37	AVERAGE TRADE	\$ 154.45
ANNUAL% / MAX DD%	4.5	R EXPECTANCY	0.07 R	R EXP SCORE	18.44 R	SQN	0.86	SQN SCORE	1.21

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	444.52	213.22	272.41	372.92	346.35	159.13	168.05	429.98	223.12	664.8	31.61	0	3326.11

STATS

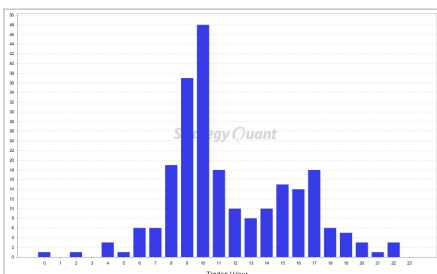
Strategy

Wins/Losses Ratio	1.81	Payout Ratio (Avg Win/Loss)	0.67	Average # of Bars in Trade	0
AHPR	0.28	Z-Score	6.94	Z-Probability	0 %
Expectancy	14.28	Deviation	\$ 289.02	Exposure	-99999999 %
Stagnation in Days	45	Stagnation in %	13.6 %		

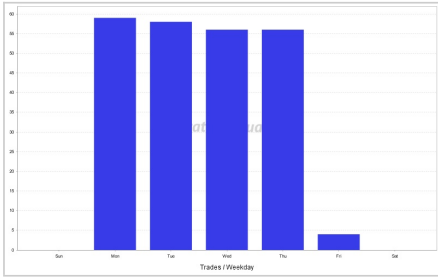
Trades

	# of Wins	150	# of Losses	83	# of Cancelled/Expired	0	
Gross Profit	\$ 19656.9	Gross Loss	\$ -16330.79	Average Win	\$ 131.05	Average Loss	\$ -196.76
Largest Win	\$ 1534.64	Largest Loss	\$ -1385.17	Max Consec Wins	6	Max Consec Losses	3
Avg Consec Wins	1.95	Avg Consec Loss	1.08	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

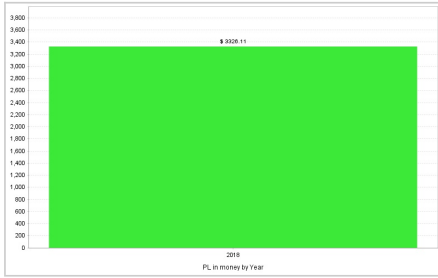
CHARTS



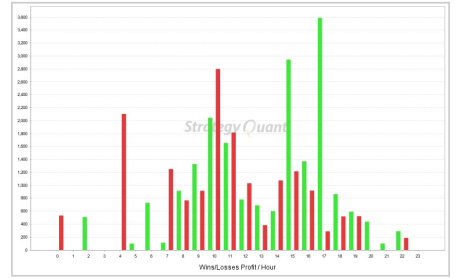
Trades by year



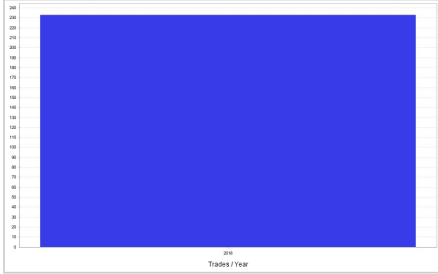
P/L by weekday



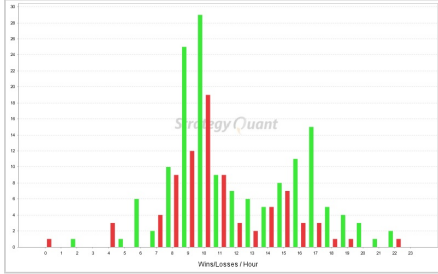
Wins/Losses by month



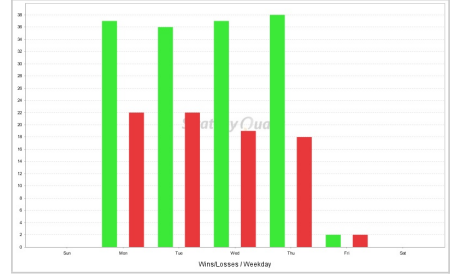
Trades by weekday



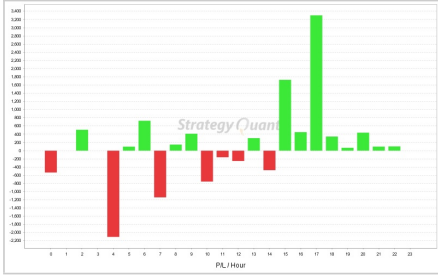
P/L by year



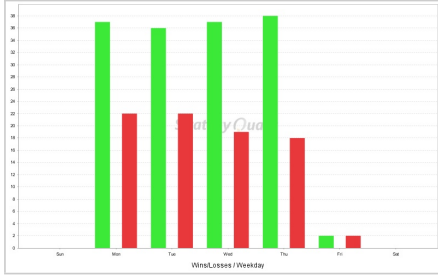
Wins/Losses Profit by hour



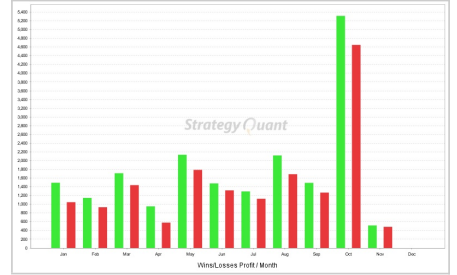
Trades by year



Wins/Losses by hour



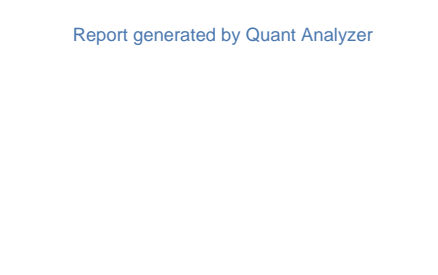
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month



Report generated by Quant Analyzer