

QUANT ANALYZER REPORT

5 M15 StrategyTester

Source: MT4Report

Symbol USDJPY Period M15 : 05.01.2014 - 03.01.2017
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 48769.01

PROFIT IN PIPS 2754.1 PIPS
YRLY AVG PROFIT \$ 16256.3
YRLY AVG % RET 162.56 %
CAGR 55.7 %

OF TRADES

39149

SHARPE RATIO

0.03

PROFIT FACTOR

1.99

RETURN / DD RATIO

7.43

WINNING %

30.27 %

DRAWDOWN

\$ 6559.43

% DRAWDOWN

23.97 %

DAILY AVG PROFIT

\$ 44.74

MTHLY AVG PROFIT

\$ 1354.69

AVERAGE TRADE

\$ 3.75

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	703.79	0	0	0	0	0	0	0	0	0	0	0	703.79
2016	4334.89	3533.64	3967.39	-3963.35	-1489.28	4914.78	8206.12	3590.02	-68.89	3618	3920.45	-2680.44	27883.33
2015	-1010.18	4714.45	2841.85	1610.32	363.75	4853.59	2339.96	-3293.16	-1189.81	2096.68	1020.03	-1916.56	12430.92
2014	5460.57	638.08	1525.67	-1676.05	1083.96	-1161.86	676.53	-368.6	-2106.27	7641.93	-2831.69	-1131.3	7750.97

STATS

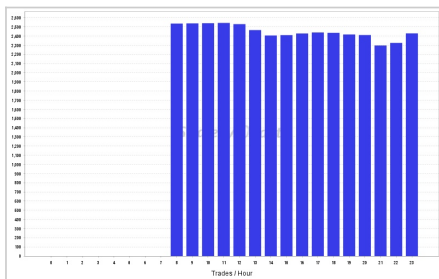
Strategy

Wins/Losses Ratio	0.43	Payout Ratio (Avg Win/Loss)	4.59	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-4.36	Z-Probability	100 %
Expectancy	1.25	Deviation	\$ 93.51	Exposure	-999999999 %
Stagnation in Days	217	Stagnation in %	19.82 %		

Trades

		# of Wins	56	# of Losses	129	# of Cancelled/Expired	38964
Gross Profit	\$ 97846.42	Gross Loss	\$ -49077.41	Average Win	\$ 1747.26	Average Loss	\$ -380.45
Largest Win	\$ 7220.58	Largest Loss	\$ -928.26	Max Consec Wins	1	Max Consec Losses	3183
Avg Consec Wins	1	Avg Consec Loss	698.09	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

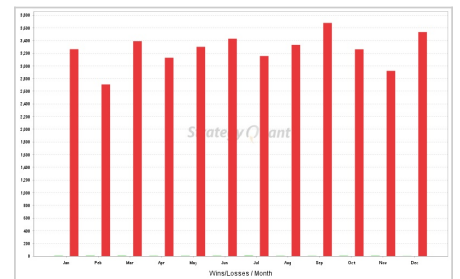
CHARTS



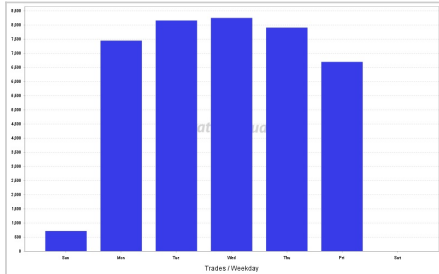
Trades by hour



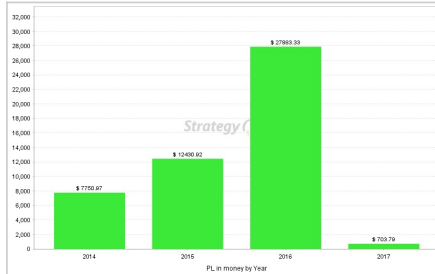
P/L by weekday



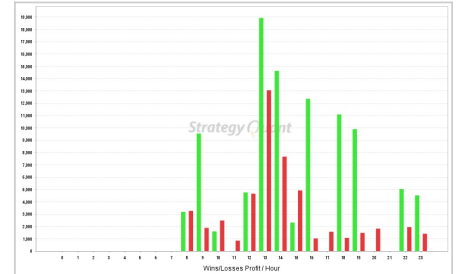
Wins/Losses by month



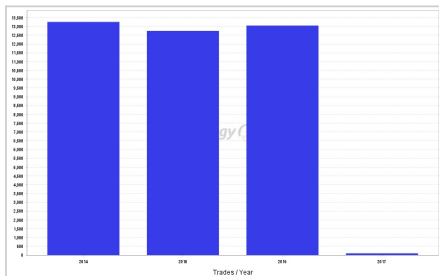
Trades by weekday



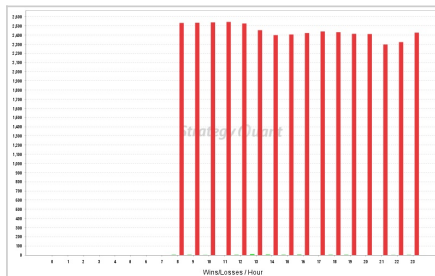
P/L by year



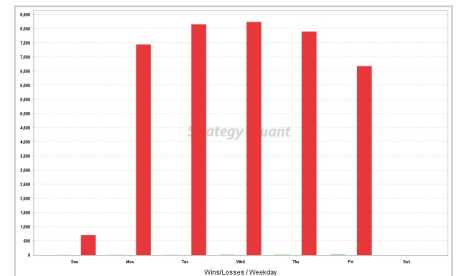
Wins/Losses Profit by hour



Trades by year



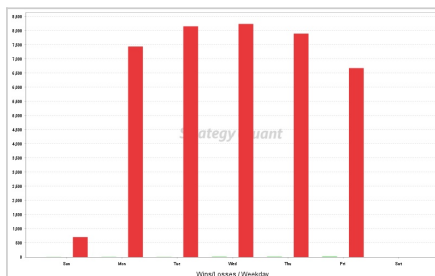
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer