

QUANT ANALYZER REPORT

GBPUSD M15 2003-2019 Slippage Default

Source: MT4Report

Symbol **GBPUSD** Period **M15 : 01.01.2008 - 13.12.2019**
Initial deposit **10000.0**
Parameters **-**

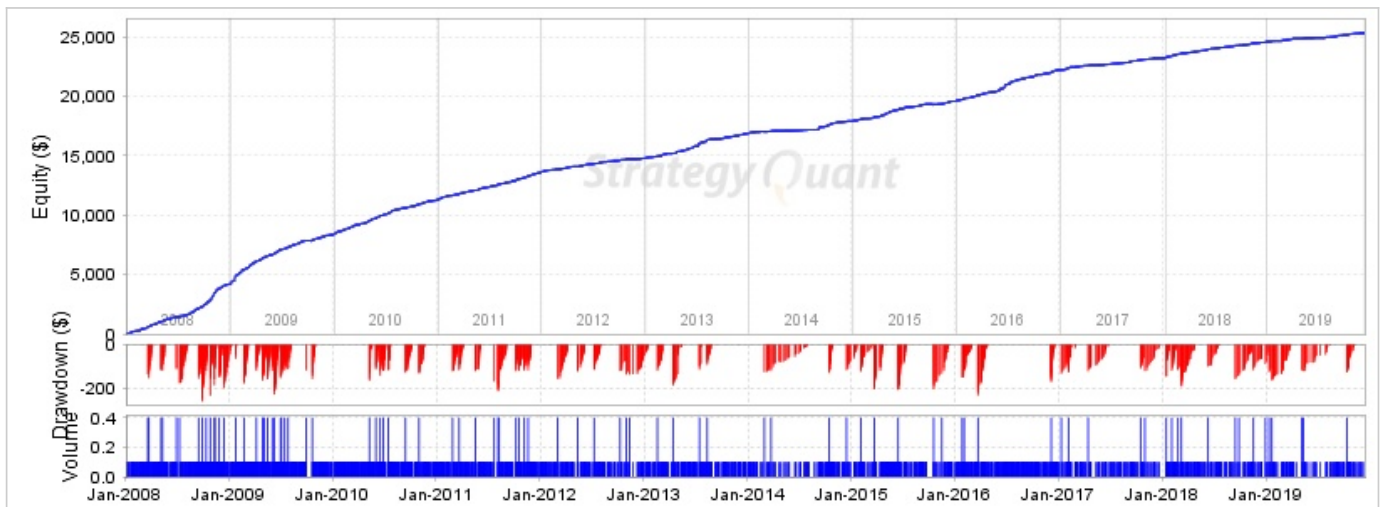
TOTAL PROFIT

\$ 25207.42

PROFIT IN PIPS **15036.5 PIPS**
YRLY AVG PROFIT **\$ 2101.12**
YRLY AVG % RET **21.01 %**
CAGR **11.06 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2672	0.23	3.02	97.25	93.11 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 259.21	2.08 %	\$ 10.46	\$ 175.05	\$ 18.75
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
5.32	0.14 R	31.05 R	12	6.65

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	99.24	65.16	87.17	55.11	37.27	32.68	38.08	39.37	129.57	105.15	62.26	-70.91	680.15
2018	158.92	178.39	119.97	108.87	84.33	145.51	93.94	109.6	75.37	74.48	128.04	63.2	1340.62
2017	111.17	134.4	116.77	21.91	38.27	67.3	56.68	82.19	140.56	114.16	79.3	30.87	993.58
2016	212.32	135.25	218.8	174.72	134.57	524.9	310.28	201.65	148.74	189.8	-59.96	442.97	2634.04
2015	138.14	85.55	132.85	243.03	276.95	167.61	147.11	107.46	66.4	58.49	100.02	141.63	1665.24
2014	154.89	12.65	61.04	7.85	23.99	13.57	48.17	8.3	271.54	289.75	91.54	72.54	1055.83
2013	113.86	94.26	181.09	179.98	179.36	266.95	353.68	232.61	57.64	125.68	136.34	146.86	2068.31
2012	178.27	60.58	116.14	5.71	218.39	121.42	111.77	103.97	-65.25	244.91	2.93	84.11	1182.95
2011	254.32	130.03	179.86	158.68	188.43	162.22	153	209.13	150.71	112.6	394.92	219.66	2313.56
2010	266.38	240.48	314.48	43.39	476.85	326.05	343.49	164.76	144.46	215.09	231.93	128.32	2895.68
2009	812.26	488.37	440.26	480.77	241.28	425.62	265.19	246.14	210.4	191.2	207.1	178.54	4187.13
2008	225	214.21	299.49	253.75	247.14	188.11	158.46	424.01	361.62	786.05	697.06	335.43	4190.33

STATS

Strategy

Wins/Losses Ratio	13.52	Payout Ratio (Avg Win/Loss)	0.22	Average # of Bars in Trade	0
AHPR	0.05	Z-Score	2.18	Z-Probability	1.46 %
Expectancy	9.43	Deviation	\$ 41.7	Exposure	-99999999 %
Stagnation in Days	133	Stagnation in %	3.05 %		

Trades

		# of Wins	2488	# of Losses	184	# of Cancelled/Expired	0
Gross Profit	\$ 37656.01	Gross Loss	\$ -12448.59	Average Win	\$ 15.14	Average Loss	\$ -67.66

Largest Win	\$ 344.38	Largest Loss	\$ -259.21	Max Consec Wins	69	Max Consec Losses	2
Avg Consec Wins	13.82	Avg Consec Loss	1.02	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

