

QUANT ANALYZER REPORT

DevilStrategyTester EURGBP m15 v1.7 2010-2020 300-500 in 4\$ tax

Source: MT4Report

Symbol **EURGBP** Period **M15 : 05.01.2010 - 14.10.2020**
Initial deposit **10000.0**
Parameters **-**

TOTAL PROFIT

\$ 204.11

PROFIT IN PIPS **1484 PIPS**
YRLY AVG PROFIT **\$ 23.31**
YRLY AVG % RET **0.23 %**
CAGR **0.18 %**

OF TRADES

872

SHARPE RATIO

0

PROFIT FACTOR

3

RETURN / DD RATIO

28.87

WINNING %

70.76 %

DRAWDOWN

\$ 7.07

% DRAWDOWN

0.07 %

DAILY AVG PROFIT

\$ 0.43

MTHLY AVG PROFIT

\$ 1.94

AVERAGE TRADE

\$ 0.23

ANNUAL% / MAX DD%

2.63

R EXPECTANCY

0.59 R

R EXP SCORE

58.28 R

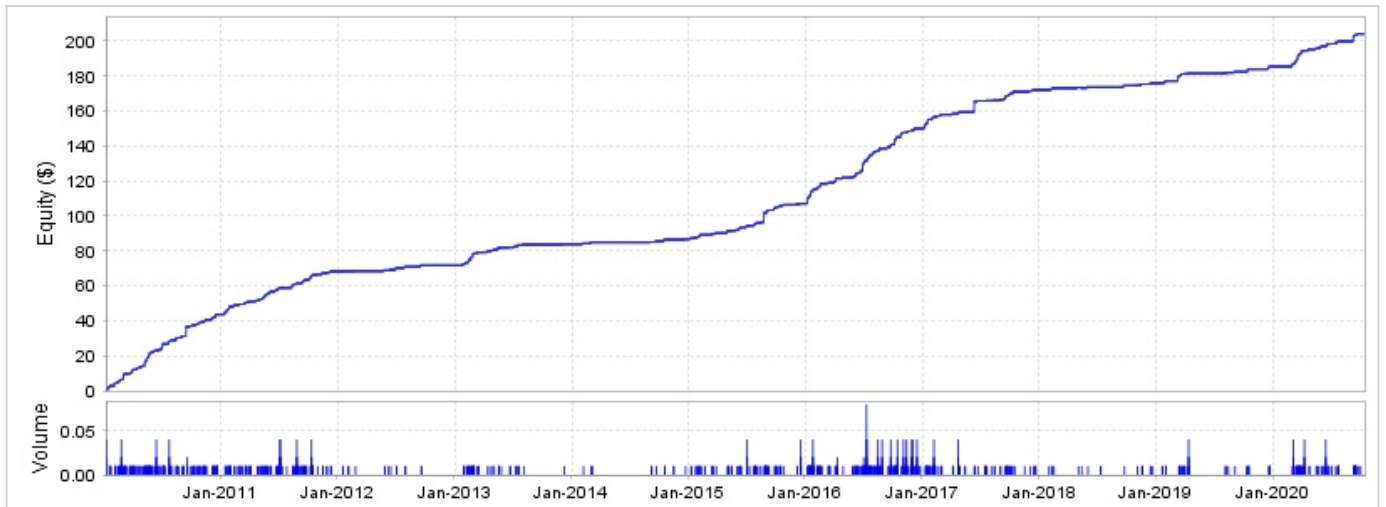
SQN

9.44

SQN SCORE

3.67

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	0	0.36	8.33	1.26	1.52	1.63	1.33	0	4.35	-0.04	0	0	18.74
2019	1.24	0	4.11	0.17	0	0	0	0.6	0.36	1.53	0	1.39	9.4
2018	0.05	1.08	0	0.37	0.13	0	0.01	0	0.97	0	0.81	0.53	3.95
2017	5.96	2.01	0	1.29	0.07	6.5	0.01	0.6	3.12	1.45	0.43	0.54	21.98
2016	8.07	3.35	0.89	2.52	0.4	7.79	5.69	2.87	2.26	6.56	1.29	1.32	43.01
2015	1.25	1.08	0.92	0.36	1.52	2.11	1.85	5.91	2.92	1.57	0	0.73	20.22
2014	0	1.1	0.08	0	0	0	0	0	0.38	1.04	0.02	0.37	2.99
2013	0.79	5.98	0.74	1.43	1.33	0.11	1.56	0	0	0	0	0.18	12.12
2012	0.07	0.08	0	0	0.4	1.26	0.74	0	0.85	0	0	0	3.4
2011	4.52	1.35	1.67	0.83	4.01	2.78	0.18	2.38	2.18	3.1	1.03	0.68	24.71
2010	2.79	3.85	5.47	1.94	7.93	2.95	3.96	2.04	6.02	2.19	1.44	3.01	43.59

STATS

Strategy

Wins/Losses Ratio	2.42	Payout Ratio (Avg Win/Loss)	1.24	Average # of Bars in Trade	0
AHPR	0	Z-Score	5.8	Z-Probability	0 %
Expectancy	0.23	Deviation	\$ 0.73	Exposure	-999999999 %
Stagnation in Days	188	Stagnation in %	4.78 %		

Trades

		# of Wins	617	# of Losses	255	# of Cancelled/Expired	0
Gross Profit	\$ 306.31	Gross Loss	\$ -102.2	Average Win	\$ 0.5	Average Loss	\$ -0.4
Largest Win	\$ 7.1	Largest Loss	\$ -6.7	Max Consec Wins	25	Max Consec Losses	7

Avg Consec Wins	4.41	Avg Consec Loss	1.82	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0
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CHARTS

