

# QUANT ANALYZER REPORT

DEVIL-USDJPY-M15-MARTIN-1.5 2011-2020 Dukas 0ms 4\$Tax

Source: MT4Report

Symbol: USDJPY Period: M15 : 11.01.2011 - 12.11.2020  
Initial deposit: 10000.0  
Parameters: -

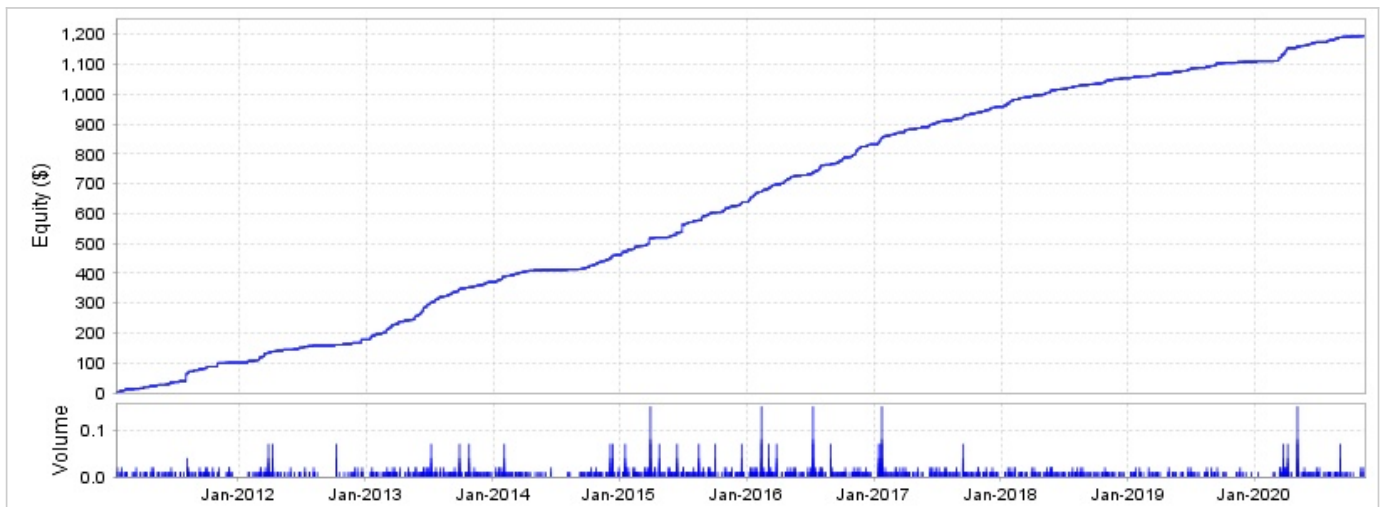
## TOTAL PROFIT

**\$ 1194.89**

PROFIT IN PIPS: 6343.5 PIPS  
YRLY AVG PROFIT: \$ 123.59  
YRLY AVG % RET: 1.24 %  
CAGR: 1.14 %

| # OF TRADES       | SHARPE RATIO | PROFIT FACTOR    | RETURN / DD RATIO | WINNING %     |
|-------------------|--------------|------------------|-------------------|---------------|
| 1333              | 0.2          | 2.3              | 18.43             | 73.74 %       |
| DRAWDOWN          | % DRAWDOWN   | DAILY AVG PROFIT | MTHLY AVG PROFIT  | AVERAGE TRADE |
| \$ 64.83          | 0.6 %        | \$ 0.93          | \$ 10.3           | \$ 0.9        |
| ANNUAL% / MAX DD% | R EXPECTANCY | R EXP SCORE      | SQN               | SQN SCORE     |
| 1.89              | 0.34 R       | 46.99 R          | 6.13              | 3.41          |

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

| Year | Jan   | Feb   | Mar   | Apr   | May   | Jun   | Jul   | Aug   | Sep   | Oct   | Nov   | Dec   | YTD    |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--------|
| 2020 | 2.03  | 1.07  | 33.47 | 12.54 | 5.83  | 10.57 | 3.89  | 12.03 | 2.47  | 2.08  | 0.54  | 0     | 86.52  |
| 2019 | 5.02  | 1.66  | 7.66  | 2.03  | 5.87  | 8.07  | 4.17  | 6.11  | 8.52  | 2.17  | 2.8   | 0.94  | 55.02  |
| 2018 | 18.56 | 11.08 | 6.11  | 4.1   | 14.94 | 4.68  | 8.23  | 4.87  | 3.61  | 11.36 | 4.92  | 3.29  | 95.75  |
| 2017 | 26.28 | 7.72  | 13.69 | 4.72  | 5.5   | 14.9  | 6.83  | 7.83  | 11.74 | 8.43  | 11.21 | 7.21  | 126.06 |
| 2016 | 32.23 | 10.4  | 16.37 | 18.57 | 10.92 | 4.09  | 24.14 | 11.44 | 11.96 | 17.53 | 28.05 | 7.44  | 193.14 |
| 2015 | 17.08 | 11.32 | 26.17 | 2.73  | 5.6   | 37.73 | 12.05 | 17.58 | 10.68 | 14.23 | 7.96  | 13.03 | 176.16 |
| 2014 | 18.72 | 4.16  | 11.33 | 4.51  | 1.36  | 0.12  | 0.74  | 1.24  | 7.37  | 15.55 | 10.12 | 16.06 | 91.28  |
| 2013 | 18.52 | 14.4  | 19.84 | 11.28 | 18.72 | 34.52 | 25.83 | 8.5   | 17.85 | 6.76  | 6.31  | 10.45 | 192.98 |
| 2012 | 5.34  | 11.44 | 18.37 | 5.83  | 2.31  | 6.53  | 6.68  | 1.26  | 0     | 3.73  | 4.25  | 11.53 | 77.27  |
| 2011 | 5.54  | 6.35  | 3.2   | 7.49  | 3.73  | 9.24  | 3.11  | 36.34 | 11.3  | 13.03 | 0.91  | 0.47  | 100.71 |

## STATS

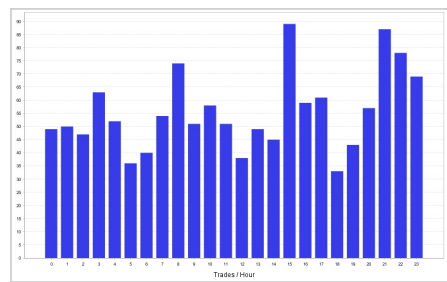
### Strategy

|                    |      |                             |         |                            |             |
|--------------------|------|-----------------------------|---------|----------------------------|-------------|
| Wins/Losses Ratio  | 2.81 | Payout Ratio (Avg Win/Loss) | 0.82    | Average # of Bars in Trade | 0           |
| AHPR               | 0.01 | Z-Score                     | 5.77    | Z-Probability              | 0 %         |
| Expectancy         | 0.9  | Deviation                   | \$ 5.33 | Exposure                   | -99999999 % |
| Stagnation in Days | 197  | Stagnation in %             | 5.48 %  |                            |             |

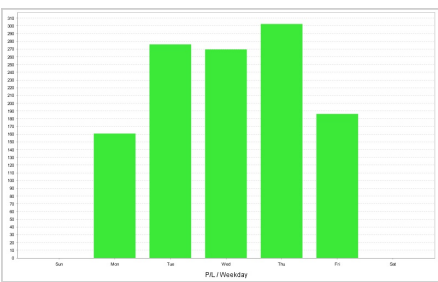
### Trades

|                 |            |                 |           |                       |         |                         |          |
|-----------------|------------|-----------------|-----------|-----------------------|---------|-------------------------|----------|
|                 |            | # of Wins       | 983       | # of Losses           | 350     | # of Cancelled/Expired  | 0        |
| Gross Profit    | \$ 2115.49 | Gross Loss      | \$ -920.6 | Average Win           | \$ 2.15 | Average Loss            | \$ -2.63 |
| Largest Win     | \$ 65.49   | Largest Loss    | \$ -25.7  | Max Consec Wins       | 21      | Max Consec Losses       | 7        |
| Avg Consec Wins | 4.64       | Avg Consec Loss | 1.65      | Avg # of Bars in Wins | 0       | Avg # of Bars in Losses | 0        |

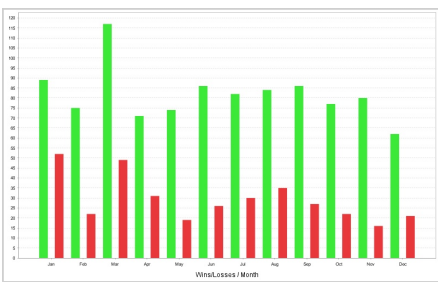
CHARTS



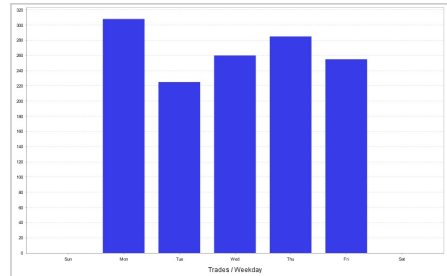
Trades by hour



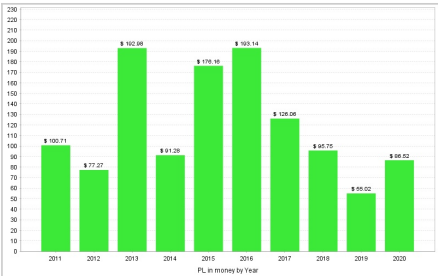
P/L by weekday



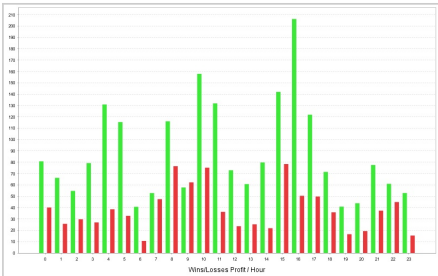
Wins/Losses by month



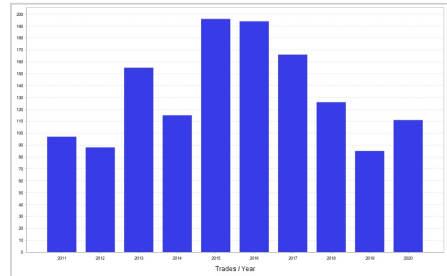
Trades by weekday



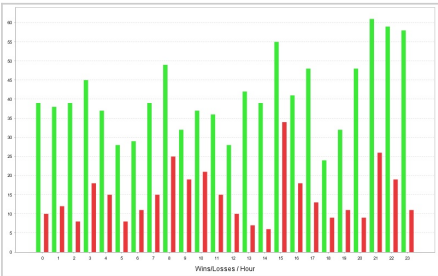
P/L by year



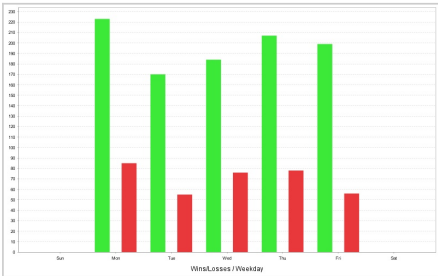
Wins/Losses Profit by hour



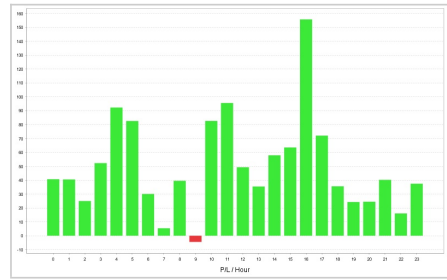
Trades by year



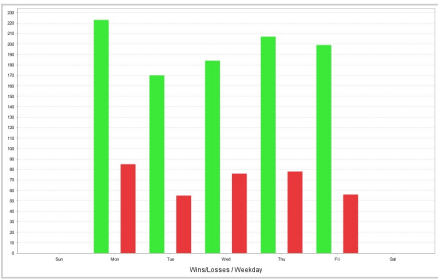
Wins/Losses by hour



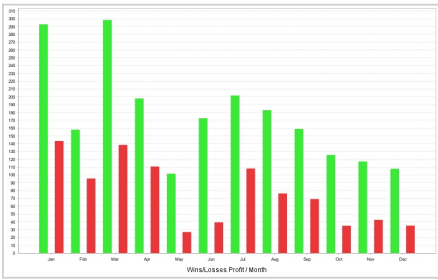
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month