

QUANT ANALYZER REPORT

Ostap.Bender Survivor 1.3.7 USDJPY m5 v 1.1 2011-2020

Source: MT4Report

Symbol **USDJPY** Period **M5 : 03.01.2011 - 19.08.2020**
Initial deposit **10000.0**
Parameters **-**

TOTAL PROFIT

\$ 1284.48

PROFIT IN PIPS **15455 PIPS**
YRLY AVG PROFIT **\$ 132.87**
YRLY AVG % RET **1.33 %**
CAGR **1.22 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
4712	0	1.78	20.1	80.31 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 63.91	0.57 %	\$ 0.85	\$ 11.07	\$ 0.97
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.13	0.15 R	75.07 R	12.75	12.06

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	5.6	12.4	40.41	1.46	0.59	20.58	-14.19	0.08	0	0	0	0	66.93
2019	13.18	1.55	5.71	3.7	5.04	-1.65	6.83	-26.47	5.13	5.22	1.31	4.59	24.14
2018	8.62	30.76	0.44	1.93	0.45	5.64	-0.49	-4.38	5.38	-0.03	4.05	9.52	61.89
2017	18.36	20.61	13.82	25.52	44.21	-1.62	6.62	2.97	22.65	0.23	9.1	5.83	168.3
2016	33.54	11.56	16.76	17.13	5.9	35.68	46.49	29.61	15.09	16.75	64.38	24.32	317.21
2015	8.02	20.03	2.7	-10.4	33.44	-21.19	16.01	23.48	-15.09	-22.56	3.99	5.49	43.92
2014	2.66	10.66	5.88	26.8	-3.53	-0.86	2.65	4.3	36.72	7.57	49.28	25.68	167.81
2013	32.21	11.46	21.26	25.12	9.98	68.39	13.7	-5.1	16.84	2.29	19.98	-1.34	214.79
2012	6.78	38.62	12.25	18.62	-6.97	-1.57	-0.85	6.02	-2.85	6.77	29.48	27.84	134.14
2011	24.84	21.11	7.41	43.49	16.92	5.37	11.86	-34.29	-1.23	9.46	-19.59	0	85.35

STATS

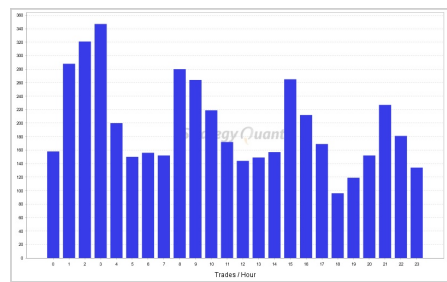
Strategy

Wins/Losses Ratio	4.08	Payout Ratio (Avg Win/Loss)	0.44	Average # of Bars in Trade	0
AHPR	0	Z-Score	-28.3	Z-Probability	99.9 %
Expectancy	0.27	Deviation	\$ 1.63	Exposure	-999999999 %
Stagnation in Days	247	Stagnation in %	7.02 %		

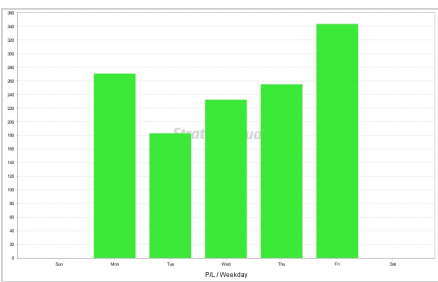
Trades

		# of Wins	3784	# of Losses	928	# of Cancelled/Expired	0
Gross Profit	\$ 2930.49	Gross Loss	\$ -1646.01	Average Win	\$ 0.77	Average Loss	\$ -1.77
Largest Win	\$ 1.42	Largest Loss	\$ -30.1	Max Consec Wins	71	Max Consec Losses	11
Avg Consec Wins	8.62	Avg Consec Loss	2.11	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

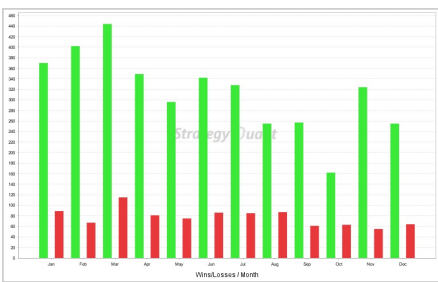
CHARTS



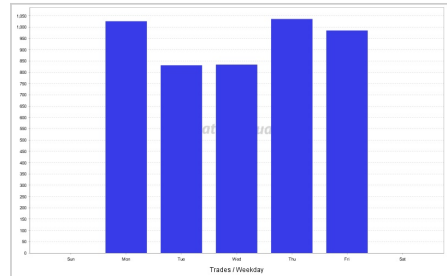
Trades by hour



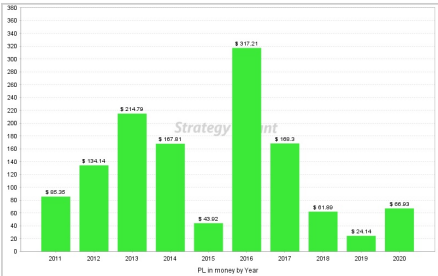
P/L by weekday



Wins/Losses by month



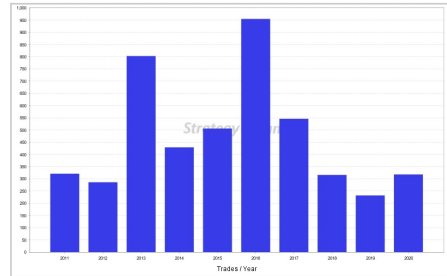
Trades by weekday



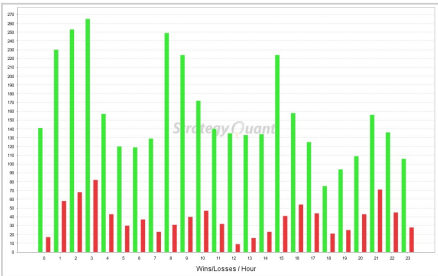
P/L by year



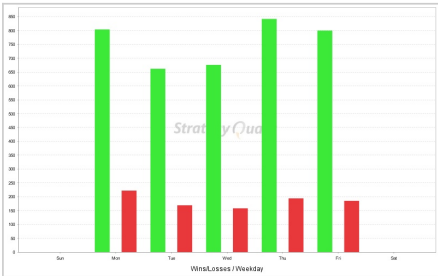
Wins/Losses Profit by hour



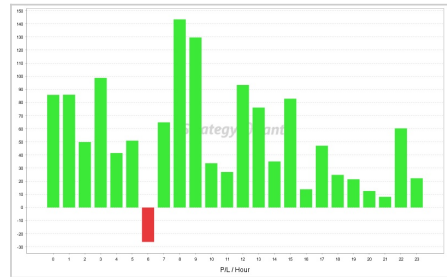
Trades by year



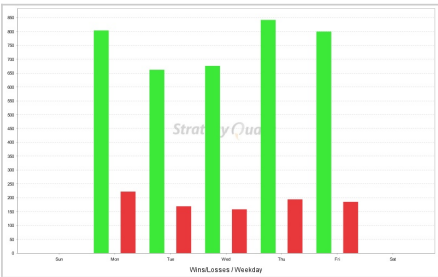
Wins/Losses by hour



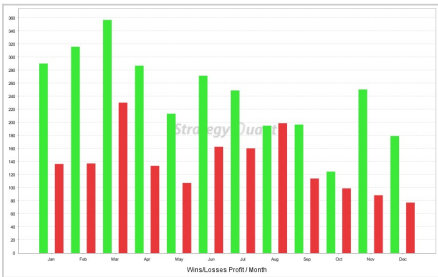
Wins/Losses Profit by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month