

QUANT ANALYZER REPORT

Enzo eurUSD m15

Source: MT4Report

Symbol: EURUSD Period: unknown : 06.05.2010 - 31.05.2019
 Initial deposit: 1000.0
 Parameters: -

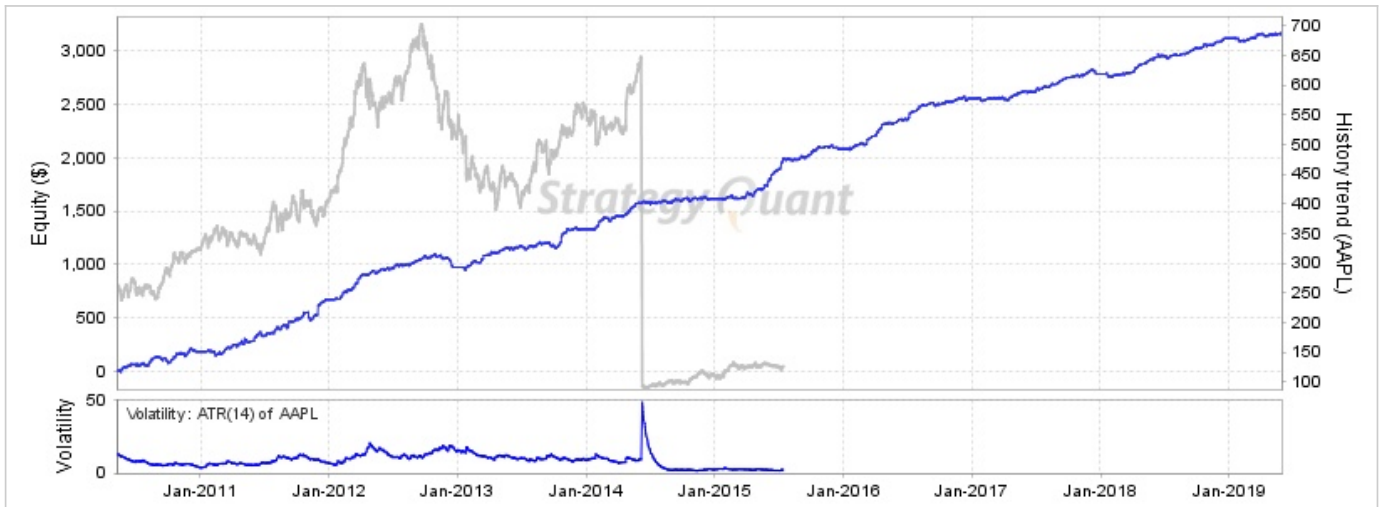
TOTAL PROFIT

\$ 3161.6

PROFIT IN PIPS: 3161.6 PIPS
 YRLY AVG PROFIT: \$ 348.08
 YRLY AVG % RET: 34.81 %
 CAGR: 15.33 %

# OF TRADES	7742	SHARPE RATIO	0.09	PROFIT FACTOR	1.69	RETURN / DD RATIO	20.48	WINNING %	85.12 %
DRAWDOWN	\$ 154.4	% DRAWDOWN	7.72 %	DAILY AVG PROFIT	\$ 1.27	MTHLY AVG PROFIT	\$ 29.01	AVERAGE TRADE	\$ 1.59
ANNUAL% / MAX DD%	1.99	R EXPECTANCY	0.03 R	R EXP SCORE	24.86 R	SQN	8.82	SQN SCORE	9.67

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	-13.2	4.5	45.6	-3.4	6.7	0	0	0	0	0	0	0	40.2
2018	-15.2	9.7	18.6	77	58.2	20.5	12.5	9.2	51.3	15.9	44.1	32.5	334.3
2017	-25.1	20.4	7.2	24.9	43.9	-8.3	51	22.4	61.1	20.1	35.6	-22.8	230.4
2016	19.3	30.7	74.6	110.6	11.8	27.9	98.6	48.1	-3.9	24.7	25.2	5.7	473.3
2015	-1.9	5.1	24.1	54.1	39.7	150.1	102.3	-1.1	43.2	61.6	23.2	-33	467.4
2014	26.4	77.1	12.4	44.8	85.3	10.4	-4.1	-5.8	22.5	17.8	7.1	-9.6	284.3
2013	13.3	32.2	70.2	33.9	33.3	15.2	1.8	23.4	-27.7	129.8	39	-6.3	358.1
2012	6.9	75.1	138	37.9	28.3	10.3	23.1	36.9	49.6	-4.9	-4.6	-93.4	303.2
2011	9.9	-24.3	66.6	20.4	27.2	44.4	51	47.5	66.9	57.7	65.7	55	488
2010	0	0	0	0	36	11.9	-1	86.8	-62.1	88.4	39.5	-17.1	182.4

STATS

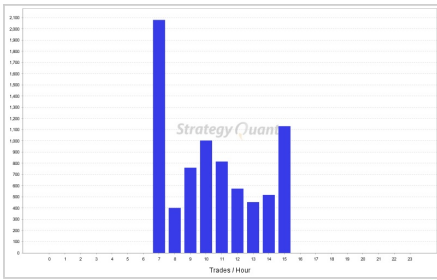
Strategy

Wins/Losses Ratio	5.72	Payout Ratio (Avg Win/Loss)	0.3	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	0.98	Z-Probability	16.35 %
Expectancy	0.41	Deviation	\$ 4.24	Exposure	-99999999 %
Stagnation in Days	161	Stagnation in %	4.86 %		

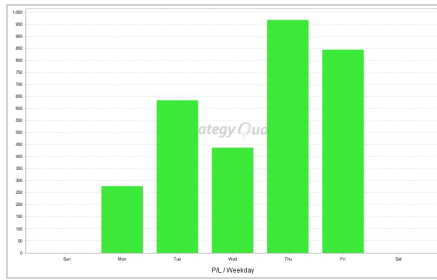
Trades

# of Wins	1865	# of Losses	326	# of Cancelled/Expired	5551
Gross Profit	\$ 7725.6	Gross Loss	\$ -4564	Average Win	\$ 4.14
Largest Win	\$ 71.8	Largest Loss	\$ -14	Average Loss	\$ -14
Avg Consec Wins	1.18	Avg Consec Loss	3.71	Max Consec Wins	6
				Max Consec Losses	20
				Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

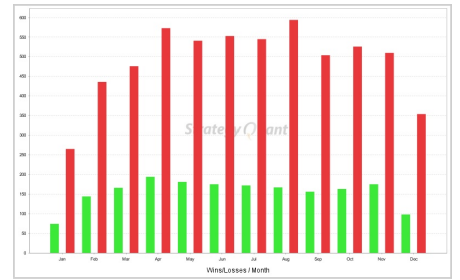
CHARTS



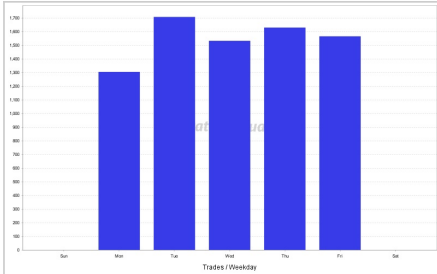
Trades by hour



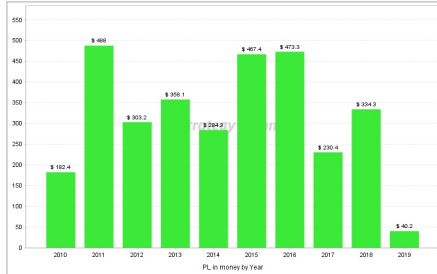
P/L by weekday



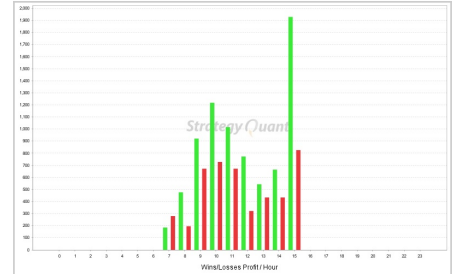
Wins/Losses by month



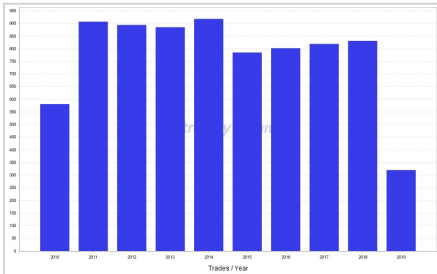
Trades by weekday



P/L by year



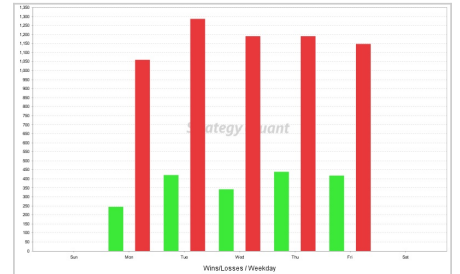
Wins/Losses Profit by hour



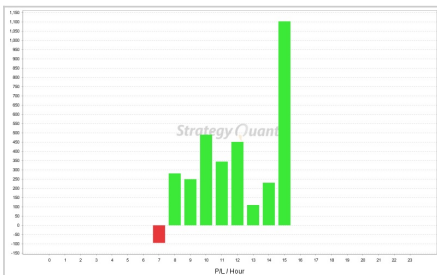
Trades by year



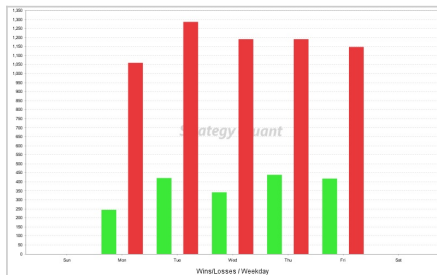
Wins/Losses by hour



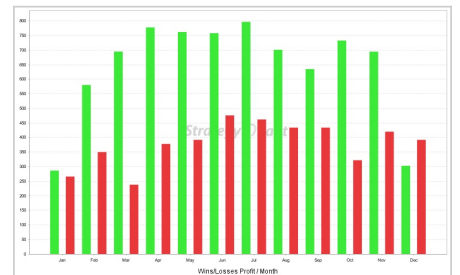
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month