

QUANT ANALYZER REPORT

StrategyTester

Source: MT4Report

Symbol: EURUSD Period: unknown : 04.05.2010 - 02.08.2019
 Initial deposit: 100000.0
 Parameters: -

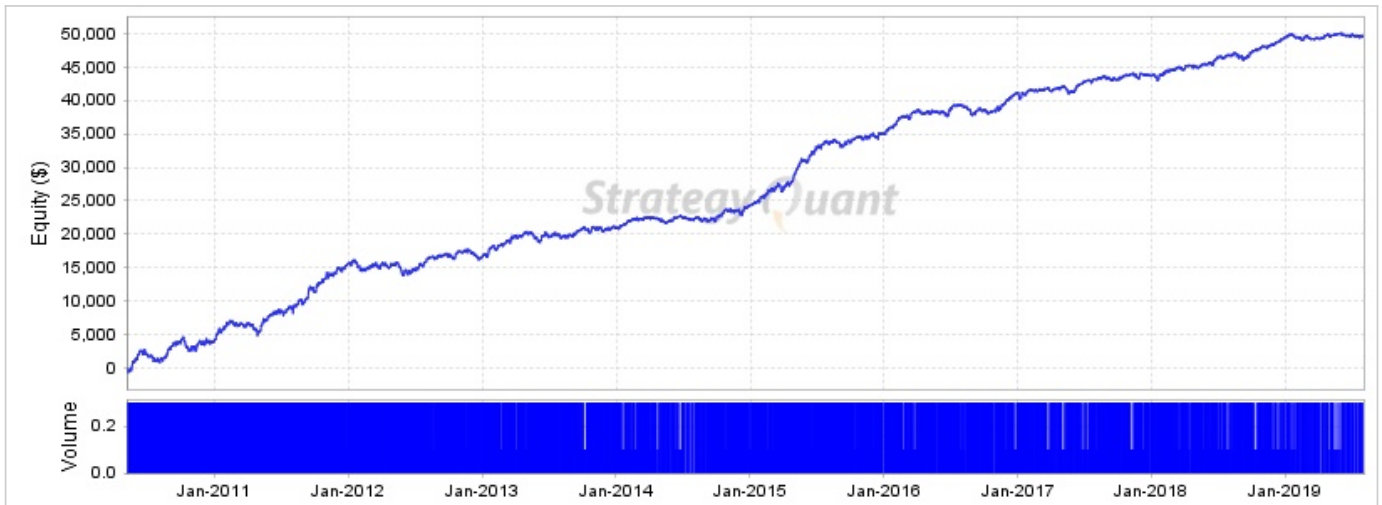
TOTAL PROFIT

\$ 49468.1

PROFIT IN PIPS: 20766.3 PIPS
 YRLY AVG PROFIT: \$ 5348.14
 YRLY AVG % RET: 5.35 %
 CAGR: 4.1 %

# OF TRADES	10408	SHARPE RATIO	0	PROFIT FACTOR	1.13	RETURN / DD RATIO	20.39	WINNING %	62.85 %
DRAWDOWN	\$ 2426.17	% DRAWDOWN	2.26 %	DAILY AVG PROFIT	\$ 14.77	MTHLY AVG PROFIT	\$ 445.66	AVERAGE TRADE	\$ 79.55
ANNUAL% / MAX DD%	1.81	R EXPECTANCY	0.05 R	R EXP SCORE	53.14 R	SQN	5.66	SQN SCORE	7.19

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	12.44	63.77	-332.81	516.5	276.48	-264.15	-218.43	-11.89	0	0	0	0	41.91
2018	272.74	752.07	127.62	247.37	321.26	1243.9	257.65	-141.97	511.17	943.39	279.06	1046.33	5860.59
2017	301.67	210.42	-318.65	675.06	-700.98	1523.48	283.96	201.28	-31.2	470.46	38.12	-215.78	2437.84
2016	1476.42	1046.78	1095.32	-175.99	-157.35	545.86	420.94	-1121.51	390.06	-0.9	1505.16	1165.49	6190.28
2015	1256.76	1200.26	-121.95	2118.3	2191.13	1897.69	652.67	53.77	145.92	791.8	404.3	11.81	10602.46
2014	902.03	248.97	252.79	-371.33	-63.08	424.53	-272.17	-38.98	90.23	1334.17	140.6	622.33	3270.09
2013	1231.66	404.67	1203.07	509.93	-1381.9	575.2	383.61	-8.37	1056.11	80.27	-218.57	324.84	4160.52
2012	-851.38	315.96	485.59	-43.22	-1470.89	545.01	1467.24	675.16	-92.75	577.35	33.73	-382.7	1259.1
2011	2062.35	251.82	-63.5	-1228.77	2596.68	570.73	152.5	1004.59	1485.3	2615.49	1044.29	777.9	11269.38
2010	0	0	0	0	1553.58	301.24	-651.44	1931.44	1041.58	-1050.07	994.64	254.96	4375.93

STATS

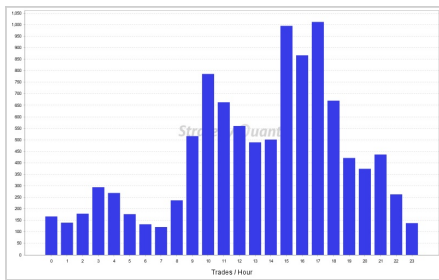
Strategy

Wins/Losses Ratio	1.69	Payout Ratio (Avg Win/Loss)	0.67	Average # of Bars in Trade	0
AHPR	0	Z-Score	3.93	Z-Probability	0 %
Expectancy	4.75	Deviation	\$ 113.75	Exposure	-99999999 %
Stagnation in Days	199	Stagnation in %	5.89 %		

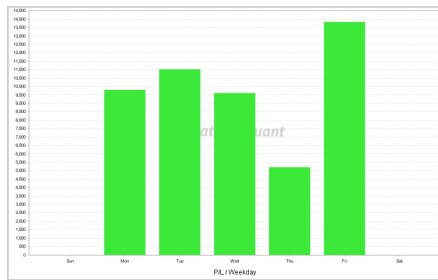
Trades

# of Wins	6541	# of Losses	3867	# of Cancelled/Expired	0
Gross Profit	\$ 438692.02	Gross Loss	\$ -389223.92	Average Win	\$ 67.07
Largest Win	\$ 452.81	Largest Loss	\$ -142.31	Average Loss	\$ -100.65
Avg Consec Wins	2.59	Avg Consec Loss	1.53	Max Consec Wins	15
				Max Consec Losses	8
				Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

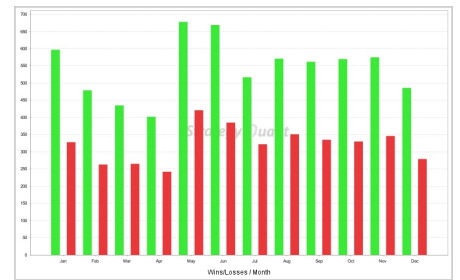
CHARTS



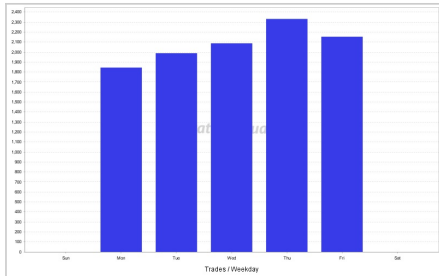
Trades by hour



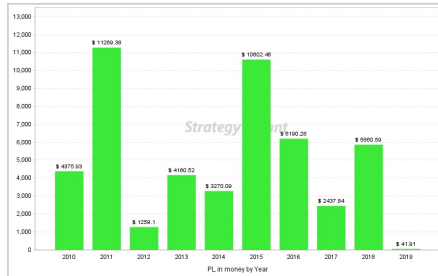
P/L by weekday



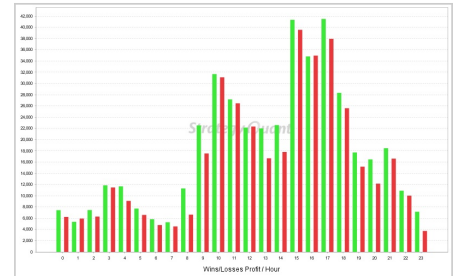
Wins/Losses by month



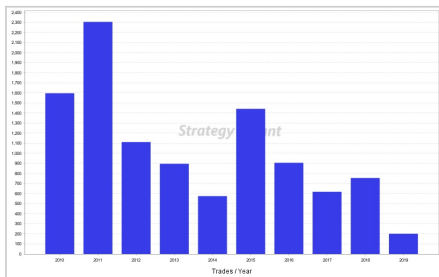
Trades by weekday



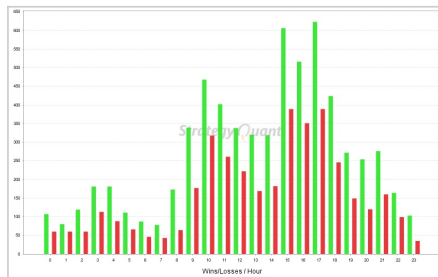
P/L by year



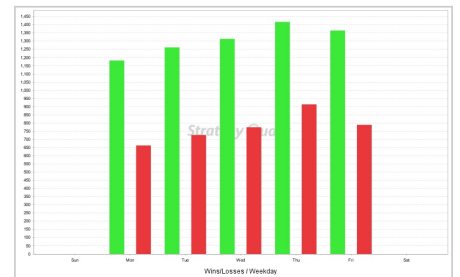
Wins/Losses Profit by hour



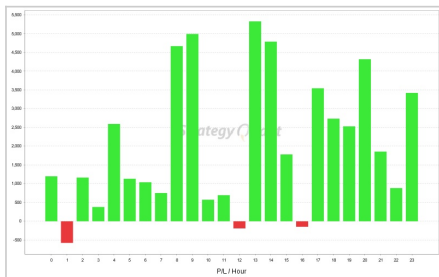
Trades by year



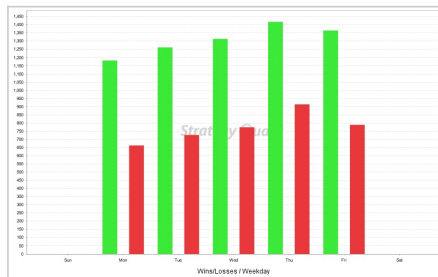
Wins/Losses by hour



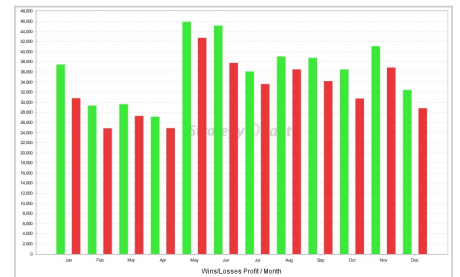
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer