

# QUANT ANALYZER REPORT

models

Source: MT4Report

Symbol: EURUSD    Period: M1 : 20.02.2014 - 22.08.2019  
 Initial deposit: 5000.0  
 Parameters: -

## TOTAL PROFIT

**\$ 4156.2**

PROFIT IN PIPS: 10579.5 PIPS  
 YRLY AVG PROFIT: \$ 744.36  
 YRLY AVG % RET: 14.89 %  
 CAGR: 10.61 %

# OF TRADES	4445	SHARPE RATIO	0.04	PROFIT FACTOR	1.13	RETURN / DD RATIO	12.55	WINNING %	63.6 %
DRAWDOWN	\$ 331.22	% DRAWDOWN	6.12 %	DAILY AVG PROFIT	\$ 2.09	MTHLY AVG PROFIT	\$ 62.03	AVERAGE TRADE	\$ 15.67
ANNUAL% / MAX DD%	1.73	R EXPECTANCY	0.05 R	R EXP SCORE	36.78 R	SQN	3.67	SQN SCORE	5.13

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	1.71	3.36	-71.02	62	23.96	-15.85	-47.35	122.67	0	0	0	0	79.48
2018	1.93	103.72	15.48	5.53	-48.17	230.01	38.89	-45.4	66.41	233.51	108.18	196.71	906.8
2017	29.74	8.59	-85.39	136.18	-154.4	271.54	31.64	16.06	-51.29	74.36	39.91	-26.98	289.96
2016	241.77	194.66	213.52	-58.31	-46.62	73.58	68.32	-236.22	58.94	-13.21	267.7	207.84	971.97
2015	181.61	213.02	-100.63	454.03	402.31	309.81	78.77	20.65	-29.02	151.61	12.72	3.55	1698.43
2014	0	-25.09	-17.09	-130.08	-20.07	144.6	-55.03	-14.41	-1.61	237.42	-13.04	103.96	209.56

## STATS

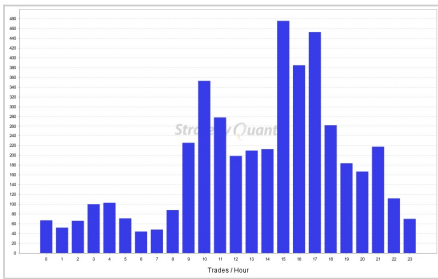
### Strategy

Wins/Losses Ratio	1.75	Payout Ratio (Avg Win/Loss)	0.64	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	3.25	Z-Probability	0.06 %
Expectancy	0.94	Deviation	\$ 22.48	Exposure	-99999999 %
Stagnation in Days	213	Stagnation in %	10.6 %		

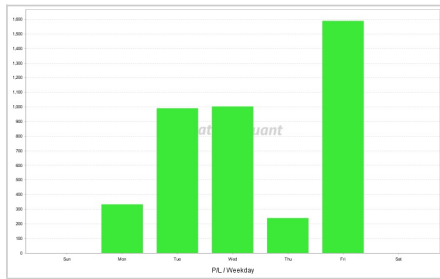
### Trades

# of Wins	2827	# of Losses	1618	# of Cancelled/Expired	0
Gross Profit	\$ 36901.46	Gross Loss	\$ -32745.26	Average Win	\$ 13.05
Largest Win	\$ 66.95	Largest Loss	\$ -28.74	Max Consec Wins	15
Avg Consec Wins	2.62	Avg Consec Loss	1.5	Avg # of Bars in Wins	0
				Average Loss	\$ -20.24
				Max Consec Losses	8
				Avg # of Bars in Losses	0

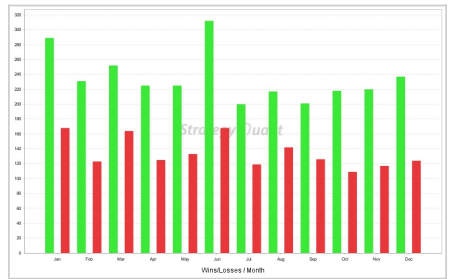
## CHARTS



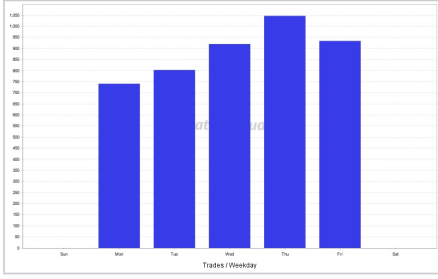
Trades by hour



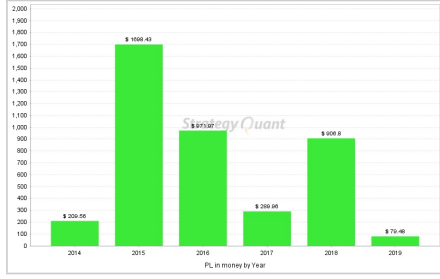
P/L by weekday



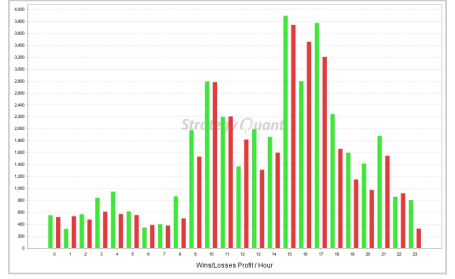
Wins/Losses by month



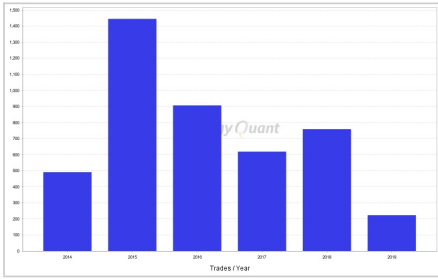
Trades by weekday



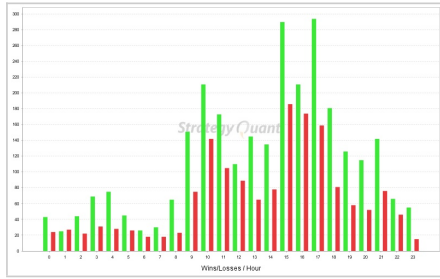
P/L by year



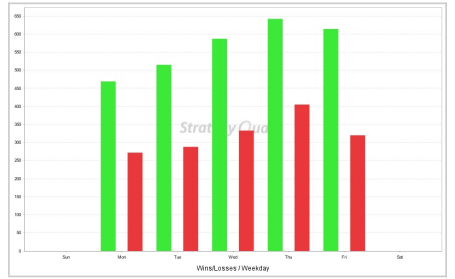
Wins/Losses Profit by hour



Trades by year



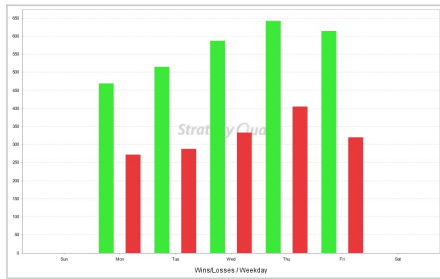
Wins/Losses by hour



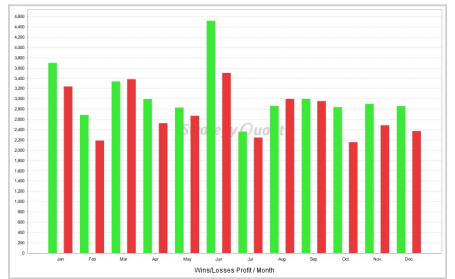
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month