

QUANT ANALYZER REPORT

ReportTester-sparta

Source: MT5Report

Symbol Portfolio Period unknown : 03.01.2000 - 07.04.2020
 Initial deposit 5000.0
 Parameters -

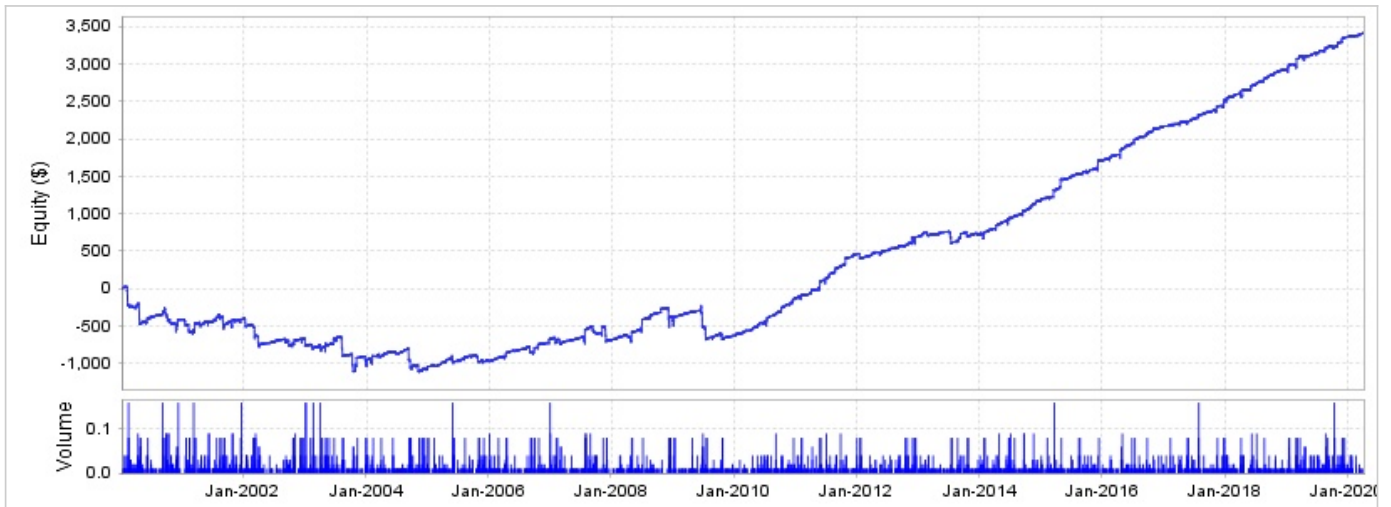
TOTAL PROFIT

\$ 3413.87

PROFIT IN PIPS 14213.3 PIPS
 YRLY AVG PROFIT \$ 167.88
 YRLY AVG % RET 3.36 %
 CAGR 2.51 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
3187	0.06	1.29	3	64.36 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 1137.84	22.65 %	\$ 0.96	\$ 13.99	\$ 1.07
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.11	0.1 R	16.3 R	3.72	1.5

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	6.65	12.18	24.26	9.85	0	0	0	0	0	0	0	0	52.94
2019	67.62	-17.34	120.95	8.09	13.39	15.11	40.56	43.21	22.54	-8.44	55.37	71.25	432.31
2018	42.31	27.64	14.34	51.01	2.21	63.55	49.46	40.91	40.36	36.04	24.61	19.14	411.58
2017	6.69	15.34	8.78	26.41	5.16	32.36	49.47	26.94	14.89	24.93	58.54	77.08	346.59
2016	14.4	43.45	13.95	81.98	40.61	37.77	57.68	25.93	41.6	33.61	37.75	27.17	455.9
2015	16.71	20.71	102.41	133.8	3.07	33.36	31.4	2.49	40.23	19.09	23.28	103.22	529.77
2014	19.37	31.03	17.48	63.5	28.86	50.99	26.8	15.4	49.31	41.59	62.44	44.23	451
2013	38.18	-20.17	14.1	5.17	24.92	6.26	-138.88	43.21	80.23	-39.64	22.06	6.8	42.24
2012	-56.25	28.45	17.76	36.55	10.61	8.96	28.95	10.57	30.09	16.99	93.16	4.24	230.08
2011	4.49	42.86	21.84	50.73	111.53	36.87	60.97	74.96	15.66	116.91	14.69	40.26	591.77
2010	34.84	21.5	11.79	48	36.8	45.34	51.11	36.76	23.83	87.95	24.06	79.4	501.38
2009	62.24	20.31	18.83	17.02	9.6	-207.26	-154.53	18.3	29.19	-59.08	26.1	14.26	-205.02
2008	23.02	25.95	11.23	45.81	17.32	154.33	15.95	45.8	23.65	53.85	2.51	-158.33	261.09
2007	-59.04	-9.49	36.28	12.18	16.77	20.61	105.27	43.54	-89.84	6.11	-105.58	6.87	-16.32
2006	26.23	27.62	-8.64	75.85	16.15	22.79	11.95	-39.13	50.16	45.59	17.86	57.2	303.63
2005	13.75	-0.95	43.97	37.11	-47.2	32.62	22.41	41.34	0.46	-77.27	5.53	-4.19	67.58
2004	40.7	84.23	4.59	34.06	16.73	-11.76	17.43	38.88	-231.88	5.38	-53.45	40.19	-14.9
2003	17.38	-39.12	31.17	-66.28	82.66	42.18	48.11	-243.54	12.12	-155.6	118.69	-112.67	-264.9
2002	-85.55	-28.12	-242.06	28.77	3.4	16.71	24.46	13.07	-83.83	67.39	9.32	-83.02	-359.46
2001	-76.42	-105.13	134.78	-13.15	-19.21	54.41	56.87	-151.06	71.52	47.07	-8.63	17.84	8.89
2000	23	-248.55	-4.25	-230.41	10.23	76.52	12.56	18.31	-38.02	-90.55	-28.07	86.95	-412.28

STATS

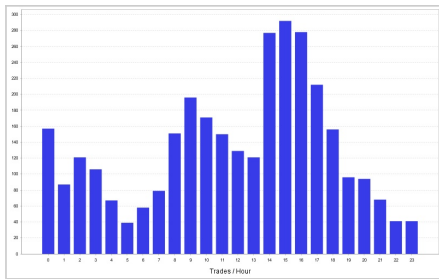
Strategy

Wins/Losses Ratio	1.81	Payout Ratio (Avg Win/Loss)	0.72	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-4.89	Z-Probability	100 %
Expectancy	1.07	Deviation	\$ 16.24	Exposure	-99999999 %
Stagnation in Days	4144	Stagnation in %	55.99 %		

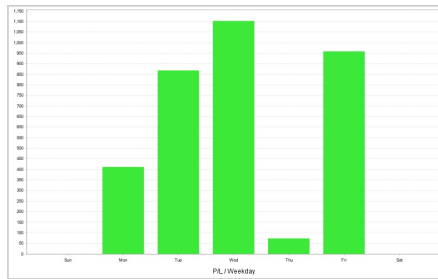
Trades

		# of Wins	2051	# of Losses	1136	# of Cancelled/Expired	0
Gross Profit	\$ 15112.67	Gross Loss	\$ -11698.8	Average Win	\$ 7.37	Average Loss	\$ -10.3
Largest Win	\$ 157.12	Largest Loss	\$ -113.8	Max Consec Wins	23	Max Consec Losses	10
Avg Consec Wins	3.07	Avg Consec Loss	1.7	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

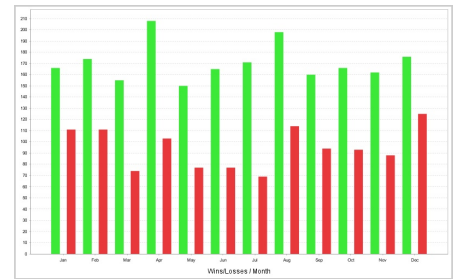
CHARTS



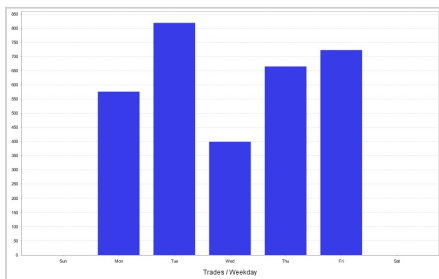
Trades by hour



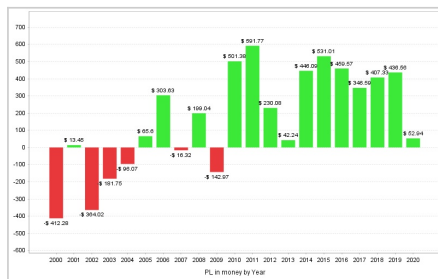
P/L by weekday



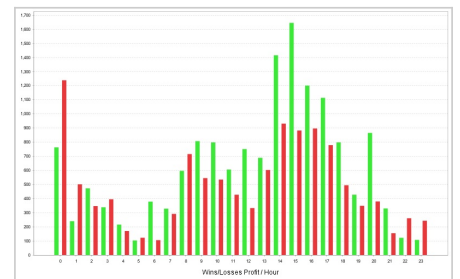
Wins/Losses by month



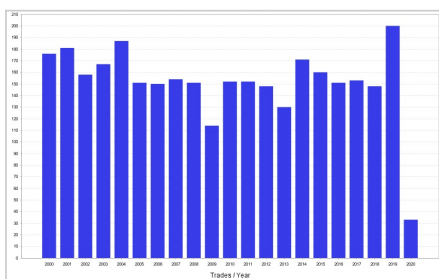
Trades by weekday



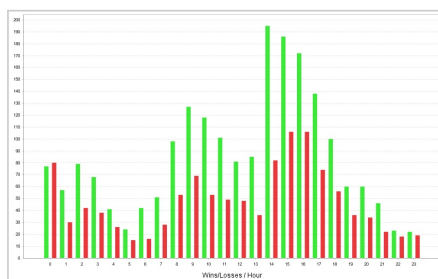
P/L by year



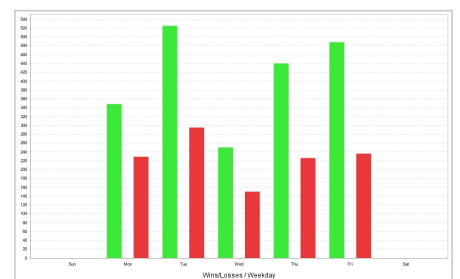
Wins/Losses Profit by hour



Trades by year



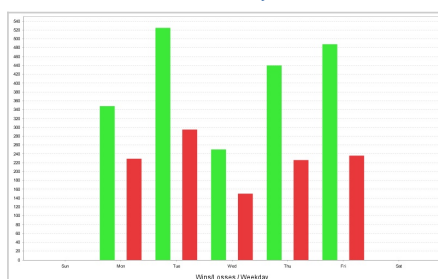
Wins/Losses by hour



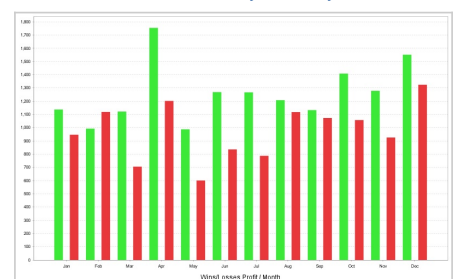
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
2	Sell	03.01.2000 02:00:40	102.02	0.01	03.01.2000 14:34:40	101.62	\$ 3.94	tp 101.620
4	Sell	06.01.2000 09:32:40	0.65501	0.01	07.01.2000 16:50:40	0.65549	\$ -0.63	sl 0.65549
6	Buy	07.01.2000 16:50:40	0.65549	0.04	10.01.2000 09:31:20	0.65647	\$ 4.17	tp 0.65647
8	Buy	11.01.2000 15:53:40	0.65759	0.01	12.01.2000 09:49:20	0.65909	\$ 1.56	tp 0.65909
11	Sell	13.01.2000 10:17:40	1.64401	0.01	13.01.2000 13:31:00	1.64201	\$ 2.0	tp 1.64201
10	Sell	12.01.2000 10:00:40	1.45441	0.01	13.01.2000 14:43:40	1.44991	\$ 3.09	tp 1.44991
13	Sell	13.01.2000 14:32:40	1.02611	0.01	14.01.2000 13:08:20	1.02311	\$ 2.99	tp 1.02311