

# QUANT ANALYZER REPORT

The Enigma

Source: MT4Report

Symbol: EURUSD    Period: unknown : 02.01.2015 - 27.03.2020  
 Initial deposit: 10000.0  
 Parameters: -

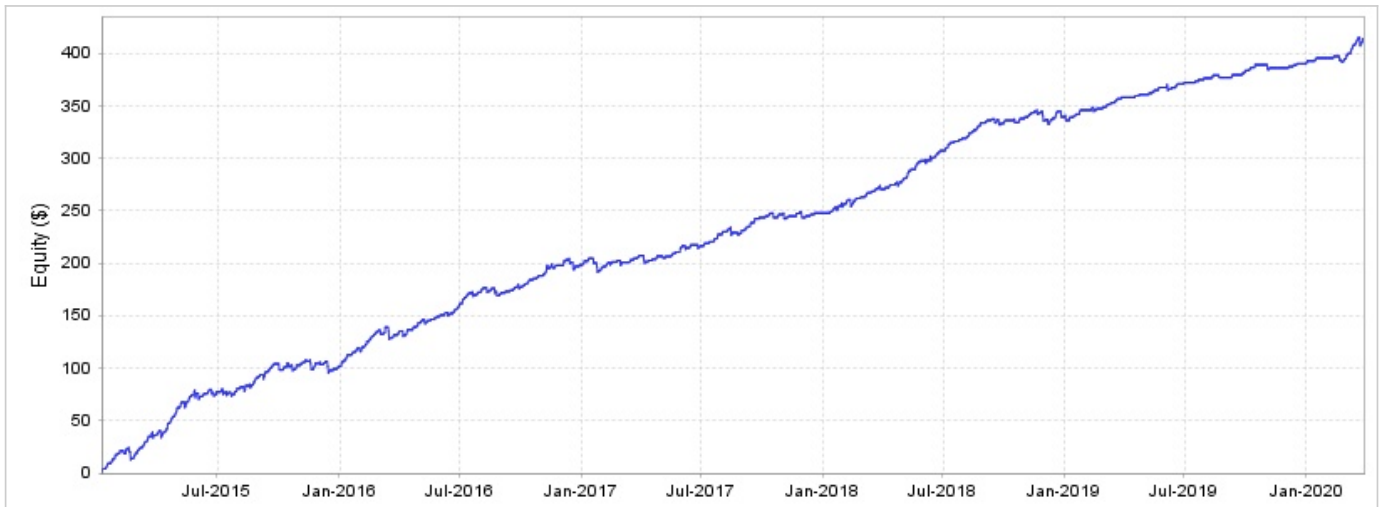
## TOTAL PROFIT

**\$ 413.58**

PROFIT IN PIPS: 4642.1 PIPS  
 YRLY AVG PROFIT: \$ 78.76  
 YRLY AVG % RET: 0.79 %  
 CAGR: 0.68 %

# OF TRADES	677	SHARPE RATIO	0	PROFIT FACTOR	2.09	RETURN / DD RATIO	29.27	WINNING %	87.89 %
DRAWDOWN	\$ 14.13	% DRAWDOWN	0.14 %	DAILY AVG PROFIT	\$ 0.23	MTHLY AVG PROFIT	\$ 6.56	AVERAGE TRADE	\$ 0.38
ANNUAL% / MAX DD%	4.84	R EXPECTANCY	0.13 R	R EXP SCORE	27.57 R	SQN	7.8	SQN SCORE	5.23

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	5.57	-0.96	19.17	0	0	0	0	0	0	0	0	0	23.78
2019	6.44	2.8	9.42	2.64	6.7	3.52	5.43	0.51	5.43	6.77	-3.03	3.96	50.59
2018	7.2	8.14	7.35	6.87	20.16	9.68	11.84	14.71	-0.47	4.58	-2	3.57	91.63
2017	-2.87	6.91	4.74	-0.5	8.31	1.38	11.04	3.87	12.28	2.89	-2.83	4.14	49.36
2016	17.02	17.05	-1.84	8.95	5.98	11.12	12.1	-1.84	6.9	10.63	9.93	0.36	96.36
2015	18.52	0.67	18.1	23.6	15.14	1.17	3.25	10.35	13.15	-1.34	1.72	-2.47	101.86

## STATS

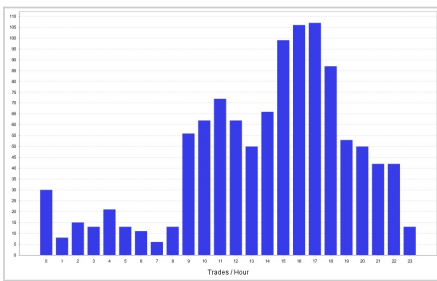
### Strategy

Wins/Losses Ratio	7.26	Payout Ratio (Avg Win/Loss)	0.29	Average # of Bars in Trade	0
AHPR	0	Z-Score	-0.49	Z-Probability	68.79 %
Expectancy	0.61	Deviation	\$ 1.6	Exposure	-99999999 %
Stagnation in Days	83	Stagnation in %	4.34 %		

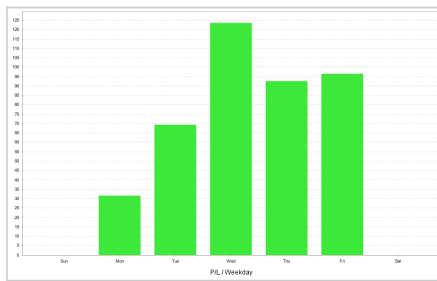
### Trades

# of Wins	595	# of Losses	82	# of Cancelled/Expired	420
Gross Profit	\$ 793.27	Gross Loss	\$ -379.69	Average Win	\$ 1.33
Largest Win	\$ 1.6	Largest Loss	\$ -7.7	Max Consec Wins	7
Avg Consec Wins	1.98	Avg Consec Loss	1.67	Avg # of Bars in Wins	0
				Average Loss	\$ -4.63
				Max Consec Losses	7
				Avg # of Bars in Losses	0

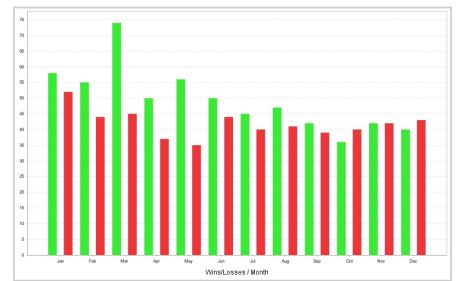
## CHARTS



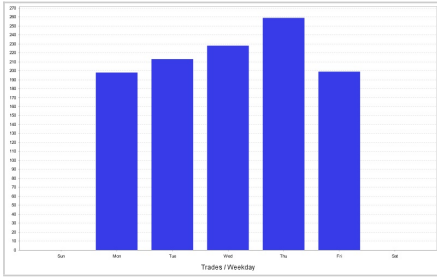
Trades by hour



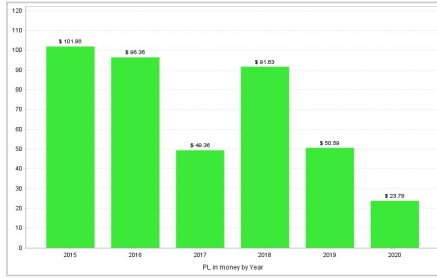
P/L by weekday



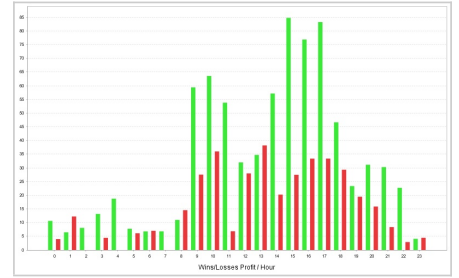
Wins/Losses by month



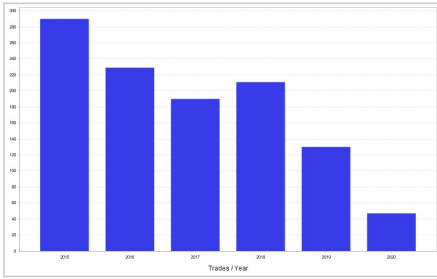
Trades by weekday



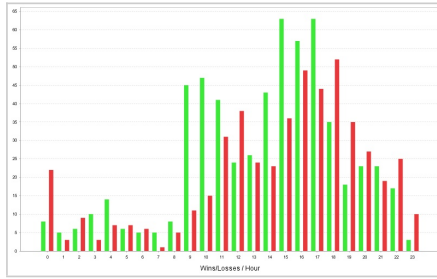
P/L by year



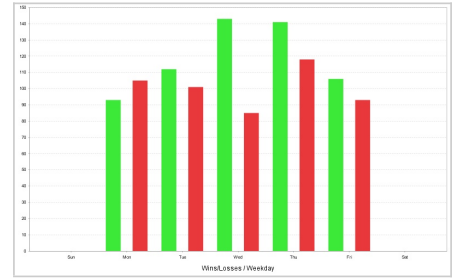
Wins/Losses Profit by hour



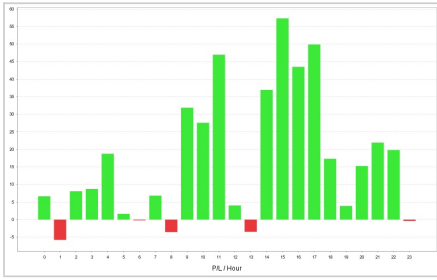
Trades by year



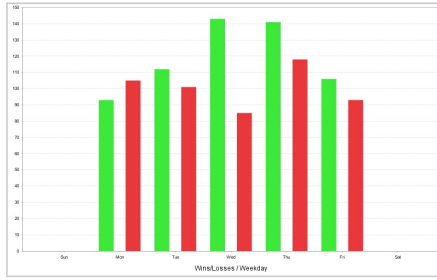
Wins/Losses by hour



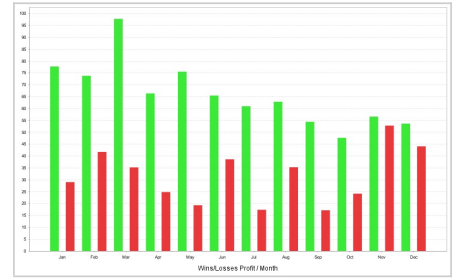
Wins/Losses by weekday



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
1	Buy Stop	02.01.2015 03:00:00	1.21073	0.01	06.01.2015 04:13:00	1.21073	\$ 0.0	
2	Sell	06.01.2015 14:20:00	1.18881	0.01	07.01.2015 00:06:00	1.18734	\$ 1.45	
4	Sell	07.01.2015 12:55:00	1.18451	0.01	07.01.2015 13:34:00	1.18327	\$ 1.17	
5	Sell	08.01.2015 10:58:00	1.1803	0.01	08.01.2015 11:45:00	1.17876	\$ 1.47	
3	Buy Stop	06.01.2015 12:00:00	1.19687	0.01	12.01.2015 00:00:00	1.19687	\$ 0.0	
6	Sell Stop	08.01.2015 17:00:00	1.17543	0.01	12.01.2015 18:13:00	1.17543	\$ 0.0	
8	Sell	13.01.2015 14:34:00	1.17865	0.01	13.01.2015 15:43:00	1.17724	\$ 1.34	
9	Sell	14.01.2015 11:35:00	1.17526	0.01	14.01.2015 11:36:00	1.17392	\$ 1.27	
10	Sell	15.01.2015 11:31:00	1.1728	0.01	15.01.2015 11:31:00	1.17141	\$ 1.32	
7	Buy Stop	12.01.2015 11:00:00	1.18708	0.01	16.01.2015 12:13:00	1.18708	\$ 0.0	
11	Sell	16.01.2015 16:08:00	1.15672	0.01	16.01.2015 16:24:00	1.15545	\$ 1.2	
12	Buy Stop	16.01.2015 13:00:00	1.16487	0.01	20.01.2015 14:13:00	1.16487	\$ 0.0	
13	Sell Stop	16.01.2015 22:00:00	1.146	0.01	20.01.2015 23:13:00	1.146	\$ 0.0	
14	Buy	21.01.2015 15:50:00	1.16156	0.01	21.01.2015 15:56:00	1.16292	\$ 1.29	
15	Sell	22.01.2015 15:40:00	1.15417	0.01	22.01.2015 15:40:00	1.1528	\$ 1.3	
17	Sell	23.01.2015 07:21:00	1.13159	0.01	23.01.2015 10:46:00	1.13014	\$ 1.38	
16	Buy Stop	21.01.2015 17:00:00	1.16799	0.01	26.01.2015 00:00:00	1.16799	\$ 0.0	
18	Sell	26.01.2015 01:39:00	1.11148	0.01	26.01.2015 01:50:00	1.11015	\$ 1.26	
19	Buy	26.01.2015 18:19:00	1.12867	0.01	27.01.2015 10:42:00	1.13015	\$ 1.32	
21	Buy	27.01.2015 16:02:00	1.13445	0.01	27.01.2015 16:07:00	1.13601	\$ 1.49	
20	Sell Stop	26.01.2015 06:00:00	1.10979	0.01	30.01.2015 07:13:00	1.10979	\$ 0.0	
23	Sell	30.01.2015 14:51:00	1.13035	0.01	30.01.2015 17:41:00	1.12902	\$ 1.26	