

QUANT ANALYZER REPORT

DS

Source: MT4Report

Symbol: EURUSD Period: unknown : 08.01.2004 - 03.06.2020
 Initial deposit: 10000.0
 Parameters: -

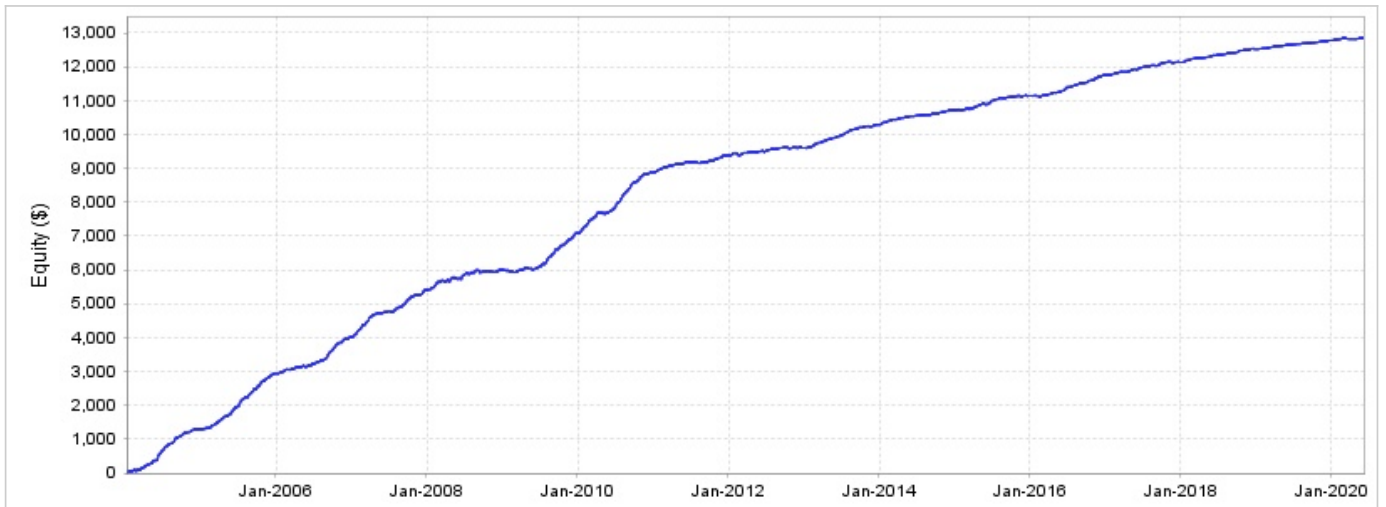
TOTAL PROFIT

\$ 12852.74

PROFIT IN PIPS: 12888.9 PIPS
 YRLY AVG PROFIT: \$ 782.95
 YRLY AVG % RET: 7.83 %
 CAGR: 4.98 %

# OF TRADES	5366	SHARPE RATIO	0.49	PROFIT FACTOR	2.84	RETURN / DD RATIO	144.35	WINNING %	84.7 %
DRAWDOWN	\$ 89.04	% DRAWDOWN	0.56 %	DAILY AVG PROFIT	\$ 3.63	MTHLY AVG PROFIT	\$ 65.24	AVERAGE TRADE	\$ 2.4
ANNUAL% / MAX DD%	8.9	R EXPECTANCY	0.28 R	R EXP SCORE	92.22 R	SQN	28.83	SQN SCORE	15.1

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	36.46	39.86	-33.1	2.1	26.48	3.76	0	0	0	0	0	0	75.56
2019	14.76	21.76	37.98	19.02	33.2	8.06	14.34	15.52	25.46	19.7	21.52	23.22	254.54
2018	55.2	51.4	26.92	9.2	44.58	46.04	10.46	35.06	13.42	63.4	23.12	13.46	392.26
2017	17.68	48.48	20.5	32.2	38.7	72.52	28.06	22.56	67.14	30.7	-9.18	5.8	375.16
2016	0.52	0.5	42.1	46.58	39.34	117.1	51.52	68.4	24.28	74.12	100.16	48.46	613.08
2015	-19.04	76.44	2.34	95.24	10.88	100.72	62.8	32.3	27.7	19.76	8.32	6.42	423.88
2014	61.92	60.34	43.22	38.62	40.14	18.56	16.94	5.08	31.98	47.02	33.26	30.32	427.4
2013	27.14	96.5	62.66	58.32	58.06	64.44	99.2	79.36	43.58	47.72	0.74	49.48	687.2
2012	61.62	-50.54	61.24	22.46	12.8	12.26	77.52	4.3	28.72	-20.02	-4.22	11.8	217.94
2011	87.48	81.9	33.48	55.6	18.02	45.78	-8.3	-11.66	46.8	57.28	65.72	44.86	516.96
2010	160.2	201.52	154.78	72.16	27.2	149.8	257.58	226.48	254.4	150.1	94.44	34.5	1783.16
2009	-28.82	-48.82	57.38	72.04	-58.02	88.1	136.88	229.26	163.66	155.04	142.7	169.4	1078.8
2008	61.66	164.82	28.4	72.38	-13.92	133.3	55.7	85.7	-68.94	14	1.3	63.76	598.16
2007	176.72	188.44	218.22	104.02	28.9	56.16	28.46	102.7	191.54	131.28	35.06	135.54	1397.04
2006	26.44	80.34	44.62	41.2	22.56	63.32	71.56	100.82	228.9	205.98	130.5	52.1	1068.34
2005	31.46	79.38	123.1	141.14	116.06	192.9	224.5	152.3	161.66	205.9	106.92	110.26	1645.58
2004	60.08	44.58	85.64	81.96	96.84	299.82	187.1	177.8	86.1	98.26	76.62	2.88	1297.68

STATS

Strategy

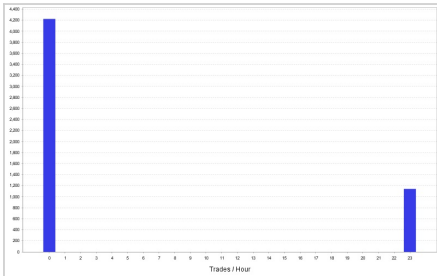
Wins/Losses Ratio	5.54	Payout Ratio (Avg Win/Loss)	0.51	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-3.32	Z-Probability	99.95 %
Expectancy	2.4	Deviation	\$ 6.09	Exposure	-999999999 %

Stagnation in Days	110	Stagnation in %	1.84 %
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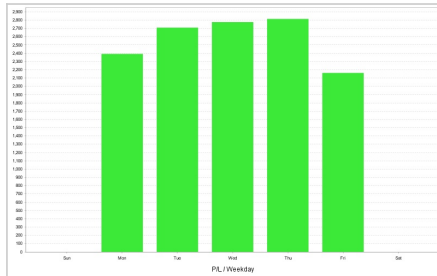
Trades

		# of Wins	4545	# of Losses	821	# of Cancelled/Expired	0
Gross Profit	\$ 19826.92	Gross Loss	\$ -6974.18	Average Win	\$ 4.36	Average Loss	\$ -8.49
Largest Win	\$ 41.2	Largest Loss	\$ -31.5	Max Consec Wins	51	Max Consec Losses	5
Avg Consec Wins	6.83	Avg Consec Loss	1.23	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

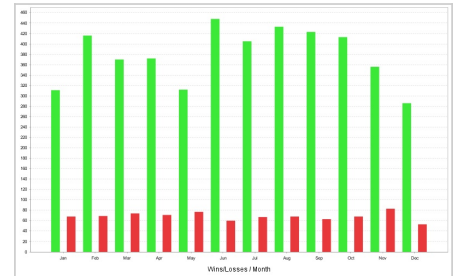
CHARTS



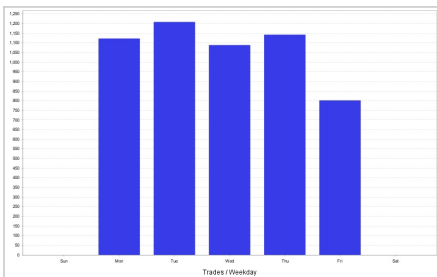
Trades by hour



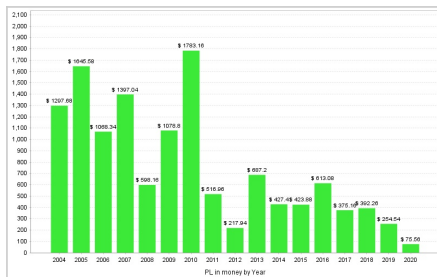
P/L by weekday



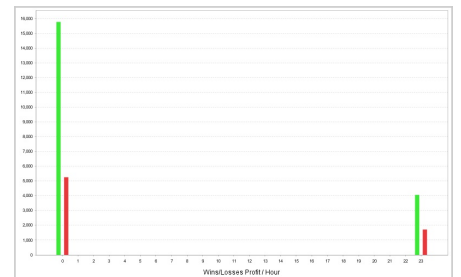
Wins/Losses by month



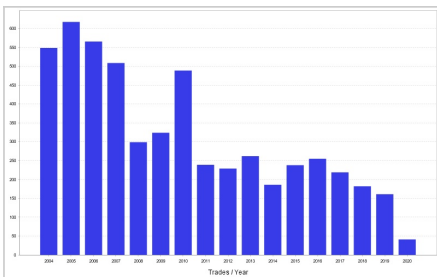
Trades by weekday



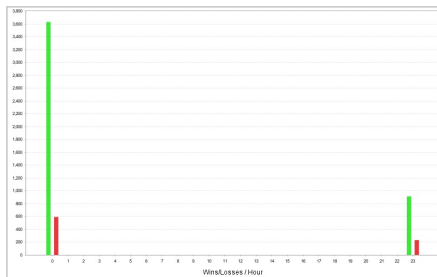
P/L by year



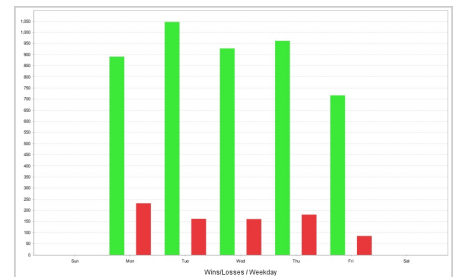
Wins/Losses Profit by hour



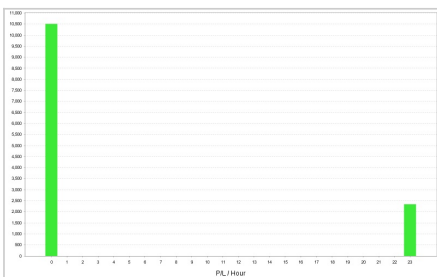
Trades by year



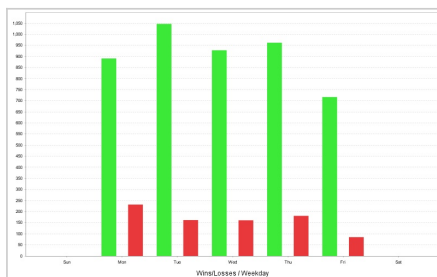
Wins/Losses by hour



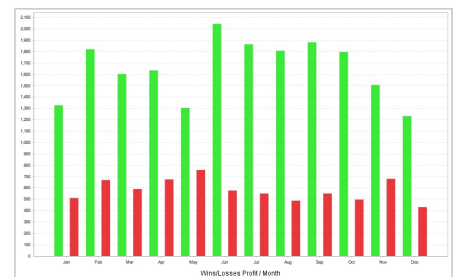
Wins/Losses by weekday



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
1	Buy	08.01.2004 00:00:00	1.26305	0.1	08.01.2004 00:03:00	1.26358	\$ 5.3	
2	Sell	08.01.2004 00:04:00	1.26412	0.1	08.01.2004 00:05:00	1.26356	\$ 5.6	
3	Buy	08.01.2004 00:06:00	1.26308	0.1	08.01.2004 00:09:00	1.26363	\$ 5.5	
4	Buy	08.01.2004 00:19:00	1.26263	0.1	08.01.2004 01:04:00	1.26304	\$ 4.1	
5	Sell	08.01.2004 23:57:00	1.27654	0.1	09.01.2004 00:04:00	1.27605	\$ 4.86	
6	Sell	09.01.2004 00:17:00	1.27668	0.1	09.01.2004 01:09:00	1.27772	\$ -10.4	
7	Sell	12.01.2004 00:00:00	1.28522	0.1	12.01.2004 01:53:00	1.28431	\$ 9.1	
8	Sell	12.01.2004 23:40:00	1.27512	0.1	13.01.2004 00:05:00	1.27445	\$ 6.66	
9	Buy	13.01.2004 00:25:00	1.27374	0.1	13.01.2004 01:06:00	1.2742	\$ 4.6	
10	Sell	14.01.2004 00:00:00	1.27737	0.1	14.01.2004 00:27:00	1.27659	\$ 7.8	
11	Sell	15.01.2004 00:42:00	1.26486	0.1	15.01.2004 00:42:00	1.26451	\$ 3.5	
12	Sell	16.01.2004 00:14:00	1.25818	0.1	16.01.2004 01:00:00	1.2593	\$ -11.2	