

QUANT ANALYZER REPORT

delta wave2004-2020 1 pip 0.1

Source: MT4Report

Symbol: EURUSD Period: unknown : 08.01.2004 - 16.06.2020
 Initial deposit: 10000.0
 Parameters: -

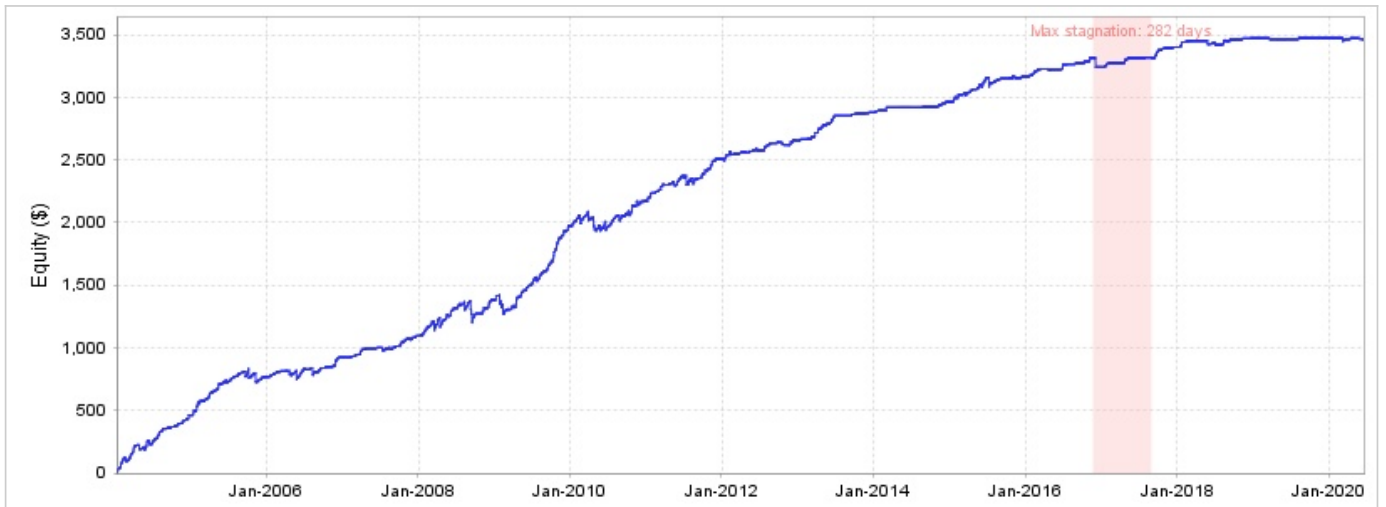
TOTAL PROFIT

\$ 3457.68

PROFIT IN PIPS: 3504.1 PIPS
 YRLY AVG PROFIT: \$ 250.12
 YRLY AVG % RET: 2.5 %
 CAGR: 1.76 %

# OF TRADES	924	SHARPE RATIO	0.26	PROFIT FACTOR	2.33	RETURN / DD RATIO	20.06	WINNING %	86.04 %
DRAWDOWN	\$ 172.33	% DRAWDOWN	1.52 %	DAILY AVG PROFIT	\$ 2.9	MTHLY AVG PROFIT	\$ 20.83	AVERAGE TRADE	\$ 3.74
ANNUAL% / MAX DD%	1.16	R EXPECTANCY	0.18 R	R EXP SCORE	12.36 R	SQN	8.33	SQN SCORE	1.96

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	0	0	-7.83	5.6	-3.8	-9.13	0	0	0	0	0	0	-15.16
2019	0	0	-7.03	0	0	0	0	8.26	0	0	0	0	1.23
2018	40.77	10.26	0	0	-27.94	9.49	-14.63	31.37	10.27	2.5	6.9	2.06	71.05
2017	27.33	5.9	0	24.2	15.44	0	0	6.63	42.28	30.57	0	7.12	159.47
2016	5.8	51.16	2.87	-5.14	1.46	40.17	2.17	6.1	0	13.7	25.91	-69.83	74.37
2015	32.9	23.93	15.94	26.63	35.19	57.87	-38.4	24.21	5.37	4.33	1.57	12.27	201.81
2014	13.67	0	26.1	0	0	0	0	3.9	0	-0.24	24.36	17.17	84.96
2013	11.5	2.37	48.3	57.26	16.83	63.34	0	0	13.8	4.97	1.97	6.1	226.44
2012	30.67	8.74	8.99	-0.43	20.98	-3.93	33.63	25.84	5.3	-17.3	22.97	8.9	144.36
2011	62.97	21.5	46.24	9.16	9.43	36.74	-15.27	4.8	41.9	40.86	72.56	6	336.89
2010	40.62	5.83	0.8	-75.73	2.62	16.3	69.23	0.49	28.05	76.34	12.9	20.53	197.98
2009	-13.34	-67.17	25.73	84.17	46.21	47.23	44.7	63.37	72.5	151.83	88.48	47.76	591.47
2008	33.63	51.06	5.68	32.62	38.09	61.59	30.51	12.24	-92.33	2.97	46.2	65.14	287.4
2007	0	15.37	34.37	23.47	0	4.86	-8.93	12.03	8.9	53.91	6.67	22.44	173.09
2006	16.74	24.41	5.57	-33	-21.58	72.6	5.2	-34.33	34.17	10.4	51.87	22.46	154.51
2005	85.16	37	51.09	25.81	59.67	12.36	36.5	29.14	7.27	-14.37	-42.33	19.23	306.53
2004	77.24	20.37	102.37	-8.63	29.21	24.47	62.2	46.94	14.84	20.4	32.97	38.9	461.28

STATS

Strategy

Wins/Losses Ratio	6.16	Payout Ratio (Avg Win/Loss)	0.38	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-1.3	Z-Probability	90.32 %
Expectancy	3.74	Deviation	\$ 13.66	Exposure	-99999999 %

Stagnation in Days

282

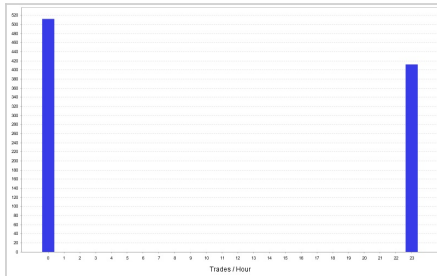
Stagnation in %

4.7 %

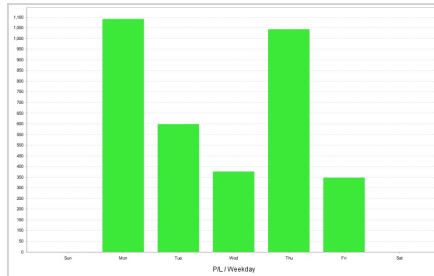
Trades

		# of Wins	795	# of Losses	129	# of Cancelled/Expired	0
Gross Profit	\$ 6066.93	Gross Loss	\$ -2609.25	Average Win	\$ 7.63	Average Loss	\$ -20.23
Largest Win	\$ 36.1	Largest Loss	\$ -73.7	Max Consec Wins	39	Max Consec Losses	4
Avg Consec Wins	7.43	Avg Consec Loss	1.21	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

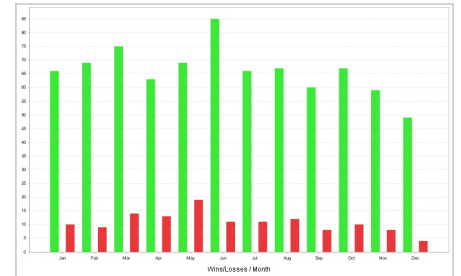
CHARTS



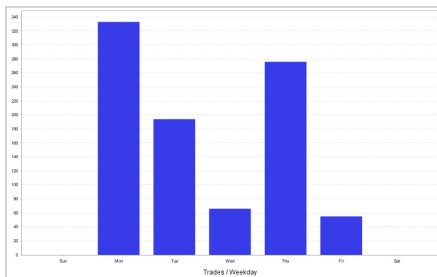
Trades by hour



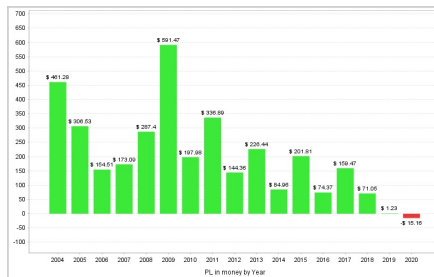
P/L by weekday



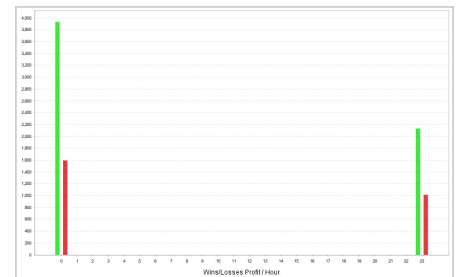
Wins/Losses by month



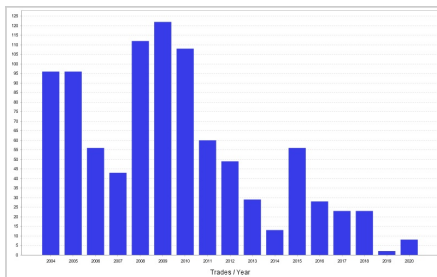
Trades by weekday



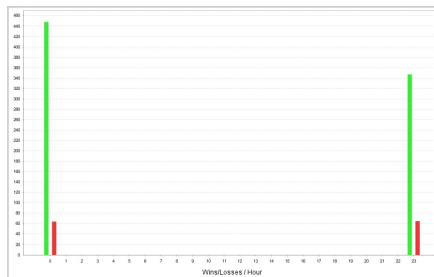
P/L by year



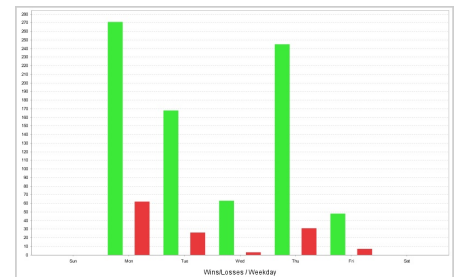
Wins/Losses Profit by hour



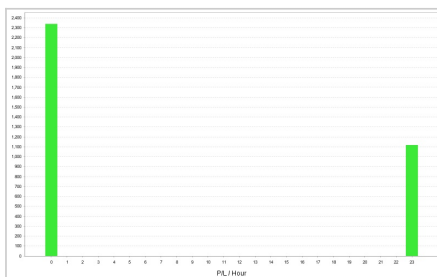
Trades by year



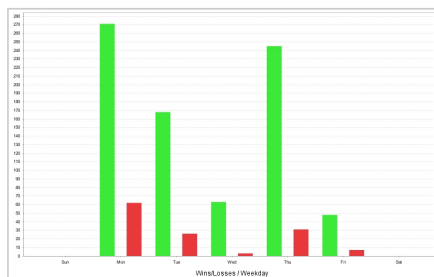
Wins/Losses by hour



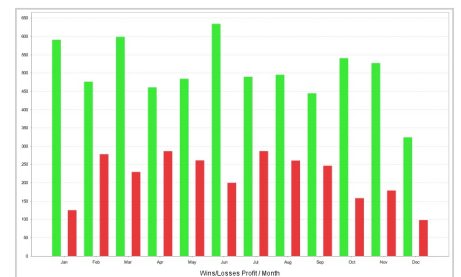
Wins/Losses by weekday



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 00:19:00	1.26255	0.1	08.01.2004 01:04:00	1.26316	\$ 6.1	
2	Sell	12.01.2004 00:00:00	1.28522	0.1	12.01.2004 00:31:00	1.28418	\$ 10.4	
3	Sell	13.01.2004 23:21:00	1.27657	0.1	14.01.2004 02:11:00	1.27636	\$ 2.07	
4	Buy	15.01.2004 23:00:00	1.25616	0.1	15.01.2004 23:12:00	1.2576	\$ 14.4	
5	Sell	21.01.2004 00:21:00	1.25871	0.1	21.01.2004 01:50:00	1.25849	\$ 2.2	
6	Sell	22.01.2004 00:00:00	1.26427	0.1	22.01.2004 00:26:00	1.2637	\$ 5.7	
7	Buy	26.01.2004 00:00:00	1.25736	0.1	26.01.2004 01:07:00	1.25795	\$ 5.9	
8	Sell	28.01.2004 00:35:00	1.26608	0.1	28.01.2004 01:00:00	1.26393	\$ 21.5	
9	Sell	29.01.2004 23:23:00	1.24125	0.1	30.01.2004 00:00:00	1.24035	\$ 8.97	
10	Sell	02.02.2004 00:09:00	1.24773	0.1	02.02.2004 00:13:00	1.24721	\$ 5.2	
11	Sell	02.02.2004 00:53:00	1.24797	0.1	02.02.2004 01:32:00	1.24768	\$ 2.9	
12	Sell	02.02.2004 23:01:00	1.2428	0.1	03.02.2004 01:56:00	1.24257	\$ 2.27	