

QUANT ANALYZER REPORT

2010-2020

Source: MT4Report

Symbol **EURUSD** Period **unknown : 07.01.2010 - 30.04.2020**
 Initial deposit **10000.0**
 Parameters **-**

TOTAL PROFIT

\$ 618.33

PROFIT IN PIPS **7522 PIPS**
 YRLY AVG PROFIT **\$ 59.84**
 YRLY AVG % RET **0.6 %**
 CAGR **0.55 %**

OF TRADES

1788

SHARPE RATIO

0

PROFIT FACTOR

1.38

RETURN / DD RATIO

11.5

WINNING %

79.81 %

DRAWDOWN

\$ 53.78

% DRAWDOWN

0.53 %

DAILY AVG PROFIT

\$ 0.21

MTHLY AVG PROFIT

\$ 4.99

AVERAGE TRADE

\$ 0.21

ANNUAL% / MAX DD%

1.03

R EXPECTANCY

0.08 R

R EXP SCORE

22 R

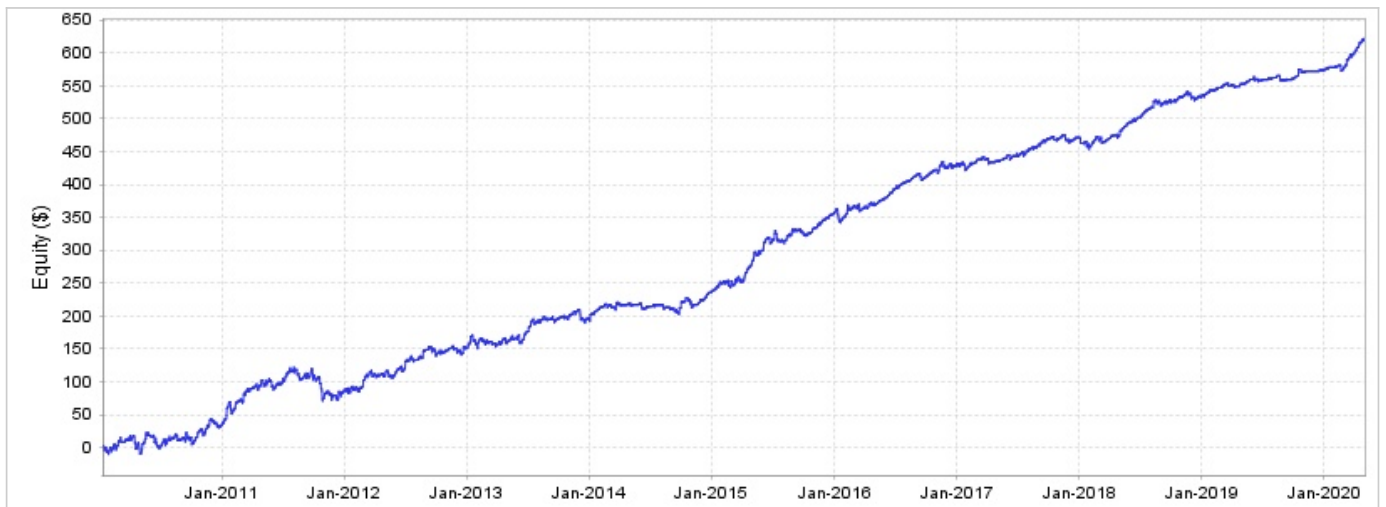
SQN

5.43

SQN SCORE

3.15

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	4.33	-0.93	22.11	19.05	0	0	0	0	0	0	0	0	44.56
2019	9.81	5.52	2.54	1.82	7.02	-1.76	4.42	-3.77	2.13	10.18	1.39	1.35	40.65
2018	-14.77	10.96	3.28	2.97	20.63	7.33	14.1	4.57	8.23	4.69	-2.12	2.12	61.99
2017	-5	9.38	3.8	-3.44	9.01	-1.11	7.38	9.85	9.07	-0.52	-4.98	6.98	40.42
2016	-6.7	17.36	-1.91	3.14	9.7	15.04	9.32	9.9	-1.04	9.87	4.98	3.48	73.14
2015	11.27	3.51	-1.61	31.36	16.47	16.67	-1.52	13.66	-1.92	6.66	12.47	12.13	119.15
2014	20.07	3.44	2.12	1.11	-0.75	-4.05	2.12	-5.89	10.27	-8.41	11.63	13.91	45.57
2013	-0.46	12.06	-6.95	5.54	8.21	7.07	15.94	2.07	1.43	5.01	8.6	-16.98	41.54
2012	2.16	15.31	5.93	-2.29	4.69	16.94	2.69	15.35	-8.7	8.33	-3.72	6.77	63.46
2011	17.27	18.4	18.26	11.51	-8.16	10.9	12.53	-10.08	1.52	-29.65	-0.04	8.4	50.86
2010	0.1	9.87	8.2	-27.37	27.57	-17.47	11.64	0.04	-8.05	23.01	12.68	-3.23	36.99

STATS

Strategy

Wins/Losses Ratio	3.95	Payout Ratio (Avg Win/Loss)	0.35	Average # of Bars in Trade	0
AHPR	0	Z-Score	-0.98	Z-Probability	83.65 %
Expectancy	0.35	Deviation	\$ 2.08	Exposure	-999999999 %
Stagnation in Days	322	Stagnation in %	8.55 %		

Trades

		# of Wins	1427	# of Losses	361	# of Cancelled/Expired	1203
Gross Profit	\$ 2260.97	Gross Loss	\$ -1642.64	Average Win	\$ 1.58	Average Loss	\$ -4.55
Largest Win	\$ 9.09	Largest Loss	\$ -8.11	Max Consec Wins	8	Max Consec Losses	10

Avg Consec Wins

1.98

Avg Consec Loss

2.18

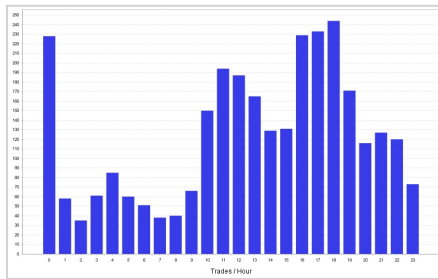
Avg # of Bars in Wins

0

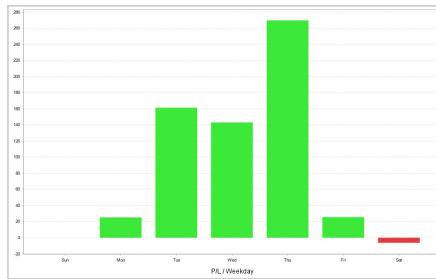
Avg # of Bars in Losses

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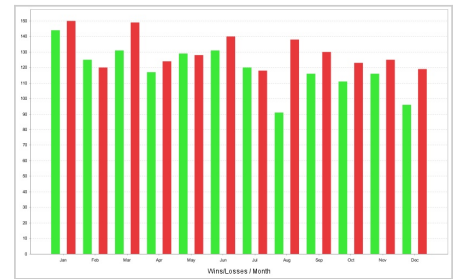
CHARTS



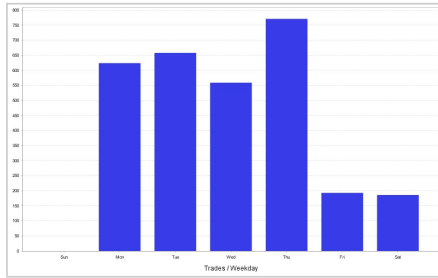
Trades by hour



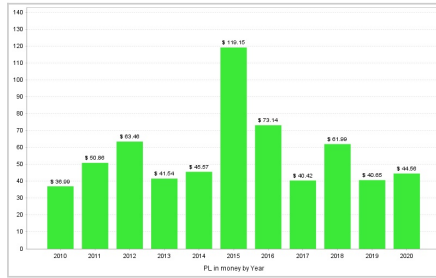
P/L by weekday



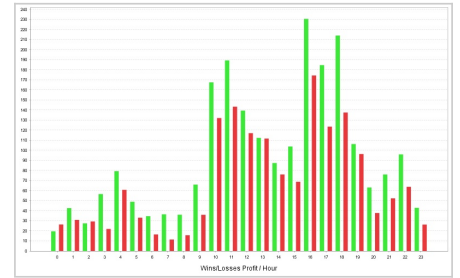
Wins/Losses by month



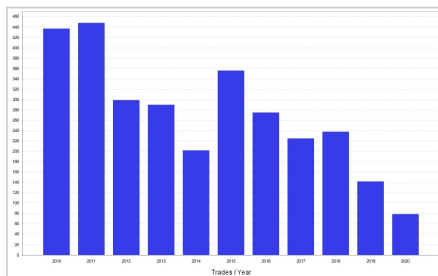
Trades by weekday



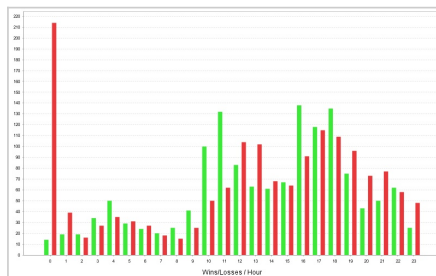
P/L by year



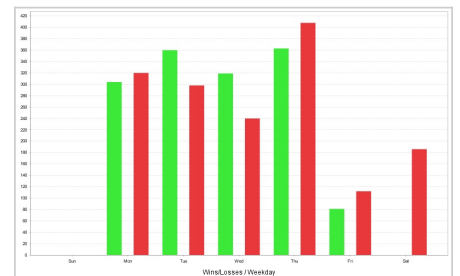
Wins/Losses Profit by hour



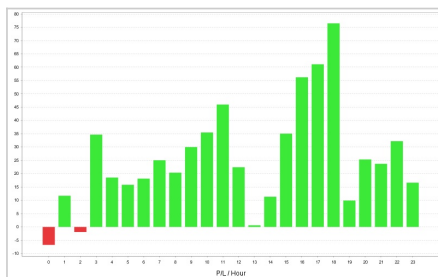
Trades by year



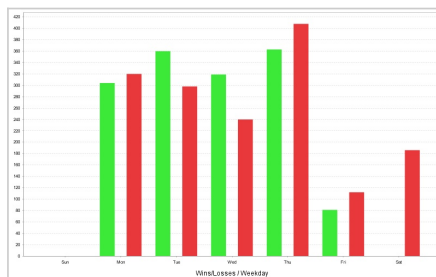
Wins/Losses by hour



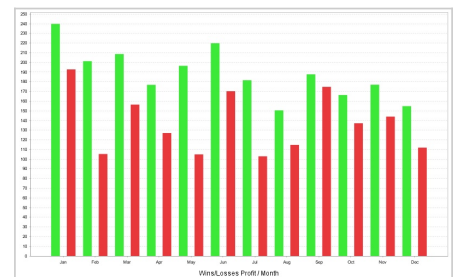
Wins/Losses by weekday



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	07.01.2010 12:53:00	1.43537	0.01	07.01.2010 13:16:00	1.43381	\$ 1.49	
1	Buy Stop	07.01.2010 07:00:00	1.44432	0.01	08.01.2010 12:00:00	1.44432	\$ 0.0	
4	Sell Stop	08.01.2010 11:00:00	1.42844	0.01	08.01.2010 12:00:00	1.42844	\$ 0.0	
3	Sell	08.01.2010 08:50:00	1.42976	0.01	08.01.2010 15:12:00	1.42822	\$ 1.47	
6	Buy	11.01.2010 11:42:00	1.453	0.01	11.01.2010 17:23:00	1.45003	\$ -3.04	
7	Buy	11.01.2010 18:52:00	1.4545	0.01	12.01.2010 01:22:00	1.45048	\$ -4.13	
5	Sell Stop	09.01.2010 00:05:00	1.42991	0.01	12.01.2010 08:05:00	1.42991	\$ 0.0	
8	Buy	13.01.2010 14:41:00	1.45537	0.01	13.01.2010 15:08:00	1.45679	\$ 1.35	
11	Sell	15.01.2010 04:54:00	1.44442	0.01	15.01.2010 04:54:00	1.44287	\$ 1.48	
9	Sell	14.01.2010 19:11:00	1.44497	0.01	15.01.2010 04:54:00	1.44343	\$ 1.47	
10	Buy Stop	13.01.2010 18:00:00	1.45797	0.01	15.01.2010 12:00:00	1.45797	\$ 0.0	
12	Sell	18.01.2010 03:56:00	1.43337	0.01	18.01.2010 09:45:00	1.43891	\$ -5.61	
13	Buy	18.01.2010 09:45:00	1.43915	0.01	19.01.2010 02:10:00	1.44061	\$ 1.35	
14	Sell	19.01.2010 13:06:00	1.43319	0.01	19.01.2010 13:55:00	1.43166	\$ 1.46	
16	Sell	19.01.2010 19:18:00	1.42621	0.01	19.01.2010 23:45:00	1.43021	\$ -4.07	
17	Sell	20.01.2010 04:17:00	1.42501	0.01	20.01.2010 04:34:00	1.42348	\$ 1.46	
18	Sell	20.01.2010 14:02:00	1.41653	0.01	20.01.2010 14:15:00	1.41496	\$ 1.5	
19	Sell	21.01.2010 05:00:00	1.40784	0.01	21.01.2010 10:00:00	1.41174	\$ -3.97	