

QUANT ANALYZER REPORT

EURUSD

Source: MT4Copy

Symbol: EURUSD Period: D1 : 28.02.1994 - 11.07.2018
Initial deposit: 1000.0
Parameters: -

TOTAL PROFIT

39141.37 %

PROFIT IN MONEY \$ 391413.71
YRLY AVG PROFIT 1602.59 %
YRLY AVG % RET 1602.59 %
CAGR 26.98 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
4663	0.15	2.79	4.1	71.62 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
9554.8 %	15.83 %	6.7 %	133.59 %	17.78 %
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.7	0.44 R	83.38 R	7.82	2.73

generated by Quant Analyzer



MONTHLY PERFORMANCE (%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	4.89	10.91	13.82	5.81	5.58	5.5	0.64	0	0	0	0	0	47.16
2017	2.43	0.84	17.52	4.03	6.23	-1.2	17.35	0.33	2.89	4	2.66	3.61	60.69
2016	1.93	7.32	0.39	3.02	0.16	5.69	-1.39	1.89	5.57	12.37	-0.28	2.75	39.42
2015	7.19	0.51	5.95	-5.35	14.3	-0.87	1.2	-1.28	10.84	11.39	4.19	5.13	53.19
2014	4.8	4.55	4.69	6.37	-1.67	3.43	1.46	2.06	0.92	10.93	-0.9	0.48	37.13
2013	15.43	7.88	2.5	-1.36	1.19	-0.03	-1.6	1.51	-3.76	-1.53	3.62	-1.72	22.14
2012	-1.37	0.55	2.44	-1.85	1.57	-1.36	3.26	7.47	3.27	-0.49	-0.37	-4.03	9.07
2011	3.89	-4.18	6.8	0.91	5.03	-1.27	0.59	6.74	1.31	4.55	6.7	0.72	31.81
2010	-0.24	1.04	0.47	3.59	1.91	0.14	1.96	8.18	0.51	6.86	6.74	4.96	36.11
2009	4.55	1.66	-0.09	-1.97	-3.52	11.27	-0.98	1.67	-5.19	5.84	1.24	-2.23	12.26
2008	0.04	-1.67	-6.57	3.95	5.5	-0.22	4.98	6.27	-8.92	-6.76	8.45	2.1	7.13
2007	-1.74	3.31	2.68	3.23	6.46	4.21	0.43	-1.99	-6.8	2.29	-2.33	10.59	20.34
2006	2.75	3.76	-5.05	0.13	8.01	1.57	4.55	5.3	3.7	4.73	4.97	4.64	39.06
2005	-1.64	2.85	-7.8	0.58	2.57	7.67	3.86	1.29	-1.31	4.39	6.56	0.92	19.94
2004	11.54	9.26	2.96	2.88	-0.71	0.02	-0.31	1.88	-3.5	-1.1	0.03	4.85	27.79
2003	-5.46	2.12	-1.81	-0.35	3.66	2.89	-2	-7.95	3.96	2.18	2.79	0.12	0.14
2002	1.12	-1.79	-0.09	7.33	3.93	-4.18	5.14	4.34	-4.99	2.38	1.78	2.69	17.66
2001	-0.04	1.72	5.43	-3.46	1.84	0.75	-0.29	4.83	1.23	5.51	-0.17	3.04	20.38
2000	0.2	1.6	-0.05	2.76	-0.4	-7.57	6.52	2.77	2.71	-1.01	-0.75	-5.99	0.79
1999	12.58	1.43	-1.4	0.2	3.36	7.28	-0.69	-1.79	-2.11	-3.77	6.11	1.83	23.04
1998	-5.42	1.63	1.08	-3.51	-2.1	-1.85	-2.23	0.68	5	-3.84	0.98	0.88	-8.69
1997	8.25	8.31	-0.38	0.01	5.5	1.67	0.37	1.78	7.59	4.67	-0.23	2.72	40.25

1996	-0.9	1.39	0.27	0.12	0.8	0.63	-1.14	0.59	-1.64	4.78	-5.84	-3.64	-4.58
1995	5.3	2.42	6.75	0.07	6.51	0.68	-1.03	0.33	5.1	3.86	0.85	-0.72	30.12
1994	0	0.28	10.13	-3.68	4.91	7.52	-6.32	11.53	2.98	-1.01	5.98	1.07	33.41

STATS

Strategy					
Wins/Losses Ratio	2.52	Payout Ratio (Avg Win/Loss)	1.11	Average # of Bars in Trade	0
AHPR	0.13	Z-Score	-23.09	Z-Probability	99.9 %
Expectancy	8.39	Deviation	73.89 %	Exposure	-999999999 %
Stagnation in Days	394	Stagnation in %	4.43 %		

Trades					
		# of Wins	2872	# of Losses	1138
Gross Profit	61017.1 %	Gross Loss	-21875.73 %	Average Win	21.25 %
Largest Win	1496.27 %	Largest Loss	-538.02 %	Max Consec Wins	15
Avg Consec Wins	3.05	Avg Consec Loss	1.9	Avg # of Bars in Wins	0
				# of Cancelled/Expired	653
				Average Loss	-19.22 %
				Max Consec Losses	11
				Avg # of Bars in Losses	0

CHARTS

