

QUANT ANALYZER REPORT

SFE-EURUSD-M5

Source: MT4Report

Symbol EURUSD Period M5 : 04.01.2008 - 09.01.2019
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 43176.43

PROFIT IN PIPS 140400.2 PIPS
YRLY AVG PROFIT \$ 3895.49
YRLY AVG % RET 38.95 %
CAGR 14.94 %

OF TRADES

6198

SHARPE RATIO

0.2

PROFIT FACTOR

4.53

RETURN / DD RATIO

86.41

WINNING %

70.22 %

DRAWDOWN

\$ 499.67

% DRAWDOWN

1.88 %

DAILY AVG PROFIT

\$ 36.44

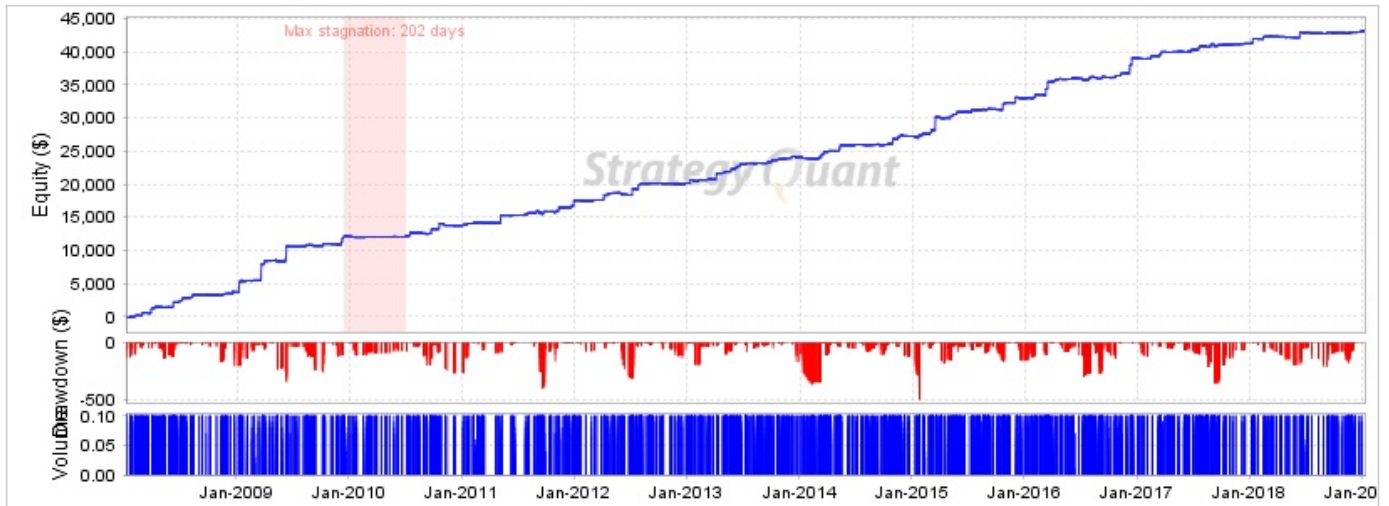
MTHLY AVG PROFIT

\$ 324.63

AVERAGE TRADE

\$ 10.92

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	154.03	0	0	0	0	0	0	0	0	0	0	0	154.03
2018	691.98	340.19	-10.53	-65.38	-51.24	748.51	-96.36	-66.84	125.53	19.25	74.16	111.72	1820.99
2017	-68.98	426.21	602.34	-0.83	-9.18	362.86	516.9	315.81	-141.01	62.74	66.68	89.69	2223.23
2016	59	512.72	1948.06	372.18	6.9	69.85	217.62	-245.56	217.83	257.38	370.69	2261.93	6048.6
2015	100.45	731.54	2028.59	-150.44	918.68	62.52	216.08	66.31	102.93	948.9	3.38	672.15	5701.09
2014	-253.14	11.02	1028.26	72.09	920.43	76.74	-33.38	4.82	-21.14	929.27	531.89	-128.86	3138
2013	318.84	177.97	75.63	981.66	588.88	724.2	153.93	-6.98	493.99	178.38	94.67	193.03	3974.2
2012	-7.75	85.37	3.12	1029.86	-40.34	-227.24	1533.38	193.73	14.8	-45.85	-54.1	119.2	2604.18
2011	176.33	176.14	-62.82	-29.33	1162.39	10.72	146.94	457.92	-58.61	5.52	650.94	1011.11	3647.25
2010	-106.78	23.34	-5	3.54	36.69	-17.74	600.39	-61.3	642.18	795.53	-247.21	107.48	1771.12
2009	1748.14	14.27	2963.69	61.27	-168.59	2249.86	2.29	218.72	-113.41	312.98	-97.89	1205.72	8397.05
2008	37.97	555.33	735.15	102.86	-42.1	1015.06	505.48	408.41	-38.53	0	170.13	246.93	3696.69

STATS

Strategy

Wins/Losses Ratio	2.36	Payout Ratio (Avg Win/Loss)	1.92	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-44.44	Z-Probability	99.9 %
Expectancy	6.97	Deviation	\$ 33.23	Exposure	-999999999 %
Stagnation in Days	202	Stagnation in %	5.02 %		

Trades

		# of Wins	3799	# of Losses	1611	# of Cancelled/Expired	788
Gross Profit	\$ 55416.43	Gross Loss	\$ -12240	Average Win	\$ 14.59	Average Loss	\$ -7.6
Largest Win	\$ 457.74	Largest Loss	\$ -100.33	Max Consec Wins	50	Max Consec Losses	28

Avg Consec Wins

6.24

Avg Consec Loss

3.94

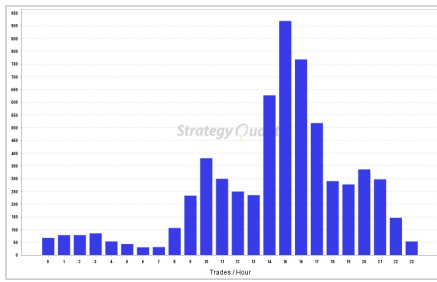
Avg # of Bars in Wins

0

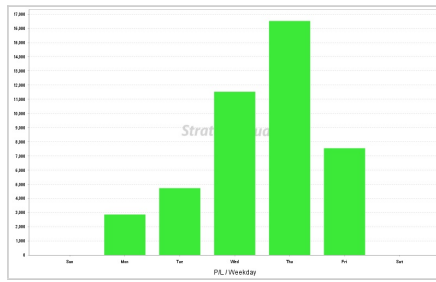
Avg # of Bars in Losses

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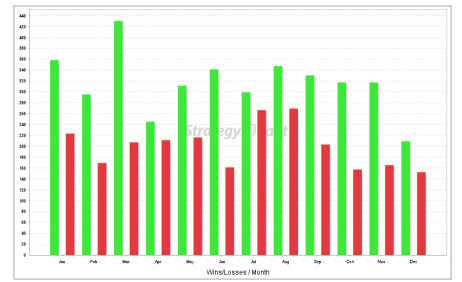
CHARTS



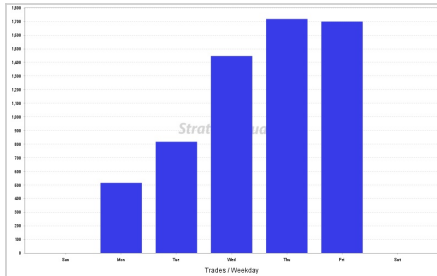
Trades by hour



P/L by weekday



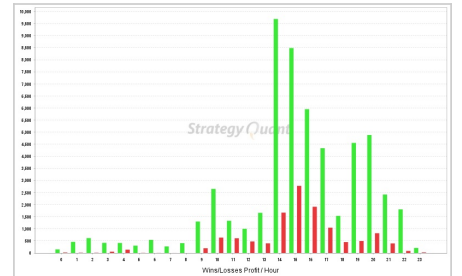
Wins/Losses by month



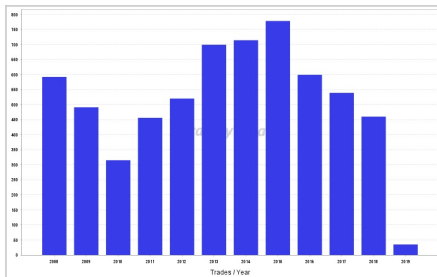
Trades by weekday



P/L by year



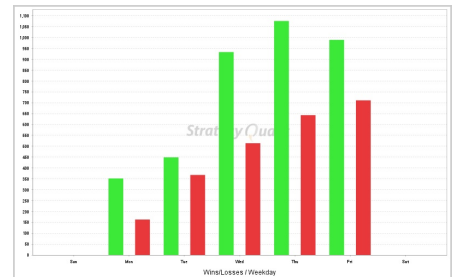
Wins/Losses Profit by hour



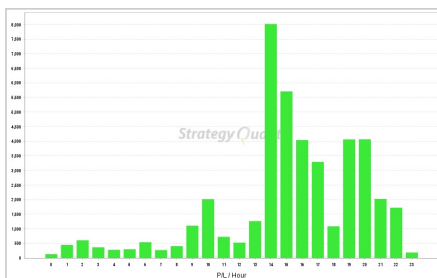
Trades by year



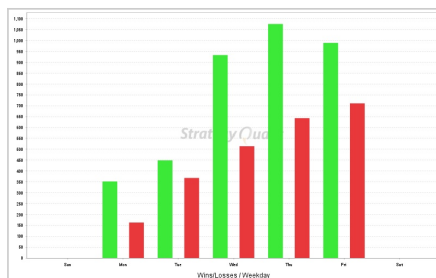
Wins/Losses by hour



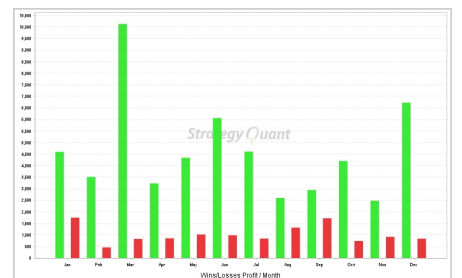
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer