

QUANT ANALYZER REPORT

Set recomendado con MM

Source: MT4Report

Symbol EURUSD Period M5 : 17.07.2006 - 27.06.2017
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 6883.67

PROFIT IN PIPS 7777.2 PIPS
YRLY AVG PROFIT \$ 626.5
YRLY AVG % RET 6.27 %
CAGR 4.46 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
563	0.2	1.91	14.18	89.17 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 485.33	4.18 %	\$ 4.75	\$ 52.15	\$ 38.97
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.07	0.1 R	5.08 R	4.96	1

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	203.78	-62.63	109.01	143.01	8.63	159.29	0	0	0	0	0	0	561.09
2016	161.38	48.14	21.09	84.24	-104.73	88.52	67.44	-136.84	37.8	190.19	-50.61	369.52	776.14
2015	148.35	100.67	129.3	-37.32	-28.05	123.32	220.05	-260.34	-96.95	86.62	46.65	6.68	438.98
2014	93.22	58.32	76.45	72.98	-97.57	-7.83	-67.42	116.15	161.69	341.46	201.41	93.85	1042.71
2013	18.36	58.26	152.87	-214.78	92.89	162.92	-28.77	-100.09	-261.74	64.7	112.49	35.34	92.45
2012	221.29	-90.51	51.97	144.81	-74.24	48.71	149.59	47.32	103.9	149.7	54.94	-43.33	764.15
2011	157.33	64.88	51.13	-97.25	53.83	167.41	-114.17	18.9	91.15	56.96	104.17	167.85	722.19
2010	33.04	55.59	122.29	31.96	239.86	18.53	-79.89	203.85	182.75	133.95	-97.17	165.76	1010.52
2009	146.19	69.22	-75.89	158.08	87.02	45.28	90.57	-71.81	-35.31	-145.77	159.86	-95.62	331.82
2008	-8.59	34.31	-109.18	-28.51	79.93	202.95	83.95	-101.45	-194.49	-76.51	-59.85	-20.23	-197.67
2007	72.47	4.02	292	56.3	70.54	73.57	17.74	134.56	-78.98	214.06	162.95	-41.16	978.07
2006	0	0	0	0	0	0	-48.97	118.01	132.42	-8.77	97.01	73.52	363.22

STATS

Strategy

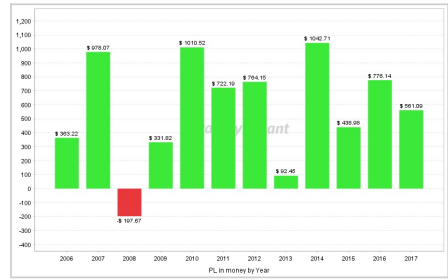
Wins/Losses Ratio	8.23	Payout Ratio (Avg Win/Loss)	0.23	Average # of Bars in Trade	0
AHPR	0.09	Z-Score	0.73	Z-Probability	23.27 %
Expectancy	12.23	Deviation	\$ 64.31	Exposure	-999999999 %
Stagnation in Days	336	Stagnation in %	8.4 %		

Trades

		# of Wins	502	# of Losses	61	# of Cancelled/Expired	0
Gross Profit	\$ 14410.65	Gross Loss	\$ -7526.98	Average Win	\$ 28.71	Average Loss	\$ -123.39

Largest Win	\$ 228.23	Largest Loss	\$ -170.11	Max Consec Wins	39	Max Consec Losses	2
Avg Consec Wins	8.96	Avg Consec Loss	1.09	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

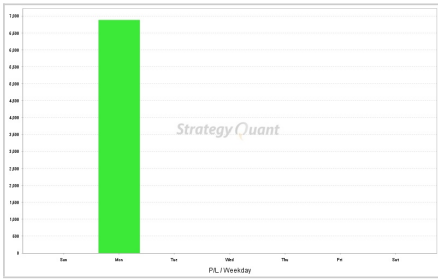
CHARTS



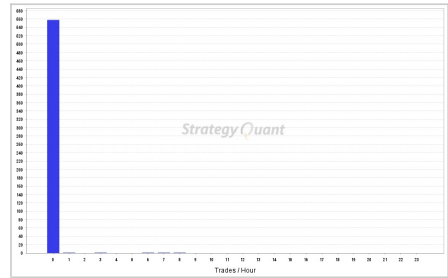
P/L by year



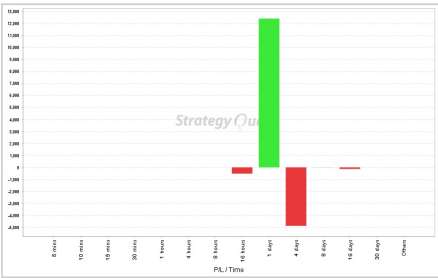
P/L by month



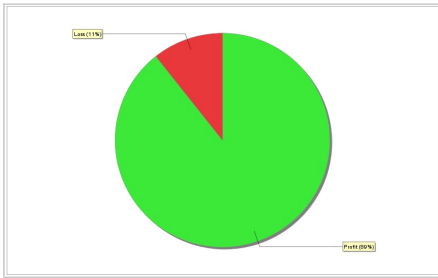
P/L by weekday



Trades by hour



P/L by trade duration



Profit/Loss