

QUANT ANALYZER REPORT

DevilStrategyTester EURAUD m15 v1.1 2012-2020 100-400 ms 4\$ tax

Source: MT4Report

Symbol **EURAUD** Period **M15 : 01.05.2012 - 20.10.2020**
Initial deposit **10000.0**
Parameters **-**

TOTAL PROFIT

\$ 485.7

PROFIT IN PIPS **3842.3 PIPS**
YRLY AVG PROFIT **\$ 89.64**
YRLY AVG % RET **0.9 %**
CAGR **0.53 %**

OF TRADES

303

SHARPE RATIO

0.53

PROFIT FACTOR

4.14

RETURN / DD RATIO

26.88

WINNING %

72.61 %

DRAWDOWN

\$ 18.07

% DRAWDOWN

0.18 %

DAILY AVG PROFIT

\$ 1.95

MTHLY AVG PROFIT

\$ 7.47

AVERAGE TRADE

\$ 1.6

ANNUAL% / MAX DD%

2.94

R EXPECTANCY

0.86 R

R EXP SCORE

48.19 R

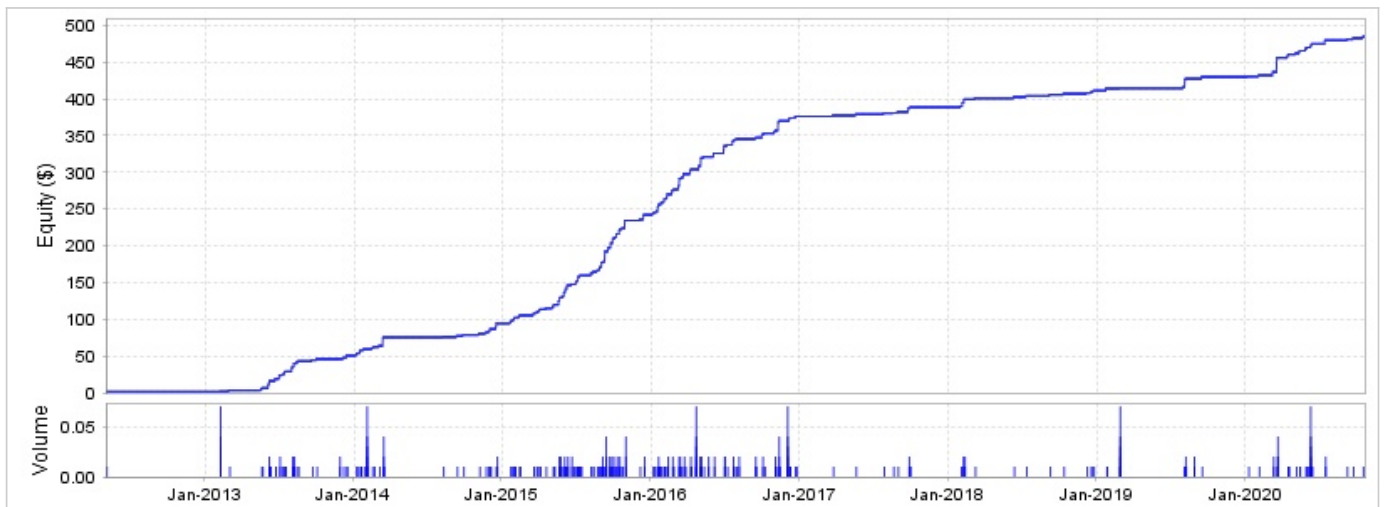
SQN

7.3

SQN SCORE

2.13

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	0.44	1.51	23.94	4.58	7.99	6.32	4.78	0	3.09	3.06	0	0	55.71
2019	3.21	0.32	0	0	0	0	0	12.7	2.74	0	0	0	18.97
2018	1.49	9.46	1.47	0	0	1.65	1.5	0	1.54	1.56	0	3.89	22.56
2017	0	0	1.08	0	1.56	0	1.52	1.81	6.16	0	0	0	12.13
2016	16.97	17.27	21.24	11.01	12.36	14.91	9.4	0.07	6.23	3.91	14.48	6.32	134.17
2015	7.71	3.06	6.19	3.6	15.99	18.13	10.37	11.38	39.06	24.54	0	7.68	147.71
2014	8.71	3.09	12.84	0	0	0	0	0.5	3.06	0	4.56	11.15	43.91
2013	0	1.73	0	0	3.04	12.67	9.84	14	3.03	0	0.12	4.62	49.05
2012	0	0	0	0	1.49	0	0	0	0	0	0	0	1.49

STATS

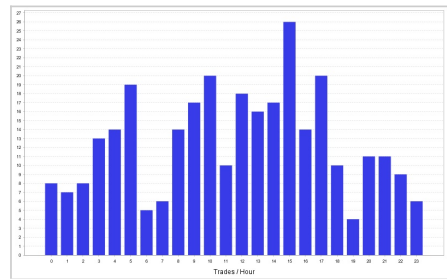
Strategy

Wins/Losses Ratio	2.65	Payout Ratio (Avg Win/Loss)	1.56	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	2.63	Z-Probability	0.43 %
Expectancy	1.6	Deviation	\$ 3.82	Exposure	-999999999 %
Stagnation in Days	280	Stagnation in %	9.05 %		

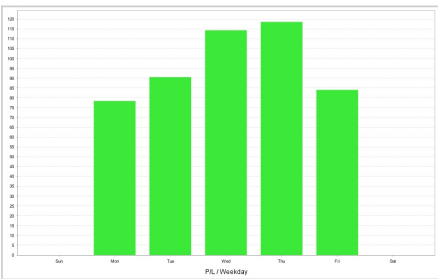
Trades

		# of Wins	220	# of Losses	83	# of Cancelled/Expired	0
Gross Profit	\$ 640.15	Gross Loss	\$ -154.45	Average Win	\$ 2.91	Average Loss	\$ -1.86
Largest Win	\$ 21.34	Largest Loss	\$ -6.56	Max Consec Wins	17	Max Consec Losses	6
Avg Consec Wins	4.15	Avg Consec Loss	1.6	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

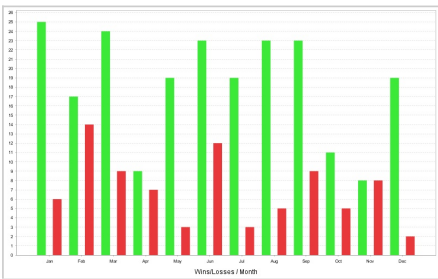
CHARTS



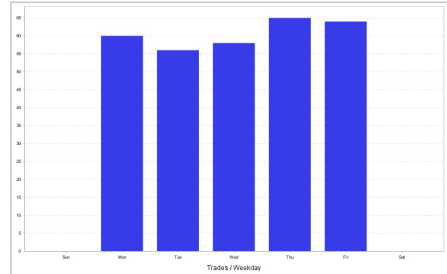
Trades by hour



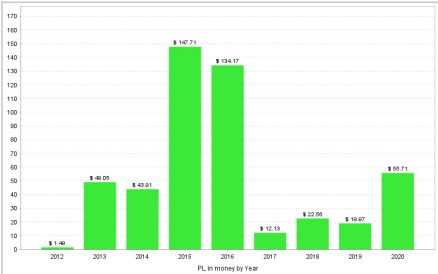
P/L by weekday



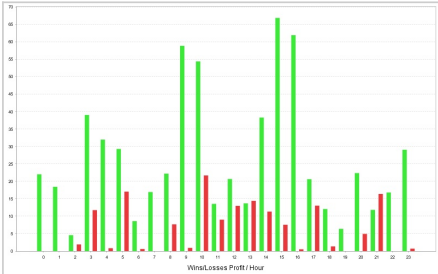
Wins/Losses by month



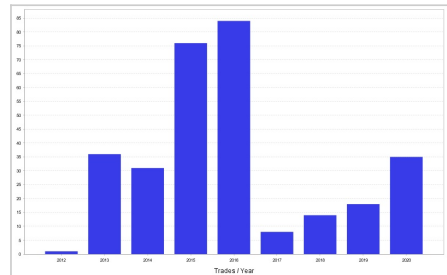
Trades by weekday



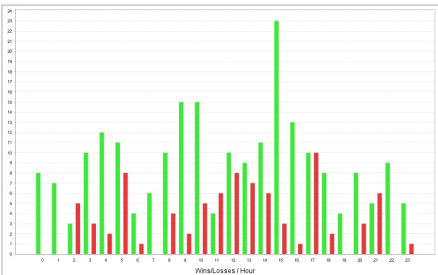
P/L by year



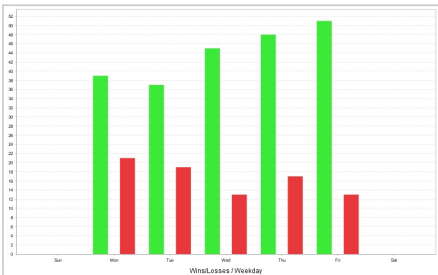
Wins/Losses Profit by hour



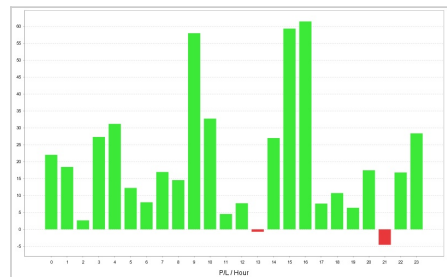
Trades by year



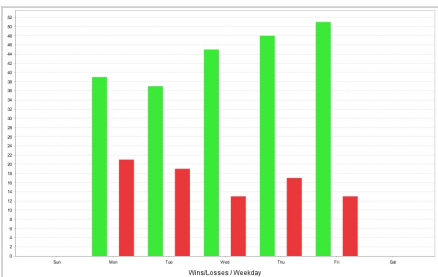
Wins/Losses by hour



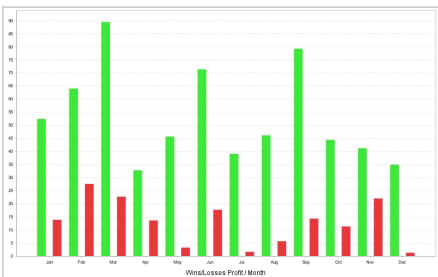
Wins/Losses Profit by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month