

QUANT ANALYZER REPORT

SF_Ostap.Bender_EURUSD H1 2011-2020

Source: MT4Report

Symbol EURUSD Period H1 : 17.01.2011 - 27.03.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 370.37

PROFIT IN PIPS 3701 PIPS
YRLY AVG PROFIT \$ 40.04
YRLY AVG % RET 0.4 %
CAGR 0.36 %

OF TRADES

9887

SHARPE RATIO

0

PROFIT FACTOR

2.59

RETURN / DD RATIO

64.64

WINNING %

84.67 %

DRAWDOWN

\$ 5.73

% DRAWDOWN

0.06 %

DAILY AVG PROFIT

\$ 0.15

MTHLY AVG PROFIT

\$ 3.34

AVERAGE TRADE

\$ 0.08

ANNUAL% / MAX DD%

6.07

R EXPECTANCY

0.04 R

R EXP SCORE

44 R

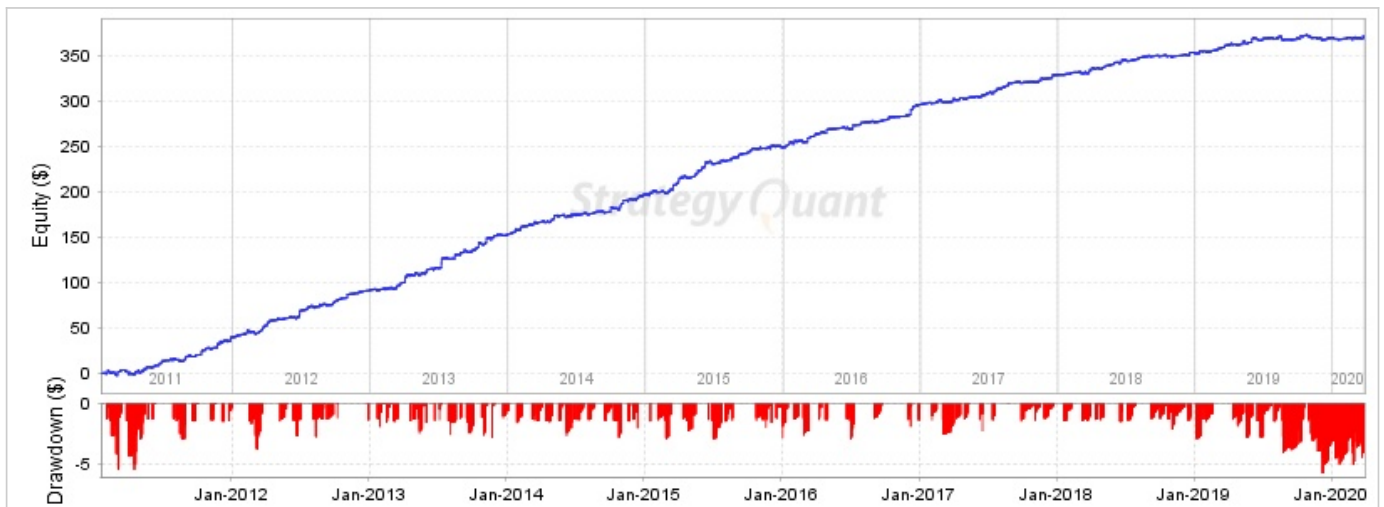
SQN

10.25

SQN SCORE

11.67

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	-1.1	1.77	-0.35	0	0	0	0	0	0	0	0	0	0.32
2019	0.53	2.13	5.5	0.23	2.77	2.16	1.52	-0.63	1.44	2.28	-2.09	0.22	16.06
2018	1.12	1.96	2.02	1.65	4.77	4.96	0.56	4.2	-0.78	-0.85	1.83	3.33	24.77
2017	1.2	2.36	2.53	0.1	3.08	3.12	5.18	6.14	0.23	1.47	3.04	4.28	32.73
2016	4.27	1.57	9.23	4.39	1.55	-1.42	7.73	0.56	2.54	3.33	1.59	11.98	47.32
2015	3.7	-2.38	12.12	4.87	8.28	7.11	2.92	4.13	4.54	5.01	1.51	0.02	51.83
2014	5.9	6.51	1.93	2.83	4.91	0.88	1.23	1.73	-0.17	8.94	4.2	6.05	44.94
2013	1.62	2.04	5.15	8.62	3.63	4.33	9.77	6.74	1.3	8.55	8.91	0.68	61.34
2012	3.63	1.44	7.93	6.37	2.18	7.93	5.7	1.58	1.95	4.82	5.42	2.59	51.54
2011	-1	-0.24	0.52	1.31	5.09	7.71	2.67	0.95	3.26	7.6	7.36	4.29	39.52

STATS

Strategy

Wins/Losses Ratio	5.52	Payout Ratio (Avg Win/Loss)	0.47	Average # of Bars in Trade	0
AHPR	0	Z-Score	-1.17	Z-Probability	87.9 %
Expectancy	0.04	Deviation	\$ 0.37	Exposure	-999999999 %
Stagnation in Days	154	Stagnation in %	4.59 %		

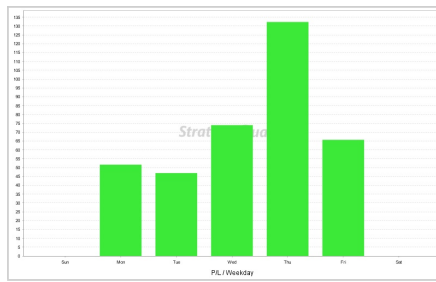
Trades

		# of Wins	1408	# of Losses	255	# of Cancelled/Expired	8224
Gross Profit	\$ 602.68	Gross Loss	\$ -232.31	Average Win	\$ 0.43	Average Loss	\$ -0.91
Largest Win	\$ 5.14	Largest Loss	\$ -1.67	Max Consec Wins	5	Max Consec Losses	46
Avg Consec Wins	1.21	Avg Consec Loss	7.28	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

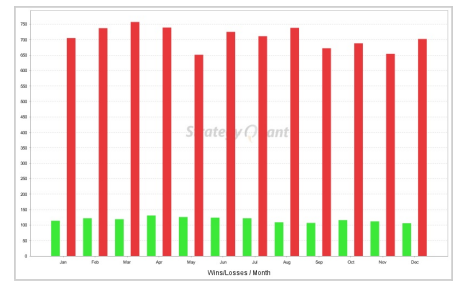
CHARTS



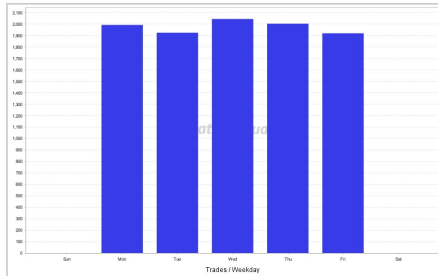
Trades by hour



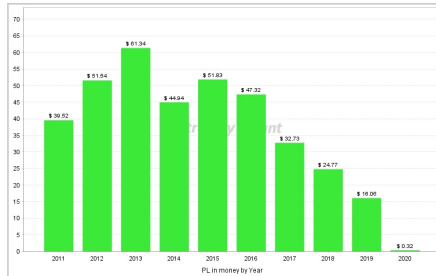
P/L by weekday



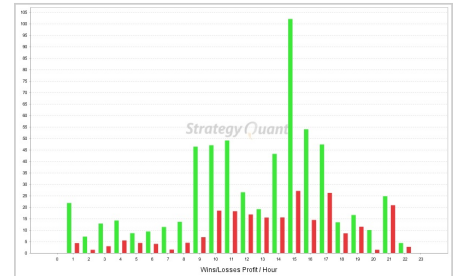
Wins/Losses by month



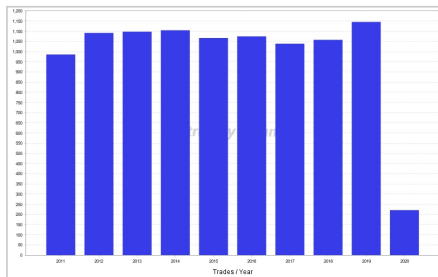
Trades by weekday



P/L by year



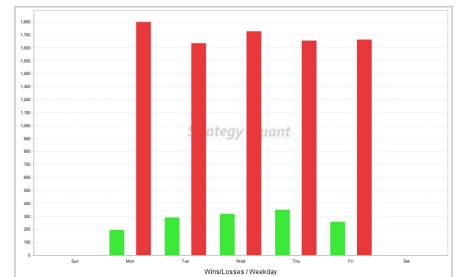
Wins/Losses Profit by hour



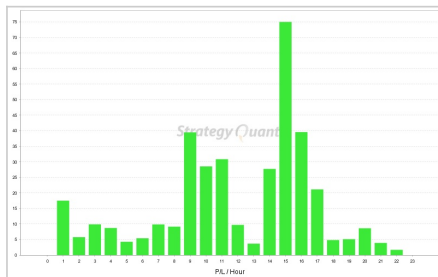
Trades by year



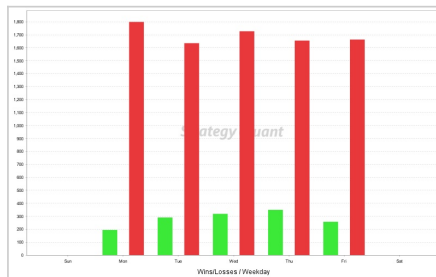
Wins/Losses by hour



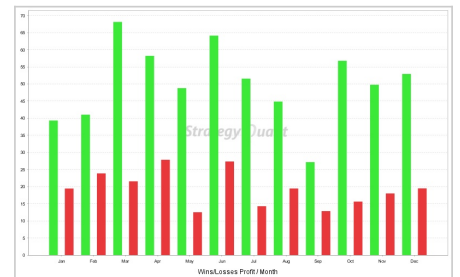
Wins/Losses Profit by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer