

QUANT ANALYZER REPORT

Ascent II M15 EURUSD 2011-2020 dukascopy use slip tax4\$

Source: MT4Report

Symbol **EURUSD** Period **M15 : 07.01.2011 - 15.05.2020**
Initial deposit **10000.0**
Parameters **-**

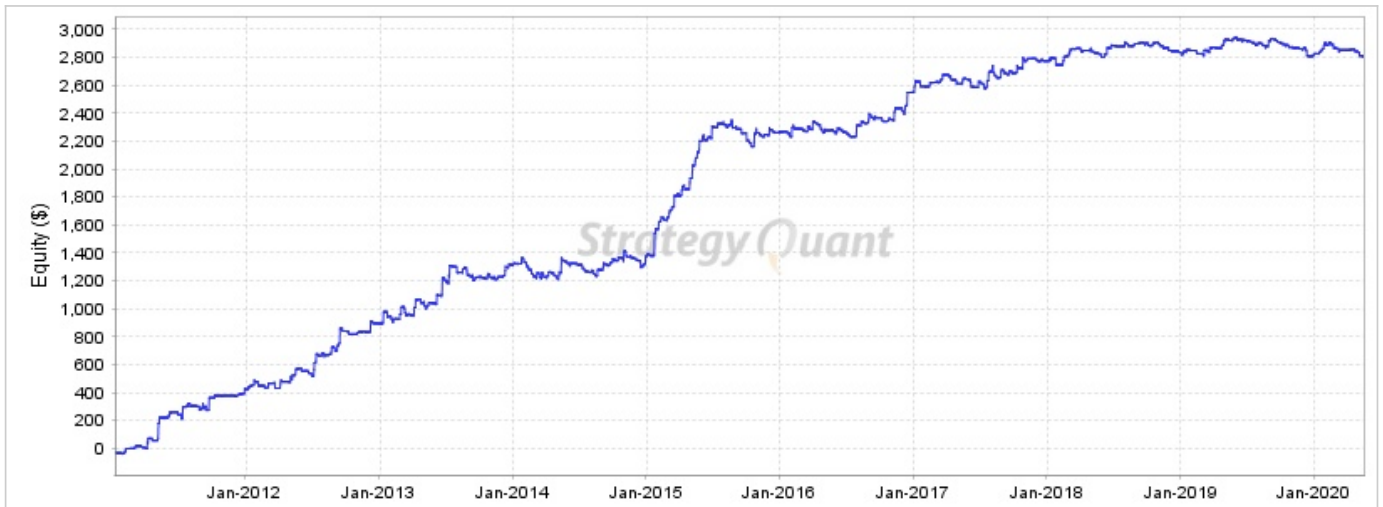
TOTAL PROFIT

\$ 2801.23

PROFIT IN PIPS **31681 PIPS**
YRLY AVG PROFIT **\$ 297.5**
YRLY AVG % RET **2.97 %**
CAGR **2.5 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
6080	0	1.46	15.01	52.75 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 186.64	1.51 %	\$ 1.49	\$ 24.79	\$ 2.45
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.66	0.22 R	141 R	8.6	4.53

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	64.74	-22.83	-14.18	-17	-33.67	0	0	0	0	0	0	0	-22.94
2019	11.58	-25.24	47.82	47.49	27.92	-30.77	-14.13	17.11	-14.65	-29.78	-18.65	-30.99	-12.29
2018	-26.66	72.45	45.11	0.84	-64.61	82.62	26.61	-13.08	4.25	-5.98	-46.02	-12.42	63.11
2017	40.91	27.08	56.92	-64.43	24.69	-14.31	74.95	11.28	-23.79	89.16	17.47	-18.21	221.72
2016	-32.8	56.23	48.74	-68.26	-14.27	1.3	57.13	81.55	-28.37	-10.49	60.82	135.46	287.04
2015	178.54	106.45	130.5	127.34	264.57	103.58	15.02	-21.37	-38.65	1.43	-16.28	21.97	873.1
2014	9.22	-110.35	-2.34	4.42	95.13	-7.4	-54.39	19.39	74.85	58.42	-53.38	31.52	65.09
2013	54.94	62.77	-59.3	98.19	-11.73	150.88	79.64	-29.12	-13.72	-4.18	6.16	97.95	432.48
2012	53.36	-10.91	-34.32	45.41	95.46	-54.22	160.1	20.53	141.1	-14.75	7.77	60.99	470.52
2011	-36.48	36.14	7.69	50.17	163.94	19.41	79.49	-38.2	79.76	16.85	-5.89	50.52	423.4

STATS

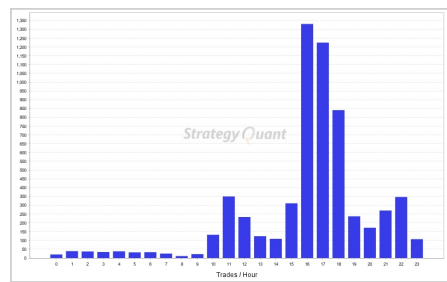
Strategy

Wins/Losses Ratio	1.12	Payout Ratio (Avg Win/Loss)	1.31	Average # of Bars in Trade	0
AHPR	0	Z-Score	-42.25	Z-Probability	99.9 %
Expectancy	0.46	Deviation	\$ 4.63	Exposure	-999999999 %
Stagnation in Days	350	Stagnation in %	10.24 %		

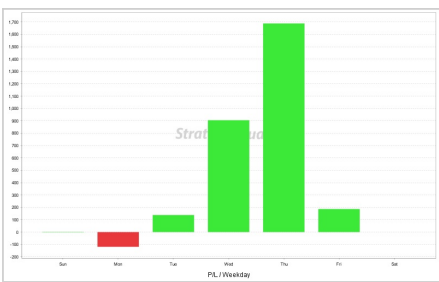
Trades

		# of Wins	3207	# of Losses	2873	# of Cancelled/Expired	0
Gross Profit	\$ 8857.02	Gross Loss	\$ -6055.79	Average Win	\$ 2.76	Average Loss	\$ -2.11
Largest Win	\$ 34.99	Largest Loss	\$ -18.43	Max Consec Wins	44	Max Consec Losses	22
Avg Consec Wins	4.61	Avg Consec Loss	4.12	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

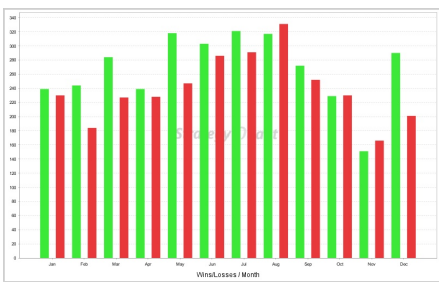
CHARTS



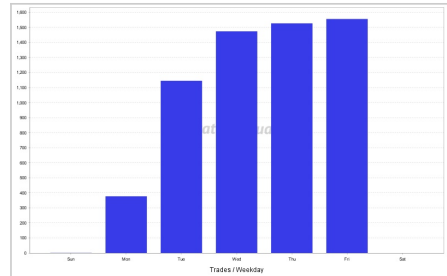
Trades by hour



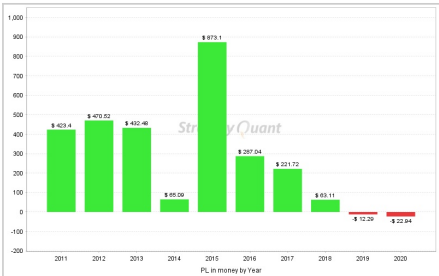
P/L by weekday



Wins/Losses by month



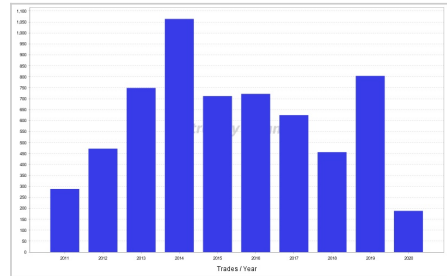
Trades by weekday



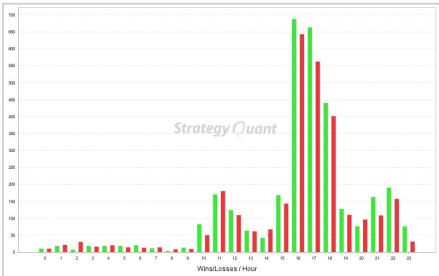
P/L by year



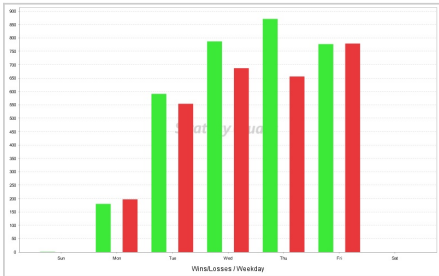
Wins/Losses Profit by hour



Trades by year



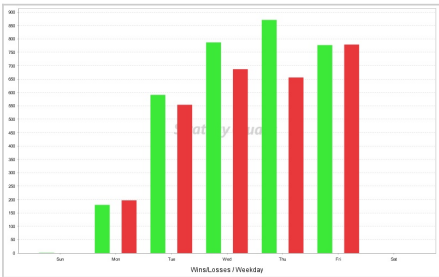
Wins/Losses by hour



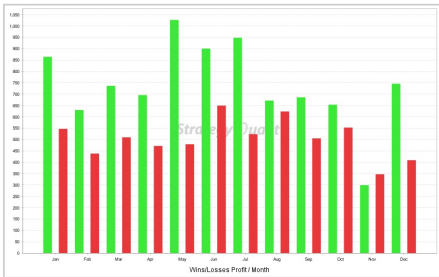
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month