

QUANT ANALYZER REPORT

Generic v.14.03.91 EURCHF H-1 Ostap.Bender v1.0 2012-2020

Source: MT4Report

Symbol EURCHF Period H1 : 10.01.2012 - 05.10.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 1341.37

PROFIT IN PIPS 10111.2 PIPS
YRLY AVG PROFIT \$ 154.78
YRLY AVG % RET 1.55 %
CAGR 1.41 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
4760	0	1.51	7.82	80.13 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 171.43	1.58 %	\$ 0.6	\$ 12.9	\$ 1.39
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.89	0.1 R	55.67 R	6.16	11.83

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	27.78	16.56	28.5	25.28	-122.44	29.77	23.58	25.6	20.95	6.05	0	0	81.63
2019	25.89	19.16	20.49	-127.77	23.69	24.54	1.39	45.06	22.18	30.21	15.14	16.87	116.85
2018	27.89	27.67	25.23	19.34	39.58	29.02	22.02	-123.63	26.43	24.88	31.05	17.89	167.37
2017	19.93	14.99	24.18	21.27	22.46	22.48	-120.18	32.71	37.79	23.46	24.1	20.28	143.47
2016	-122.39	35.27	30.75	22.27	25.5	-119.37	19.08	19.36	20.16	27.66	35.36	26.48	20.13
2015	0	21.89	49.45	36.52	24.51	29.3	29.35	28.27	38.44	36.52	26.52	16.43	337.2
2014	25.96	8.28	21.21	14.07	13.33	8.56	2.79	11.04	9.5	12.81	3.11	8.44	139.1
2013	39.9	21.87	28.98	-123.02	41.93	28.18	31.65	24.96	23.91	21.64	13.07	18.99	172.06
2012	11.84	10.55	22.92	5.16	30.41	3.52	0	0	31.26	11.28	5.48	31.14	163.56

STATS

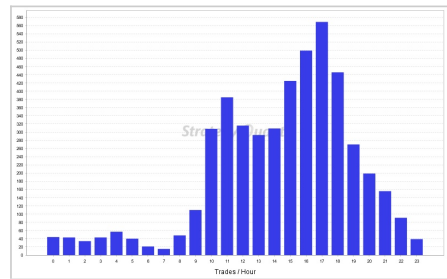
Strategy

Wins/Losses Ratio	4.03	Payout Ratio (Avg Win/Loss)	0.37	Average # of Bars in Trade	0
AHPR	0	Z-Score	-11.58	Z-Probability	99.9 %
Expectancy	0.28	Deviation	\$ 3.34	Exposure	-999999999 %
Stagnation in Days	350	Stagnation in %	10.97 %		

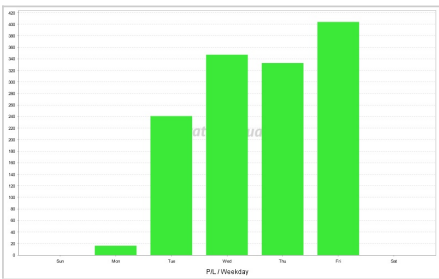
Trades

		# of Wins	3814	# of Losses	946	# of Cancelled/Expired	0
Gross Profit	\$ 3967	Gross Loss	\$ -2625.63	Average Win	\$ 1.04	Average Loss	\$ -2.78
Largest Win	\$ 35.31	Largest Loss	\$ -30.54	Max Consec Wins	53	Max Consec Losses	11
Avg Consec Wins	6.03	Avg Consec Loss	1.5	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

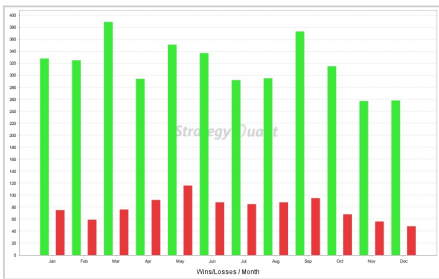
CHARTS



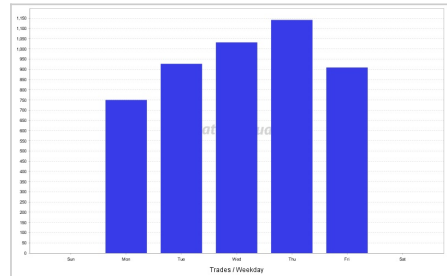
Trades by hour



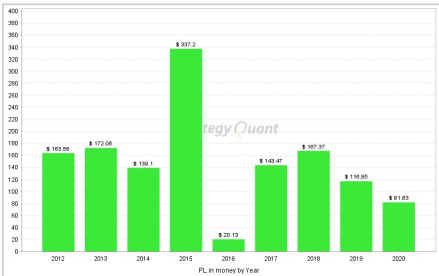
P/L by weekday



Wins/Losses by month



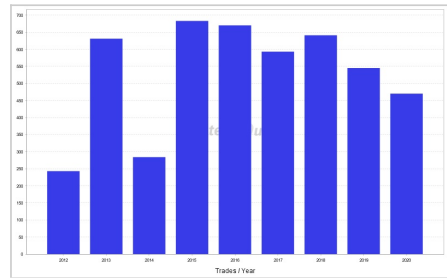
Trades by weekday



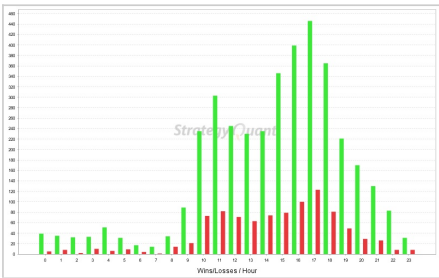
P/L by year



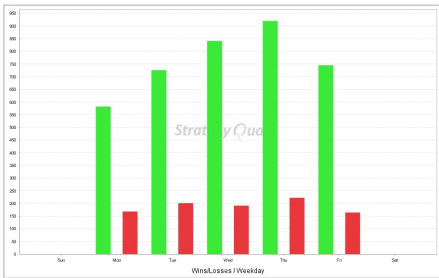
Wins/Losses Profit by hour



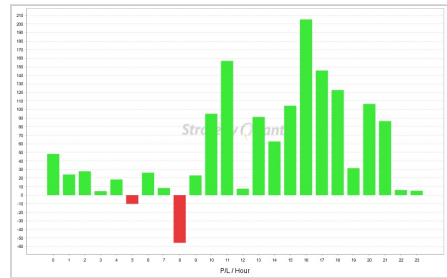
Trades by year



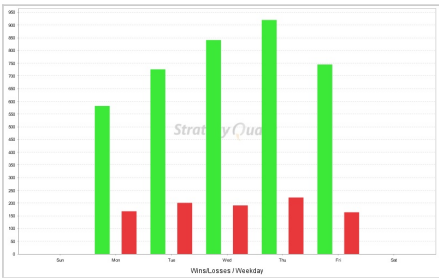
Wins/Losses by hour



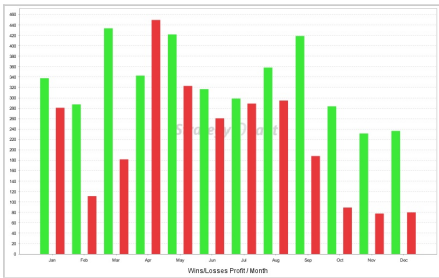
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month