

QUANT ANALYZER REPORT

Generic v.14.03.91 EURCHF m-15 Ostap.Bender v1.0 2012-2020

Source: MT4Report

Symbol **EURCHF** Period **M15 : 06.01.2012 - 05.10.2020**
 Initial deposit **10000.0**
 Parameters **-**

TOTAL PROFIT

\$ 1455.26

PROFIT IN PIPS **12113.9 PIPS**
 YRLY AVG PROFIT **\$ 169.55**
 YRLY AVG % RET **1.7 %**
 CAGR **1.52 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
3917	0	1.46	6.47	79.45 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 225.09	2.03 %	\$ 0.68	\$ 14.13	\$ 1.98
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.75	0.09 R	43.25 R	6.16	9.14

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	10.58	11.1	77.63	12.38	19.02	-76.65	34.18	13.62	23.82	3.06	0	0	128.74
2019	25.46	19.11	-98.59	-96.48	29.23	40.13	14.43	32.71	21.46	30.41	17.9	14.32	50.09
2018	38.34	54.05	26.37	26.36	-69.54	51.32	26.86	-90.63	28.91	45.4	23.1	19.53	180.07
2017	7.39	7.98	25.29	7.76	29.36	14.97	-193.83	58.26	63.42	35.97	27.02	23.84	107.43
2016	-86.62	27.6	41.87	5.39	21.19	-55.27	29.77	18.54	9.61	25.53	32.02	22.61	92.24
2015	-61.01	81.31	63	68.29	61.16	75.81	42.17	-54.17	56.66	40.4	32.65	33.72	439.99
2014	19.82	9.61	8.39	3.87	3.59	2.15	0.71	1.5	6.36	4.26	0.76	2.17	63.19
2013	57.8	13.25	-46	25.42	76.56	67.65	36.51	21.74	19.42	23.29	9.63	15.87	321.14
2012	10.31	5	4.05	0.76	5.27	1.71	0.72	0.67	25.72	6.04	0	12.12	72.37

STATS

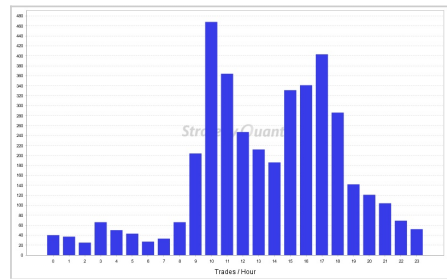
Strategy

Wins/Losses Ratio	3.87	Payout Ratio (Avg Win/Loss)	0.38	Average # of Bars in Trade	0
AHPR	0	Z-Score	-12.23	Z-Probability	99.9 %
Expectancy	0.37	Deviation	\$ 4.1	Exposure	-999999999 %
Stagnation in Days	269	Stagnation in %	8.43 %		

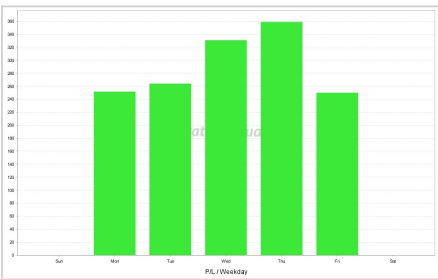
Trades

		# of Wins	3112	# of Losses	805	# of Cancelled/Expired	0
Gross Profit	\$ 4608.4	Gross Loss	\$ -3153.14	Average Win	\$ 1.48	Average Loss	\$ -3.92
Largest Win	\$ 29.84	Largest Loss	\$ -38.57	Max Consec Wins	66	Max Consec Losses	15
Avg Consec Wins	6.04	Avg Consec Loss	1.57	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

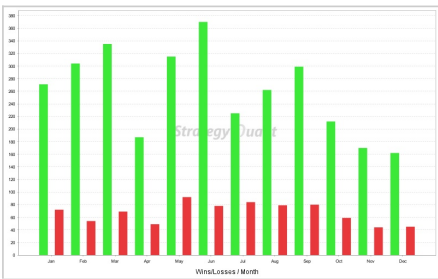
CHARTS



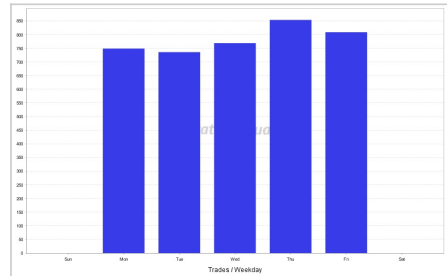
Trades by hour



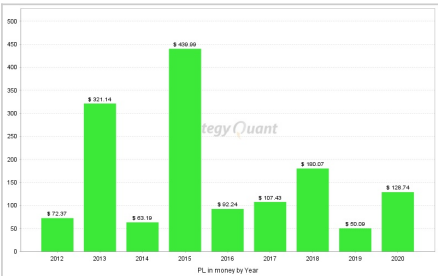
P/L by weekday



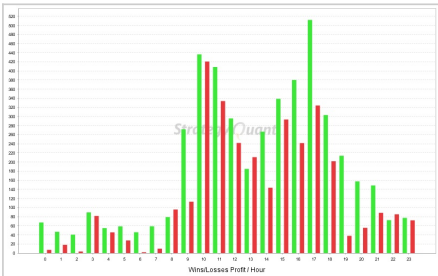
Wins/Losses by month



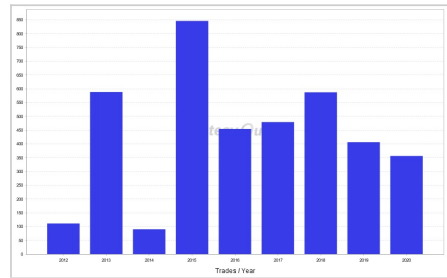
Trades by weekday



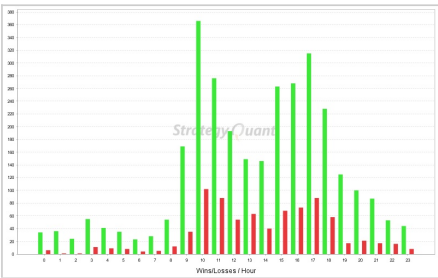
P/L by year



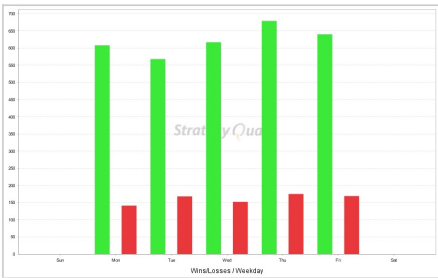
Wins/Losses Profit by hour



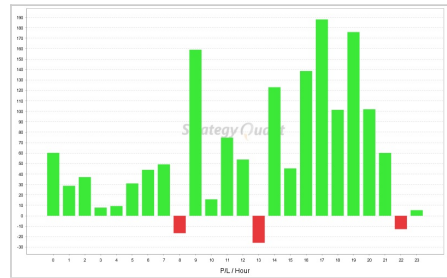
Trades by year



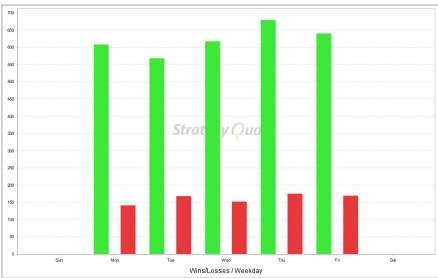
Wins/Losses by hour



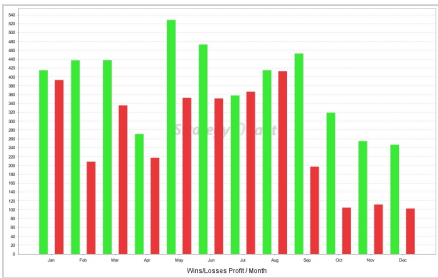
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month