

# QUANT ANALYZER REPORT

Ostap Bender Challenger v3.6-M1 CADJPY v1.0 DD-370 2014-2020 Slip 100-400

Source: MT4Report

Symbol CADJPY Period M1 : 10.01.2014 - 05.06.2020  
Initial deposit 10000.0  
Parameters -

## TOTAL PROFIT

**\$ 1600.33**

PROFIT IN PIPS 3930.2 PIPS  
YRLY AVG PROFIT \$ 309.79  
YRLY AVG % RET 3.1 %  
CAGR 2.14 %

| # OF TRADES       | SHARPE RATIO | PROFIT FACTOR    | RETURN / DD RATIO | WINNING %     |
|-------------------|--------------|------------------|-------------------|---------------|
| 1127              | 0.13         | 3.39             | 11.21             | 76.4 %        |
| DRAWDOWN          | % DRAWDOWN   | DAILY AVG PROFIT | MTHLY AVG PROFIT  | AVERAGE TRADE |
| \$ 142.71         | 1.37 %       | \$ 5.91          | \$ 25.81          | \$ 2.61       |
| ANNUAL% / MAX DD% | R EXPECTANCY | R EXP SCORE      | SQN               | SQN SCORE     |
| 1.56              | 0.56 R       | 122.93 R         | 5.84              | 4.19          |

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

| Year | Jan    | Feb   | Mar    | Apr    | May   | Jun    | Jul   | Aug   | Sep   | Oct   | Nov   | Dec   | YTD    |
|------|--------|-------|--------|--------|-------|--------|-------|-------|-------|-------|-------|-------|--------|
| 2020 | 0      | 0     | 8.83   | 0      | 0     | 11.5   | 0     | 0     | 0     | 0     | 0     | 0     | 20.33  |
| 2019 | 5.3    | 6.35  | -24.12 | 36.56  | 0     | 0      | 0     | 4.94  | 38.22 | 33    | 0     | 0     | 100.25 |
| 2018 | 103.78 | 11.13 | 0.76   | 3.01   | 4.09  | 4.43   | 60.88 | 30.05 | 0     | 35.95 | 0     | 0     | 254.08 |
| 2017 | 3.06   | 7.03  | 3.9    | 3.83   | 0     | 186.94 | 11.24 | 4.58  | 6.28  | 44.67 | 69.71 | 34.33 | 375.57 |
| 2016 | 16.79  | 7.98  | 28.51  | 8.23   | 2.12  | 53.59  | 29.21 | 2.41  | 53.84 | 4.54  | 9.47  | 0     | 216.69 |
| 2015 | 6.22   | 37.93 | 61.16  | 131.36 | 3.73  | 6.36   | 7.24  | 1.58  | 13.02 | 40.04 | 0.75  | 2.94  | 312.33 |
| 2014 | 0.65   | 3.03  | 0.72   | 34.36  | 75.29 | 0      | 70.77 | 22.08 | 68.31 | 20.7  | 20.02 | 5.15  | 321.08 |

## STATS

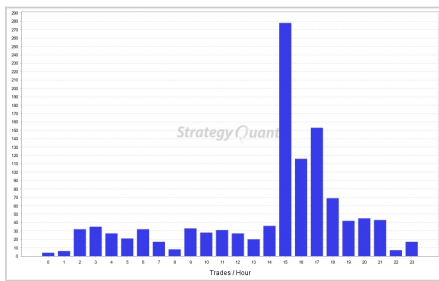
### Strategy

|                    |      |                             |         |                            |              |
|--------------------|------|-----------------------------|---------|----------------------------|--------------|
| Wins/Losses Ratio  | 3.24 | Payout Ratio (Avg Win/Loss) | 1.05    | Average # of Bars in Trade | 0            |
| AHPR               | 0.01 | Z-Score                     | -21.04  | Z-Probability              | 99.9 %       |
| Expectancy         | 1.42 | Deviation                   | \$ 8.24 | Exposure                   | -999999999 % |
| Stagnation in Days | 64   | Stagnation in %             | 2.74 %  |                            |              |

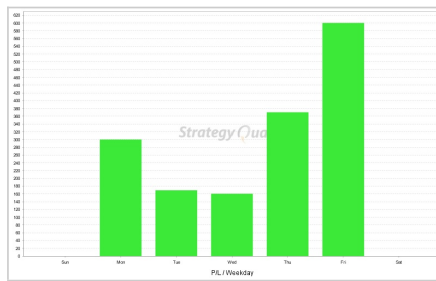
### Trades

|                 |            |                 |            |                       |         |                         |          |
|-----------------|------------|-----------------|------------|-----------------------|---------|-------------------------|----------|
|                 |            | # of Wins       | 861        | # of Losses           | 266     | # of Cancelled/Expired  | 0        |
| Gross Profit    | \$ 2270.76 | Gross Loss      | \$ -670.43 | Average Win           | \$ 2.64 | Average Loss            | \$ -2.52 |
| Largest Win     | \$ 134.31  | Largest Loss    | \$ -17.78  | Max Consec Wins       | 82      | Max Consec Losses       | 14       |
| Avg Consec Wins | 11.18      | Avg Consec Loss | 3.5        | Avg # of Bars in Wins | 0       | Avg # of Bars in Losses | 0        |

## CHARTS



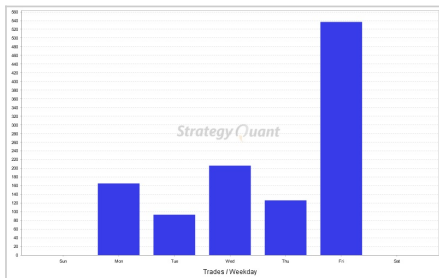
Trades by hour



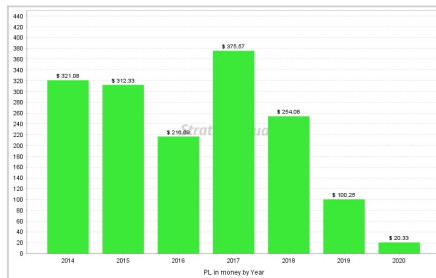
P/L by weekday



Wins/Losses by month



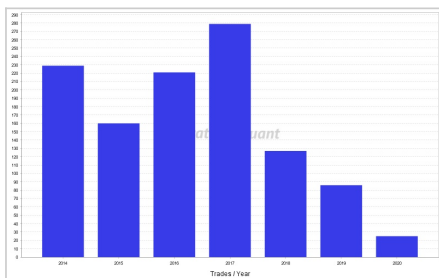
Trades by weekday



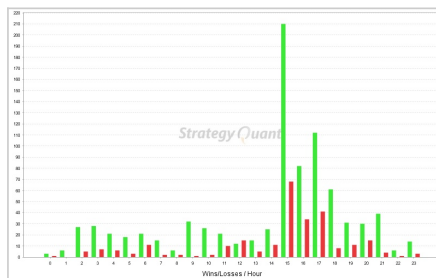
P/L by year



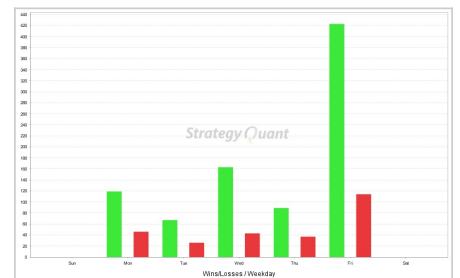
Wins/Losses Profit by hour



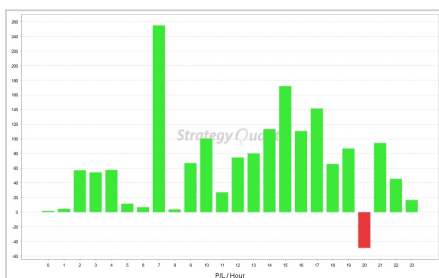
Trades by year



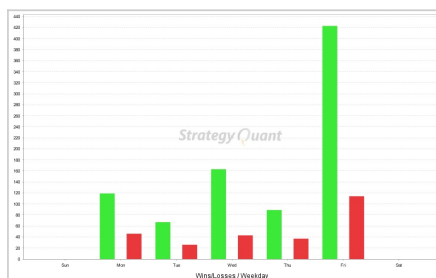
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

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