

QUANT ANALYZER REPORT

Camel EUECHF Ostap.Bender v 1.1 2012-2020 Slip 100-400

Source: MT4Report

Symbol: EURCHF Period: H1 : 02.03.2015 - 25.12.2020
Initial deposit: 100000.0
Parameters: -

TOTAL PROFIT

\$ 3659.29

PROFIT IN PIPS 7824.8 PIPS
YRLY AVG PROFIT \$ 627.35
YRLY AVG % RET 0.63 %
CAGR 0.6 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1304	0	2.39	14.53	69.48 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 251.9	0.25 %	\$ 1.87	\$ 52.28	\$ 6.84
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.4	0.42 R	94.91 R	6.4	4.83

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	-84.05	91.04	174.74	0	0	61.8	67.08	58.28	35.79	8.22	37.91	-66.74	384.07
2019	22.56	95.82	26.15	89.45	28.07	52.49	-6.5	87.91	31.08	58.82	55.2	-31.24	509.81
2018	-15.19	140.67	28.21	68.38	86.17	62.97	41.86	83.82	43.42	65.1	67.82	55.44	728.67
2017	33.25	5.08	62.62	18.64	17.05	40.78	-77.22	254.02	56.15	10.53	22.52	79.48	522.9
2016	185.8	9.04	62.72	-53.78	138.62	99.17	39.11	26.51	76.54	-87.75	172.68	39.3	707.96
2015	0	0	115.79	67.19	59.36	110.06	88.67	103.38	123.24	66.26	69.1	2.83	805.88

STATS

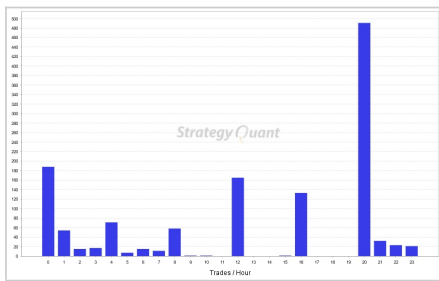
Strategy

Wins/Losses Ratio	2.28	Payout Ratio (Avg Win/Loss)	1.05	Average # of Bars in Trade	0
AHPR	0	Z-Score	-3.27	Z-Probability	99.95 %
Expectancy	2.81	Deviation	\$ 16.34	Exposure	-999999999 %
Stagnation in Days	77	Stagnation in %	3.62 %		

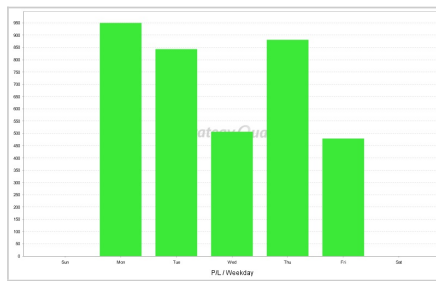
Trades

		# of Wins	906	# of Losses	398	# of Cancelled/Expired	0
Gross Profit	\$ 6291.27	Gross Loss	\$ -2631.98	Average Win	\$ 6.94	Average Loss	\$ -6.61
Largest Win	\$ 190.86	Largest Loss	\$ -75.16	Max Consec Wins	14	Max Consec Losses	6
Avg Consec Wins	3.58	Avg Consec Loss	1.57	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

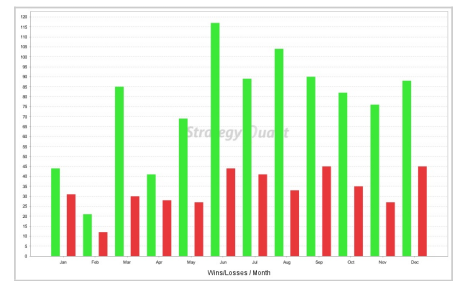
CHARTS



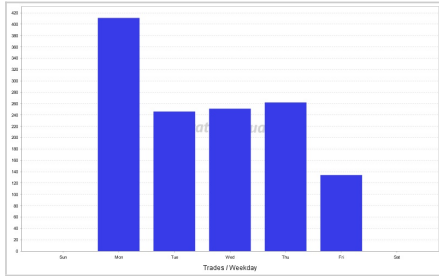
Trades by hour



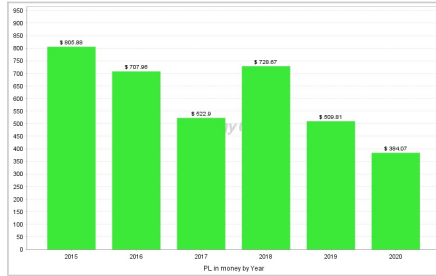
P/L by weekday



Wins/Losses by month



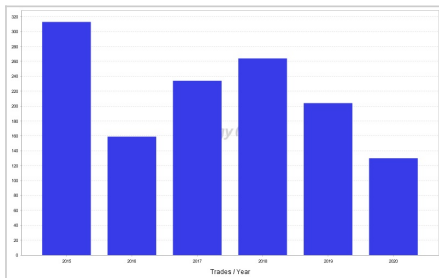
Trades by weekday



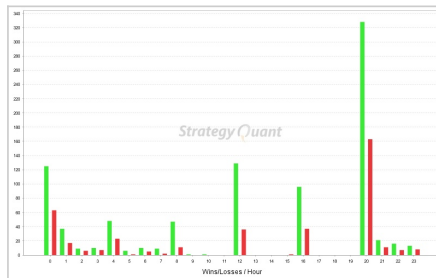
P/L by year



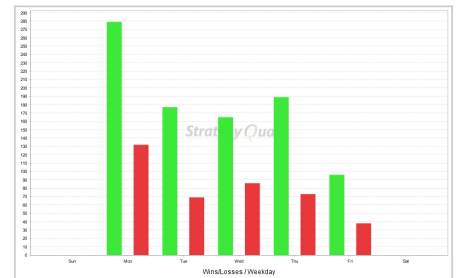
Wins/Losses Profit by hour



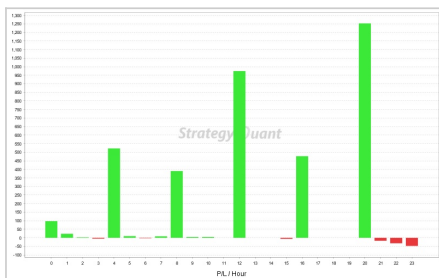
Trades by year



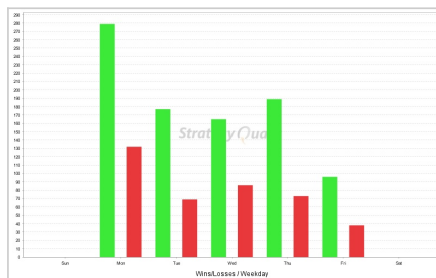
Wins/Losses by hour



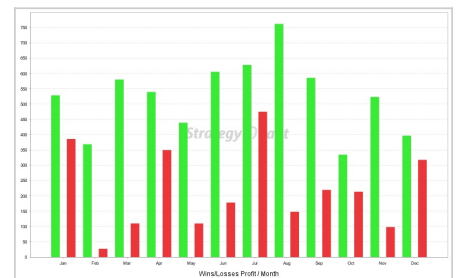
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month