

QUANT ANALYZER REPORT

Generic v.14.03.91 CHFJPY H1 Egor v1.1 2012-2020 Dukas 100-400ms 4\$Tax

Source: MT4Report

Symbol **CHFJPY** Period **H1 : 26.01.2012 - 24.11.2020**
Initial deposit **10000.0**
Parameters **-**

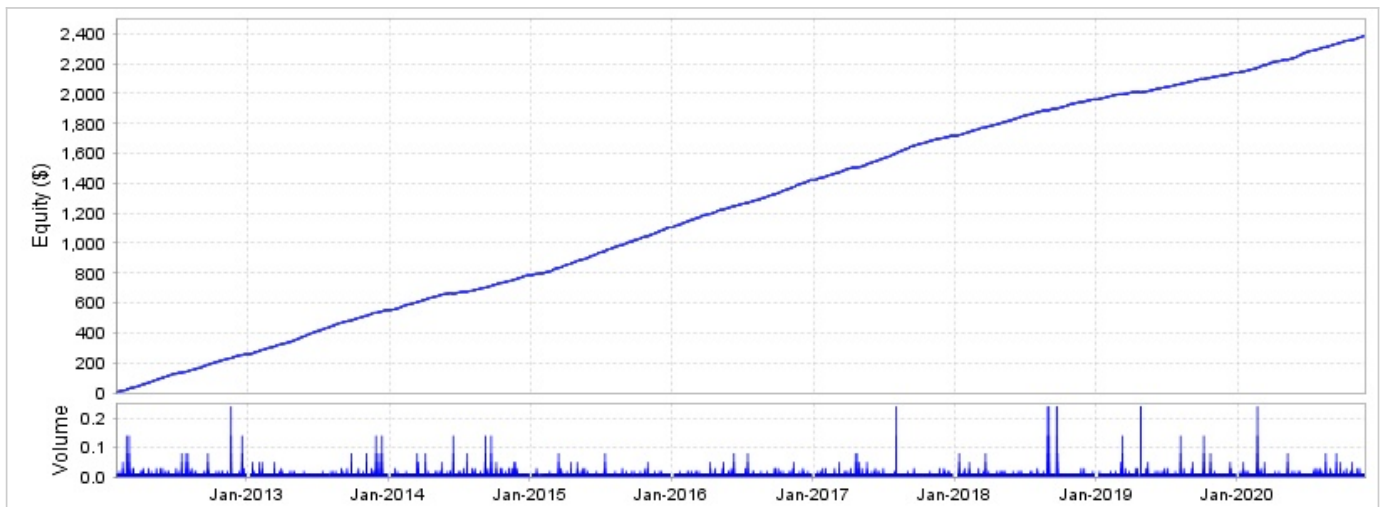
TOTAL PROFIT

\$ 2385.39

PROFIT IN PIPS **1668 PIPS**
YRLY AVG PROFIT **\$ 270.04**
YRLY AVG % RET **2.7 %**
CAGR **2.41 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
10383	0	1.43	15.33	87.08 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 155.63	1.29 %	\$ 0.89	\$ 22.5	\$ 0.23
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.86	0.06 R	65.38 R	5.04	13.69

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	17.31	21.18	31.52	15.21	15.77	38.2	21.16	21.53	24.59	17.03	22.28	0	245.78
2019	18.35	15.5	10.1	4.72	17.22	15.7	17.91	19.37	16.64	13.76	12.98	16.4	178.65
2018	19.92	21.62	21.58	20.14	24.15	26.41	22.12	13.36	17.14	26.52	14.63	15.29	242.88
2017	20.1	27.2	28.68	10.6	28.88	29.88	29.51	35.75	29.32	21.34	18.77	16.13	296.16
2016	27.3	27.09	32.04	25.16	20.34	24.13	19.97	24.64	26.83	30.2	33.25	24.79	315.74
2015	13.33	22.97	29.76	27.4	24.94	34.36	29.32	25.87	29.65	23.93	32.32	27.77	321.62
2014	21.01	22.57	22.34	24.85	19.65	7.31	10.49	19.59	20.5	22.89	20.59	20.89	232.68
2013	25.67	19.99	22.95	23.36	35.37	27.45	23.37	32.66	18.85	26.48	21.83	17.03	295.01
2012	3.61	23.41	24.53	24.12	29.12	23.21	16.67	22.88	27.53	24.58	23.55	13.66	256.87

STATS

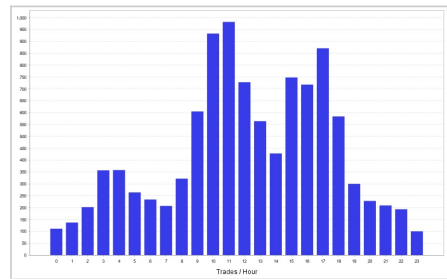
Strategy

Wins/Losses Ratio	6.74	Payout Ratio (Avg Win/Loss)	0.21	Average # of Bars in Trade	0
AHPR	0	Z-Score	-27.88	Z-Probability	99.9 %
Expectancy	0.23	Deviation	\$ 4.64	Exposure	-999999999 %
Stagnation in Days	267	Stagnation in %	8.28 %		

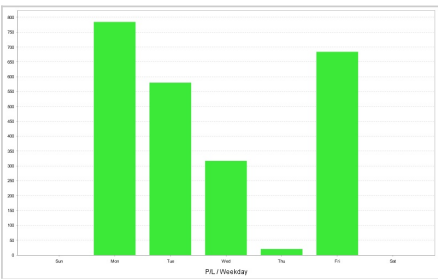
Trades

		# of Wins	9041	# of Losses	1342	# of Cancelled/Expired	0
Gross Profit	\$ 7930.63	Gross Loss	\$ -5545.24	Average Win	\$ 0.88	Average Loss	\$ -4.13
Largest Win	\$ 120.15	Largest Loss	\$ -31.63	Max Consec Wins	80	Max Consec Losses	7
Avg Consec Wins	10.65	Avg Consec Loss	1.58	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

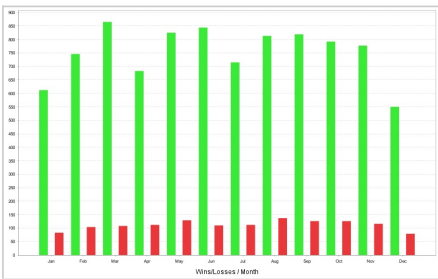
CHARTS



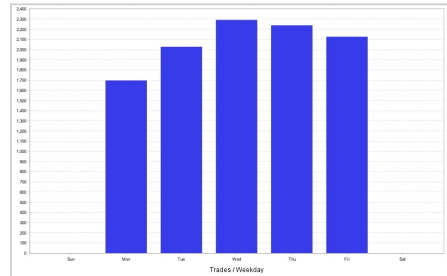
Trades by hour



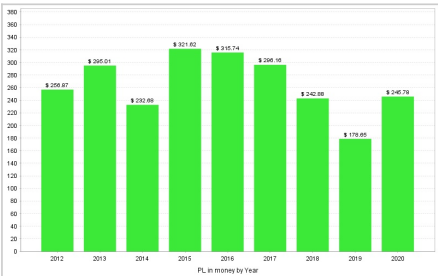
P/L by weekday



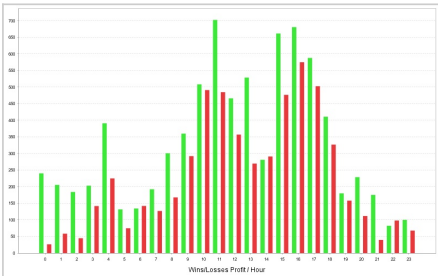
Wins/Losses by month



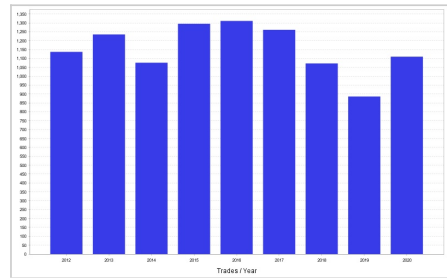
Trades by weekday



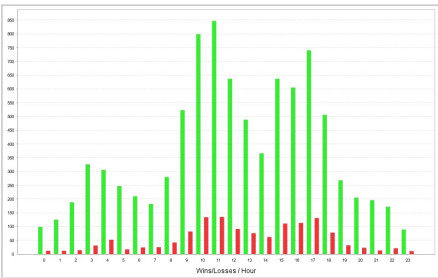
P/L by year



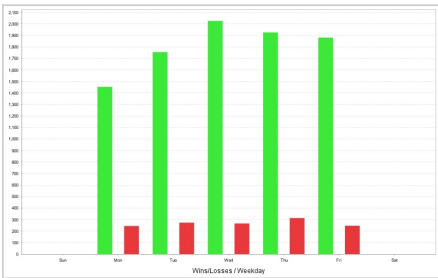
Wins/Losses Profit by hour



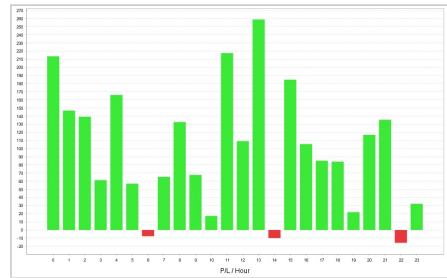
Trades by year



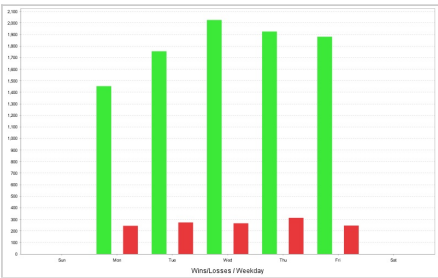
Wins/Losses by hour



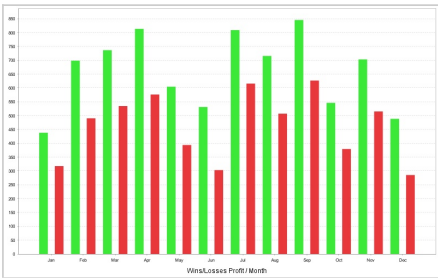
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month