

# QUANT ANALYZER REPORT

SF\_Ostap.Bender\_EURUSD v1.2 2011-2020 dukascopy use slip

Source: MT4Report

Symbol EURUSD Period H1 : 03.01.2011 - 25.03.2020  
Initial deposit 300.0  
Parameters -

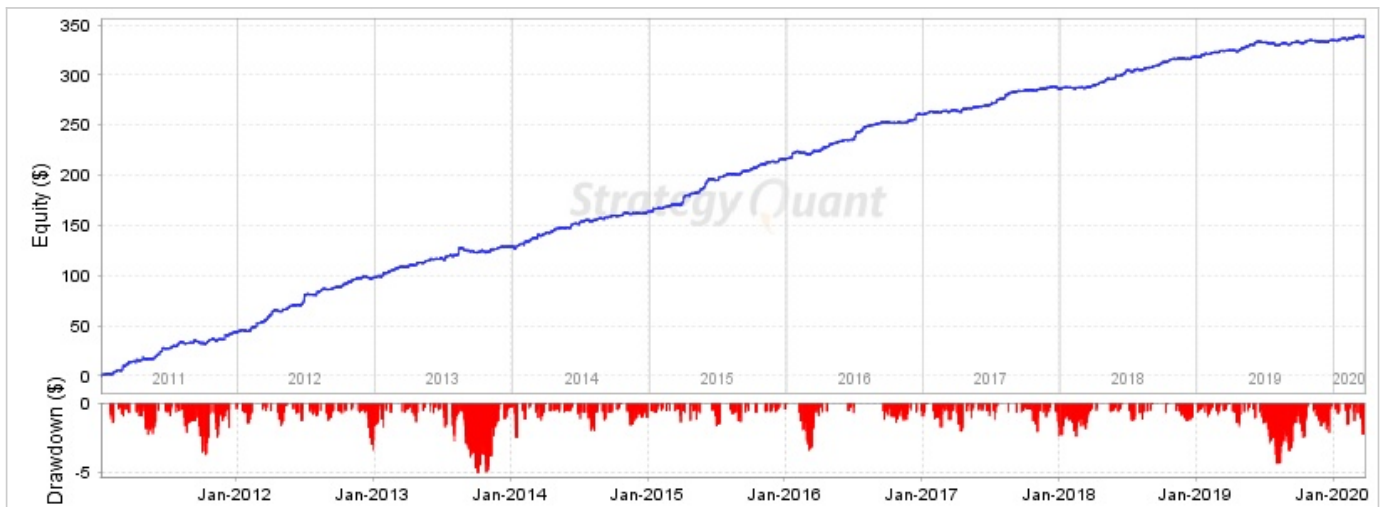
## TOTAL PROFIT

**\$ 339.13**

PROFIT IN PIPS 3391.3 PIPS  
YRLY AVG PROFIT \$ 36.66  
YRLY AVG % RET 12.22 %  
CAGR 7.86 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
6448	0.13	2.52	67.02	76.8 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 5.06	1.18 %	\$ 0.12	\$ 3.06	\$ 0.12
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
6.66	0.1 R	67.89 R	12.79	11.03

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	1.66	1.84	0.84	0	0	0	0	0	0	0	0	0	4.34
2019	2.16	1.8	2.11	0.7	4.98	2.21	-2.96	1.51	1.91	1.67	-1.08	1.26	16.27
2018	1.44	-0.19	1.53	3.8	4.77	7.01	0.55	2.22	3.71	4.79	0.4	2.24	32.27
2017	2.4	0.92	0.82	1.88	2.07	2.14	5.59	6.56	1.55	0.12	3.31	-1.45	25.91
2016	7.41	-2.31	3.1	6.91	2.85	1.58	12.62	2.99	1.9	-0.2	2.24	5.41	44.5
2015	3.4	2.22	1.17	11.6	5.57	7.18	6.12	-0.45	4.55	5.77	2.87	2.16	52.16
2014	2.79	5.7	3.79	4.98	1.88	3.39	2.7	2.72	2.82	3.18	-1	1.93	34.88
2013	4.49	4.19	1.95	4.03	3.74	0.89	2.65	4.82	-1.74	0.84	3.88	1.03	30.77
2012	1.41	7.53	8.02	3.72	5.84	10.59	0.01	5.4	2.3	5.29	4.84	-0.4	54.55
2011	1.4	3.92	8.84	2.46	2.62	7.96	5.3	0.63	-0.32	3.4	4.12	3.15	43.48

## STATS

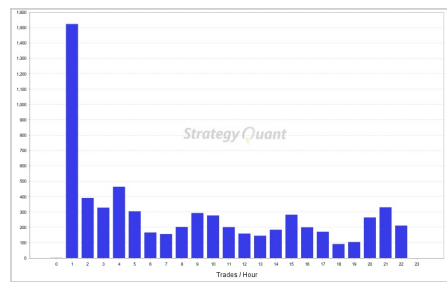
### Strategy

Wins/Losses Ratio	3.31	Payout Ratio (Avg Win/Loss)	0.76	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	2.85	Z-Probability	0.22 %
Expectancy	0.05	Deviation	\$ 0.34	Exposure	-999999999 %
Stagnation in Days	134	Stagnation in %	3.98 %		

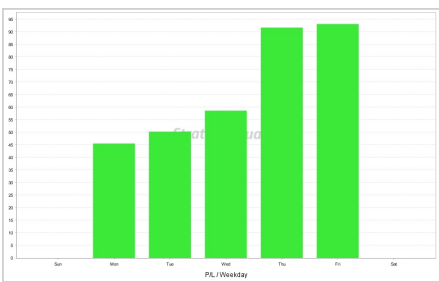
### Trades

		# of Wins	1364	# of Losses	412	# of Cancelled/Expired	4672
Gross Profit	\$ 562.53	Gross Loss	\$ -223.4	Average Win	\$ 0.41	Average Loss	\$ -0.54
Largest Win	\$ 5.07	Largest Loss	\$ -0.8	Max Consec Wins	4	Max Consec Losses	30
Avg Consec Wins	1.09	Avg Consec Loss	4.05	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

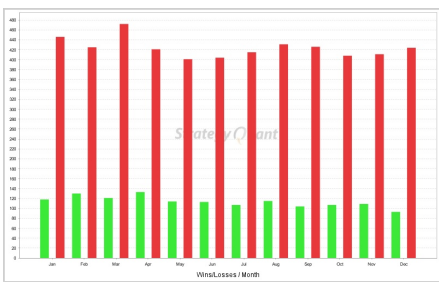
CHARTS



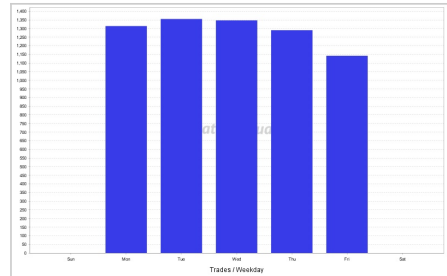
Trades by hour



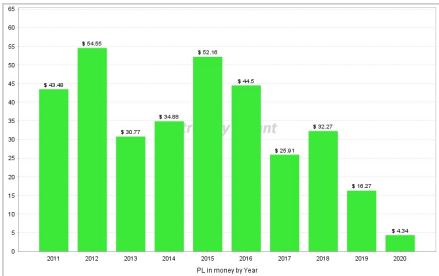
P/L by weekday



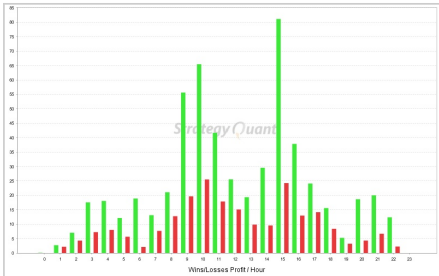
Wins/Losses by month



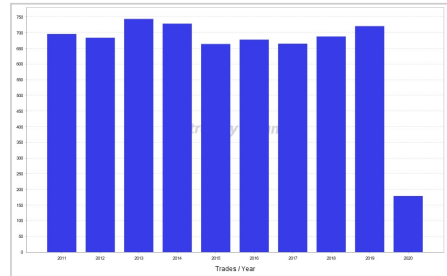
Trades by weekday



P/L by year



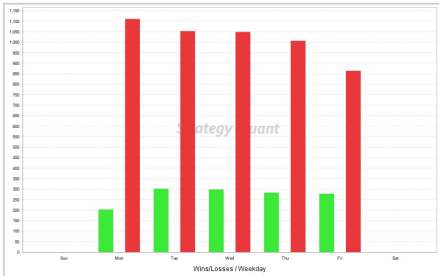
Wins/Losses Profit by hour



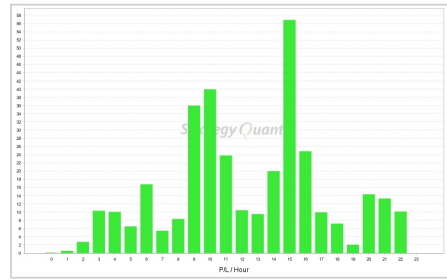
Trades by year



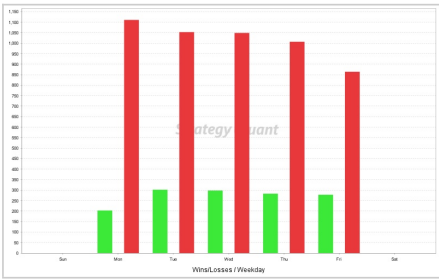
Wins/Losses by hour



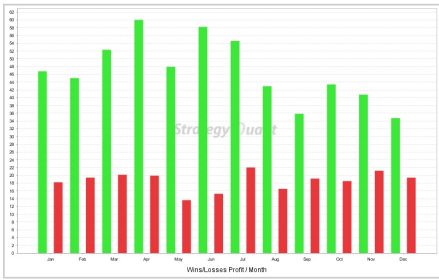
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month