

# QUANT ANALYZER REPORT

Trust\_BTC\_HMA\_Trader\_USD\_H1\_StrategyTester

Source: MT4Report

Symbol: **BTCUSD** Period: **H1 : 09.01.2016 - 22.09.2016**  
 Initial deposit: **500.0**  
 Parameters: -

## TOTAL PROFIT

**\$ 236.12**

PROFIT IN PIPS: **10137500 PIPS**  
 YRLY AVG PROFIT: **\$ 314.76**  
 YRLY AVG % RET: **62.95 %**  
 CAGR: **47.22 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>101</b>	<b>0.63</b>	<b>3.92</b>	<b>5.53</b>	<b>79.21 %</b>
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
<b>\$ 42.67</b>	<b>8.53 %</b>	<b>\$ 1.79</b>	<b>\$ 26.24</b>	<b>\$ 3.94</b>

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	-42.67	55.02	23.22	22.71	1.1	27.64	59.71	32.28	57.11	0	0	0	236.12

## STATS

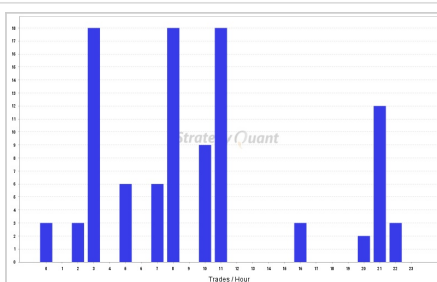
### Strategy

Wins/Losses Ratio	3.81	Payout Ratio (Avg Win/Loss)	1.03	Average # of Bars in Trade	0
AHPR	0.39	Z-Score	-8.78	Z-Probability	0 %
Expectancy	2.34	Deviation	\$ 3.71	Exposure	-999999999 %
Stagnation in Days	59	Stagnation in %	22.87 %		

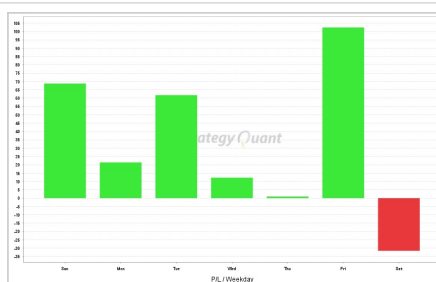
### Trades

	# of Wins	80	# of Losses	21	# of Cancelled/Expired	0	
Gross Profit	\$ 317.12	Gross Loss	\$ -81	Average Win	\$ 3.96	Average Loss	\$ -3.86
Largest Win	\$ 8.01	Largest Loss	\$ -4.34	Max Consec Wins	53	Max Consec Losses	12
Avg Consec Wins	26.67	Avg Consec Loss	7	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

## CHARTS



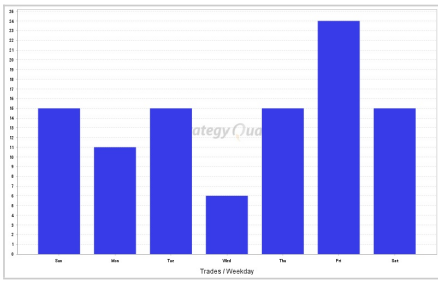
Trades by hour



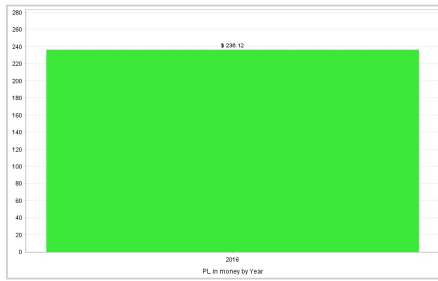
P/L by weekday



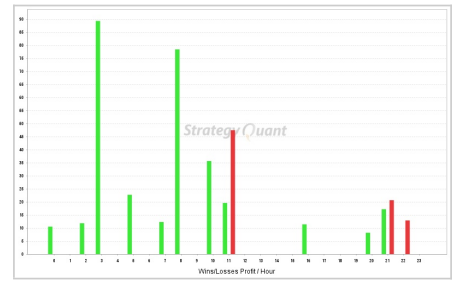
Wins/Losses by month



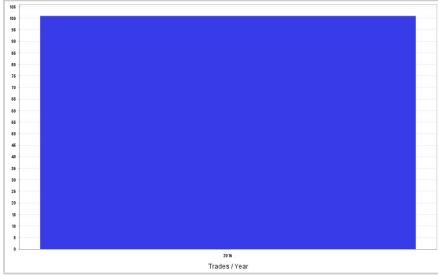
Trades by weekday



P/L by year



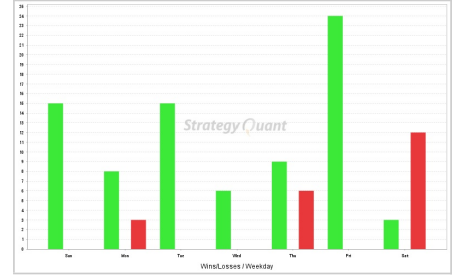
Wins/Losses Profit by hour



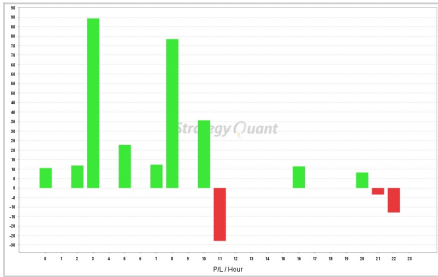
Trades by year



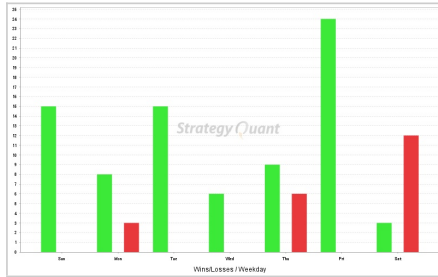
Wins/Losses by hour



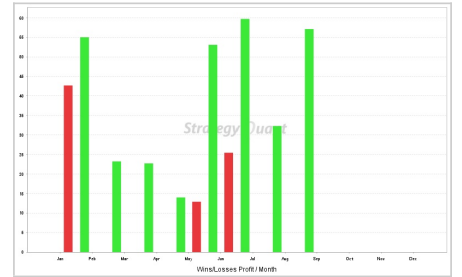
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

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