

# QUANT ANALYZER REPORT

Trust\_BTC\_Stocastic\_Trader\_USD\_H1\_StrategyTester

Source: MT4Report

Symbol **BTCUSD** Period **H1 : 12.01.2016 - 08.09.2016**  
 Initial deposit **500.0**  
 Parameters -

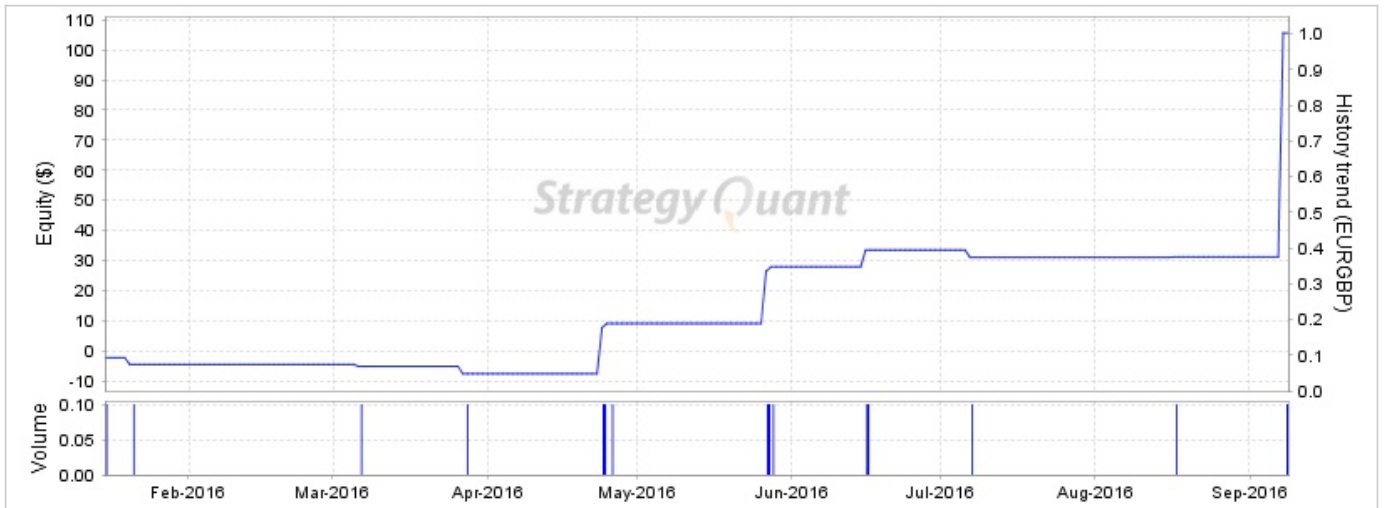
## TOTAL PROFIT

**\$ 105.59**

PROFIT IN PIPS **17187210 PIPS**  
 YRLY AVG PROFIT **\$ 180.99**  
 YRLY AVG % RET **36.2 %**  
 CAGR **21.12 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>169</b>	<b>0.58</b>	<b>10.6</b>	<b>13.93</b>	<b>82.84 %</b>
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
<b>\$ 7.58</b>	<b>1.52 %</b>	<b>\$ 1.11</b>	<b>\$ 15.08</b>	<b>\$ 0.75</b>

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	-4.49	0	-3.09	16.7	18.78	5.59	-2.4	38.84	35.66	0	0	0	105.59

## STATS

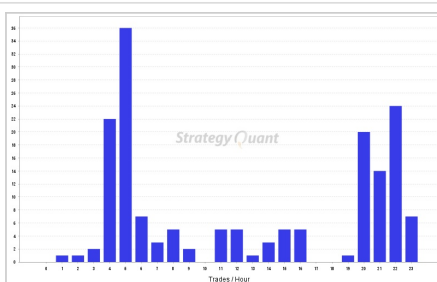
### Strategy

Wins/Losses Ratio	4.83	Payout Ratio (Avg Win/Loss)	2.2	Average # of Bars in Trade	0
AHPR	0.11	Z-Score	-5.74	Z-Probability	100 %
Expectancy	0.62	Deviation	\$ 1.04	Exposure	-999999999 %
Stagnation in Days	63	Stagnation in %	26.14 %		

### Trades

	# of Wins	140	# of Losses	29	# of Cancelled/Expired	0	
Gross Profit	\$ 116.59	Gross Loss	\$ -11	Average Win	\$ 0.83	Average Loss	\$ -0.38
Largest Win	\$ 4.31	Largest Loss	\$ -2.44	Max Consec Wins	43	Max Consec Losses	4
Avg Consec Wins	10.77	Avg Consec Loss	2.07	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

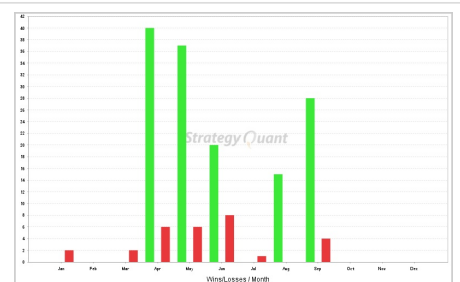
## CHARTS



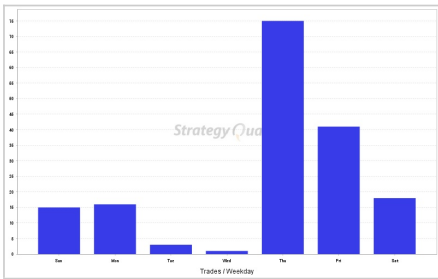
Trades by hour



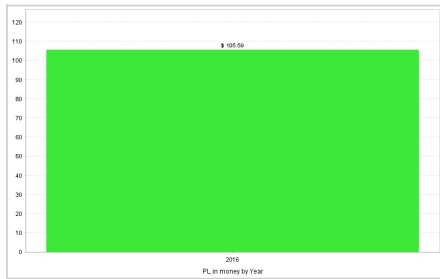
P/L by weekday



Wins/Losses by month



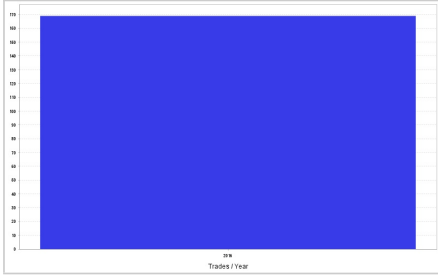
Trades by weekday



P/L by year



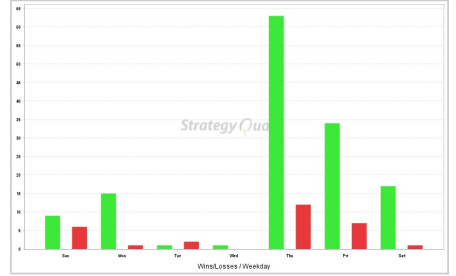
Wins/Losses Profit by hour



Trades by year



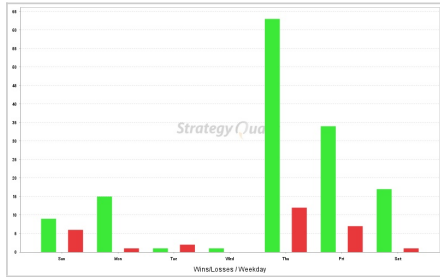
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer