

# CONSTANTIN

CONSTANT GROWTH INVESTMENT



## Constantin Hybrid

strategy tester report

## EA ANALYZER PORTFOLIO REPORT

### Portfolio

TOTAL PROFIT

**\$ 826719.12**

PROFIT IN PIPS 5074169.5 PIPS

YEARLY AVG PROFIT \$ 283446.53

# OF TRADES

11664

SHARPE RATIO

0.49

PROFIT FACTOR

6.42

RETURN / DD RATIO

94.6

WINNING %

95.58 %

DRAWDOWN

\$ 8739.25

% DRAWDOWN

1.02 %

DAILY AVG PROFIT

\$ 756.38

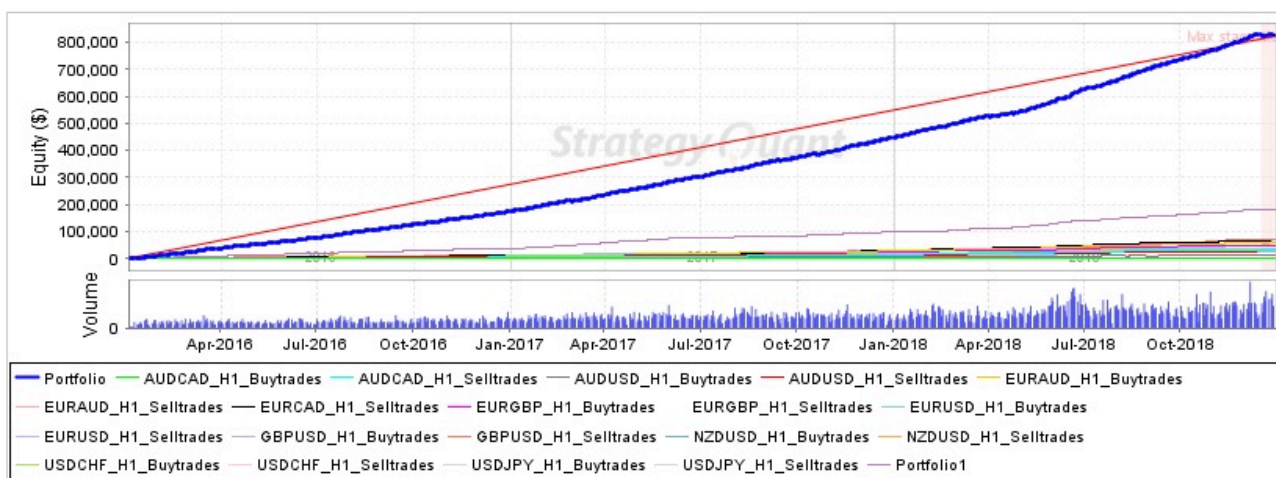
MONTHLY AVG PROFIT

\$ 23620.55

AVERAGE TRADE

\$ 97.01

generated by StrategyQuant EA Analyzer



### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	29951.79	22357.61	27071.94	15004.11	37141.5	46134.15	31464.35	45408.16	32643.06	37298.05	38534.09	16479.99	379488.81
2017	20723.48	15040.01	24290.64	21977.69	25898.54	20250.91	24199.43	27310.63	17812.84	21851.12	27804.49	24512.16	271671.97
2016	9748.91	14099.85	14595.33	13647.6	11447.49	13846.21	17637.2	14830.43	16800.79	14476.45	15260.76	19167	175558.03

### STATS

#### Strategy

Wins/Losses Ratio	21.6	Payout Ratio (Avg Win/Loss)	0.3	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-2.94	Z-Probability	99.84 %
Expectancy	70.88	Deviation	\$ 172.25	Exposure	0 %
Stagnation in Days	15	Stagnation in %	1.37 %		

#### Trades

		# of Wins	11148	# of Losses	516		
Gross Profit	\$ 979117.38	Gross Loss	\$ -152397.91	Average Win	\$ 87.83	Average Loss	\$ -295.34
Largest Win	\$ 714.04	Largest Loss	\$ -4100.26	Max Consec Wins	161	Max Consec Losses	4
Avg Consec Wins	23.18	Avg Consec Loss	1.08	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

*"The world of trading has no boundaries"*

Andrew Masters, Analyst

