

QUANT ANALYZER REPORT

Bumblebee v 1.2 NZDCAD M30 v1.0 Ducas Slip DS 0-5 2010-2022

Source: MT4Report

Symbol NZDCAD Period M30 : 11.01.2010 - 20.12.2021
Initial deposit 10000.0
Parameters -

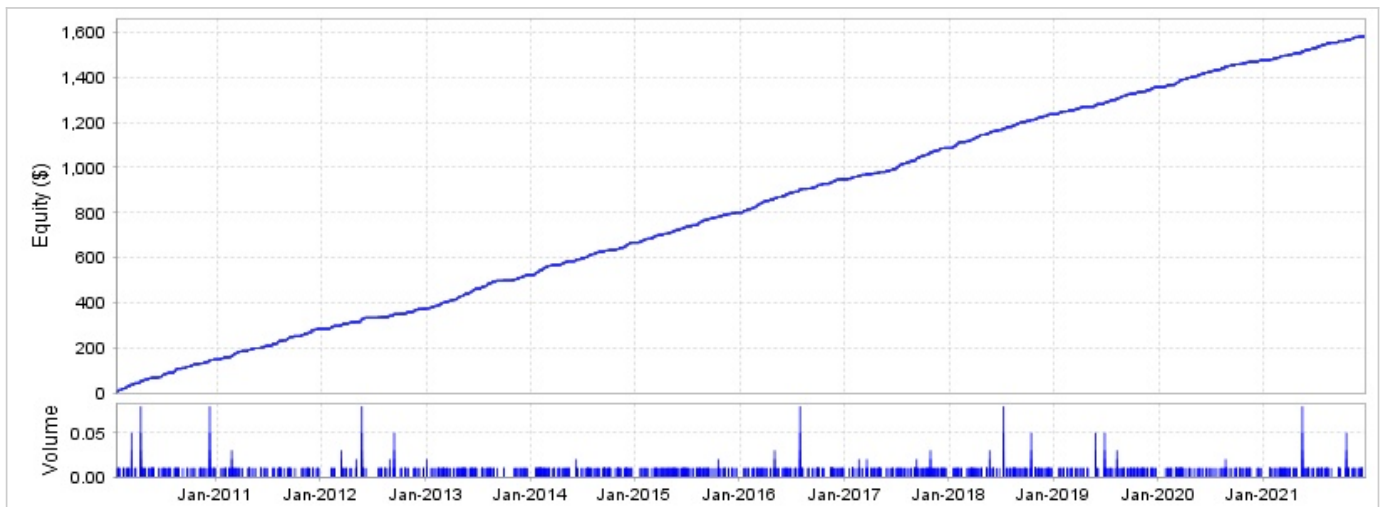
TOTAL PROFIT

\$ 1584.04

PROFIT IN PIPS 13287.1 PIPS
YRLY AVG PROFIT \$ 132.02
YRLY AVG % RET 1.32 %
CAGR 1.23 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1303	0.21	2.17	25.89	73.22 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 61.19	0.56 %	\$ 0.79	\$ 11	\$ 1.22
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.2	0.31 R	33.94 R	8.46	3.2

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	4.17	8.02	10.1	9.5	13.49	7.53	14.15	11.11	7.45	5.87	12.67	4.11	108.17
2020	5.95	8.5	20.22	10.04	13.18	9.35	10.43	16.59	6.86	4.85	7.17	6.08	119.22
2019	12.08	4.66	9.47	7.69	10.54	6.97	11.89	17.57	9.27	8.8	8.05	13.3	120.29
2018	23.22	6	14.41	14.68	13.45	7.82	14	17.31	9.27	9.24	11.81	8.58	149.79
2017	8.24	8.47	5.79	6.5	6.81	14.71	20.1	11.95	21.29	13.99	19.1	2.01	138.96
2016	14.73	16.07	20.86	10.88	9.67	16.51	12.75	4.54	16.08	6.01	14.56	4.94	147.6
2015	11.26	8.66	14	9.39	14.87	12.43	7.18	21.12	10.41	10.05	9.82	4.34	133.53
2014	20.1	17.33	6.22	13.22	3.75	13.47	17.1	11.22	5.83	6.25	13.53	15.64	143.66
2013	10.44	14.33	8.78	19.93	14.76	19.07	17.4	14.95	3.53	2.59	13.07	9.45	148.3
2012	2.61	9.54	10.32	7.59	18.04	0	2.11	7	7.52	7.82	11.24	6.46	90.25
2011	9.48	10.21	18.17	7.69	5.34	10.16	11.28	13.19	18.1	5.95	21.36	6.16	137.09
2010	12.06	18.2	11.43	15.67	9.21	15.53	6.46	20.94	8.68	10.47	7.33	11.2	147.18

STATS

Strategy

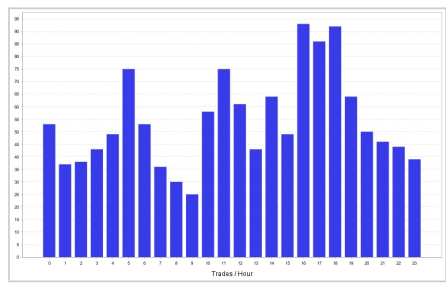
Wins/Losses Ratio	2.73	Payout Ratio (Avg Win/Loss)	0.79	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-10.14	Z-Probability	99.9 %
Expectancy	1.22	Deviation	\$ 5.19	Exposure	-999999999 %
Stagnation in Days	48	Stagnation in %	1.1 %		

Trades

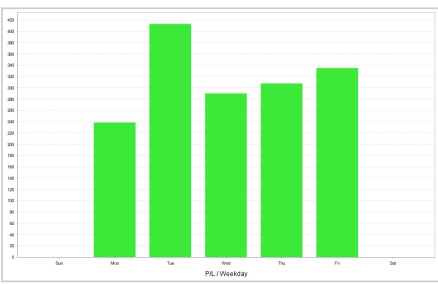
		# of Wins	954	# of Losses	349	# of Cancelled/Expired	0
Gross Profit	\$ 2941.77	Gross Loss	\$ -1357.73	Average Win	\$ 3.08	Average Loss	\$ -3.89

Largest Win	\$ 48.98	Largest Loss	\$ -17.21	Max Consec Wins	24	Max Consec Losses	7
Avg Consec Wins	5.18	Avg Consec Loss	1.91	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

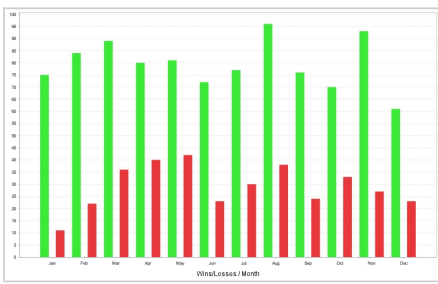
CHARTS



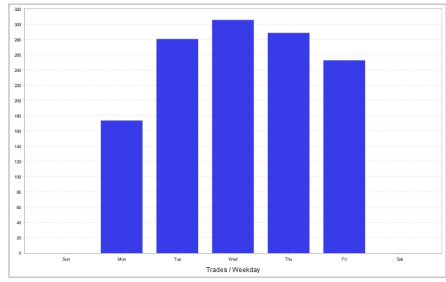
Trades by hour



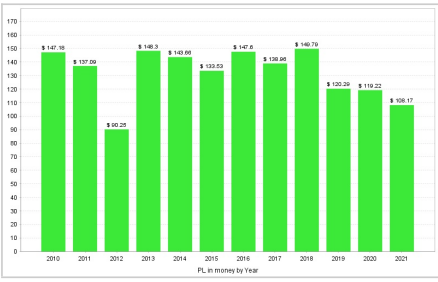
P/L by weekday



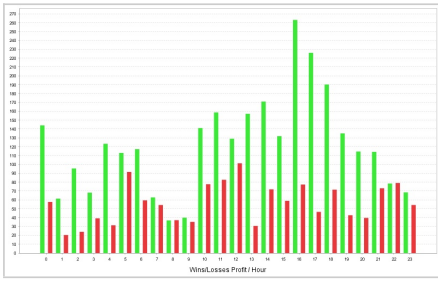
Wins/Losses by month



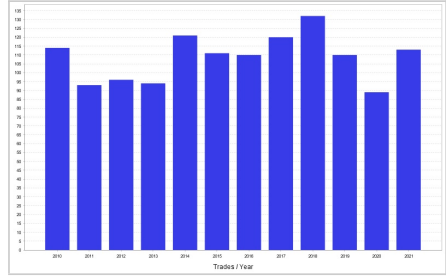
Trades by weekday



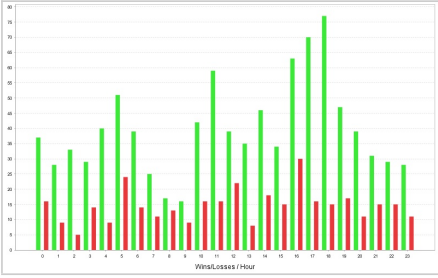
P/L by year



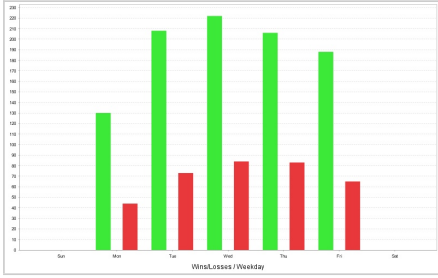
Wins/Losses Profit by hour



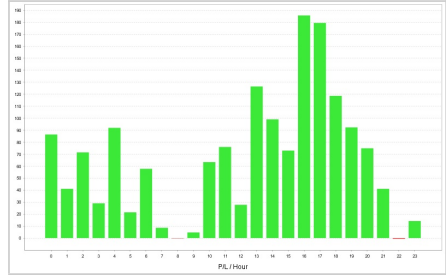
Trades by year



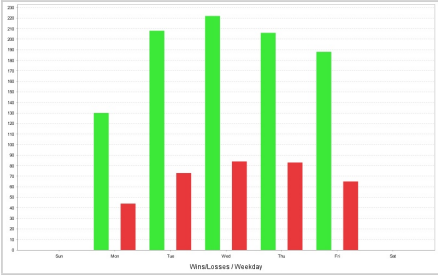
Wins/Losses by hour



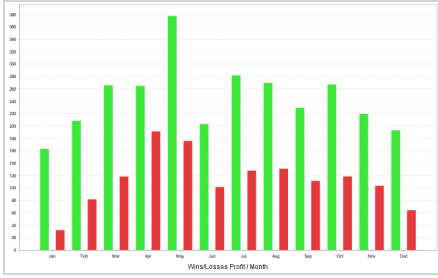
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month