

QUANT ANALYZER REPORT

GBPCAD M15 v.3,1 2003-2020 dukascopy use slip tax 4\$

Source: MT4Report

Symbol GBPCAD Period M15 : 17.01.2006 - 09.04.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 1052

PROFIT IN PIPS 14789.4 PIPS
YRLY AVG PROFIT \$ 77.47
YRLY AVG % RET 0.77 %
CAGR 0.67 %

OF TRADES

2182

SHARPE RATIO

0

PROFIT FACTOR

2.63

RETURN / DD RATIO

29.73

WINNING %

94.87 %

DRAWDOWN

\$ 35.38

% DRAWDOWN

0.34 %

DAILY AVG PROFIT

\$ 0.43

MTHLY AVG PROFIT

\$ 6.45

AVERAGE TRADE

\$ 1.07

ANNUAL% / MAX DD%

1.97

R EXPECTANCY

0.08 R

R EXP SCORE

13.43 R

SQN

9.01

SQN SCORE

4.63

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	-0.45	3.16	11.61	2.33	0	0	0	0	0	0	0	0	16.65
2019	-21.11	23.52	6.55	4.13	5.16	4.54	5.01	5.12	5.55	4.35	2.46	3.23	48.51
2018	5.22	8.09	4.96	2.86	6.74	13.22	3.88	3.44	0.97	12.57	6.79	7.28	76.02
2017	3.07	4.78	6.73	5.01	6.32	6.36	4.7	3.92	8.04	5.3	5.42	3.59	63.24
2016	5.46	18.85	6.26	18.55	3.95	12.76	8.88	5.29	10.47	5.45	25.74	5.38	127.04
2015	1.86	4.49	7.01	4.42	6.32	3.93	1.64	12.19	5.46	9.61	3.3	3.71	63.94
2014	4.23	5.94	6.05	4.69	3.88	3.21	7.63	3.49	18.26	10.19	4.11	3.38	75.06
2013	2.57	4.93	3.67	5.49	2.01	9.21	7.98	6.23	4.4	4.84	4.83	2.35	58.51
2012	2.14	2.23	5.32	5.27	7.27	6.62	3.99	2.73	5.47	5.08	3.07	1.35	50.54
2011	2.75	2.29	5.67	6.03	5.27	-29.82	40.13	10.25	8.35	6.71	-18.14	25.21	64.7
2010	2.15	1.38	0.35	0	13.48	12.02	7.33	7.33	4.86	8.73	6.77	1.2	65.6
2009	5.56	6.53	11.08	9.39	8.05	6.79	8.86	6.62	6.46	6.29	6.09	7.96	89.68
2008	4.61	11.1	6.56	6.65	4.41	6.86	6.77	7.89	12.42	19.3	10.9	5.26	102.73
2007	4.27	9.64	4.35	7.23	5.9	5.79	4.21	11.15	4.69	8.16	9.79	1.48	76.66
2006	2.2	5.5	9.46	4.33	8.29	6.85	5.8	6.45	7.99	5.94	7.6	2.71	73.12

STATS

Strategy

Wins/Losses Ratio	18.48	Payout Ratio (Avg Win/Loss)	0.14	Average # of Bars in Trade	0
AHPR	0	Z-Score	-7.27	Z-Probability	0 %
Expectancy	0.48	Deviation	\$ 2.57	Exposure	-999999999 %
Stagnation in Days	100	Stagnation in %	1.92 %		

Trades

		# of Wins	2070	# of Losses	112	# of Cancelled/Expired	0
Gross Profit	\$ 1698.21	Gross Loss	\$ -646.21	Average Win	\$ 0.82	Average Loss	\$ -5.77
Largest Win	\$ 24.93	Largest Loss	\$ -21.9	Max Consec Wins	115	Max Consec Losses	3
Avg Consec Wins	22.75	Avg Consec Loss	1.24	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

