

QUANT ANALYZER REPORT

DEVIL-USDCHF-M30-MARTIN-1.0 2012-2020 Dukas 0ms 4\$Tax

Source: MT4Report

Symbol **USDCHF** Period **M30 : 13.01.2012 - 10.11.2020**
 Initial deposit **10000.0**
 Parameters **-**

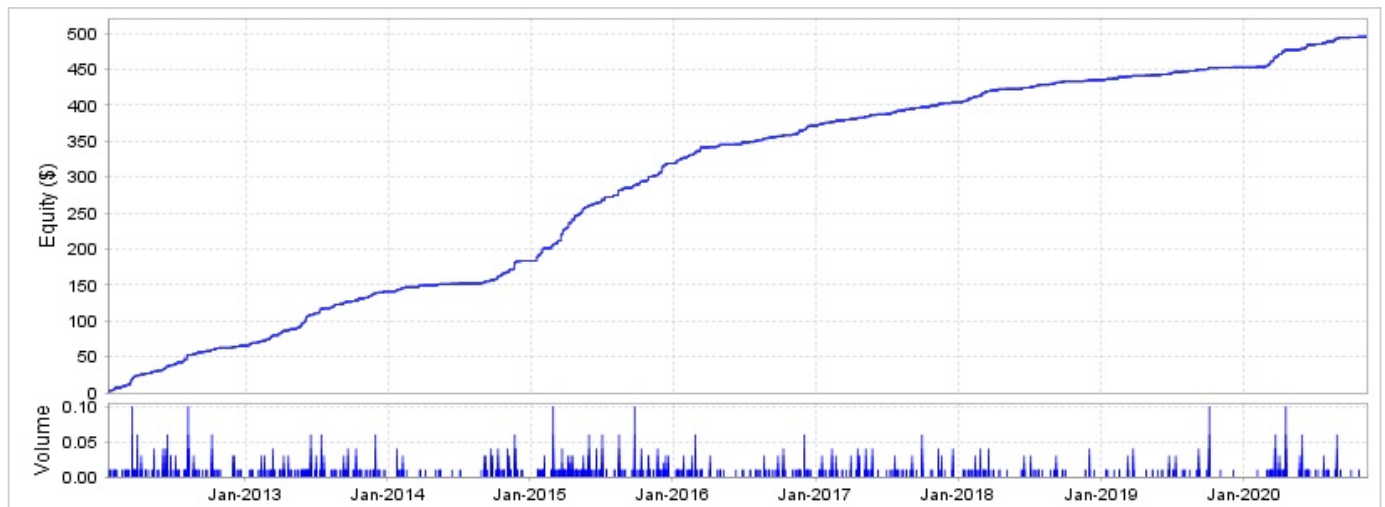
TOTAL PROFIT

\$ 496.58

PROFIT IN PIPS **3572.6 PIPS**
 YRLY AVG PROFIT **\$ 58.4**
 YRLY AVG % RET **0.58 %**
 CAGR **0.54 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1456	0	2.75	19.5	56.8 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 25.46	0.25 %	\$ 0.97	\$ 4.87	\$ 0.34
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.16	0.76 R	129.78 R	7.33	5.27

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	0	2.17	15.87	6.15	1.98	5.36	4.25	4.29	1.9	0.44	1.5	0	43.91
2019	2.26	2.07	1.64	0.4	0.63	1.54	3.19	1.76	1.55	2.36	0	0.21	17.61
2018	4.93	4.78	7.11	1.5	0.22	1.96	4.21	1.17	3.66	0	1.33	0.21	31.08
2017	4.03	3.27	1.94	1.93	4.13	1.12	4.41	2.52	2.86	1.75	3.72	0.82	32.5
2016	7.67	9.34	5.22	3.78	0.22	3.16	1.84	4.53	2.06	2.35	6.73	5.53	52.43
2015	16.16	6.7	22.06	19.27	12.6	6.1	8.2	10.31	4.93	10.68	6.29	12.24	135.54
2014	3.19	2.52	2.37	0.5	1.56	0.24	0.52	0.72	4.31	10.77	15.28	0.51	42.49
2013	5.02	3.43	8.74	5.62	11.71	10.75	6.57	6.03	3.96	3.94	7.4	2.27	75.44
2012	5.47	4.32	14.54	2.55	4.96	7.24	7.24	9.67	1.95	4.44	1.44	1.76	65.58

STATS

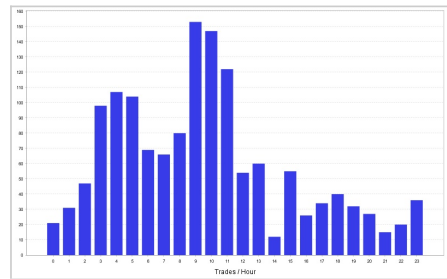
Strategy

Wins/Losses Ratio	1.31	Payout Ratio (Avg Win/Loss)	2.09	Average # of Bars in Trade	0
AHPR	0	Z-Score	4.92	Z-Probability	0 %
Expectancy	0.34	Deviation	\$ 1.78	Exposure	-999999999 %
Stagnation in Days	170	Stagnation in %	5.27 %		

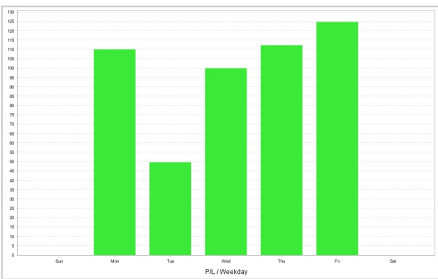
Trades

		# of Wins	827	# of Losses	629	# of Cancelled/Expired	0
Gross Profit	\$ 780	Gross Loss	\$ -283.42	Average Win	\$ 0.94	Average Loss	\$ -0.45
Largest Win	\$ 22.53	Largest Loss	\$ -7.46	Max Consec Wins	19	Max Consec Losses	11
Avg Consec Wins	3.45	Avg Consec Loss	2.63	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

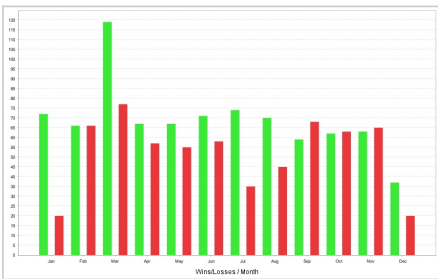
CHARTS



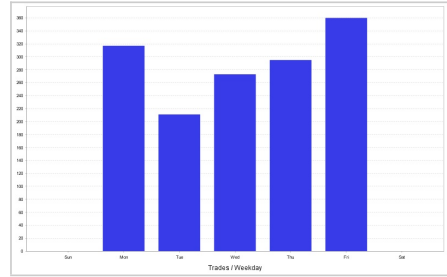
Trades by hour



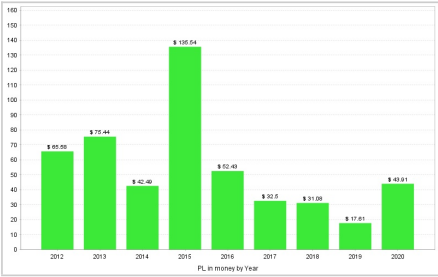
P/L by weekday



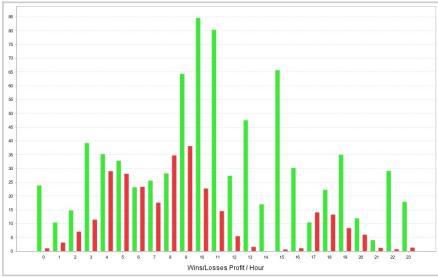
Wins/Losses by month



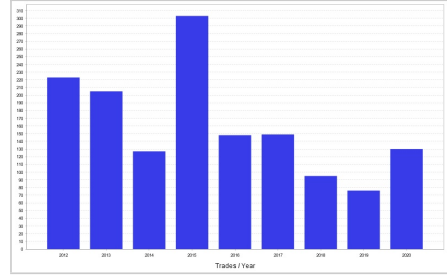
Trades by weekday



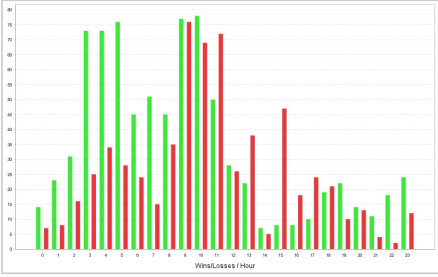
P/L by year



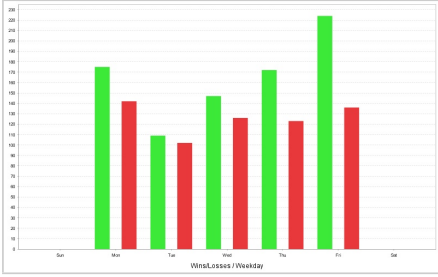
Wins/Losses Profit by hour



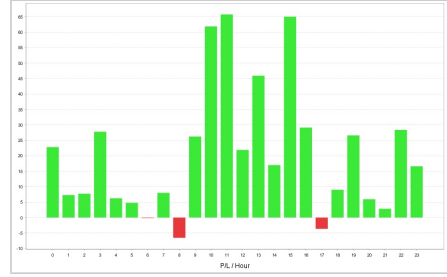
Trades by year



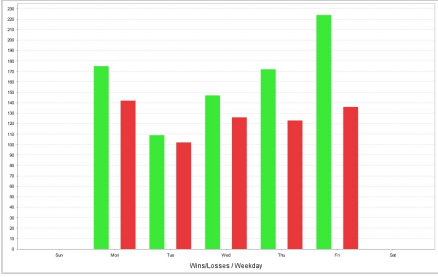
Wins/Losses by hour



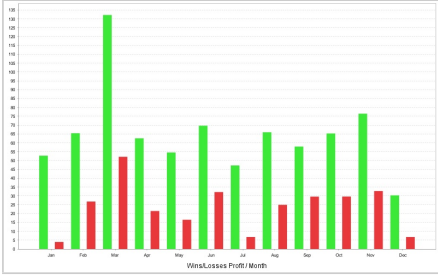
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month