

QUANT ANALYZER REPORT

Setka rm3 AUDCAD V2.22 M1 Dukas 2012-2020 100-400ms 4\$Tax

Source: MT4Report

Symbol AUDCAD Period M1 : 16.01.2012 - 30.11.2020
Initial deposit 10000.0
Parameters -

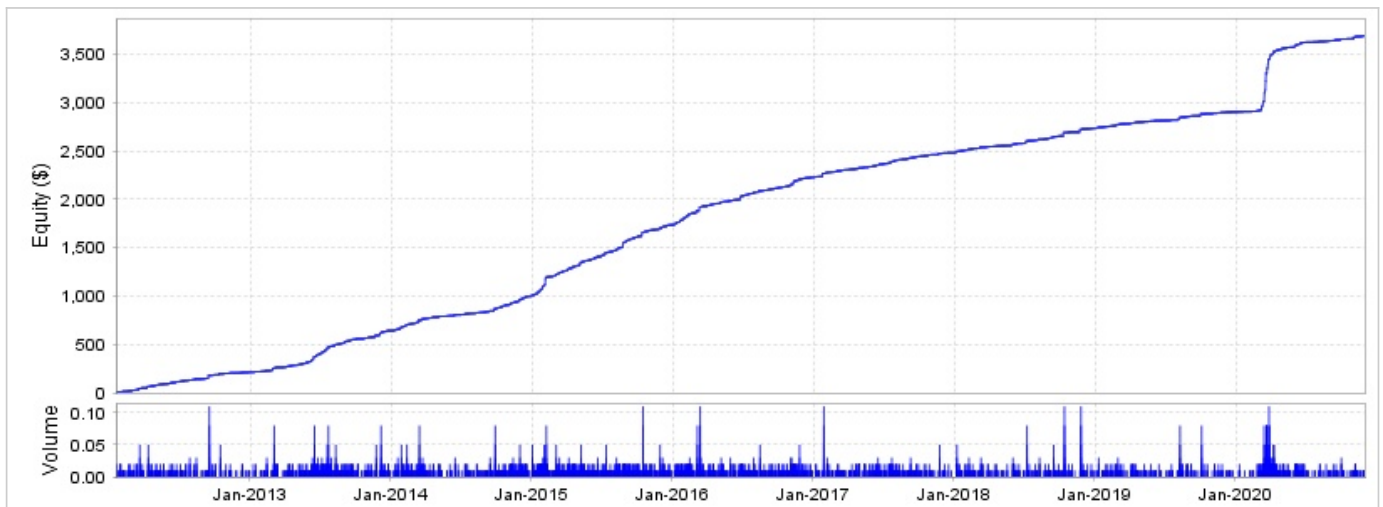
TOTAL PROFIT

\$ 3692.08

PROFIT IN PIPS 10913.9 PIPS
YRLY AVG PROFIT \$ 414.39
YRLY AVG % RET 4.14 %
CAGR 3.55 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
4267	0.18	2.04	43.18	79.63 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 85.51	0.84 %	\$ 1.72	\$ 34.51	\$ 0.87
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.23	0.21 R	101.82 R	8.51	9.31

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	3.96	8.47	565.23	78.32	13.92	50.5	3.84	10.37	17.86	6.68	28.09	0	787.24
2019	18.71	19.65	9.78	16.92	10.34	5.63	6.67	33.78	7.51	24.36	10.72	5.67	169.74
2018	27.26	18.12	17.82	7.88	12.59	14.67	32.26	17.17	23.7	42.47	32.19	6.77	252.9
2017	40.8	19.05	18.35	18.91	13.48	29.22	29.44	21.14	24.84	16.26	16.05	6.08	253.62
2016	70.25	54.73	73.67	23.83	27.62	53.18	32.61	23.07	26.05	23.57	68.79	15.73	493.1
2015	99.58	101.14	54.61	53.16	57.39	44.81	50.42	90.36	53.92	64.38	24.08	34.8	728.65
2014	43.51	32.12	50.25	15.54	11.82	12.31	14.31	11.12	37.57	38.39	50.18	47.98	365.1
2013	7.86	32.81	11.82	19.79	34.13	81.13	80.24	36.2	35.6	15.89	28.05	45.83	429.35
2012	9.39	14.05	25.42	27.24	16.12	23.63	15.55	12.01	41.04	14.87	5.62	7.44	212.38

STATS

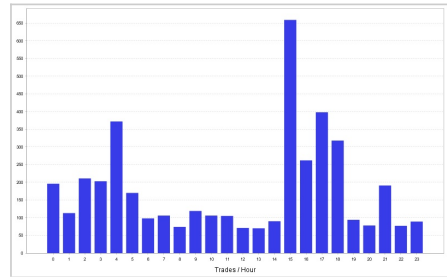
Strategy

Wins/Losses Ratio	3.91	Payout Ratio (Avg Win/Loss)	0.52	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-7.07	Z-Probability	0 %
Expectancy	0.87	Deviation	\$ 6.64	Exposure	-999999999 %
Stagnation in Days	11	Stagnation in %	0.34 %		

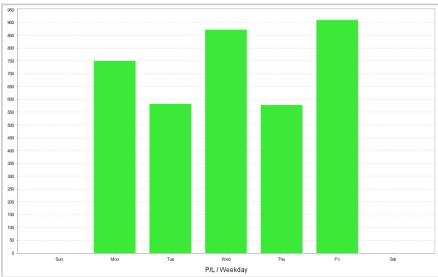
Trades

		# of Wins	3398	# of Losses	869	# of Cancelled/Expired	3
Gross Profit	\$ 7232.1	Gross Loss	\$ -3540.02	Average Win	\$ 2.13	Average Loss	\$ -4.07
Largest Win	\$ 90.56	Largest Loss	\$ -25.78	Max Consec Wins	35	Max Consec Losses	5
Avg Consec Wins	5.5	Avg Consec Loss	1.41	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

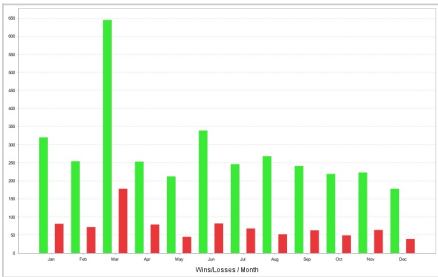
CHARTS



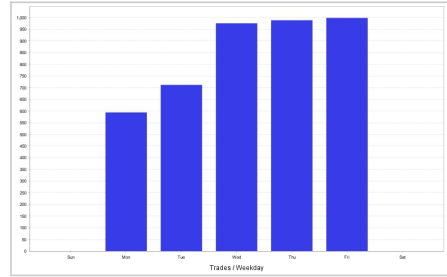
Trades by hour



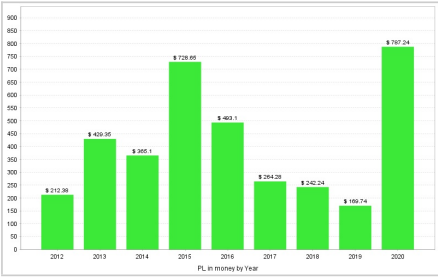
P/L by weekday



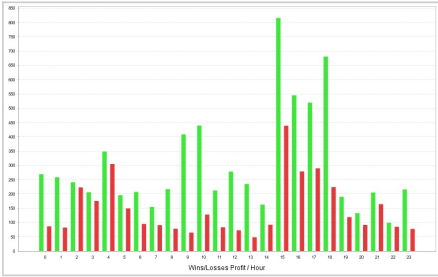
Wins/Losses by month



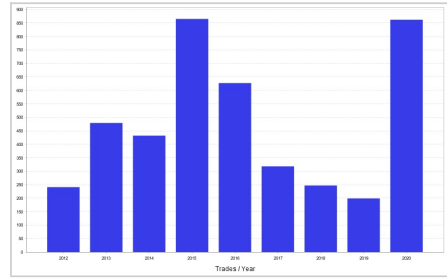
Trades by weekday



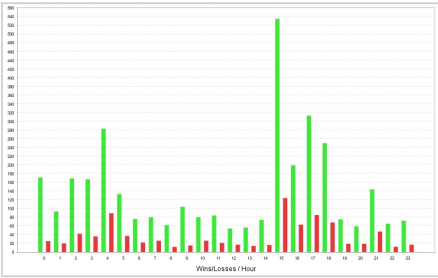
P/L by year



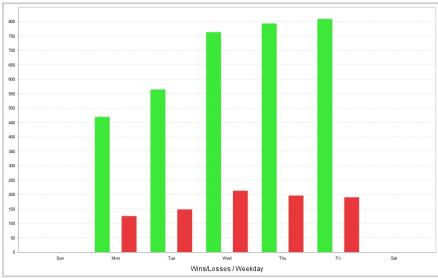
Wins/Losses Profit by hour



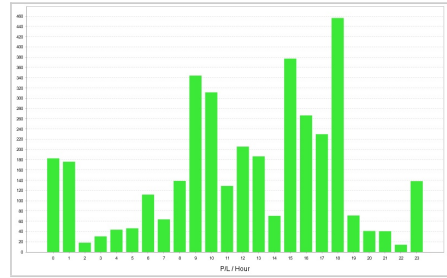
Trades by year



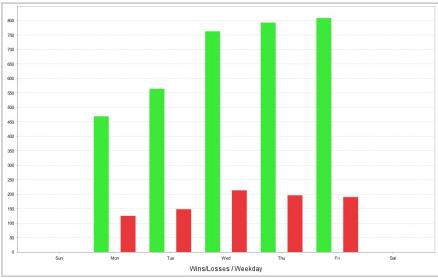
Wins/Losses by hour



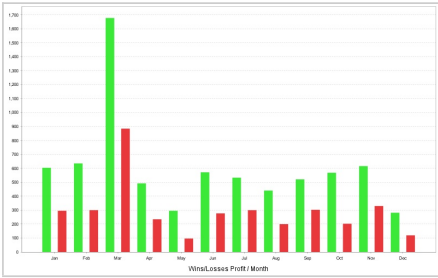
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month