

QUANT ANALYZER REPORT

Generic v.14.03.91 NZDCAD H-1 v5.1 Dukas 2010-2020 100-400ms 4\$Tax

Source: MT4Report

Symbol NZDCAD Period H1 : 02.02.2010 - 29.01.2021
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 2091.9

PROFIT IN PIPS 16859.2 PIPS
YRLY AVG PROFIT \$ 190.18
YRLY AVG % RET 1.9 %
CAGR 1.6 %

OF TRADES

4769

SHARPE RATIO

0

PROFIT FACTOR

1.65

RETURN / DD RATIO

28.11

WINNING %

73.71 %

DRAWDOWN

\$ 74.42

% DRAWDOWN

0.62 %

DAILY AVG PROFIT

\$ 0.73

MTHLY AVG PROFIT

\$ 15.85

AVERAGE TRADE

\$ 0.44

ANNUAL% / MAX DD%

2.57

R EXPECTANCY

0.17 R

R EXP SCORE

74 R

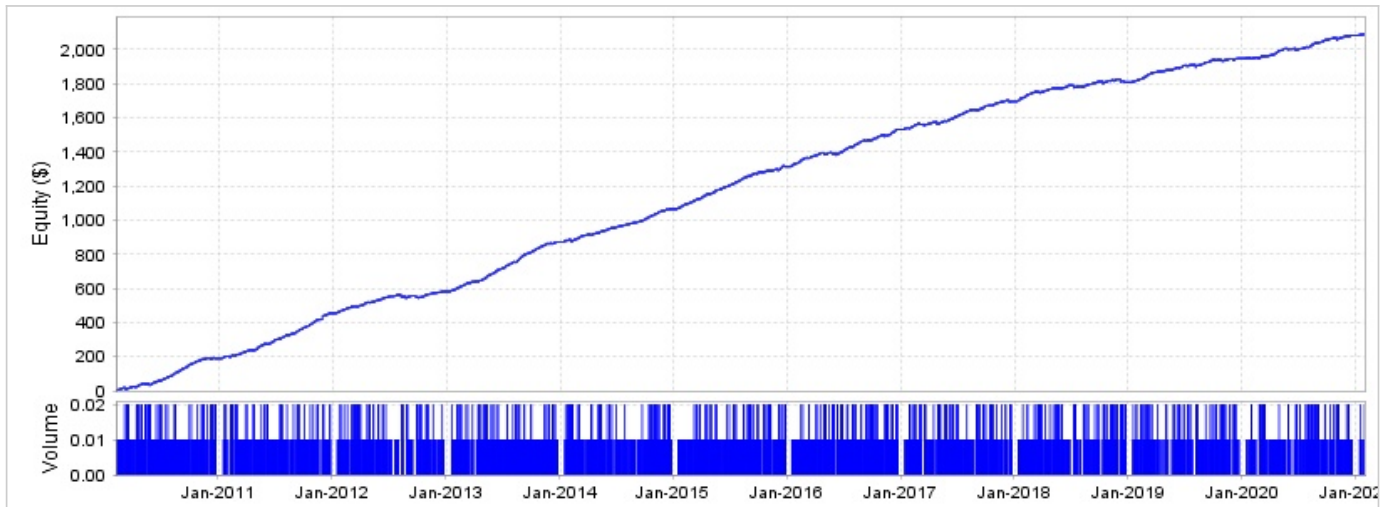
SQN

10.26

SQN SCORE

8.22

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	8.4	0	0	0	0	0	0	0	0	0	0	0	8.4
2020	-0.63	5.28	14.3	25.27	9.56	-1.1	11.15	24.73	21.44	10.59	9.87	5.25	135.71
2019	12.24	25.04	21.15	9.29	12.63	17.06	3.89	7.03	23.27	-8.76	14.07	2.41	139.32
2018	23.77	25.21	6.16	16.87	3.5	17.63	-6	13.03	16.36	3.86	8.44	-17.17	111.66
2017	7.73	27.38	-1.13	-1.28	18.74	25.61	25.83	9.51	24.78	11.95	17.59	-2.07	164.64
2016	18.33	31.46	14.55	5.5	6.68	17.56	22.52	33.2	9.38	23.57	11.94	23.53	218.22
2015	20.56	20.44	22.79	27.02	25.27	23.18	28.3	26.32	20.17	9.62	9.49	15.48	248.64
2014	14.27	10.27	19.37	11.17	16.37	15.37	14.94	13.3	15.4	33.32	21.61	8.62	194.01
2013	14.99	26.88	14.54	15.23	37.34	26.27	32.2	35.93	26.69	32.5	19.58	7.04	289.19
2012	17.28	20.22	8.31	17.13	16.99	18.57	8.71	-10.94	-1.92	15.58	10.4	7.72	128.05
2011	12.78	8.29	21.31	11.28	32.33	22.86	21.57	17.17	32.2	30.3	37.38	16.64	264.11
2010	0	16.76	7.68	17.58	-0.04	20.04	25.27	33.67	33.78	22.66	13.28	-0.73	189.95

STATS

Strategy

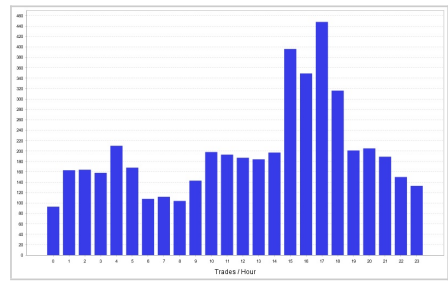
Wins/Losses Ratio	2.8	Payout Ratio (Avg Win/Loss)	0.59	Average # of Bars in Trade	0
AHPR	0	Z-Score	-10.74	Z-Probability	99.9 %
Expectancy	0.44	Deviation	\$ 2.95	Exposure	-999999999 %
Stagnation in Days	93	Stagnation in %	2.32 %		

Trades

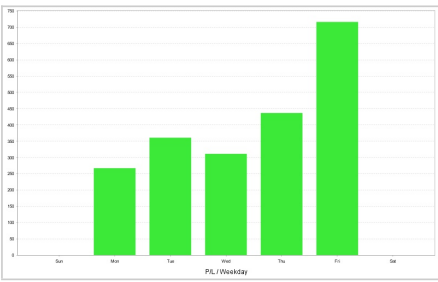
		# of Wins	3515	# of Losses	1254	# of Cancelled/Expired	0
Gross Profit	\$ 5313.6	Gross Loss	\$ -3221.7	Average Win	\$ 1.51	Average Loss	\$ -2.57

Largest Win	\$ 19.37	Largest Loss	\$ -18.99	Max Consec Wins	28	Max Consec Losses	8
Avg Consec Wins	4.49	Avg Consec Loss	1.61	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

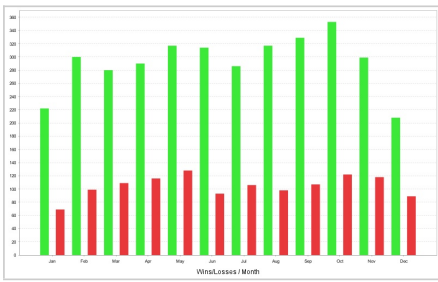
CHARTS



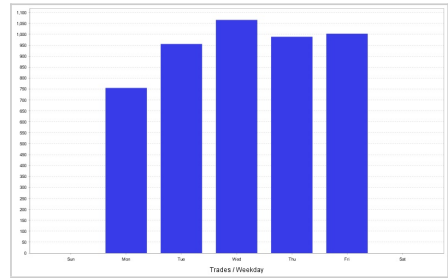
Trades by hour



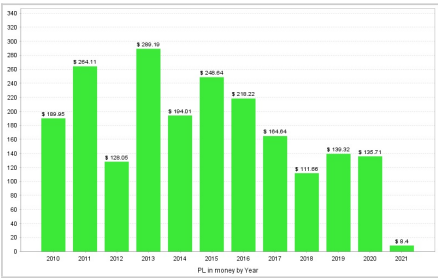
P/L by weekday



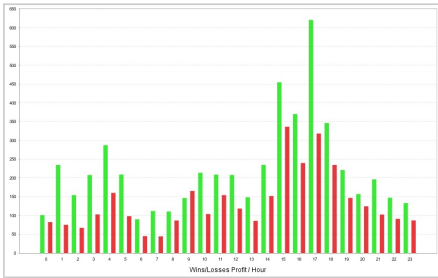
Wins/Losses by month



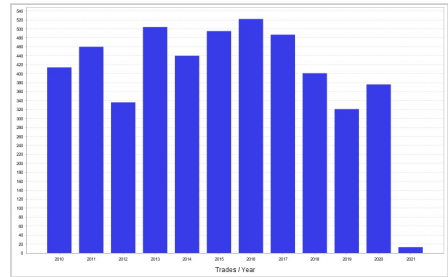
Trades by weekday



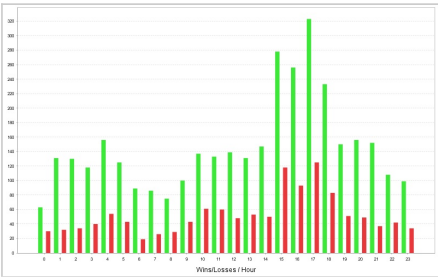
P/L by year



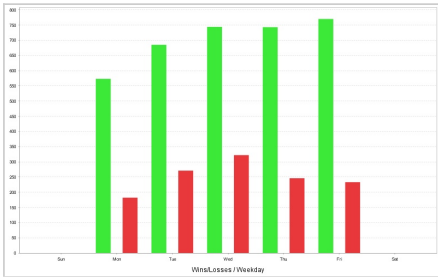
Wins/Losses Profit by hour



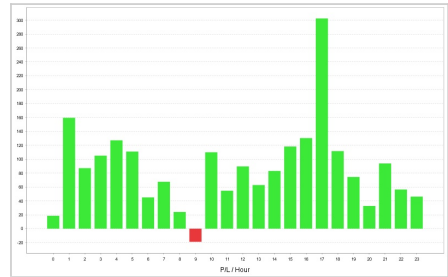
Trades by year



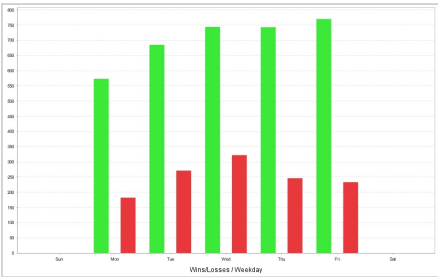
Wins/Losses by hour



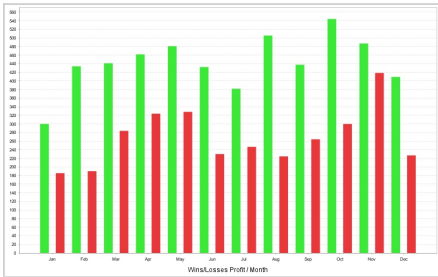
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month