

QUANT ANALYZER REPORT

AUDNZD H-1 v1.1 2006-2020 Dukas 100-400ms 4\$Tax

Source: MT4Report

Symbol AUDNZD Period H1 : 08.01.2007 - 02.12.2020
Initial deposit 10000.0
Parameters -

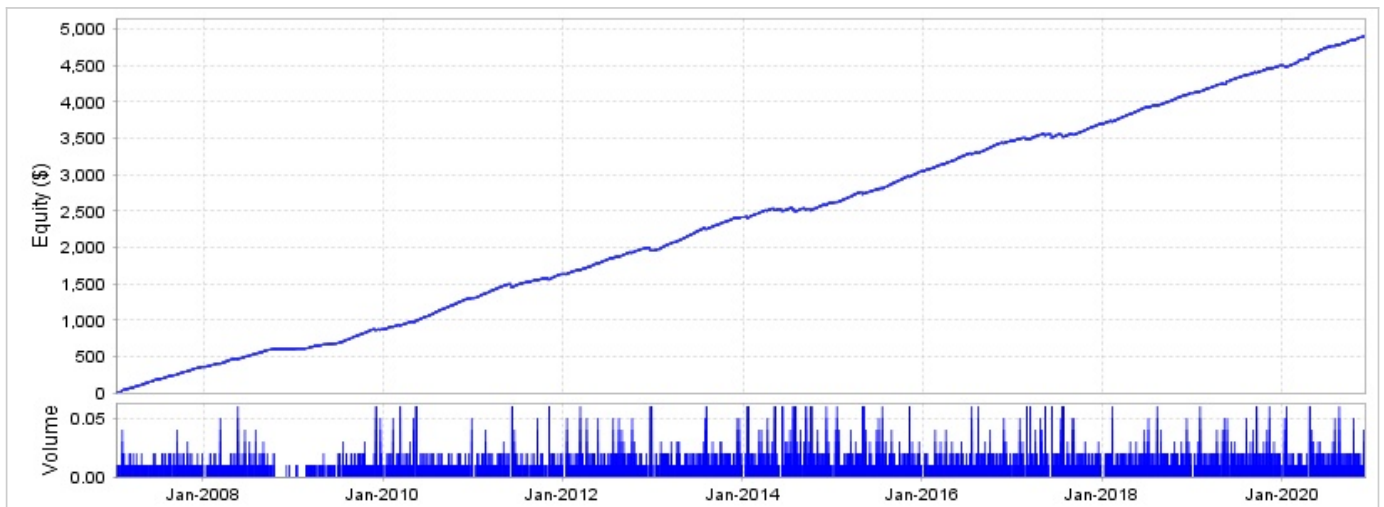
TOTAL PROFIT

\$ 4909.36

PROFIT IN PIPS 25596.5 PIPS
YRLY AVG PROFIT \$ 354.91
YRLY AVG % RET 3.55 %
CAGR 2.89 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
6306	0.22	1.73	19.53	71.99 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 251.39	1.97 %	\$ 1.22	\$ 29.57	\$ 0.78
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.47	0.2 R	93.4 R	11.07	9.99

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	-1.8	40.13	52.31	71.09	36.27	47.53	22.25	29.6	42.92	25.73	39.53	3.11	408.67
2019	17.49	40.39	33.47	28.94	42.51	39.64	40.28	19.58	30.48	42.57	12.98	28.79	377.12
2018	34.82	20.41	44.69	36.59	52.07	39.13	27.13	16.23	33.11	46.9	39.14	30.67	420.89
2017	25.42	3.29	29.69	33.87	-2.13	-5.79	-20.68	27.82	22.44	49.12	40.62	35.63	239.3
2016	33	37.47	31.2	42.52	47.08	46.91	14.94	22.11	53.68	45.65	16.26	27.74	418.56
2015	17.16	41.68	53.55	6.01	30.5	39.57	25.63	44.03	51.99	50.67	24.78	42.98	428.55
2014	11.85	33.22	45.34	26.69	-9.03	-3.88	-27.91	37.25	2.23	21.22	33.79	29.18	199.95
2013	34.36	45.86	35.78	46.63	53.36	49.08	41.17	24.65	34.73	40.76	45.8	8.12	460.3
2012	24.42	34.89	19.62	40.23	39.9	42.92	34.48	25.85	39.42	26	30.19	-34.27	323.65
2011	32.57	40.43	50.55	40.06	25.39	-5.46	29.99	23.69	22.48	12.23	25.99	30.92	328.84
2010	38.35	24.17	16.37	23.47	42.63	38.1	53.61	43.56	45.36	44.65	42.79	19.15	432.21
2009	4.27	8.75	29.23	18.8	8.27	12.04	41.47	40.91	40.68	41.26	13.73	10.22	269.63
2008	21.97	24.75	27.84	30.17	16.83	31.28	27.1	32.69	26.46	4.44	1.08	1.01	245.62
2007	24.76	30.73	32.87	27.83	37.84	30.77	26.92	29.18	30.8	28.88	35.47	20.02	356.07

STATS

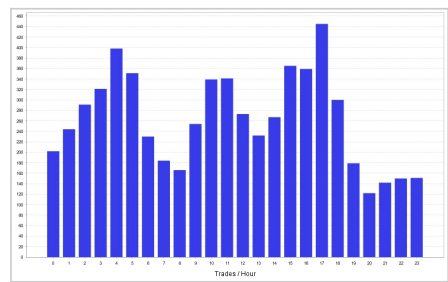
Strategy

Wins/Losses Ratio	2.57	Payout Ratio (Avg Win/Loss)	0.67	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-24.72	Z-Probability	99.9 %
Expectancy	0.78	Deviation	\$ 5.59	Exposure	-999999999 %
Stagnation in Days	152	Stagnation in %	2.99 %		

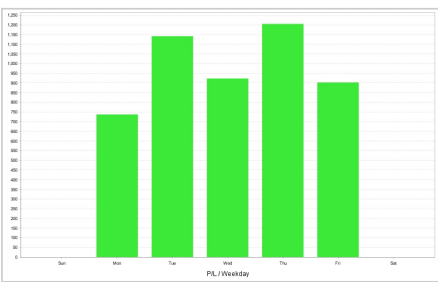
Trades

		# of Wins	4540	# of Losses	1766	# of Cancelled/Expired	0
Gross Profit	\$ 11624.16	Gross Loss	\$ -6714.8	Average Win	\$ 2.56	Average Loss	\$ -3.8
Largest Win	\$ 73.48	Largest Loss	\$ -35.79	Max Consec Wins	33	Max Consec Losses	14
Avg Consec Wins	5.16	Avg Consec Loss	2.01	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

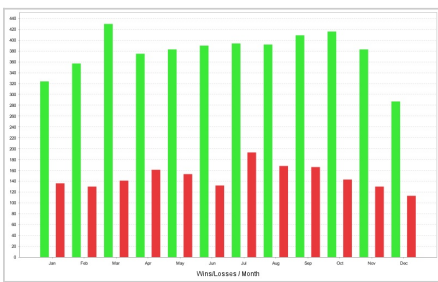
CHARTS



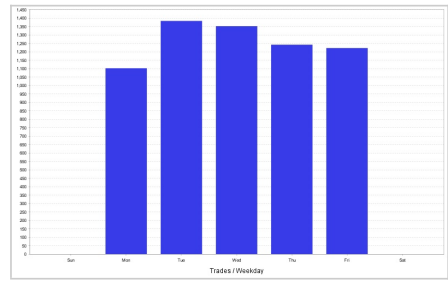
Trades by hour



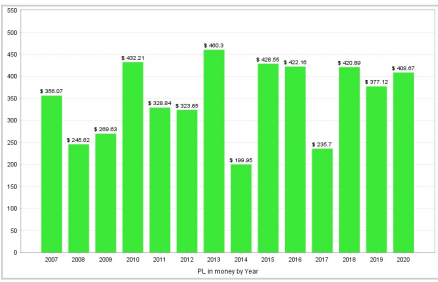
P/L by weekday



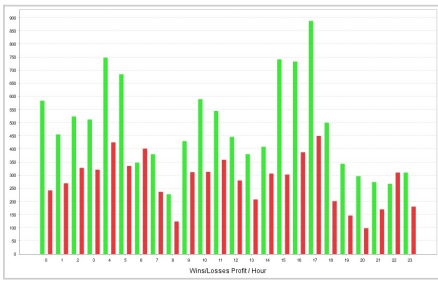
Wins/Losses by month



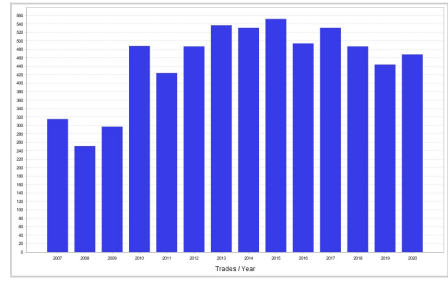
Trades by weekday



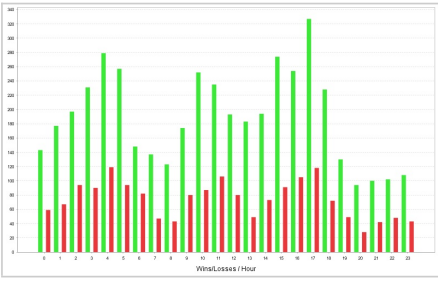
P/L by year



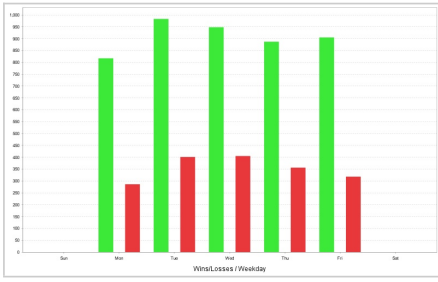
Wins/Losses Profit by hour



Trades by year



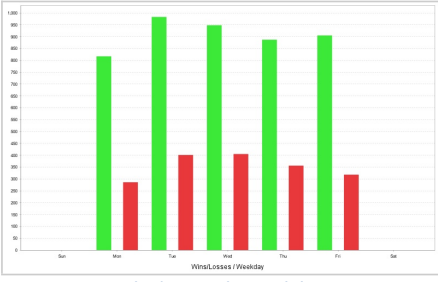
Wins/Losses by hour



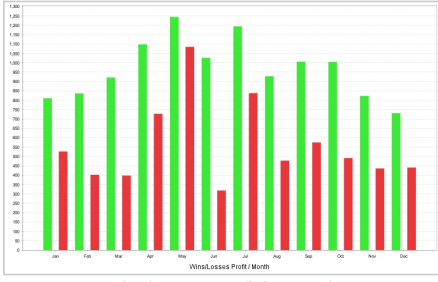
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month