

QUANT ANALYZER REPORT

Generic v.14.03.91 CADCHF H1 FT 1.0 2013-2020 Dukas 100-400ms 4\$Tax

Source: MT4Report

Symbol CADCHF Period H1 : 10.01.2013 - 16.12.2020
Initial deposit 10000.0
Parameters -

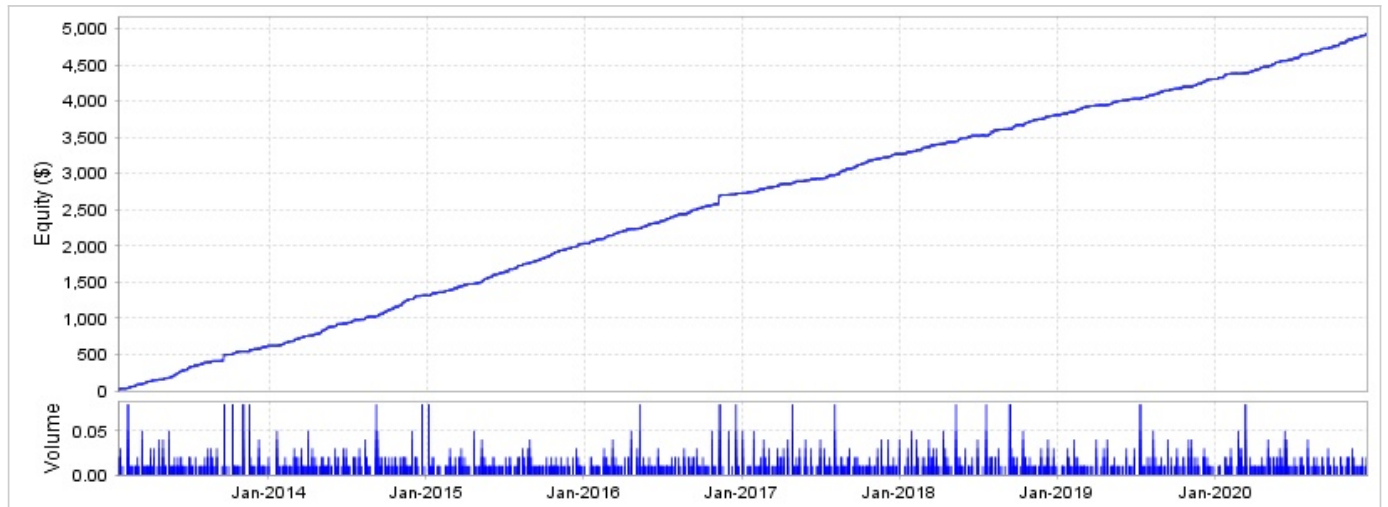
TOTAL PROFIT

\$ 4927.07

PROFIT IN PIPS 14773.3 PIPS
YRLY AVG PROFIT \$ 615.87
YRLY AVG % RET 6.16 %
CAGR 5.13 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1945	0.21	2.1	29.52	69.77 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 166.89	1.2 %	\$ 1.96	\$ 51.32	\$ 2.53
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.28	0.33 R	80.72 R	10.03	6.24

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	69.84	4.58	41.04	53.57	65.97	47	62.91	48.97	58.98	68.43	58.95	42.55	622.79
2019	39.62	62.29	30.56	9	59.44	23.49	34.57	63.82	40.25	29	40.19	65.33	497.56
2018	38.93	49.16	44.47	35.61	51.01	33.88	53.22	36.37	56.55	51.57	39.91	47.51	538.19
2017	24.08	51.61	47.6	20.73	33.61	22.59	46.89	90.44	54.91	66.33	34.31	47.37	540.47
2016	56.63	54.52	65.28	27.93	57.98	53.79	69.79	38.99	76.14	40.29	131.56	22.47	695.37
2015	44.37	36.21	67.24	28.3	79.31	71.44	86.11	43.97	60.04	89.99	42.65	67.19	716.82
2014	21.55	68.04	47.53	46.81	85.27	45.88	48.05	40.51	78.54	75.41	87.02	51.71	696.32
2013	30.23	56.6	43.15	28.27	83.04	80.55	49.18	38.81	88.52	44.97	29.43	46.8	619.55

STATS

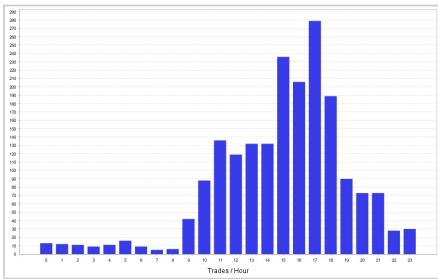
Strategy

Wins/Losses Ratio	2.31	Payout Ratio (Avg Win/Loss)	0.91	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-18.69	Z-Probability	99.9 %
Expectancy	2.53	Deviation	\$ 11.14	Exposure	-999999999 %
Stagnation in Days	21	Stagnation in %	0.72 %		

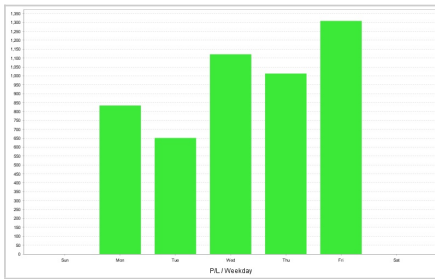
Trades

		# of Wins	1357	# of Losses	588	# of Cancelled/Expired	0
Gross Profit	\$ 9416.23	Gross Loss	\$ -4489.16	Average Win	\$ 6.94	Average Loss	\$ -7.63
Largest Win	\$ 96.03	Largest Loss	\$ -42.99	Max Consec Wins	24	Max Consec Losses	7
Avg Consec Wins	5.7	Avg Consec Loss	2.47	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

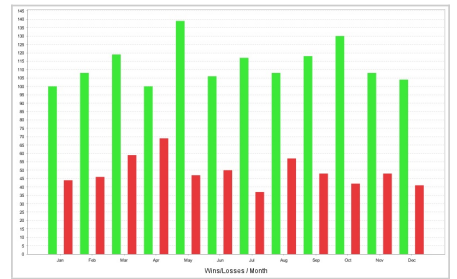
CHARTS



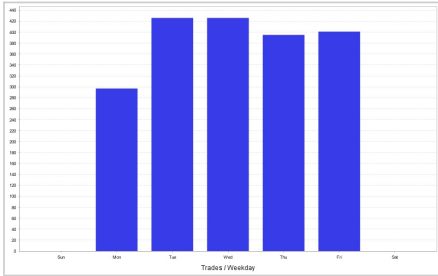
Trades by hour



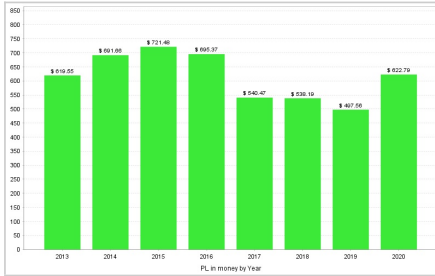
P/L by weekday



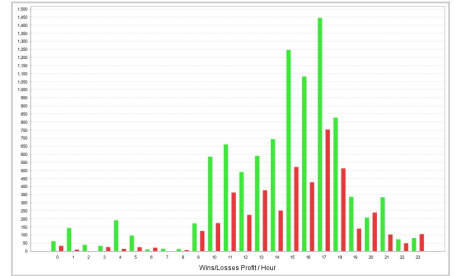
Wins/Losses by month



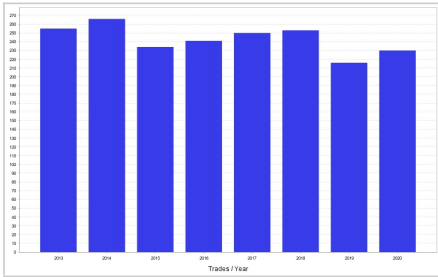
Trades by weekday



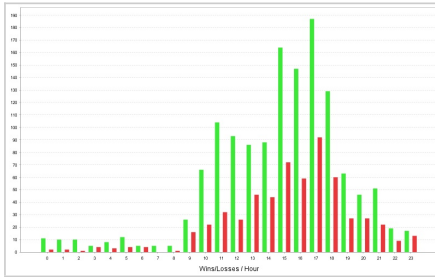
P/L by year



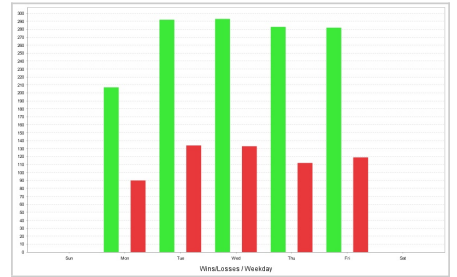
Wins/Losses Profit by hour



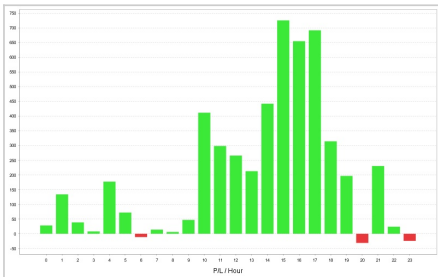
Trades by year



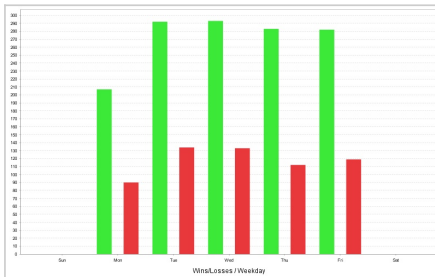
Wins/Losses by hour



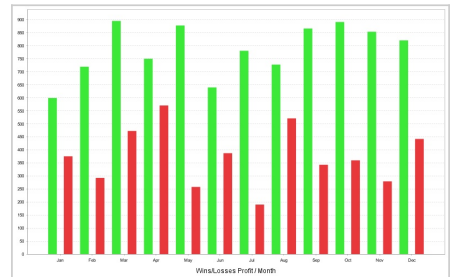
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer