

QUANT ANALYZER REPORT

bazava»Ø²âNZDUSD2013-2020±©Á!ÄÊ½

Source: MT5Report

Symbol NZDUSD Period unknown : 07.01.2013 - 15.05.2020
Initial deposit 10000.0
Parameters -

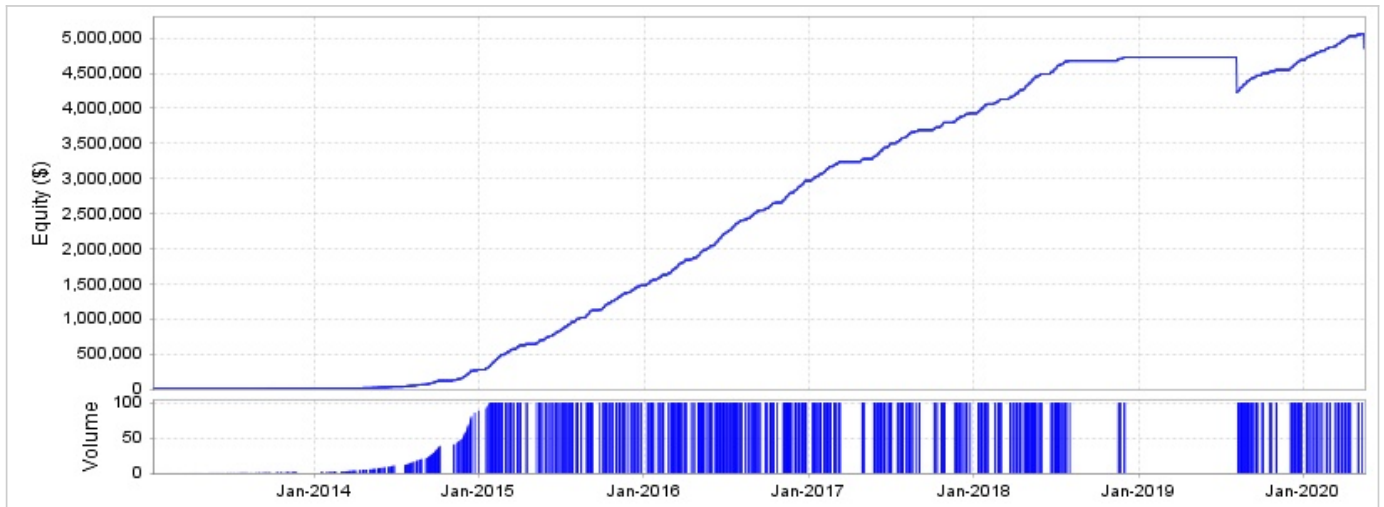
TOTAL PROFIT

\$
4862139.09

PROFIT IN PIPS 7213.5 PIPS
YRLY AVG PROFIT \$ 655736.77
YRLY AVG % RET 6557.37 %
CAGR 116.75 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
783	0.79	7.94	9.72	99.74 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 500100	10.55 %	\$ 2315.3	\$ 54630.78	\$ 6209.63
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
11.07	0.02 R	1.87 R	8.66	151.15

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	100100	80700	91400	89800	-190200	0	0	0	0	0	0	0	171800
2019	0	0	0	0	0	0	0	-339800	89500	59900	9900	142200	-38300
2018	129800	69800	50000	150000	159300	69800	119500	0	0	0	49700	0	797900
2017	110100	120700	40700	30800	60100	170300	80100	109700	0	106600	70200	63200	962500
2016	91400	89900	170900	70500	141800	182400	159900	103300	90000	80100	170700	140100	1491000
2015	101395.8	132100	112700	20100	91000	103100	130900	105200	70000	143000	90600	101900	1201995.8
2014	876.09	1648.9	4582.2	3886.76	8784.93	9478.35	11555.21	17387.23	49982.42	7597.73	58810.77	96760.16	271350.75
2013	19.92	26.99	33.78	65.48	119.74	154.48	351.13	365.28	584.98	1061.68	1109.08	0	3892.54

STATS

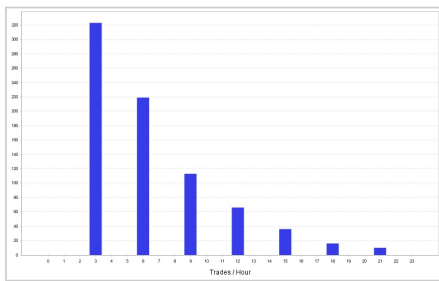
Strategy

Wins/Losses Ratio	390.5	Payout Ratio (Avg Win/Loss)	0.02	Average # of Bars in Trade	0
AHPR	0.8	Z-Score	-12.06	Z-Probability	99.9 %
Expectancy	6209.63	Deviation	\$ 20053.06	Exposure	-999999999 %
Stagnation in Days	407	Stagnation in %	15.15 %		

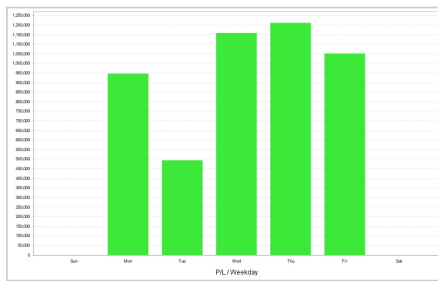
Trades

		# of Wins	781	# of Losses	2	# of Cancelled/Expired	0
Gross Profit	\$ 5562539.09	Gross Loss	\$ -700400	Average Win	\$ 7122.33	Average Loss	\$ -350200
Largest Win	\$ 16500	Largest Loss	\$ -500100	Max Consec Wins	698	Max Consec Losses	1
Avg Consec Wins	390.5	Avg Consec Loss	1	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

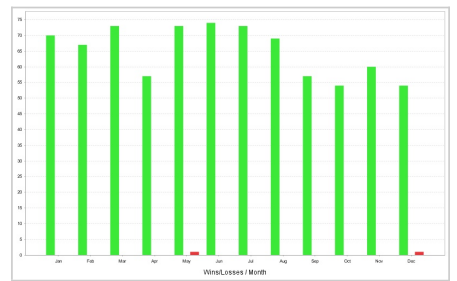
CHARTS



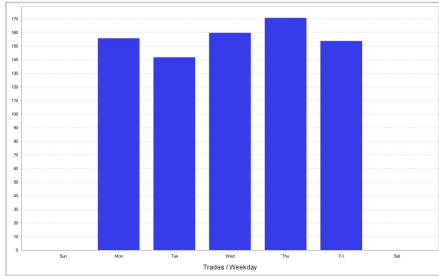
Trades by hour



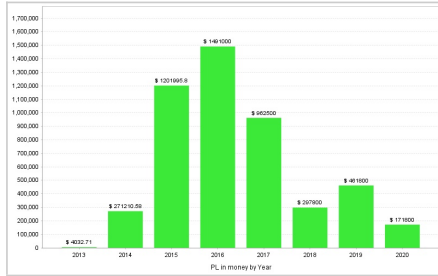
P/L by weekday



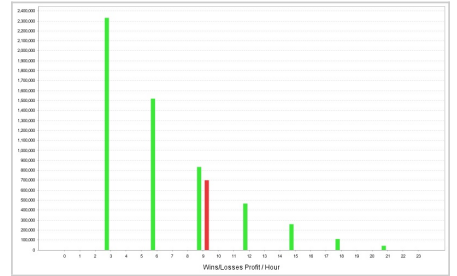
Wins/Losses by month



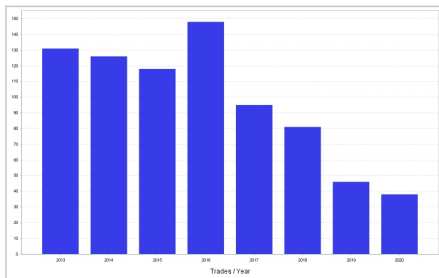
Trades by weekday



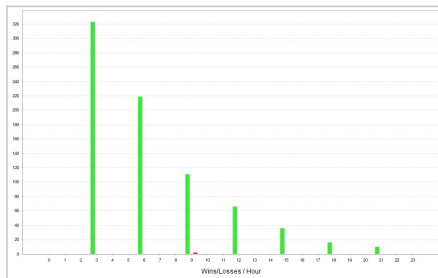
P/L by year



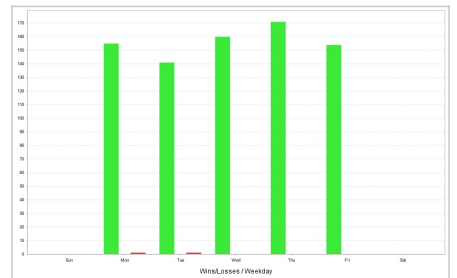
Wins/Losses Profit by hour



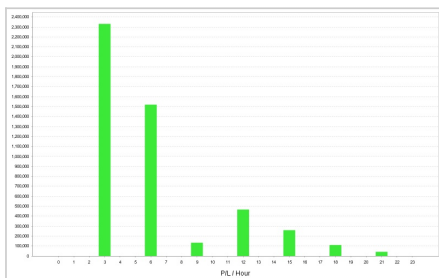
Trades by year



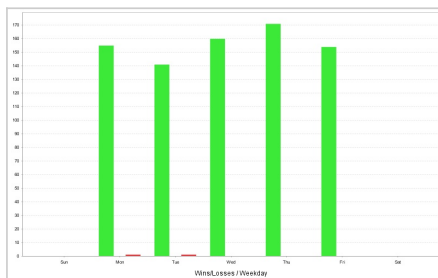
Wins/Losses by hour



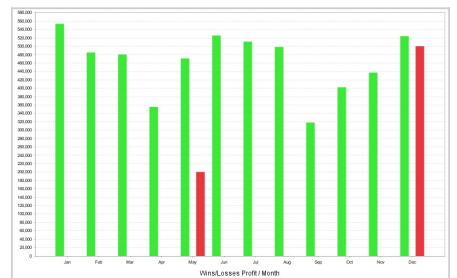
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
2	Buy	07.01.2013 03:00:00	0.83032	0.02	07.01.2013 09:45:01	0.83132	\$ 2.0	tp 0.83131
4	Buy	08.01.2013 03:00:05	0.83672	0.02	08.01.2013 09:24:00	0.83771	\$ 1.98	tp 0.83771
6	Buy	09.01.2013 12:00:06	0.8368	0.02	09.01.2013 14:10:50	0.83779	\$ 1.98	tp 0.83779
8	Buy	10.01.2013 03:00:05	0.83912	0.02	10.01.2013 03:15:20	0.84011	\$ 1.98	tp 0.84011
10	Buy	11.01.2013 03:00:06	0.8428	0.02	15.01.2013 10:01:52	0.8438	\$ 2.0	tp 0.84379
12	Buy	16.01.2013 03:00:00	0.84089	0.02	17.01.2013 01:45:07	0.84188	\$ 1.98	tp 0.84188
14	Sell	18.01.2013 06:00:01	0.83532	0.02	18.01.2013 10:22:17	0.83432	\$ 2.0	tp 0.83433
16	Sell	21.01.2013 06:00:00	0.83587	0.02	28.01.2013 08:36:43	0.83487	\$ 2.0	tp 0.83488
18	Sell	29.01.2013 03:00:04	0.83546	0.02	30.01.2013 10:10:32	0.83447	\$ 1.98	tp 0.83447
20	Sell	31.01.2013 03:00:00	0.83589	0.02	31.01.2013 05:06:49	0.83488	\$ 2.02	tp 0.83490
22	Buy	01.02.2013 06:00:00	0.8414	0.02	01.02.2013 07:50:02	0.84239	\$ 1.98	tp 0.84239
24	Buy	04.02.2013 09:00:06	0.84523	0.02	04.02.2013 11:38:06	0.84622	\$ 1.98	tp 0.84622
26	Buy	05.02.2013 03:00:08	0.8428	0.02	05.02.2013 09:29:39	0.8438	\$ 2.0	tp 0.84379
28	Buy	06.02.2013 03:00:00	0.84566	0.03	14.02.2013 01:11:17	0.84665	\$ 2.97	tp 0.84665
30	Sell	19.02.2013 06:00:03	0.84406	0.03	20.02.2013 03:32:12	0.84306	\$ 3.0	tp 0.84307
32	Sell	21.02.2013 06:00:01	0.83429	0.03	21.02.2013 09:21:25	0.83327	\$ 3.06	tp 0.83330
34	Sell	22.02.2013 03:00:07	0.83516	0.03	25.02.2013 22:13:48	0.83417	\$ 2.97	tp 0.83417
36	Sell	26.02.2013 03:00:00	0.83397	0.03	26.02.2013 08:02:54	0.83297	\$ 3.0	tp 0.83298
38	Sell	27.02.2013 09:00:00	0.82546	0.03	27.02.2013 09:28:42	0.82444	\$ 3.06	tp 0.82447
40	Sell	28.02.2013 03:00:02	0.82965	0.03	28.02.2013 16:49:44	0.82866	\$ 2.97	tp 0.82866
42	Sell	01.03.2013 03:00:00	0.82589	0.03	01.03.2013 11:10:18	0.8249	\$ 2.97	tp 0.82490
44	Sell	04.03.2013 09:00:00	0.82032	0.03	08.03.2013 17:13:38	0.81932	\$ 3.0	tp 0.81933