

QUANT ANALYZER REPORT

DevilStrategyTester EURCAD m30 v1.11 2013-2020 100-400 ms 4\$ tax

Source: MT4Report

Symbol **EURCAD** Period **M30 : 18.03.2013 - 28.08.2020**
Initial deposit **10000.0**
Parameters **-**

TOTAL PROFIT

\$ 642.69

PROFIT IN PIPS **8777.3 PIPS**
YRLY AVG PROFIT **\$ 115.14**
YRLY AVG % RET **1.15 %**
CAGR **0.78 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1272	0	3.46	42.12	46.78 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 15.26	0.15 %	\$ 1.55	\$ 9.59	\$ 0.51
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
5.21	1.3 R	295.23 R	11.48	7.99

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	0	5.32	39.29	20.76	1.82	11.63	0	3.21	0	0	0	0	82.03
2019	0	0	0.01	0	0	0	0	1.16	-0.01	0	0	0	1.16
2018	12.18	0.75	4.58	2.83	2.43	7.15	0.61	0	0	-0.17	1.96	2.96	35.28
2017	6.48	0.28	1.46	4.48	7.74	4.45	3	6.34	6.16	1.03	0	0.98	42.4
2016	57.79	36.95	8.35	54.24	14.17	16.29	7.83	0	9.11	0.88	10.5	8.76	224.87
2015	7.9	11.49	12.7	6.01	11.55	30.29	13.43	34.19	41.71	9.47	10.75	25.43	214.92
2014	6.37	3.15	2.49	0	0	0.24	0	0	0	2.02	1.79	6.19	22.25
2013	0	0	1.22	0.07	12.1	5.1	0.07	1.14	0	0	0.02	0.06	19.78

STATS

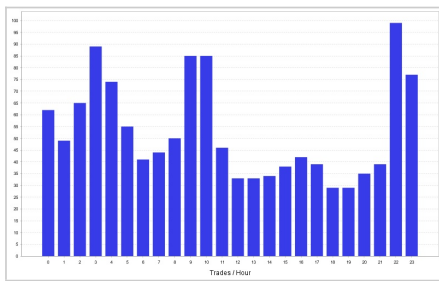
Strategy

Wins/Losses Ratio	0.88	Payout Ratio (Avg Win/Loss)	3.94	Average # of Bars in Trade	0
AHPR	0	Z-Score	7.39	Z-Probability	0 %
Expectancy	0.51	Deviation	\$ 1.57	Exposure	-999999999 %
Stagnation in Days	343	Stagnation in %	12.61 %		

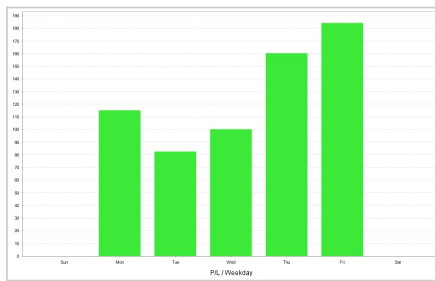
Trades

		# of Wins	595	# of Losses	677	# of Cancelled/Expired	0
Gross Profit	\$ 904	Gross Loss	\$ -261.31	Average Win	\$ 1.52	Average Loss	\$ -0.39
Largest Win	\$ 12.63	Largest Loss	\$ -7.46	Max Consec Wins	14	Max Consec Losses	9
Avg Consec Wins	2.25	Avg Consec Loss	2.57	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

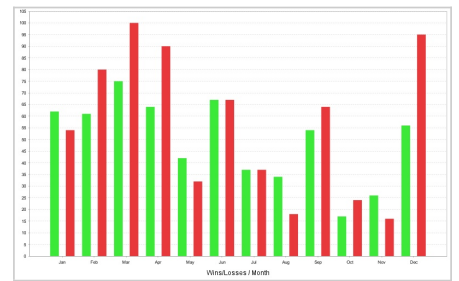
CHARTS



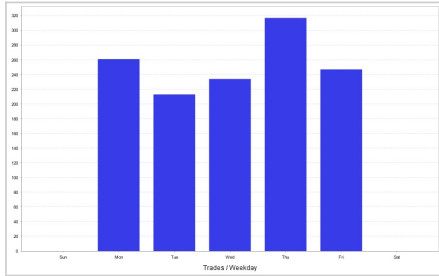
Trades by hour



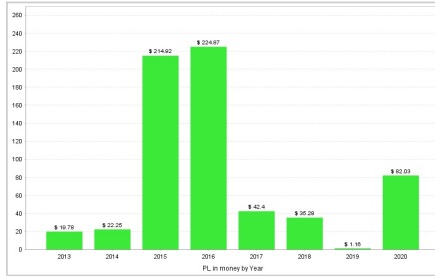
P/L by weekday



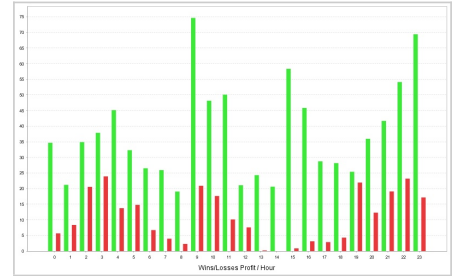
Wins/Losses by month



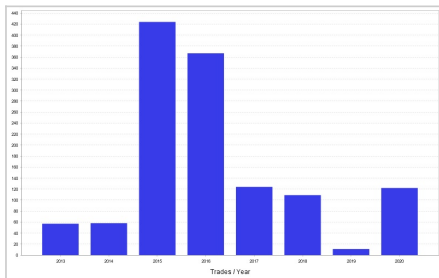
Trades by weekday



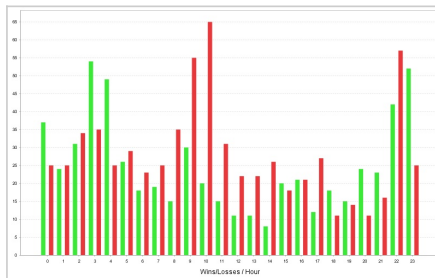
P/L by year



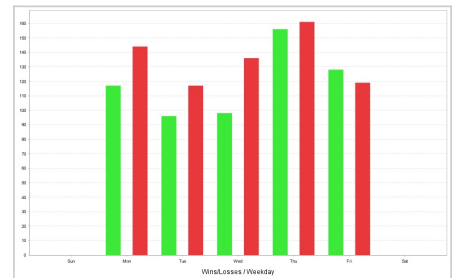
Wins/Losses Profit by hour



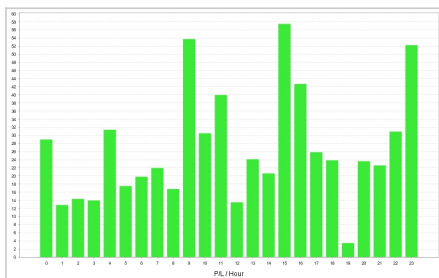
Trades by year



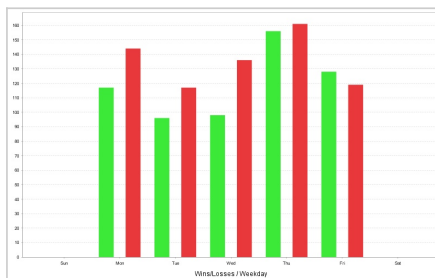
Wins/Losses by hour



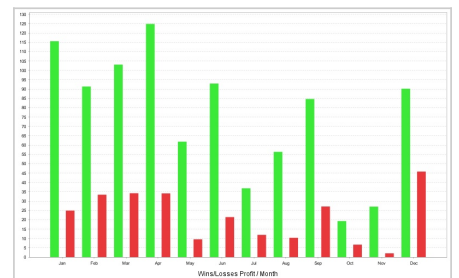
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month