

QUANT ANALYZER REPORT

DEVIL-USDCAD-M30-MARTIN-1.0 2012-2020 Dukas 0ms 4\$Tax

Source: MT4Report

Symbol **USDCAD** Period **M30 : 13.01.2012 - 13.11.2020**
Initial deposit **10000.0**
Parameters **-**

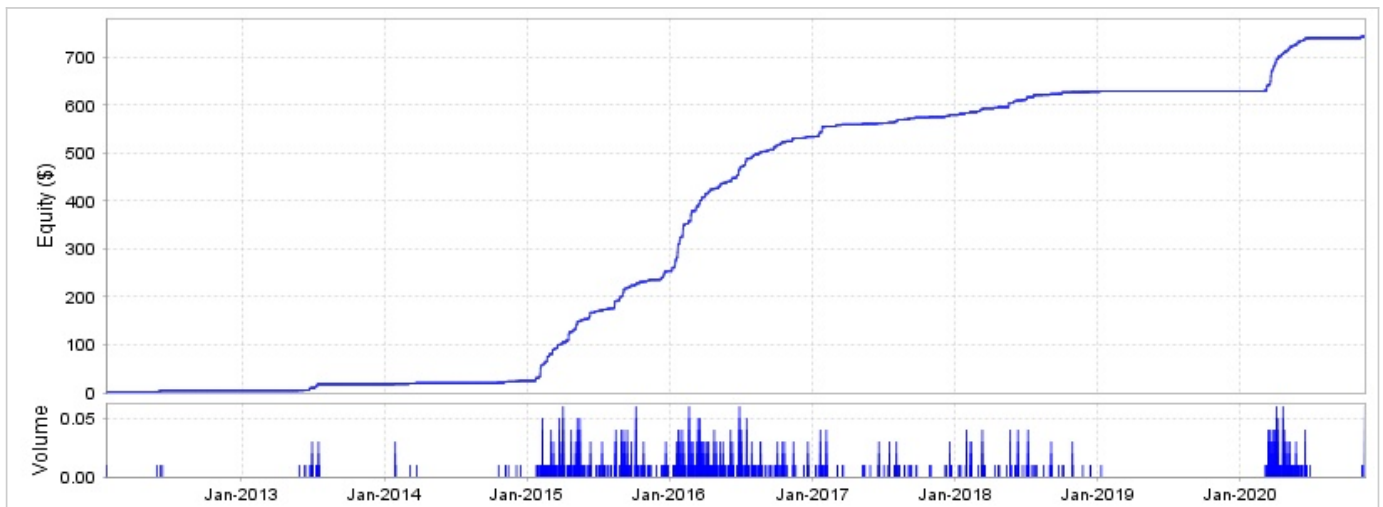
TOTAL PROFIT

\$ 744.21

PROFIT IN PIPS **10595.6 PIPS**
YRLY AVG PROFIT **\$ 139.54**
YRLY AVG % RET **1.39 %**
CAGR **0.8 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1337	0.54	3.31	40.94	53.18 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 18.18	0.18 %	\$ 1.38	\$ 11.63	\$ 0.56
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.45	1.09 R	273.6 R	10.98	8.88

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	0	0	60.15	23.47	19.15	8.42	0	0	0	0	4.24	0	115.43
2019	0.59	0	0	0	0	0	0	0	0	0	0	0	0.59
2018	3.93	3.57	6.14	2.56	12.1	4.36	9.1	1.34	0.89	3.68	0.44	0.76	48.87
2017	20.43	1.02	3.62	0	2.01	1.14	3.26	4.23	4.12	1.35	0	4.06	45.24
2016	71.53	54.03	35.22	12.28	13.55	30.03	22.3	11.05	12.99	7.69	6.97	3	280.64
2015	8.65	46.98	24	25.88	22.89	16.44	6.01	25.33	22.09	8.67	3.88	17.57	228.39
2014	0.83	0	1.52	0	0	0	0	0	0	1.13	1.97	2.01	7.46
2013	0	0	0	0	0.3	5.55	7.41	0	0	0	0	0	13.26
2012	0.99	0	0	0	0.85	2.49	0	0	0	0	0	0	4.33

STATS

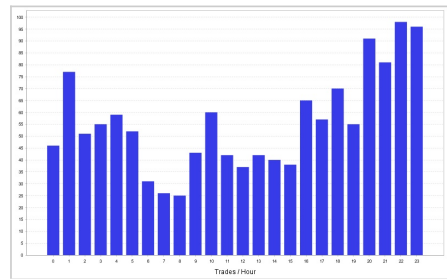
Strategy

Wins/Losses Ratio	1.14	Payout Ratio (Avg Win/Loss)	2.91	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	7.57	Z-Probability	0 %
Expectancy	0.56	Deviation	\$ 1.85	Exposure	-999999999 %
Stagnation in Days	197	Stagnation in %	6.1 %		

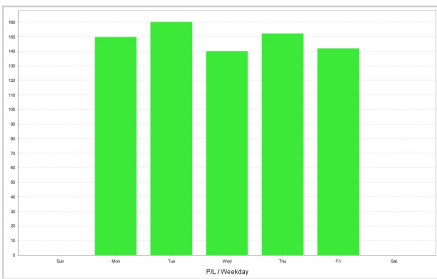
Trades

		# of Wins	711	# of Losses	626	# of Cancelled/Expired	0
Gross Profit	\$ 1066.58	Gross Loss	\$ -322.37	Average Win	\$ 1.5	Average Loss	\$ -0.51
Largest Win	\$ 15.53	Largest Loss	\$ -7.42	Max Consec Wins	17	Max Consec Losses	9
Avg Consec Wins	2.49	Avg Consec Loss	2.2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

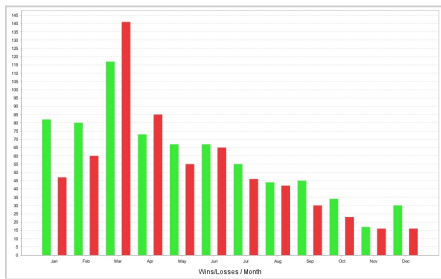
CHARTS



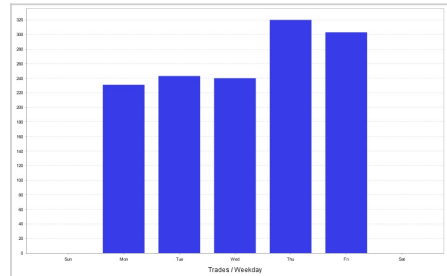
Trades by hour



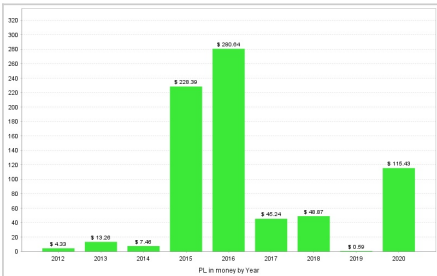
P/L by weekday



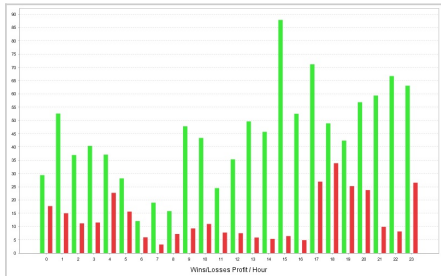
Wins/Losses by month



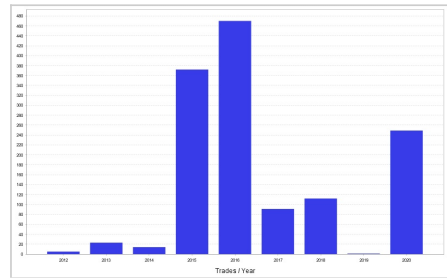
Trades by weekday



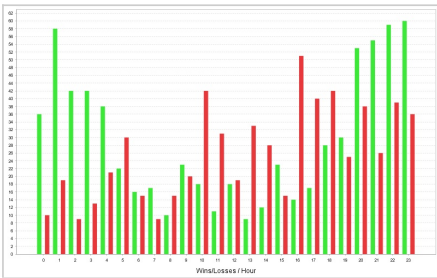
P/L by year



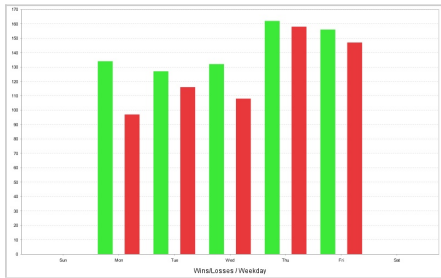
Wins/Losses Profit by hour



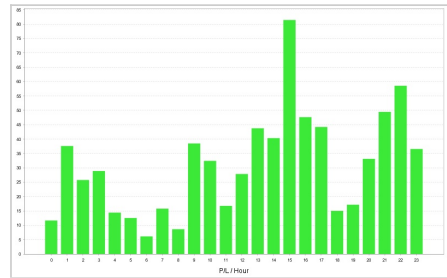
Trades by year



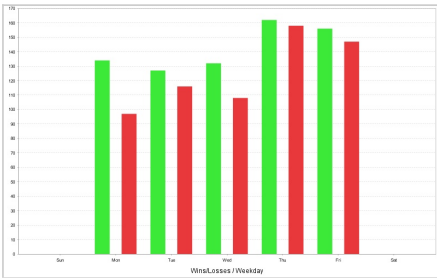
Wins/Losses by hour



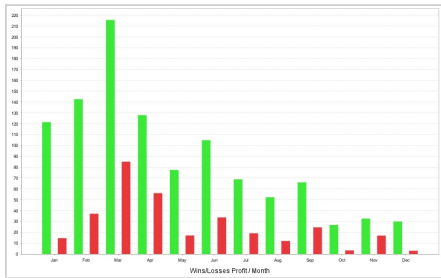
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month