

# QUANT ANALYZER REPORT

StrategyTesterbigbang

Source: MT4Report

Symbol: USDCAD    Period: unknown : 01.02.2001 - 18.02.2020  
 Initial deposit: 10000.0  
 Parameters: -

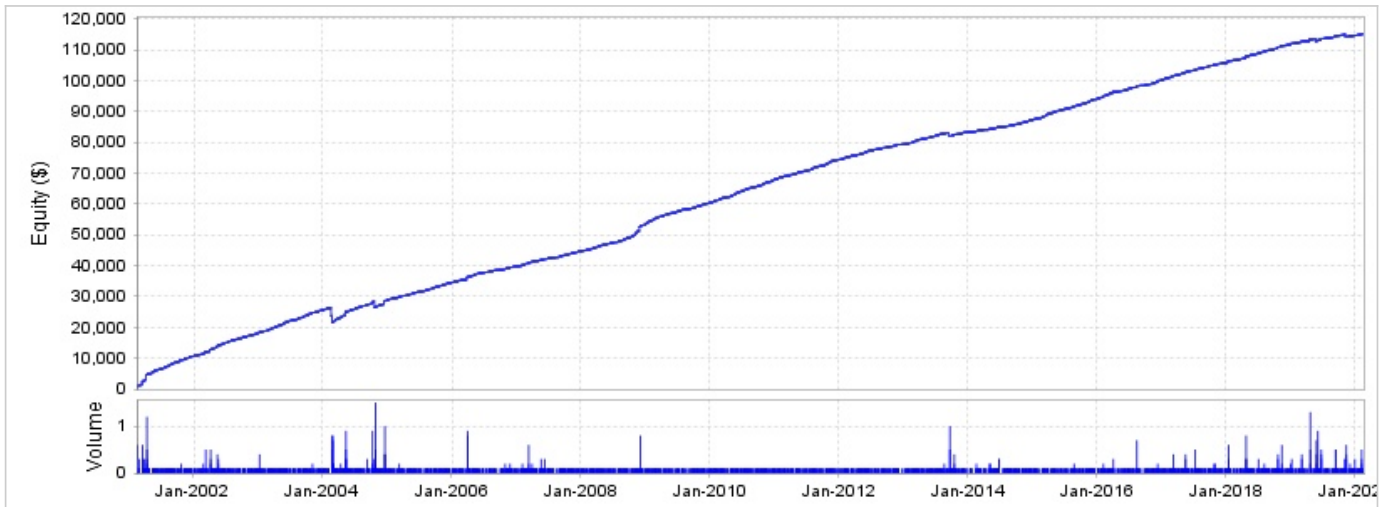
## TOTAL PROFIT

**\$ 115187.8**

PROFIT IN PIPS: 123632.9 PIPS  
 YRLY AVG PROFIT: \$ 6034.07  
 YRLY AVG % RET: 60.34 %  
 CAGR: 13.47 %

# OF TRADES	2600	SHARPE RATIO	0.26	PROFIT FACTOR	9.47	RETURN / DD RATIO	24.69	WINNING %	93.46 %
DRAWDOWN	\$ 4664.59	% DRAWDOWN	12.88 %	DAILY AVG PROFIT	\$ 27.5	MTHLY AVG PROFIT	\$ 503	AVERAGE TRADE	\$ 44.3
ANNUAL% / MAX DD%	1.05	R EXPECTANCY	0.55 R	R EXP SCORE	75.45 R	SQN	27.35	SQN SCORE	17.49

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	209.68	289.33	0	0	0	0	0	0	0	0	0	0	499.01
2019	412.4	210.93	367.19	668.95	-385.42	550.96	294.8	185.34	513.01	354.78	-604.8	342.95	2911.09
2018	691.3	264.29	323.27	819.29	532.94	455.94	425.09	588.39	280.74	779.81	427.62	414.59	6003.27
2017	659.17	348.89	684.33	466.46	710.11	223.1	602.58	400.69	464.04	468.81	298.79	275.83	5602.8
2016	484.88	879.22	906.07	151.87	247.72	634.41	410.16	572.08	196.47	245.07	560.32	796.98	6085.25
2015	489.95	377.06	1015.63	633	436.01	506.17	405.14	550.23	431.05	574.59	788.8	574.8	6782.43
2014	201.38	353.37	247.04	204.29	290.55	421.41	170.29	334.86	347.01	465.59	375.96	648.58	4060.33
2013	394.63	407.09	717.87	401.66	365.41	439.02	638.51	313.24	-862.26	500.43	321.6	281.96	3919.16
2012	377.8	563.51	431.55	400.27	591.88	637.02	314.31	358.42	389.6	191.84	647.62	31.48	4935.3
2011	614	491.85	304.67	360.34	723.42	373.76	457.17	797.75	472.07	609.63	911.74	365.6	6482
2010	556.82	536.69	616.35	395.89	904.47	705.07	681.58	492.32	498.44	639.04	709.86	733.43	7469.96
2009	957.86	860.06	598.69	585.46	509.2	488.27	620.69	194.1	467.23	547.94	660.95	426.07	6916.52
2008	420.98	368.87	587	583.21	386.2	484.19	247.65	635.12	750.99	853.26	2610.22	959.86	8887.55
2007	416.75	484.15	605.55	328.03	395.12	393.51	280.94	243.91	515.85	390.64	471.84	367.49	4893.78
2006	338.99	479.5	902.51	477.53	634.95	335.29	298.09	428.81	131.6	403.7	454.45	294.39	5179.81
2005	527	328.73	553.47	358.68	553.7	427.69	262.03	620.85	577.34	451.85	669.8	415.71	5746.85
2004	624.7	-4326.67	953.5	994.21	1504.26	567.07	813.92	279.99	528.84	-787.15	639.94	1432.11	3224.72
2003	627.86	410.18	767.16	717.94	784.66	721.84	345.28	602.97	832.98	843.99	241.34	591.55	7487.75
2002	481.26	462.16	567.2	1172.86	970.22	750.49	588.36	483.43	557.83	464.46	481.11	518.08	7497.46
2001	0	1311.84	1629.84	2092.56	1002.63	551.09	540.28	1079.67	593.89	665.81	621.14	514.01	10602.76

## STATS

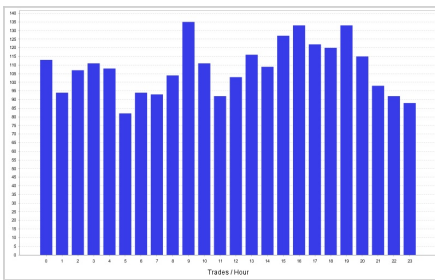
Strategy

Wins/Losses Ratio	14.29	Payout Ratio (Avg Win/Loss)	0.66	Average # of Bars in Trade	0
AHPR	0.1	Z-Score	-22.38	Z-Probability	99.9 %
Expectancy	44.3	Deviation	\$ 82.6	Exposure	-99999999 %
Stagnation in Days	163	Stagnation in %	2.34 %		

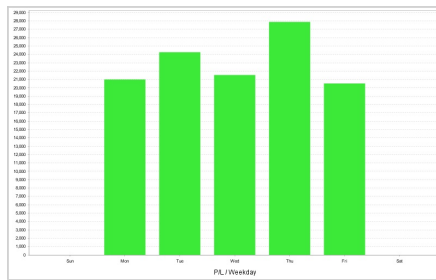
### Trades

		# of Wins	2430	# of Losses	170	# of Cancelled/Expired	0
Gross Profit	\$ 128782.45	Gross Loss	\$ -13594.65	Average Win	\$ 53	Average Loss	\$ -79.97
Largest Win	\$ 1689.35	Largest Loss	\$ -631.8	Max Consec Wins	272	Max Consec Losses	13
Avg Consec Wins	27	Avg Consec Loss	1.89	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

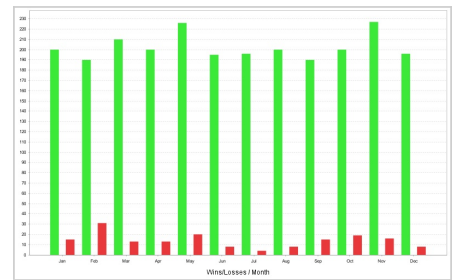
### CHARTS



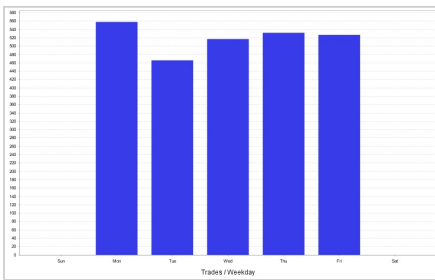
Trades by hour



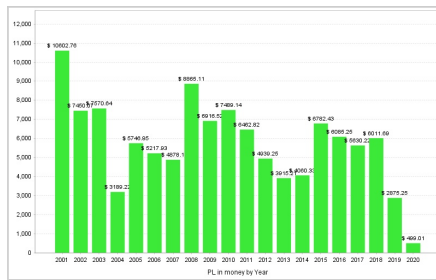
P/L by weekday



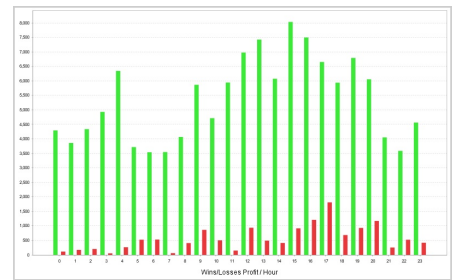
Wins/Losses by month



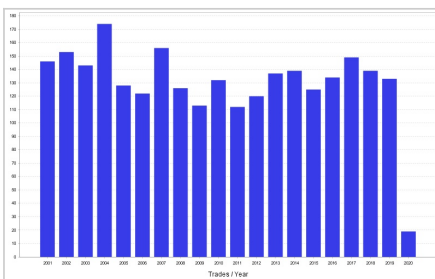
Trades by weekday



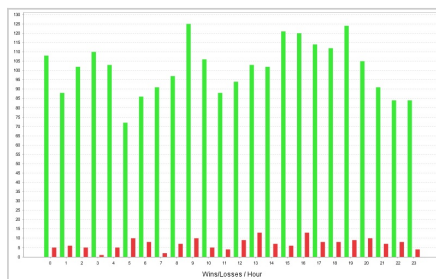
P/L by year



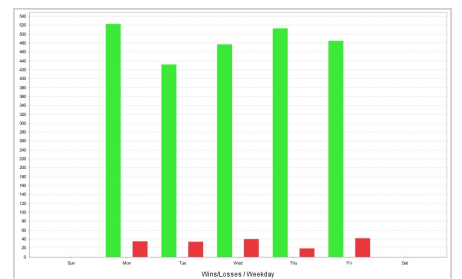
Wins/Losses Profit by hour



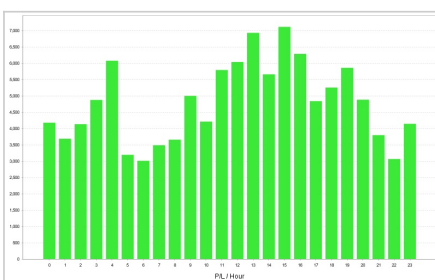
Trades by year



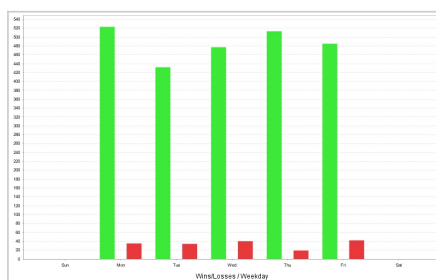
Wins/Losses by hour



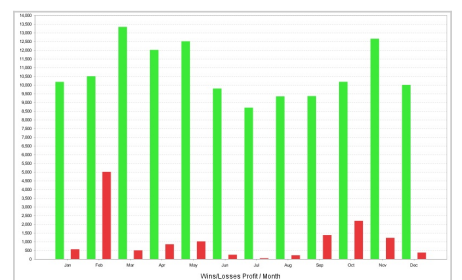
Wins/Losses by weekday



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
1	Buy	01.02.2001 23:00:00	0.9383	0.1	12.02.2001 07:58:00	0.92964	\$ -93.52	
2	Buy	06.02.2001 08:28:00	0.9344	0.1	12.02.2001 07:58:00	0.92964	\$ -51.45	
3	Buy	07.02.2001 04:00:00	0.9296	0.1	12.02.2001 07:58:00	0.92964	\$ 0.22	
4	Buy	08.02.2001 09:13:00	0.9256	0.1	12.02.2001 07:58:00	0.92964	\$ 43.37	
5	Buy	08.02.2001 16:15:00	0.9175	0.6	12.02.2001 07:58:00	0.92964	\$ 782.98	
6	Sell	12.02.2001 09:00:00	0.9298	0.1	13.02.2001 14:59:00	0.92388	\$ 64.09	
7	Sell	16.02.2001 00:45:00	0.9054	0.1	20.02.2001 11:30:00	0.91068	\$ -57.97	
8	Sell	16.02.2001 08:30:00	0.911	0.1	20.02.2001 11:30:00	0.91068	\$ 3.52	