

QUANT ANALYZER REPORT

Bumblebee v 1.2 AUDCAD M30 v1.0 Ducas Slip DS 0-5 2010-2022

Source: MT4Report

Symbol AUDCAD Period M30 : 11.01.2010 - 17.02.2022
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 2091.2

PROFIT IN PIPS 17037.6 PIPS
YRLY AVG PROFIT \$ 171.91
YRLY AVG % RET 1.72 %
CAGR 1.47 %

OF TRADES

2610

SHARPE RATIO

0.23

PROFIT FACTOR

1.96

RETURN / DD RATIO

17.49

WINNING %

71.42 %

DRAWDOWN

\$ 119.58

% DRAWDOWN

1.18 %

DAILY AVG PROFIT

\$ 0.8

MTHLY AVG PROFIT

\$ 14.32

AVERAGE TRADE

\$ 0.8

ANNUAL% / MAX DD%

1.25

R EXPECTANCY

0.27 R

R EXP SCORE

58.87 R

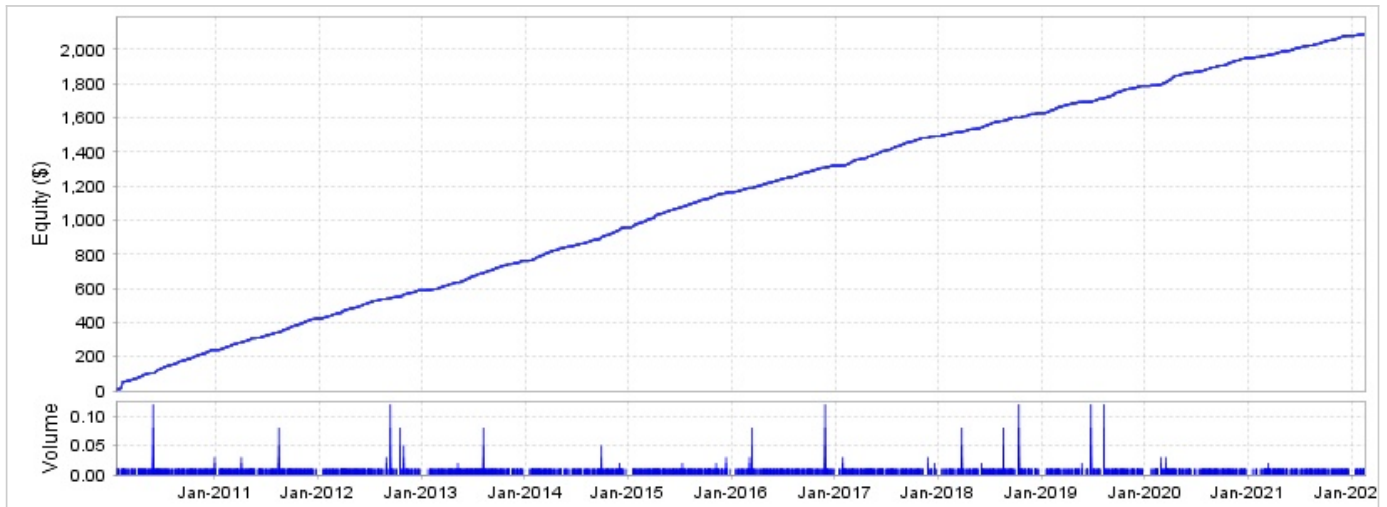
SQN

8.62

SQN SCORE

5.85

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	5.92	5.12	0	0	0	0	0	0	0	0	0	0	11.04
2021	6.55	6.01	11.21	15.37	6.25	16.15	10.81	10.81	14.93	10.01	18.79	3.95	130.84
2020	3.55	6.11	27.23	24.56	14.18	6.35	10.96	16.56	9.8	17.61	15	10.97	162.88
2019	12.92	21.58	13.58	11.44	6.4	0.93	17.49	14.15	24.41	17.41	7.81	11.4	159.52
2018	9.88	9.93	7.66	12.53	10.21	18.69	15.45	10.48	14.37	7.53	11.93	5.8	134.46
2017	1.27	20.06	18.44	15.01	15.55	19.29	18.71	19.57	14.34	17.64	6.78	6.58	173.24
2016	7.33	16.91	10.21	13.61	14.33	17.19	8.47	16.91	15.1	14.94	10.79	9.46	155.25
2015	19.71	16.58	20.79	25.94	18.19	12.81	18.74	15.31	18.33	14.4	17.75	8.08	206.63
2014	9.91	20.73	24.11	14.95	13.25	10.57	10.74	18.08	18.69	17.63	20.59	16.56	195.81
2013	2.97	8.7	16.72	17.43	13.85	22.45	16.16	17.43	19.31	17.09	6.38	14.09	172.58
2012	12.08	15.11	21.13	11.89	17.42	18.13	10.56	10.24	11.32	14.6	12.31	11.55	166.34
2011	12.1	17.59	14.07	15.85	11.84	14.86	15.16	18.07	20.29	15.31	20.88	8.16	184.18
2010	18.77	39.8	18.07	22.13	8.58	28.18	17.65	21.29	12.3	20.86	18.25	12.55	238.43

STATS

Strategy

Wins/Losses Ratio	2.5	Payout Ratio (Avg Win/Loss)	0.78	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-10.64	Z-Probability	99.9 %
Expectancy	0.8	Deviation	\$ 4.75	Exposure	-999999999 %
Stagnation in Days	35	Stagnation in %	0.79 %		

Trades

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		# of Wins	1864	# of Losses	746	# of Cancelled/Expired	0
Gross Profit	\$ 4270.04	Gross Loss	\$ -2178.84	Average Win	\$ 2.29	Average Loss	\$ -2.92
Largest Win	\$ 88.84	Largest Loss	\$ -20.66	Max Consec Wins	22	Max Consec Losses	9
Avg Consec Wins	4.38	Avg Consec Loss	1.75	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

