

QUANT ANALYZER REPORT

MMM Ostap.Bender_GBPCAD 2012-2019

Source: MT4Report

Symbol GBPCAD Period M1 : 02.01.2012 - 27.11.2019
Initial deposit 600.0
Parameters -

TOTAL PROFIT

\$ 9476.77

PROFIT IN PIPS 48165.7 PIPS
YRLY AVG PROFIT \$ 1197.1
YRLY AVG % RET 199.52 %
CAGR 42.28 %

OF TRADES

7368

SHARPE RATIO

0.21

PROFIT FACTOR

4.62

RETURN / DD RATIO

73.92

WINNING %

83.28 %

DRAWDOWN

\$ 128.2

% DRAWDOWN

4.28 %

DAILY AVG PROFIT

\$ 4.11

MTHLY AVG PROFIT

\$ 99.76

AVERAGE TRADE

\$ 2

ANNUAL% / MAX DD%

9.88

R EXPECTANCY

0.61 R

R EXP SCORE

564.67 R

SQN

16.99

SQN SCORE

48.28

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	123.14	102.56	101.08	-85.89	250.93	73.26	78.6	68.84	102.53	128.47	76.31	0	1019.83
2018	126.72	99.7	79.82	79.87	97	93.44	87.23	91.94	68.95	122.63	115.15	115.4	1177.85
2017	125.12	67.66	103.01	98.8	107.5	188.57	104.66	131.87	132.81	76.08	105.12	116.65	1357.85
2016	115.97	107.96	85.59	78.65	87.37	135.04	116.87	-16.58	279.02	108.82	219.16	203.17	1521.04
2015	166.06	118.93	118.67	90.22	105.22	100.85	104.8	116.32	114.79	117.63	89.2	146.13	1388.82
2014	115.04	105	121.4	106.74	76.89	-166.03	300.99	81.37	90.28	128.71	113.28	120.45	1194.12
2013	66.37	53.93	76.65	81.8	89.49	94.09	104.51	83.91	59.91	109.45	75.9	68.97	964.98
2012	75.92	63.15	71.7	73.75	104.02	73.84	68.69	62.58	62.46	74.21	52.84	69.12	852.28

STATS

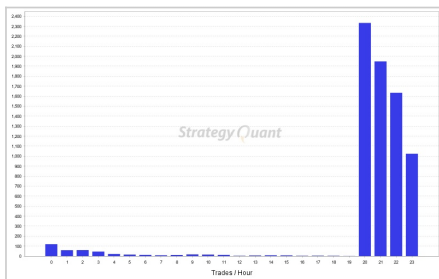
Strategy

Wins/Losses Ratio	4.98	Payout Ratio (Avg Win/Loss)	0.93	Average # of Bars in Trade	0
AHPR	0.04	Z-Score	3.72	Z-Probability	0.01 %
Expectancy	1.29	Deviation	\$ 6.54	Exposure	-999999999 %
Stagnation in Days	19	Stagnation in %	0.66 %		

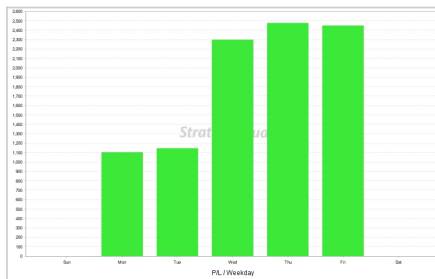
Trades

		# of Wins	6136	# of Losses	1232	# of Cancelled/Expired	0
Gross Profit	\$ 12092.89	Gross Loss	\$ -2616.12	Average Win	\$ 1.97	Average Loss	\$ -2.12
Largest Win	\$ 166.12	Largest Loss	\$ -61.7	Max Consec Wins	46	Max Consec Losses	6
Avg Consec Wins	5.7	Avg Consec Loss	1.15	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

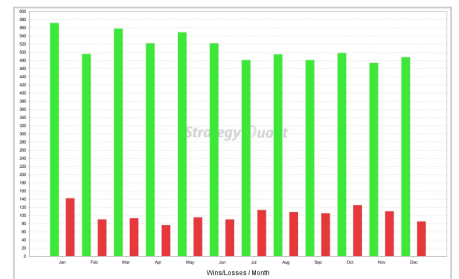
CHARTS



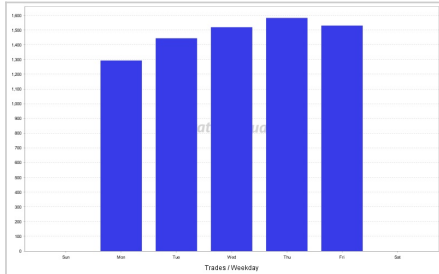
Trades by hour



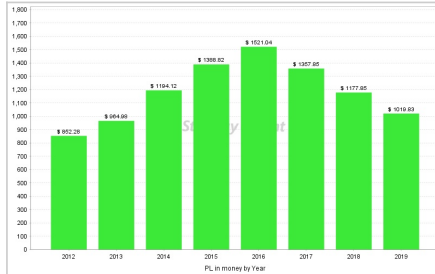
P/L by weekday



Wins/Losses by month



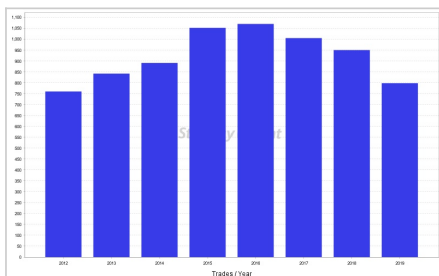
Trades by weekday



P/L by year



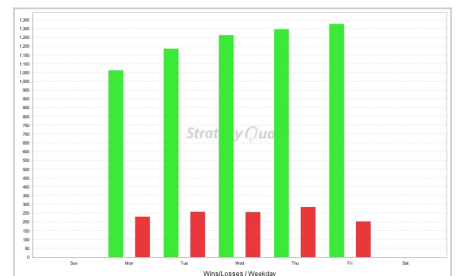
Wins/Losses Profit by hour



Trades by year



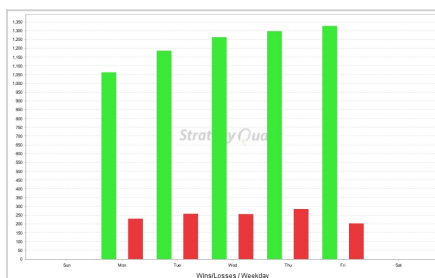
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month