

QUANT ANALYZER REPORT

Camel USDCAD Ostap.Bender v 1.1 2003-2020 Slip 100-400

Source: MT4Report

Symbol USDCAD Period M1 : 04.08.2003 - 04.12.2020
Initial deposit 10000.0
Parameters -

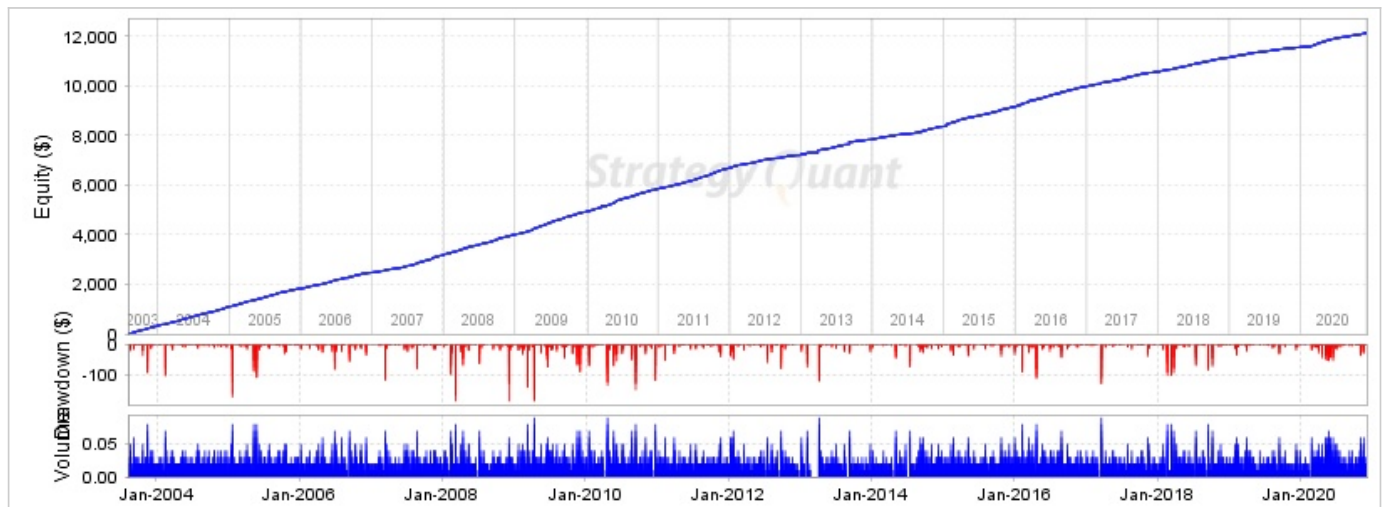
TOTAL PROFIT

\$ 12125.79

PROFIT IN PIPS 35688.7 PIPS
YRLY AVG PROFIT \$ 696.17
YRLY AVG % RET 6.96 %
CAGR 4.51 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
13009	0.2	2.07	65.4	74.62 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 185.41	1.55 %	\$ 2.38	\$ 58.02	\$ 2.68
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.91	0.27 R	201.79 R	14.59	15.93

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	21.79	25.82	89.9	79.3	69.14	69.09	43.89	30.78	46.98	33.8	46.09	9.46	566.04
2019	25.84	66.33	44.72	41.92	35.75	25.4	33.49	31.78	34.94	29.23	15.4	32.5	417.3
2018	53.34	-66.06	147.65	46.39	53.15	30.18	86.21	-34.32	54.85	127.34	48.1	30	576.83
2017	39.24	-54.39	178.06	36.27	43.52	50.94	79.62	49.87	57.75	40.86	33.55	35.51	590.8
2016	75.41	88.77	104.77	52.85	62.52	68.64	65.91	85.9	57.66	48.98	67.7	45.02	824.13
2015	117.2	58.35	97.43	18.43	84.77	53.43	59.09	50.07	62.54	82.82	47.5	56	787.63
2014	48.85	42.8	37.66	42.4	32.28	-32.09	75.2	48.53	68.85	67.23	46.89	43.81	522.41
2013	54.96	119.08	0	30.22	46.69	56.63	52.17	136.16	24.1	37.24	28.37	23.67	609.29
2012	126.51	52.48	41.84	35.36	69.5	15.46	79.31	27.58	34.13	47.73	28.42	36.94	595.26
2011	49.42	51.79	68.05	48.52	72.65	64.89	72.8	82.46	89.67	93.95	91.47	12.66	798.33
2010	62.32	63.64	-33.44	182.22	117.7	105.36	71.69	50	107.43	61.03	67.04	56.07	911.06
2009	49.98	-85.73	229.1	110.98	74.42	101.31	95.67	59.82	88.39	58.15	85.44	59.46	926.99
2008	89.64	57	66.9	80.94	75.56	52.41	62.29	52.63	86.35	91.75	48.54	63.22	827.23
2007	32.07	-79.69	174.51	31.69	37.78	66.33	53.23	93.98	57.72	73.53	107.99	50.48	699.62
2006	44.66	57.47	48	45.27	67.06	89.49	44.56	3.64	86.4	65.77	62.06	31.87	646.25
2005	49.71	62.23	86.77	-22.03	125.91	72.43	57.48	74.93	74.47	44.1	52.84	44.81	723.65
2004	-20.14	123.26	67.12	66.44	65.41	74.31	63.31	59.49	50.9	63.45	68.62	94.1	776.27
2003	0	0	0	0	0	0	0	59.09	65.98	1.61	132.31	67.71	326.7

STATS

Strategy					
Wins/Losses Ratio	2.94	Payout Ratio (Avg Win/Loss)	0.7	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-0.31	Z-Probability	62.17 %

Expectancy	0.93	Deviation	\$ 7.49	Exposure	-99999999 %
Stagnation in Days	15	Stagnation in %	0.24 %		

Trades

		# of Wins	9707	# of Losses	3302	# of Cancelled/Expired	0
Gross Profit	\$ 23503.82	Gross Loss	\$ -11378.03	Average Win	\$ 2.42	Average Loss	\$ -3.45
Largest Win	\$ 142.26	Largest Loss	\$ -64.16	Max Consec Wins	34	Max Consec Losses	6
Avg Consec Wins	3.95	Avg Consec Loss	1.34	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

