

QUANT ANALYZER REPORT

Generic v.14.03.91 USDCAD H-4 Ostap.Bender v1.21 2009-2020 Slip D 0-1

Source: MT4Report

Symbol USDCAD Period H4 : 15.04.2009 - 16.11.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 995.52

PROFIT IN PIPS 7627.5 PIPS
YRLY AVG PROFIT \$ 88.47
YRLY AVG % RET 0.89 %
CAGR 0.79 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2270	0	1.92	22.98	91.1 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 43.33	0.42 %	\$ 0.53	\$ 7.37	\$ 1.39
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.89	0.08 R	16.54 R	5.56	3.88

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	3.83	11.34	3.39	2.65	2.18	6.19	9.71	7.49	12.23	9.81	1.45	0	70.27
2019	6.33	3.95	2.9	7.28	8.25	4.84	5.95	8.19	12.37	-12.4	14.59	1.22	63.47
2018	4.6	-6.16	15.63	-26.55	35.07	8.46	6.01	3.53	13.79	6.32	6.48	3.4	70.58
2017	2.23	-6.65	18.44	8.61	6.77	8.17	10.01	11.05	9.05	12.05	9.12	7.2	96.05
2016	1.44	5.29	2.86	10.97	3.59	6.66	8.23	9.98	6.81	12.98	8.63	3.7	81.14
2015	7.93	3.62	5.43	8.17	5.76	-5.2	20.53	1.11	6.74	5.16	8.24	6.18	73.67
2014	13.19	14.68	8.76	12.71	7.47	-22.81	8.13	42.7	12	4.57	4.89	12.97	119.26
2013	5.27	8.8	7.33	-28.39	47.63	5.92	19.78	3.09	10.08	9.23	-28.74	43.59	103.59
2012	4.69	9.02	11.89	7.34	7.78	9.58	8.8	12.68	9.2	11.56	0.91	11.78	105.23
2011	5.61	13.38	-0.48	16.52	15.87	8.13	10.36	17.14	12.37	2.56	6.27	2.95	110.68
2010	-39.16	56.07	15.59	10.28	1.06	3.63	4.01	6.96	5.76	4.17	8.42	3.51	80.3
2009	0	0	0	1.84	0.96	1.42	7.02	2.61	3.42	3.02	0.99	0	21.28

STATS

Strategy

Wins/Losses Ratio	10.24	Payout Ratio (Avg Win/Loss)	0.19	Average # of Bars in Trade	0
AHPR	0	Z-Score	-10.7	Z-Probability	99.9 %
Expectancy	0.44	Deviation	\$ 3.88	Exposure	-99999999 %
Stagnation in Days	181	Stagnation in %	4.27 %		

Trades

		# of Wins	2068	# of Losses	202	# of Cancelled/Expired	0
Gross Profit	\$ 2077.2	Gross Loss	\$ -1081.68	Average Win	\$ 1	Average Loss	\$ -5.35

Largest Win	\$ 46.28	Largest Loss	\$ -24.53	Max Consec Wins	64	Max Consec Losses	4
Avg Consec Wins	14.36	Avg Consec Loss	1.41	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

