

QUANT ANALYZER REPORT

Generic v.14.03.91 NZDCAD H-1 Ostap.Bender v3.1 2012-2020 Slip D 0-1

Source: MT4Report

Symbol NZDCAD Period H1 : 13.01.2012 - 30.10.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 1520.02

PROFIT IN PIPS 12880.7 PIPS
YRLY AVG PROFIT \$ 172.09
YRLY AVG % RET 1.72 %
CAGR 1.58 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2794	0.33	1.86	28.37	81.68 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 53.58	0.48 %	\$ 0.62	\$ 14.34	\$ 1.81
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
3.3	0.16 R	49.88 R	8.83	6.35

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	4.18	11.54	33.44	18.11	13.56	18.47	1.86	16.96	12.4	-19.14	0	0	111.38
2019	7.73	17.54	12.36	8.61	7.9	10.37	-17.84	41.43	15.28	3.81	15.27	7.65	130.11
2018	12.49	15.26	9.31	12.52	11.58	-5.82	19.77	15.63	-28.19	45.22	-17.26	31.16	121.67
2017	13.77	12.53	13.31	14.57	23.58	-24.7	55.74	0.79	29.61	15.27	12.2	7.03	173.7
2016	14.95	20.11	24.29	10.33	-0.57	36.75	10.29	16.64	28.04	21.65	15.56	18.32	216.36
2015	27.58	19.5	17.37	21.09	13.56	17.99	17.53	32.05	29.55	19.12	7.42	30.59	253.35
2014	19.22	16.09	15.77	9	15.84	7.93	9.79	-4.76	26.6	22.89	22.18	18.12	178.67
2013	8.36	15.87	2.81	28.35	30.52	24.96	22.28	14.25	18.77	24.09	15.51	17.02	222.79
2012	10.69	7.89	18.92	11.12	9.83	13.76	-3.18	13	7.98	3.77	13.35	4.86	111.99

STATS

Strategy

Wins/Losses Ratio	4.46	Payout Ratio (Avg Win/Loss)	0.42	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-10.23	Z-Probability	99.9 %
Expectancy	0.54	Deviation	\$ 3.5	Exposure	-999999999 %
Stagnation in Days	134	Stagnation in %	4.17 %		

Trades

		# of Wins	2282	# of Losses	512	# of Cancelled/Expired	0
Gross Profit	\$ 3284.42	Gross Loss	\$ -1764.4	Average Win	\$ 1.44	Average Loss	\$ -3.45
Largest Win	\$ 25.94	Largest Loss	\$ -16.92	Max Consec Wins	43	Max Consec Losses	5
Avg Consec Wins	6.75	Avg Consec Loss	1.51	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

