

QUANT ANALYZER REPORT

Generic v.14.03.91 AUDCAD H-1 Ostap.Bender v1.01 2008-2020 Slip-100-500 DST-EUR

Source: MT4Report

Symbol AUDCAD Period H1 : 06.02.2008 - 30.10.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 3550.05

PROFIT IN PIPS 15974.4 PIPS
YRLY AVG PROFIT \$ 280.29
YRLY AVG % RET 2.8 %
CAGR 2.36 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2833	0.14	1.83	18.25	71.97 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 194.51	1.76 %	\$ 0.95	\$ 23.36	\$ 4.26
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.34	0.23 R	52.2 R	7.86	4.37

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	15.31	17.86	16.71	5.91	20.91	43.41	22.86	19.4	13.92	8.09	0	0	184.38
2019	23.25	22.25	28.13	11.27	16.23	8.51	-104.97	141.56	16.29	5.83	47.85	12.79	228.99
2018	20.65	36.37	12.59	15.3	24.94	8.1	49.71	38.2	-0.63	-2.88	35.51	39.17	277.03
2017	22.25	15.12	33.34	-2.6	8.28	18.71	43.38	20.98	53.91	33.89	14.28	12.05	273.59
2016	20.08	18.64	29.8	25.68	21.43	37.29	26.41	8.38	35.7	29.81	4.4	30.79	288.41
2015	19.51	25.91	-19.53	67.7	43.63	43.82	23.25	11.94	45.76	24.52	11.49	41.02	339.02
2014	20.17	31.2	22.31	26.7	29	12.86	33.79	27.28	21.9	42.08	32.52	22.38	322.19
2013	14.83	26.94	22.78	-2.6	43.16	19.16	-22.57	96.04	20.07	25.72	17.73	16.57	277.83
2012	24.49	8.65	48.75	30.89	30.86	25.14	15.9	13.79	12.55	18.11	23.57	30.92	283.62
2011	22.46	29.28	20.33	21.44	32.21	29.14	24.01	30.64	23.25	11.21	26.13	19.4	289.5
2010	31.81	22.19	20.53	30.57	22.79	2.19	33.17	6.02	24.52	22.41	-13.97	41.63	243.86
2009	9.42	11	30.09	40.71	33.28	23.23	7.58	42.2	47.9	52.24	26.83	10.39	334.87
2008	0	14.81	18.19	34.7	30.73	37.51	14.74	23.3	17.35	9.55	0	5.88	206.76

STATS

Strategy

Wins/Losses Ratio	2.57	Payout Ratio (Avg Win/Loss)	0.71	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-10.62	Z-Probability	99.9 %
Expectancy	1.25	Deviation	\$ 9	Exposure	-999999999 %
Stagnation in Days	30	Stagnation in %	0.65 %		

Trades

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		# of Wins	2039	# of Losses	794	# of Cancelled/Expired	0
Gross Profit	\$ 7814.93	Gross Loss	\$ -4264.88	Average Win	\$ 3.83	Average Loss	\$ -5.37
Largest Win	\$ 153.21	Largest Loss	\$ -46.27	Max Consec Wins	28	Max Consec Losses	7
Avg Consec Wins	4.44	Avg Consec Loss	1.73	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

