

QUANT ANALYZER REPORT

Generic v.14.03.91 AUDCAD H-1 Ostap.Bender v1.031 2008-2020 Slip 100-500

Source: MT4Report

Symbol AUDCAD Period H1 : 31.01.2008 - 30.10.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 2628.38

PROFIT IN PIPS 14801.7 PIPS
YRLY AVG PROFIT \$ 207.48
YRLY AVG % RET 2.07 %
CAGR 1.81 %

OF TRADES

2715

SHARPE RATIO

0.16

PROFIT FACTOR

1.89

RETURN / DD RATIO

23.89

WINNING %

77.97 %

DRAWDOWN

\$ 110.01

% DRAWDOWN

1.07 %

DAILY AVG PROFIT

\$ 0.73

MTHLY AVG PROFIT

\$ 17.29

AVERAGE TRADE

\$ 3.15

ANNUAL% / MAX DD%

1.69

R EXPECTANCY

0.2 R

R EXP SCORE

41.92 R

SQN

7.52

SQN SCORE

4.23

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	15.88	16.06	12.17	5.36	24.44	25.87	30.82	18.37	19.05	4.64	0	0	172.66
2019	15.36	16.86	14.9	15.38	-11.88	27.43	11.05	20.72	-13.3	18.69	34.63	20.2	170.04
2018	24.72	27.7	20.43	9.47	23.93	29.11	23.03	31.02	3.63	23.96	8.38	30.65	256.03
2017	11.01	2.88	30.4	7.07	24.41	-5.38	39.77	28.82	23.72	22.74	8.3	8.3	202.04
2016	17.28	13.23	19.66	19.49	12.15	24.7	29.32	14.09	20.82	9.31	11.05	24.53	215.63
2015	14.91	12.55	-26.74	62.4	27.1	19.1	24.61	6.66	29	15.03	9.32	26.2	220.14
2014	14.03	25.91	13.57	18.46	23.73	11.09	19.52	14.98	27.33	26.03	22.19	10.49	227.33
2013	7.64	27.97	17.39	1.15	43.76	10.7	17.29	14.93	11.16	-1.15	25.86	17.14	193.84
2012	19.7	10.15	35.6	22.18	18.84	0.54	18.73	-36.46	44.91	19.47	15.09	19.14	187.89
2011	13.17	18.18	13.57	20.43	18.07	21.68	17.47	17.25	13.51	8.33	22.92	15.37	199.95
2010	21.37	13.95	21.58	23.5	10.55	13.46	18.3	18.47	6.35	15.95	-0.55	44.42	207.35
2009	10.95	12.35	23.87	19.5	34.12	16.81	14.06	30	22.03	12.32	19.92	14.38	230.31
2008	-10.22	22.84	14.08	25.35	20.82	25.11	3.78	32.63	2.03	7.66	0	1.09	145.17

STATS

Strategy

Wins/Losses Ratio	3.54	Payout Ratio (Avg Win/Loss)	0.53	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-10.18	Z-Probability	99.9 %
Expectancy	0.97	Deviation	\$ 7.06	Exposure	-999999999 %
Stagnation in Days	36	Stagnation in %	0.77 %		

Trades

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		# of Wins	2117	# of Losses	598	# of Cancelled/Expired	0
Gross Profit	\$ 5587.85	Gross Loss	\$ -2959.47	Average Win	\$ 2.64	Average Loss	\$ -4.95
Largest Win	\$ 95.96	Largest Loss	\$ -41.47	Max Consec Wins	79	Max Consec Losses	4
Avg Consec Wins	5.63	Avg Consec Loss	1.59	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

