

QUANT ANALYZER REPORT

backtest auctad

Source: MT4Report

Symbol: AUDCAD Period: H1 : 03.01.2022 - 01.06.2024
 Initial deposit: 10000.0
 Parameters: -

TOTAL PROFIT

\$ 5318.48

PROFIT IN PIPS: 26458.3 PIPS
 YRLY AVG PROFIT: \$ 2200.8
 YRLY AVG % RET: 22.01 %
 CAGR: 15.28 %

# OF TRADES	6234	SHARPE RATIO	0.24	PROFIT FACTOR	2.33	RETURN / DD RATIO	12.73	WINNING %	73.82 %
DRAWDOWN	\$ 417.78	% DRAWDOWN	3.46 %	DAILY AVG PROFIT	\$ 6.25	MTHLY AVG PROFIT	\$ 183.4	AVERAGE TRADE	\$ 2.14
ANNUAL% / MAX DD%	4.42	R EXPECTANCY	0.35 R	R EXP SCORE	894.63 R	SQN	13.02	SQN SCORE	85.56

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	143.99	105.71	113.87	125.02	146.31	0	0	0	0	0	0	0	634.9
2023	250.03	183.25	199.66	145.7	155.96	146.72	215.98	210.92	135.83	182.16	166.83	158.73	2151.77
2022	134.68	149.2	273.33	173.54	224.03	205.41	222.58	178.63	190.96	241.98	304.15	233.32	2531.81

STATS

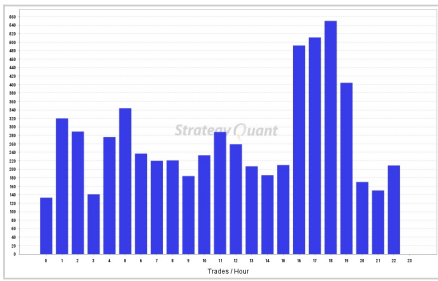
Strategy

Wins/Losses Ratio	2.82	Payout Ratio (Avg Win/Loss)	0.82	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-30.81	Z-Probability	99.9 %
Expectancy	0.85	Deviation	\$ 5.33	Exposure	-999999999 %
Stagnation in Days	8	Stagnation in %	0.91 %		

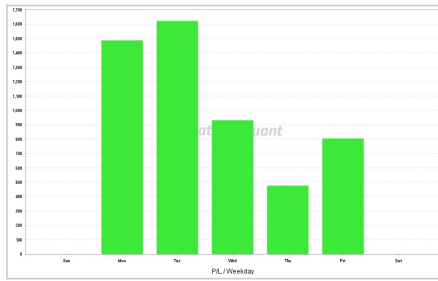
Trades

# of Wins	4602	# of Losses	1632	# of Cancelled/Expired	0
Gross Profit	\$ 9330.59	Gross Loss	\$ -4012.11	Average Win	\$ 2.03
Largest Win	\$ 92.63	Largest Loss	\$ -31.66	Max Consec Wins	56
Avg Consec Wins	6.3	Avg Consec Loss	2.23	Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

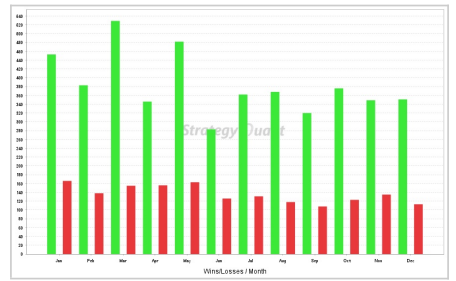
CHARTS



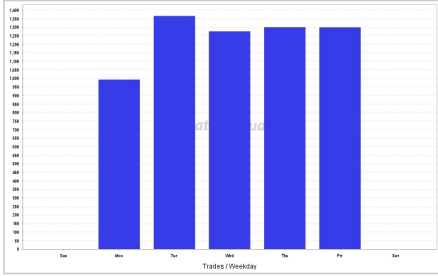
Trades by hour



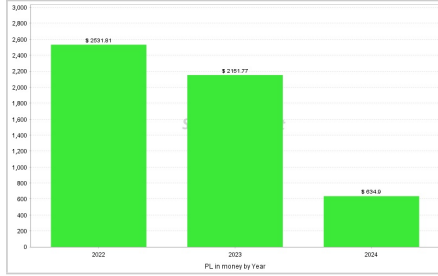
P/L by weekday



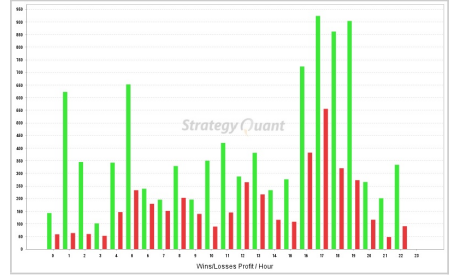
Wins/Losses by month



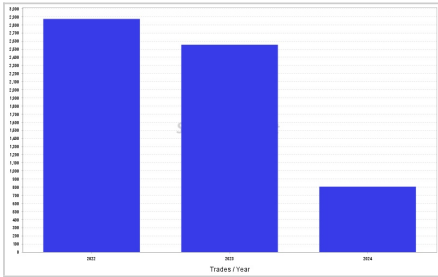
Trades by weekday



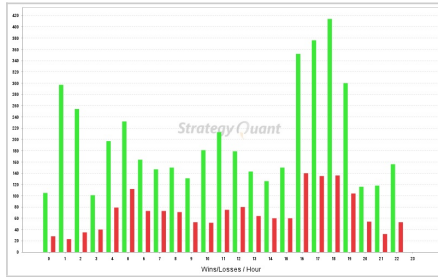
P/L by year



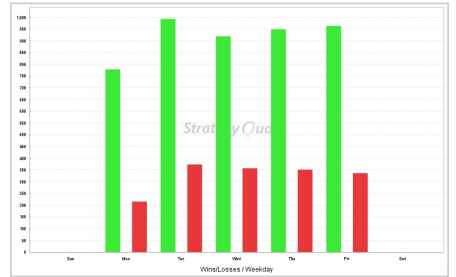
Wins/Losses Profit by hour



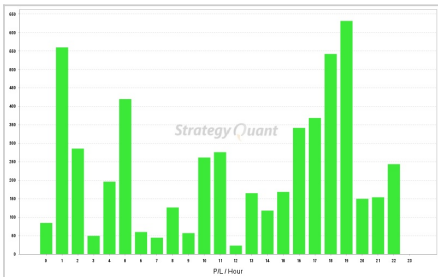
Trades by year



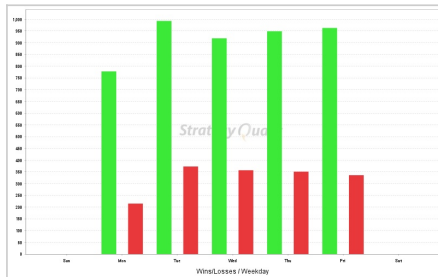
Wins/Losses by hour



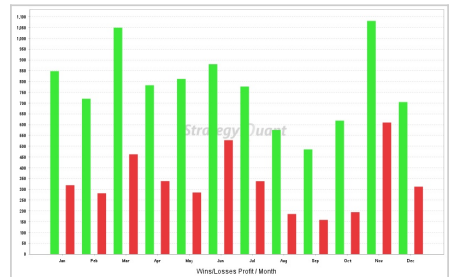
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month