

QUANT ANALYZER REPORT

spread18-generic-atlp_12_32_audcad_multi_order_m15

Source: MT4Report

Symbol AUDCAD Period M15 : 04.01.2010 - 10.10.2016
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

19857.9
pips

PROFIT IN MONEY \$ 14845.75
YRLY AVG PROFIT 2906.25 PIPS
YRLY AVG % RET 21.73 %
CAGR 13.88 %

OF TRADES

5428

SHARPE RATIO

0.36

PROFIT FACTOR

3.05

RETURN / DD RATIO

17.59

WINNING %

88.82 %

DRAWDOWN

1128.99 pips

% DRAWDOWN

5.78 %

DAILY AVG PROFIT

12.57 pips

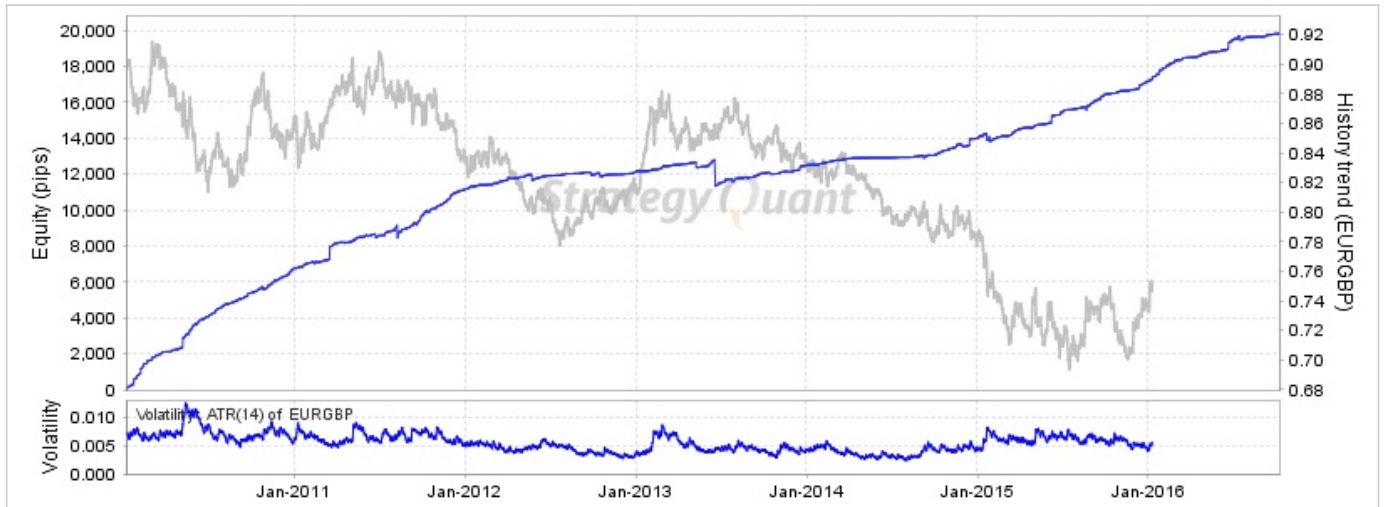
MTHLY AVG PROFIT

242.17 pips

AVERAGE TRADE

7.16 pips

generated by Quant Analyzer



MONTHLY PERFORMANCE (PIPS)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	615.6	533	200.7	202.6	132.8	580.6	193.5	54.2	140.9	64.6	0	0	2718.5
2015	-139.2	273.6	370.6	99.9	208.9	625.5	204.5	187.5	555.2	189.1	114.8	462.1	3152.5
2014	103.3	159.5	124.2	45	8.9	-2.8	26.6	68.7	38.8	317.1	278.1	343.5	1510.9
2013	85.5	250.1	60	97.8	-161.8	-965	194.7	130.7	229.1	-21.9	111.8	348.3	359.3
2012	240.3	28.3	337.7	81.4	-90.1	165.2	62.2	55.6	-68.2	-3.6	24.8	130.8	964.4
2011	272.4	85.8	1017.2	80.3	329.8	5.9	294.2	141.6	696.5	471.7	527.1	450.3	4372.8
2010	796.1	855.1	458	202.1	1303.3	490.8	544.9	307.5	425.9	242.6	549.9	603.3	6779.5

STATS

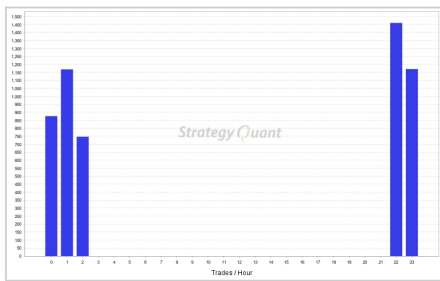
Strategy

Wins/Losses Ratio	7.94	Payout Ratio (Avg Win/Loss)	0.38	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-27.29	Z-Probability	99.9 %
Expectancy	3.66	Deviation	12.87 pips	Exposure	-999999999 %
Stagnation in Days	274	Stagnation in %	11.09 %		

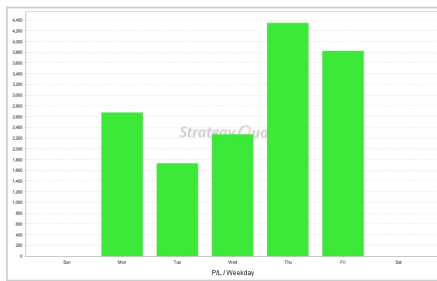
Trades

		# of Wins	4821	# of Losses	607	# of Cancelled/Expired	0
Gross Profit	29279 pips	Gross Loss	-9605.9 pips	Average Win	6.07 pips	Average Loss	-15.83 pips
Largest Win	49.8 pips	Largest Loss	-102 pips	Max Consec Wins	87	Max Consec Losses	11
Avg Consec Wins	13.66	Avg Consec Loss	1.72	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

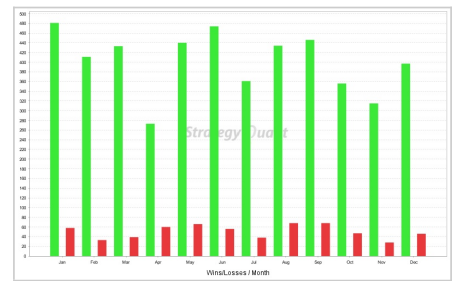
CHARTS



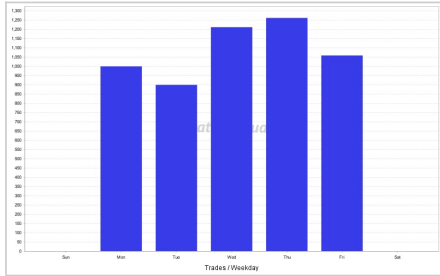
Trades by hour



P/L by weekday



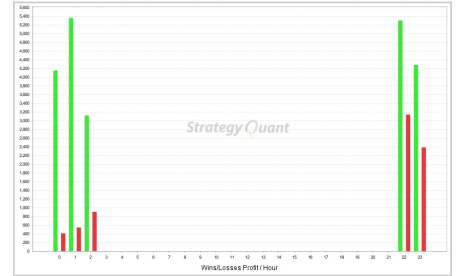
Wins/Losses by month



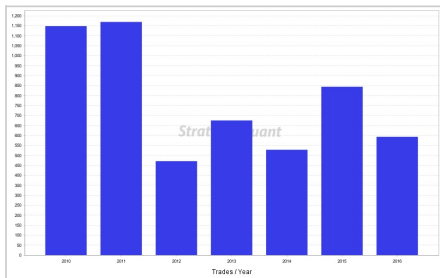
Trades by weekday



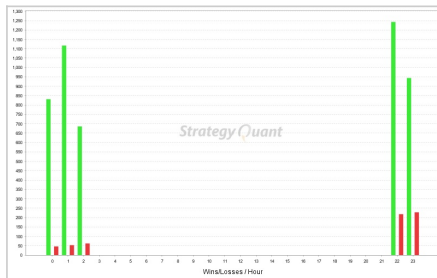
P/L by year



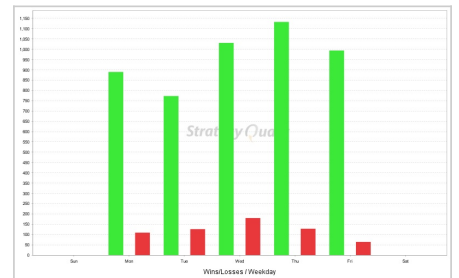
Wins/Losses Profit by hour



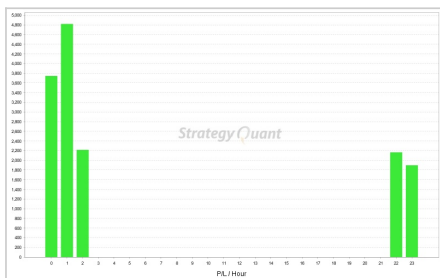
Trades by year



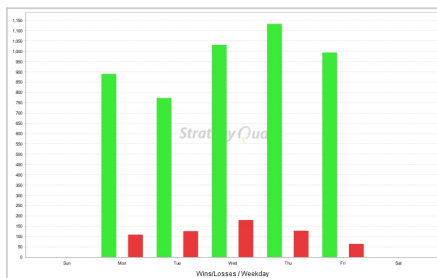
Wins/Losses by hour



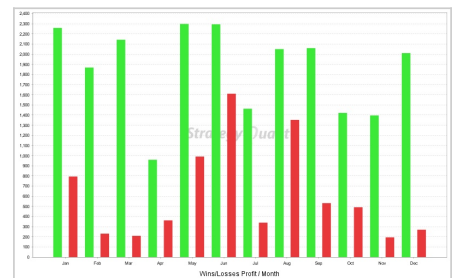
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month