

QUANT ANALYZER REPORT

spread25-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

18002.8
pips

PROFIT IN MONEY \$ 13473.01
YRLY AVG PROFIT 2634.63 PIPS
YRLY AVG % RET 19.72 %
CAGR 12.96 %

OF TRADES

5648

SHARPE RATIO

0.35

PROFIT FACTOR

2.64

RETURN / DD RATIO

16.51

WINNING %

86.86 %

DRAWDOWN

1090.61 pips

% DRAWDOWN

5.81 %

DAILY AVG PROFIT

11.37 pips

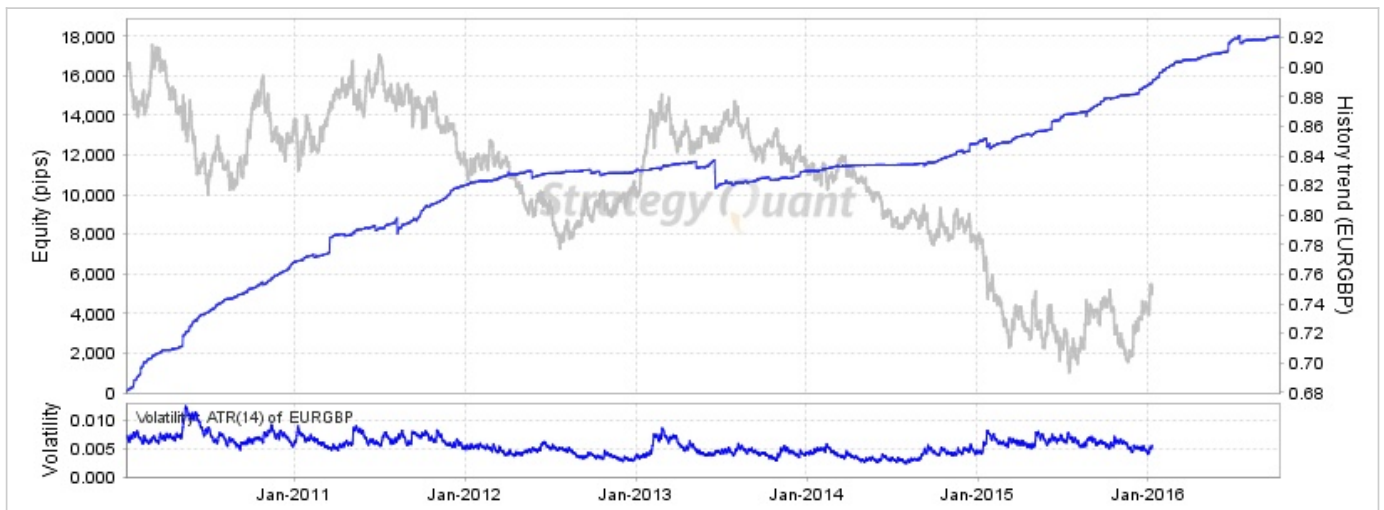
MTHLY AVG PROFIT

219.55 pips

AVERAGE TRADE

6.98 pips

generated by Quant Analyzer



MONTHLY PERFORMANCE (PIPS)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	632.4	521	154.5	182.1	136.3	633.9	23.6	36.4	142.1	38.5	0	0	2500.8
2015	-232.7	291	292.2	95	219.7	658.3	199	137.8	530.6	171.2	105.9	453.4	2921.4
2014	62.4	157.7	58.3	38.1	7.9	-7.8	18.9	66.8	40.8	299.9	265.1	395.7	1403.8
2013	79.5	206	75.3	77.7	-190.5	-934.1	47.9	90.2	192	-77.3	84.1	338.6	-10.6
2012	210.5	20.9	369.5	14	-164.1	151.3	50.7	48.1	-76	-28.3	18.6	95.9	711.1
2011	260.8	31.1	1051.2	-5.4	348.1	-30.3	265.5	-4	646.9	413.3	463.8	396.7	3837.7
2010	820.6	911	415	166	1309.4	466	514.8	271.5	371.8	254.7	516.4	621.4	6638.6

STATS

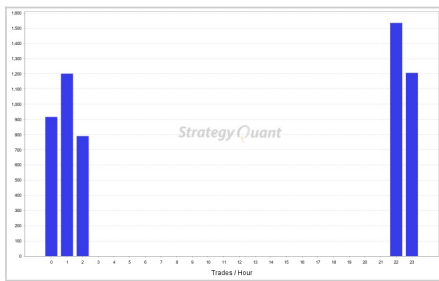
Strategy

Wins/Losses Ratio	6.61	Payout Ratio (Avg Win/Loss)	0.4	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-28.57	Z-Probability	99.9 %
Expectancy	3.19	Deviation	13.12 pips	Exposure	-999999999 %
Stagnation in Days	486	Stagnation in %	19.67 %		

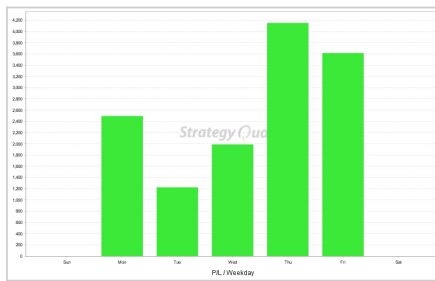
Trades

		# of Wins	4906	# of Losses	742	# of Cancelled/Expired	0
Gross Profit	28599.9 pips	Gross Loss	-10835.5 pips	Average Win	5.83 pips	Average Loss	-14.6 pips
Largest Win	49.8 pips	Largest Loss	-102 pips	Max Consec Wins	90	Max Consec Losses	11
Avg Consec Wins	11.2	Avg Consec Loss	1.69	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

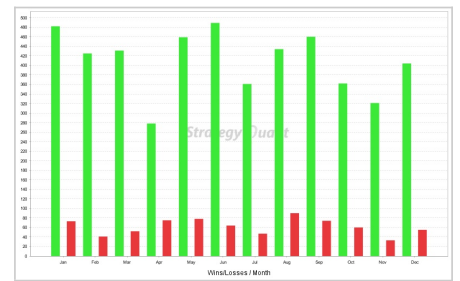
CHARTS



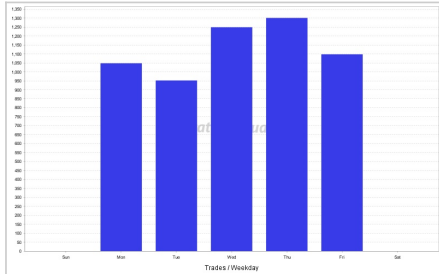
Trades by hour



P/L by weekday



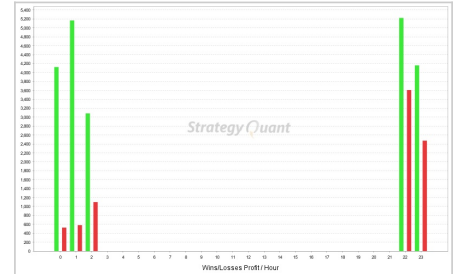
Wins/Losses by month



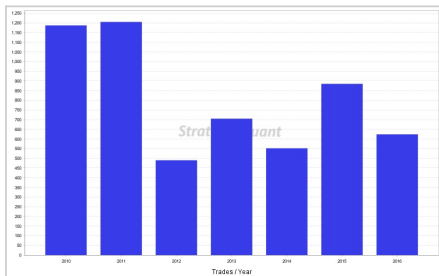
Trades by weekday



P/L by year



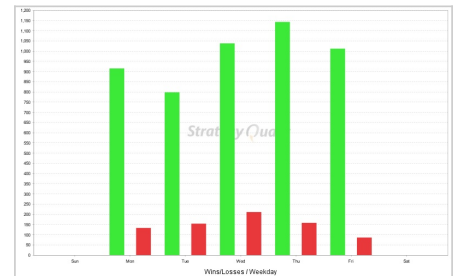
Wins/Losses Profit by hour



Trades by year



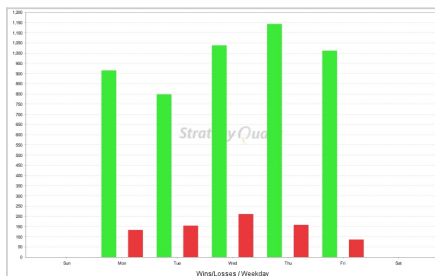
Wins/Losses by hour



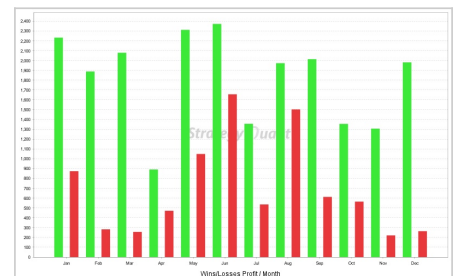
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month