

QUANT ANALYZER REPORT

generic-atlp_12_33_audcad_multi_order_m15-11111111111111111111

Source: MT4Report

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

TOTAL PROFIT

13372.2
pips

PROFIT IN MONEY \$ 10001.48
YRLY AVG PROFIT 1957.05 PIPS
YRLY AVG % RET 14.64 %
CAGR 10.41 %

OF TRADES

4540

SHARPE RATIO

0.29

PROFIT FACTOR

2.27

RETURN / DD RATIO

13.99

WINNING %

85.29 %

DRAWDOWN

956.06 pips

% DRAWDOWN

6.2 %

DAILY AVG PROFIT

9.45 pips

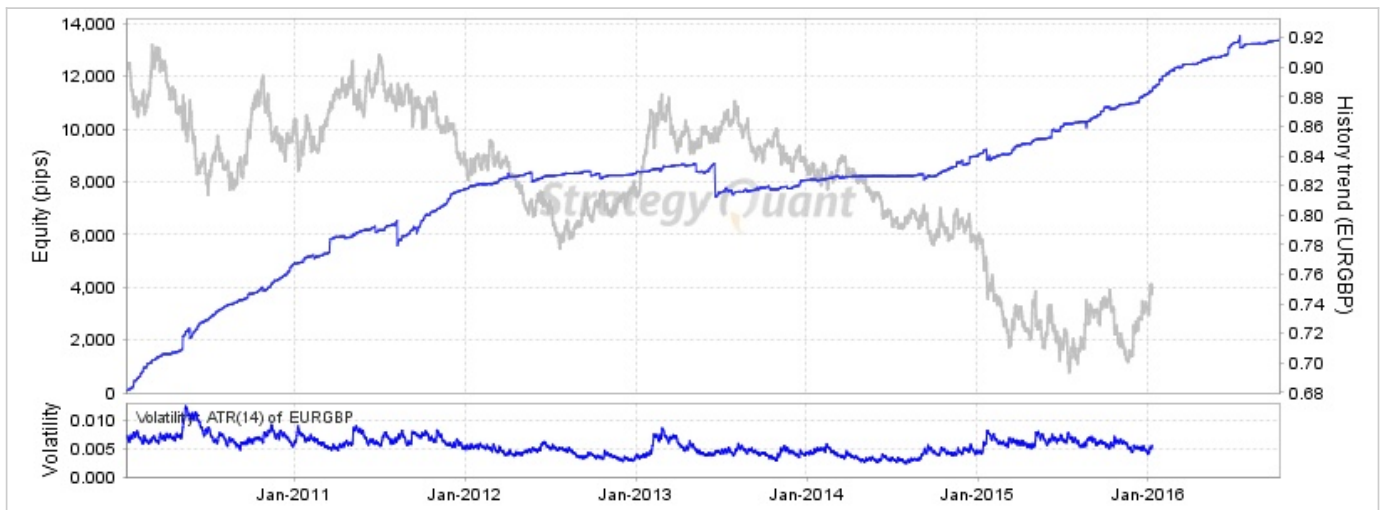
MTHLY AVG PROFIT

163.08 pips

AVERAGE TRADE

7.5 pips

generated by Quant Analyzer



MONTHLY PERFORMANCE (PIPS)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	526.7	469.7	138.3	158.2	108.3	471.9	14.7	26	116.3	24.9	0	0	2055
2015	-133.1	203.5	332.6	162.4	112.8	426.9	163.1	63.5	441.4	108.5	120	345.4	2347
2014	16.5	101.2	14.6	28.7	2.1	-10.5	14.6	53	-75.6	277.3	268	223.7	913.6
2013	106.1	159.5	44.8	2.7	-238.9	-809.9	12.8	54.3	130.3	-63.1	35	306.8	-259.6
2012	189	4.9	357.3	-29.9	-172.8	156.4	51.7	48.5	-79.7	-30.6	31.4	70.6	596.8
2011	260.3	36.3	708.4	-3	278.4	-23.8	216	-356	501.6	408	464	321.3	2811.5
2010	550.8	591.5	319	136.5	709.3	493.5	412.1	231.7	305.8	134	437.8	585.9	4907.9

STATS

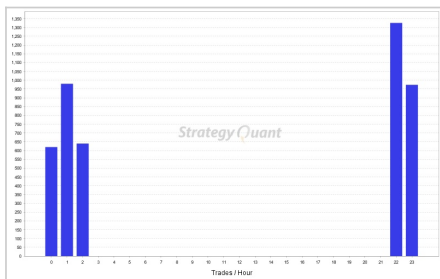
Strategy

Wins/Losses Ratio	5.8	Payout Ratio (Avg Win/Loss)	0.39	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-29.24	Z-Probability	99.9 %
Expectancy	2.95	Deviation	14.42 pips	Exposure	-999999999 %
Stagnation in Days	519	Stagnation in %	21 %		

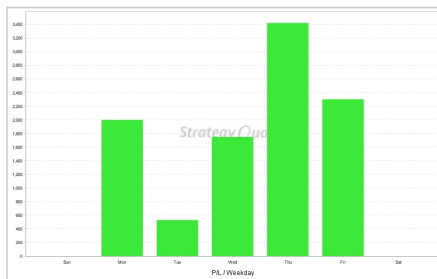
Trades

		# of Wins	3872	# of Losses	668	# of Cancelled/Expired	0
Gross Profit	23636.2 pips	Gross Loss	-10427.4 pips	Average Win	6.1 pips	Average Loss	-15.61 pips
Largest Win	49.8 pips	Largest Loss	-102 pips	Max Consec Wins	124	Max Consec Losses	11
Avg Consec Wins	10.61	Avg Consec Loss	1.83	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

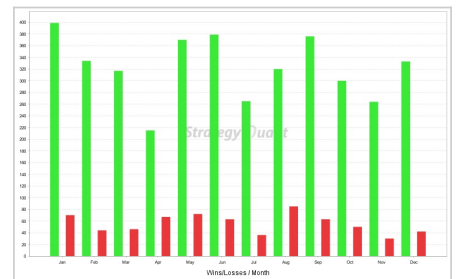
CHARTS



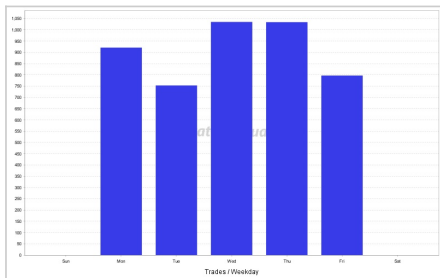
Trades by hour



P/L by weekday



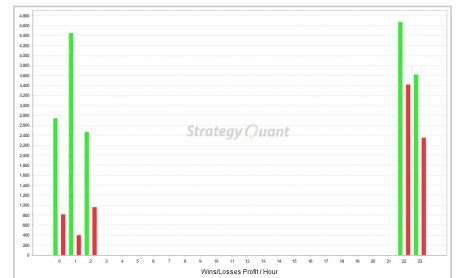
Wins/Losses by month



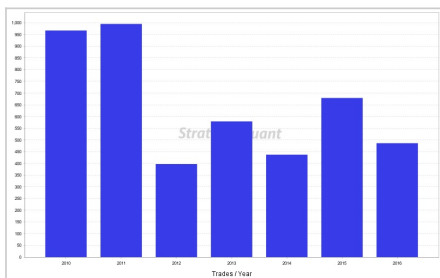
Trades by weekday



P/L by year



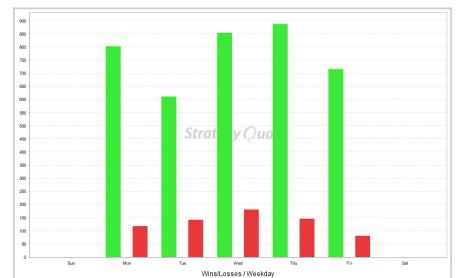
Wins/Losses Profit by hour



Trades by year



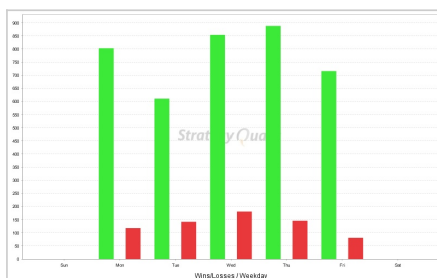
Wins/Losses by hour



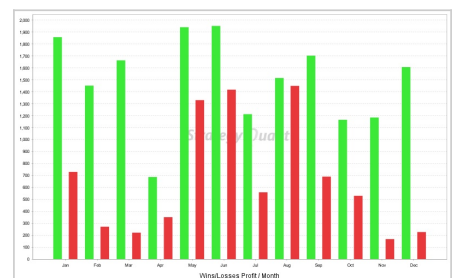
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month