

QUANT ANALYZER REPORT

EA34-set33-depo1k

Source: MT4Report

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

TOTAL PROFIT

3563.1
pips

PROFIT IN MONEY \$ 2591.55
YRLY AVG PROFIT 521.58 PIPS
YRLY AVG % RET 3.79 %
CAGR 3.35 %

OF TRADES

1278

SHARPE RATIO

0.25

PROFIT FACTOR

2.33

RETURN / DD RATIO

37.21

WINNING %

84.04 %

DRAWDOWN

95.75 pips

% DRAWDOWN

0.85 %

DAILY AVG PROFIT

3.16 pips

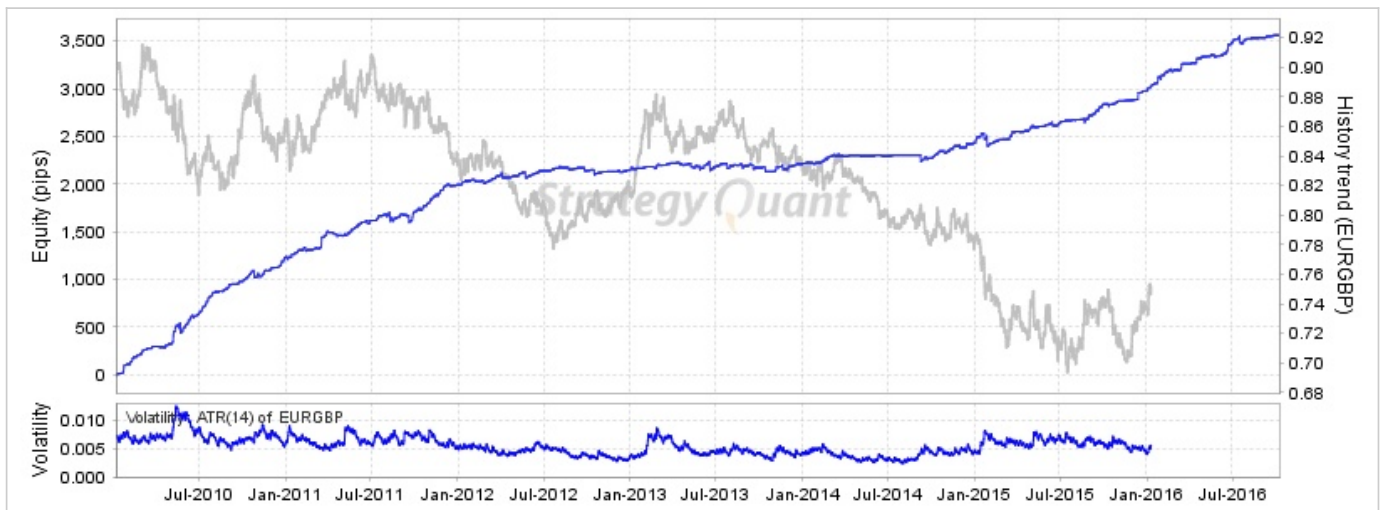
MTHLY AVG PROFIT

43.45 pips

AVERAGE TRADE

6.91 pips

generated by Quant Analyzer



MONTHLY PERFORMANCE (PIPS)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	124	96.1	64.2	75.9	7	131.8	35.6	24.5	25.9	1.7	0	0	586.7
2015	-30.9	64	84.3	40.7	16.6	26.7	38.5	11.8	139.3	31.9	20	99	541.9
2014	15.5	65.3	3.6	8.9	-3.8	-2.4	8.9	0.1	-32.4	54.1	74.8	33.4	226
2013	28.5	30.7	14.2	-13.8	-35.5	5.5	15.9	-0.9	-17.5	-40.2	22.5	53.4	62.8
2012	52.3	-32.9	98.4	-26.6	3.3	51.7	28.3	-13.6	-14.1	-19.1	11	13.6	152.3
2011	69.4	9	185	-43.3	110.9	49.8	63.5	0	26.8	91.6	146.4	45.8	754.9
2010	110.3	109.5	77	26	184.5	144.6	210.5	53	64.2	46.1	89	123.8	1238.5

STATS

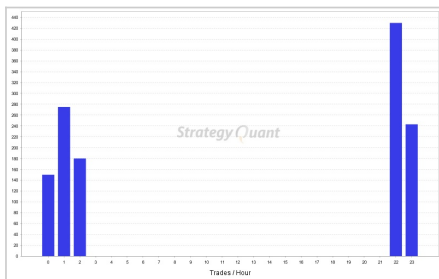
Strategy

Wins/Losses Ratio	5.26	Payout Ratio (Avg Win/Loss)	0.44	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-0.59	Z-Probability	72.24 %
Expectancy	2.79	Deviation	12.58 pips	Exposure	-999999999 %
Stagnation in Days	243	Stagnation in %	9.83 %		

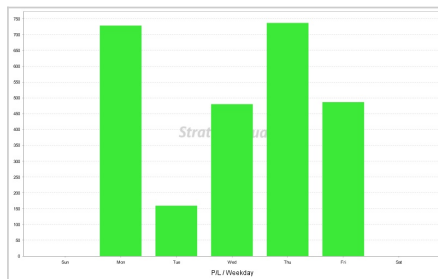
Trades

		# of Wins	1074	# of Losses	204	# of Cancelled/Expired	0
Gross Profit	6174.6 pips	Gross Loss	-2655.1 pips	Average Win	5.75 pips	Average Loss	-13.02 pips
Largest Win	41.8 pips	Largest Loss	-102 pips	Max Consec Wins	46	Max Consec Losses	3
Avg Consec Wins	6.21	Avg Consec Loss	1.18	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

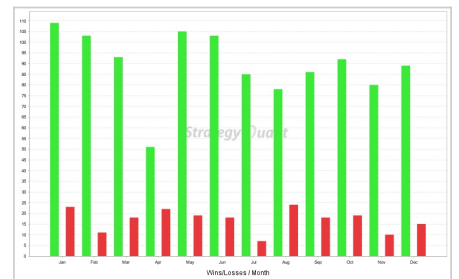
CHARTS



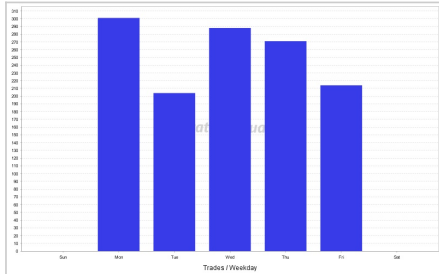
Trades by hour



P/L by weekday



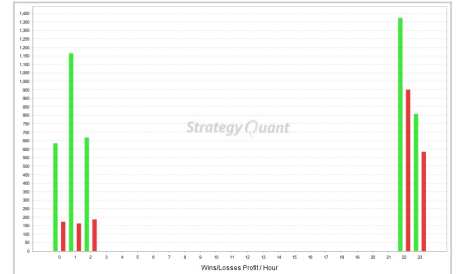
Wins/Losses by month



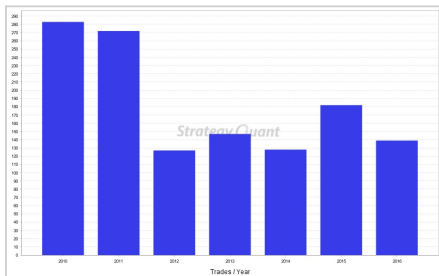
Trades by weekday



P/L by year



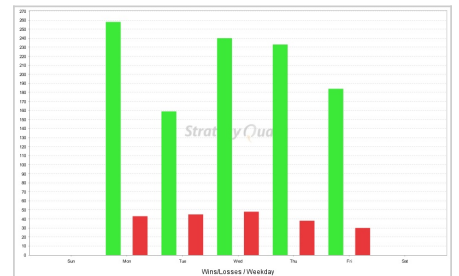
Wins/Losses Profit by hour



Trades by year



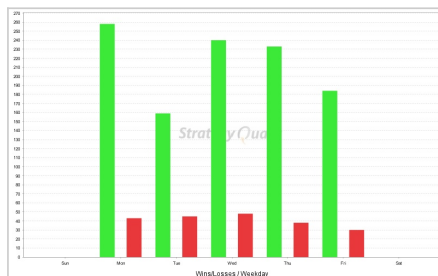
Wins/Losses by hour



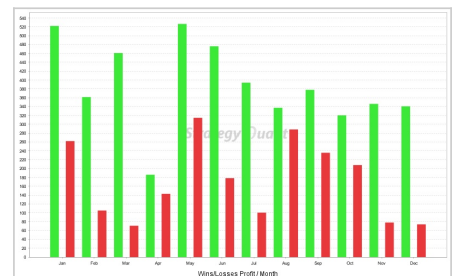
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month