

QUANT ANALYZER REPORT

EA34-set34-depo1k

Source: MT4Report

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

TOTAL PROFIT

10584.6
pips

PROFIT IN MONEY \$ 7967.34
YRLY AVG PROFIT 1548.85 PIPS
YRLY AVG % RET 11.66 %
CAGR 8.73 %

OF TRADES

3646

SHARPE RATIO

0.26

PROFIT FACTOR

2.18

RETURN / DD RATIO

11.45

WINNING %

86.18 %

DRAWDOWN

924.75 pips

% DRAWDOWN

6.56 %

DAILY AVG PROFIT

9.29 pips

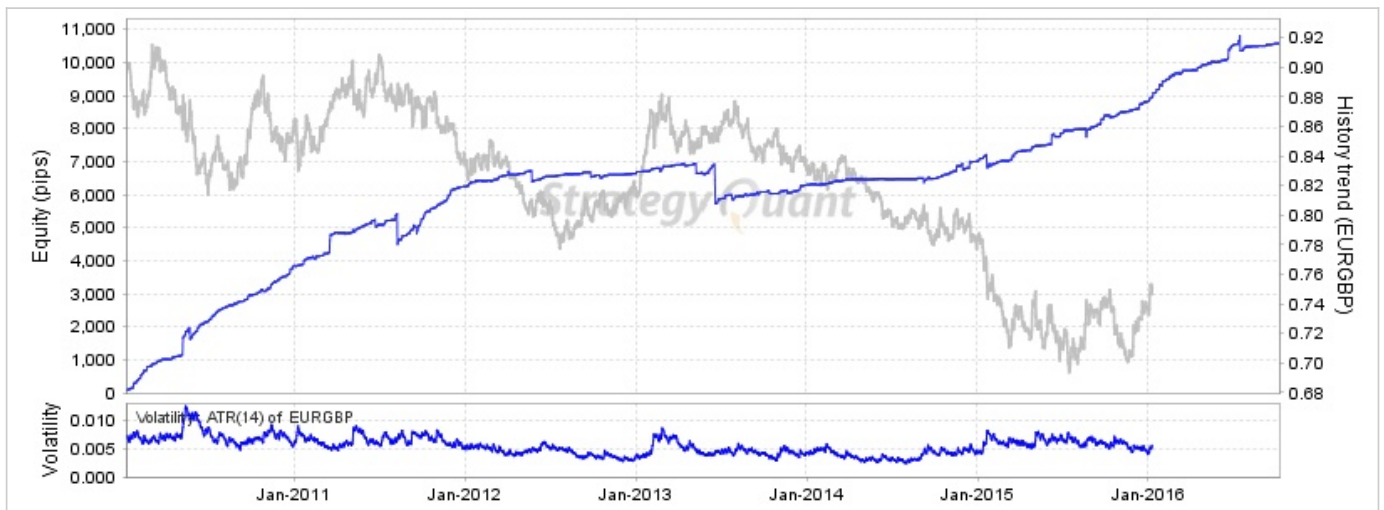
MTHLY AVG PROFIT

129.08 pips

AVERAGE TRADE

7.74 pips

generated by Quant Analyzer



MONTHLY PERFORMANCE (PIPS)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	472.8	387.9	83.8	173.1	94.9	451.6	-6.4	29.8	68.6	21.6	0	0	1777.7
2015	-135.8	157.5	276.7	129.2	71.7	338	126.8	-3.2	361.4	96.2	120.9	262.8	1802.2
2014	22.7	79.4	67.7	8.9	3.8	-5.4	8.9	25.2	-12.5	141.2	257.3	127.2	724.4
2013	97.8	125.9	44.8	-4.2	-245	-792.5	37.5	89.7	91.6	-45.8	29.7	222.3	-348.2
2012	176.9	-8.3	263.6	-45.4	-198.2	117.1	41.2	26.7	-74.9	33.5	22.8	30.5	385.5
2011	230.4	67.6	707.5	-11.9	225.3	20.5	141.6	-406.3	432.3	381.7	380.9	224.9	2394.5
2010	374	432.5	204.2	99	683.6	389.6	378.5	152.7	233	125.1	372.7	403.6	3848.5

STATS

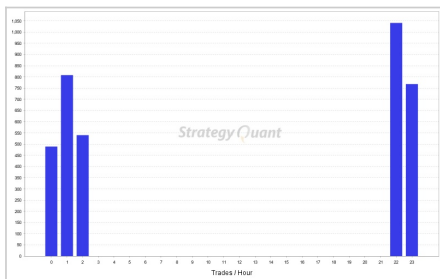
Strategy

Wins/Losses Ratio	6.23	Payout Ratio (Avg Win/Loss)	0.35	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-28.98	Z-Probability	99.9 %
Expectancy	2.9	Deviation	15.13 pips	Exposure	-999999999 %
Stagnation in Days	547	Stagnation in %	22.14 %		

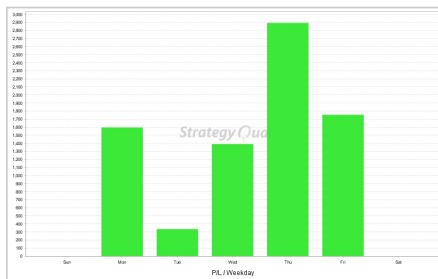
Trades

		# of Wins	3142	# of Losses	504	# of Cancelled/Expired	0
Gross Profit	19343.2 pips	Gross Loss	-8869.2 pips	Average Win	6.16 pips	Average Loss	-17.6 pips
Largest Win	49.8 pips	Largest Loss	-102 pips	Max Consec Wins	112	Max Consec Losses	9
Avg Consec Wins	11.81	Avg Consec Loss	1.9	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

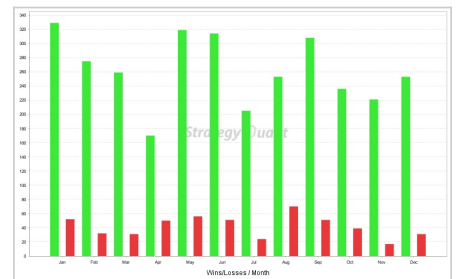
CHARTS



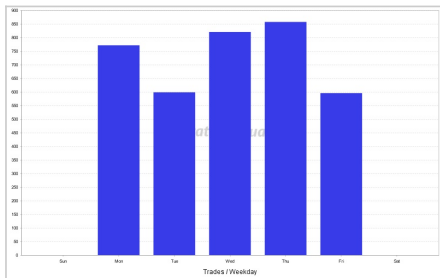
Trades by hour



P/L by weekday



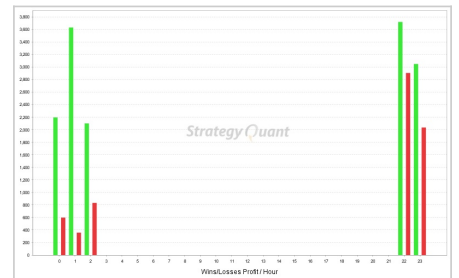
Wins/Losses by month



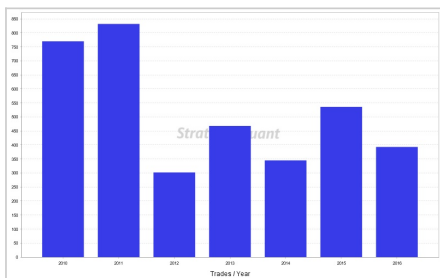
Trades by weekday



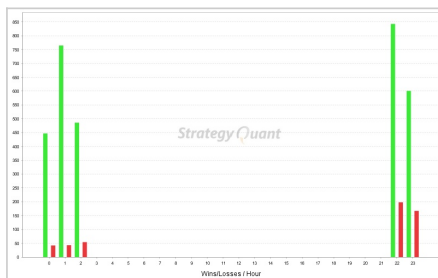
P/L by year



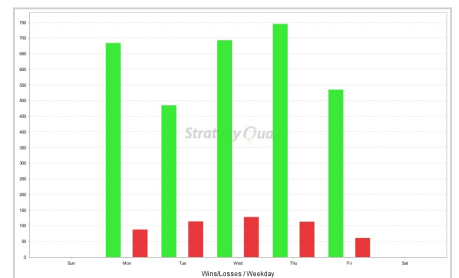
Wins/Losses Profit by hour



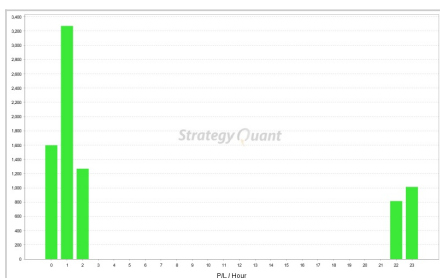
Trades by year



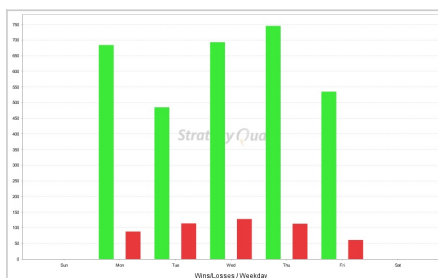
Wins/Losses by hour



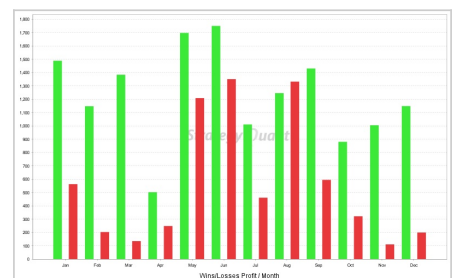
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer