

# QUANT ANALYZER REPORT

2016-2017-2018-AUDUSD-ReportTester-50037049

Source: MT5Report

Symbol: AUDUSD Period: unknown : 06.01.2016 - 07.09.2018  
 Initial deposit: 1000.0  
 Parameters: -

## TOTAL PROFIT

**\$ 147.64**

PROFIT IN PIPS: 620.3 PIPS  
 YRLY AVG PROFIT: \$ 68.19  
 YRLY AVG % RET: 6.82 %  
 CAGR: 4.7 %

# OF TRADES	139	SHARPE RATIO	0.15	PROFIT FACTOR	1.39	RETURN / DD RATIO	3.53	WINNING %	72.66 %
DRAWDOWN	\$ 41.78	% DRAWDOWN	3.97 %	DAILY AVG PROFIT	\$ 0.99	MTHLY AVG PROFIT	\$ 5.68	AVERAGE TRADE	\$ 6.57
ANNUAL% / MAX DD%	1.18	R EXPECTANCY	0.11 R	R EXP SCORE	6.77 R	SQN	1.75	SQN SCORE	0.57

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	-1.54	-2.33	-1.15	0	3.95	15.84	0	18.29	-4.85	0	0	0	28.21
2017	0	-18.43	3.97	7.95	-1.37	-30.09	50.38	10.54	19.8	14.87	3.95	6.67	68.24
2016	3.96	0	-1.32	3.97	24.9	15.99	-1.3	0	0	0	0	4.99	51.19

## STATS

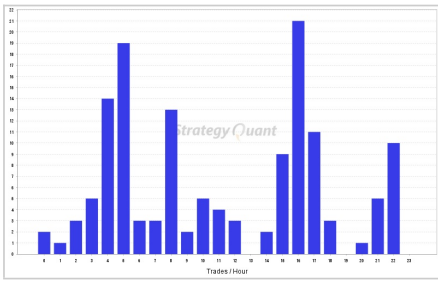
### Strategy

Wins/Losses Ratio	2.66	Payout Ratio (Avg Win/Loss)	0.52	Average # of Bars in Trade	0
AHPR	0.1	Z-Score	3.92	Z-Probability	0 %
Expectancy	1.06	Deviation	\$ 9.03	Exposure	-99999999 %
Stagnation in Days	216	Stagnation in %	22.13 %		

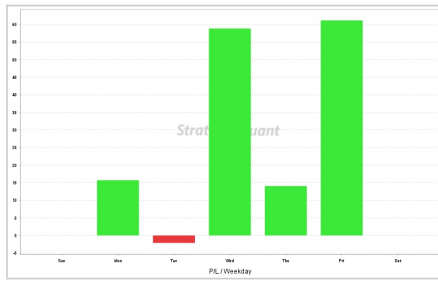
### Trades

# of Wins	101	# of Losses	38	# of Cancelled/Expired	0
Gross Profit	\$ 530.16	Gross Loss	\$ -382.52	Average Win	\$ 5.25
Largest Win	\$ 8.07	Largest Loss	\$ -18.44	Max Consec Wins	13
Avg Consec Wins	2.66	Avg Consec Loss	1.03	Max Consec Losses	2
		Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

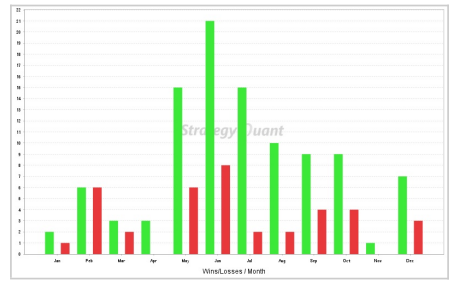
## CHARTS



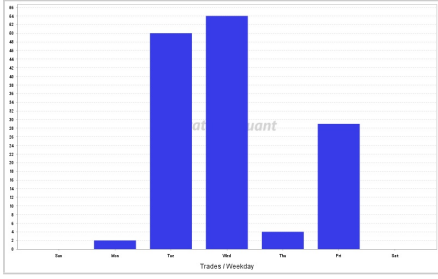
Trades by hour



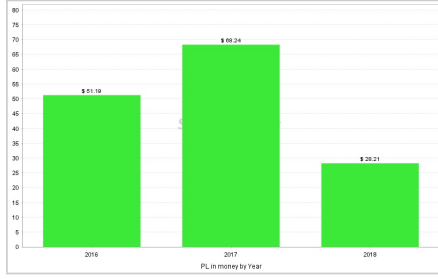
P/L by weekday



Wins/Losses by month



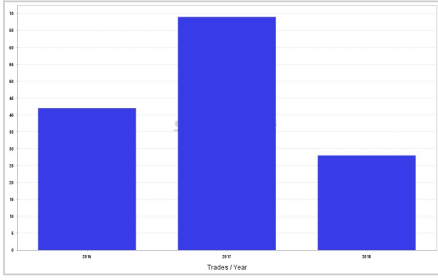
Trades by weekday



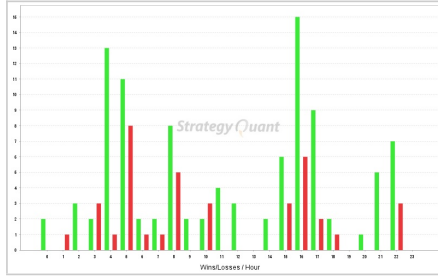
P/L by year



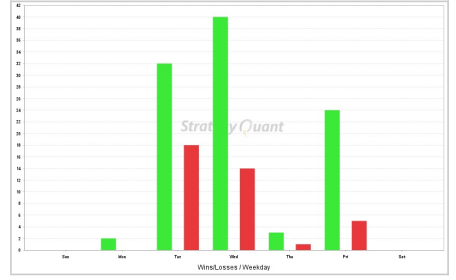
Wins/Losses Profit by hour



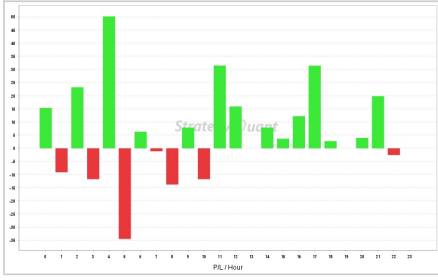
Trades by year



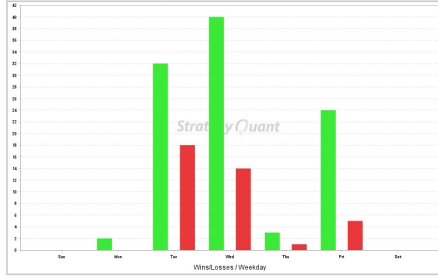
Wins/Losses by hour



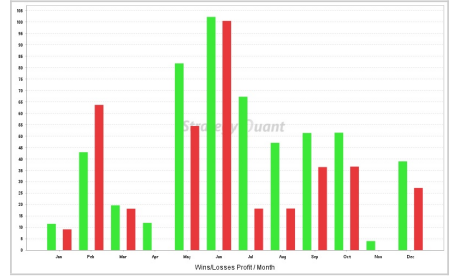
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

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