

QUANT ANALYZER REPORT

real_xauusd_h1

Source: MT4Report

Symbol: XAUUSD Period: unknown : 08.01.2008 - 29.12.2017
 Initial deposit: 3000.0
 Parameters: -

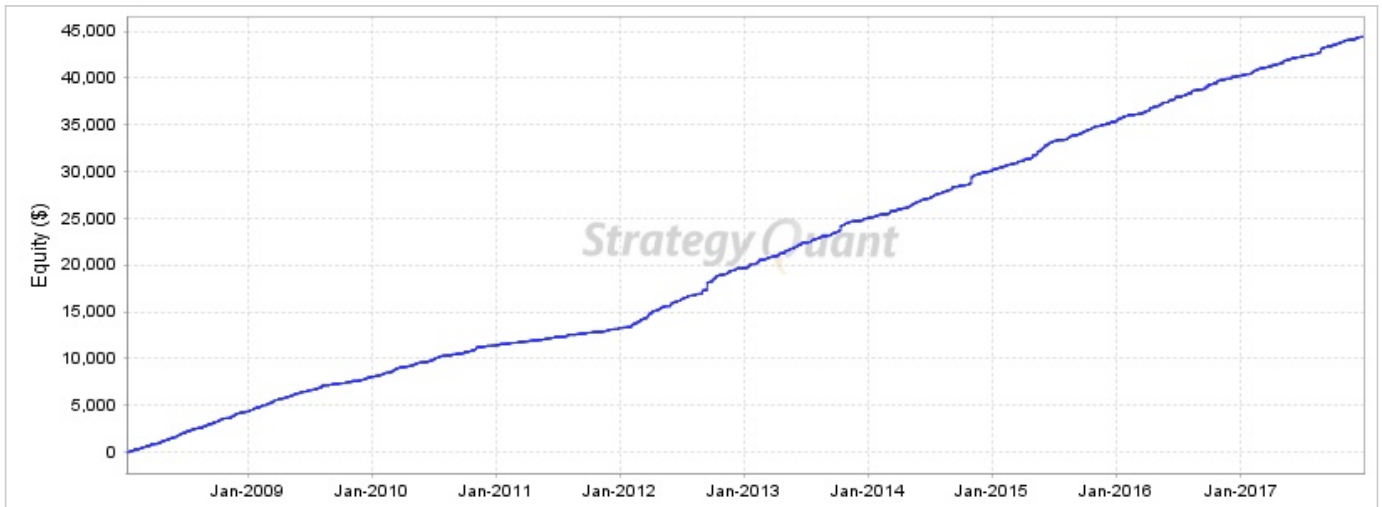
TOTAL PROFIT

\$ 44401.4

PROFIT IN PIPS: 8880280 PIPS
 YRLY AVG PROFIT: \$ 4440.35
 YRLY AVG % RET: 148.01 %
 CAGR: 31.79 %

# OF TRADES	8552	SHARPE RATIO	0.23	PROFIT FACTOR	38.23	RETURN / DD RATIO	1480.05	WINNING %	90.73 %
DRAWDOWN	\$ 30	% DRAWDOWN	0.25 %	DAILY AVG PROFIT	\$ 12.2	MTHLY AVG PROFIT	\$ 370.01	AVERAGE TRADE	\$ 5.47
ANNUAL% / MAX DD%	127.14	R EXPECTANCY	0.69 R	R EXP SCORE	592.05 R	SQN	24.9	SQN SCORE	27.82

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	193.4	593.95	219.4	324.2	516.15	215.15	225.55	654.85	364.7	335.35	248.05	282.1	4172.85
2016	572.2	171.8	336.75	521.35	405.55	616.1	343.65	410	532.95	465.75	172.2	311.65	4859.95
2015	337.2	331.55	313.9	412.75	996.1	733.05	152.65	441.5	441.95	517.35	218.85	337.35	5234.2
2014	293	135	449.35	287.3	582	346.8	526.3	350.8	449.8	904.7	482.05	259.75	5066.85
2013	428.65	504.45	291.7	412.5	630.4	459.55	418.1	268.5	410.1	1022.55	178.1	348.5	5373.1
2012	101.5	759.65	695.3	516.7	537.75	493.1	384.45	528.35	1007	679.2	444.55	263.35	6410.9
2011	133.2	111.85	150.65	95	195.75	198.95	173.95	116.9	149.45	92.15	202.8	210.6	1831.25
2010	239.05	316.2	482.8	214.55	302.55	262.35	439.05	161.2	226.4	283.6	330.5	140.6	3398.85
2009	437.15	407.35	451.15	303.55	368.85	297.9	295.75	294.95	148.4	167.35	161.4	362.7	3696.5
2008	269.2	277.95	314.7	398.75	349.9	488.7	429.15	289.75	434.05	394.1	484.9	225.8	4356.95

STATS

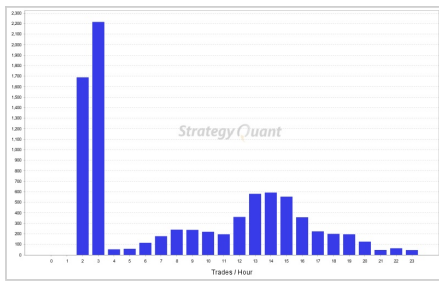
Strategy

Wins/Losses Ratio	9.79	Payout Ratio (Avg Win/Loss)	3.9	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-3.74	Z-Probability	99.99 %
Expectancy	5.19	Deviation	\$ 19.28	Exposure	-99999999 %
Stagnation in Days	16	Stagnation in %	0.44 %		

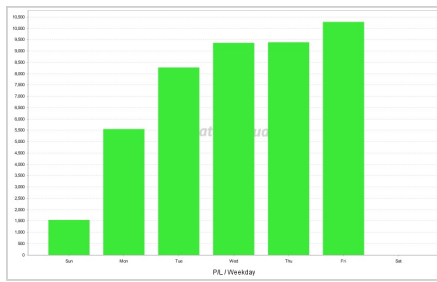
Trades

# of Wins	1557	# of Losses	159	# of Cancelled/Expired	6836
Gross Profit	\$ 45593.9	Gross Loss	\$ -1192.5	Average Win	\$ 29.28
Largest Win	\$ 625	Largest Loss	\$ -7.5	Average Loss	\$ -7.5
Avg Consec Wins	1.17	Avg Consec Loss	5.26	Max Consec Wins	4
				Max Consec Losses	26
				Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

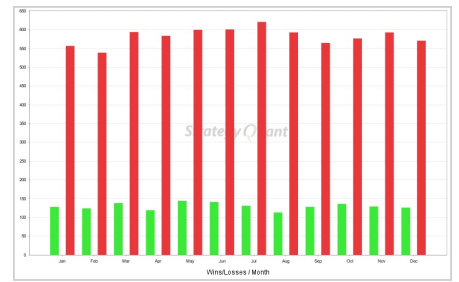
CHARTS



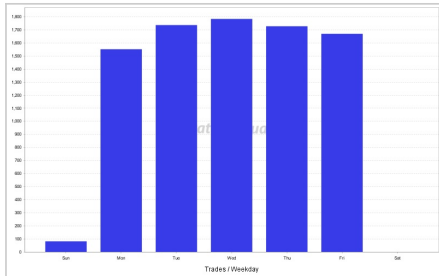
Trades by hour



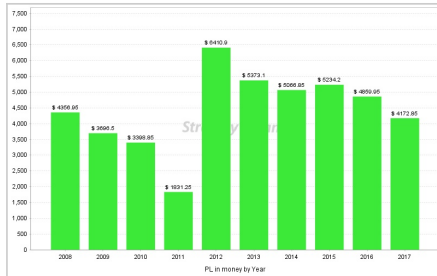
P/L by weekday



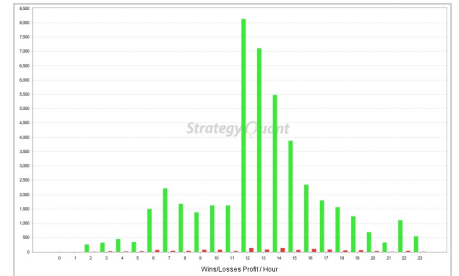
Wins/Losses by month



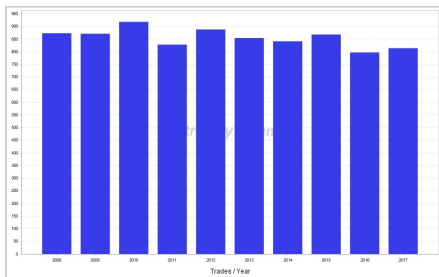
Trades by weekday



P/L by year



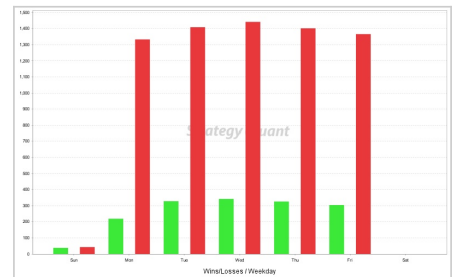
Wins/Losses Profit by hour



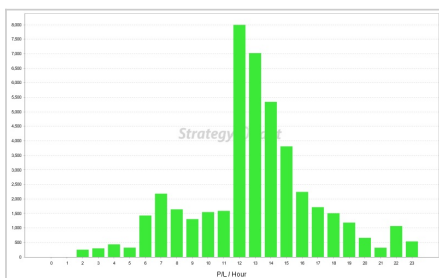
Trades by year



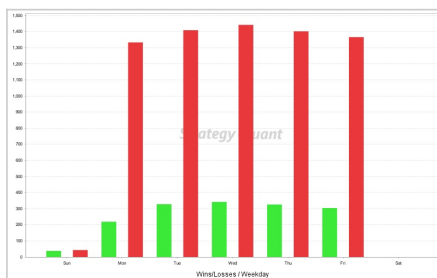
Wins/Losses by hour



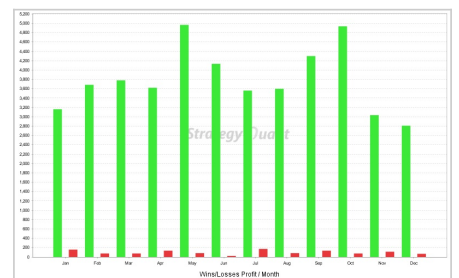
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month