

QUANT ANALYZER REPORT

batman_xauusd_15min_fixlot

Source: MT4Report

Symbol: XAUUSD Period: unknown : 02.01.2008 - 29.12.2017
 Initial deposit: 3000.0
 Parameters: -

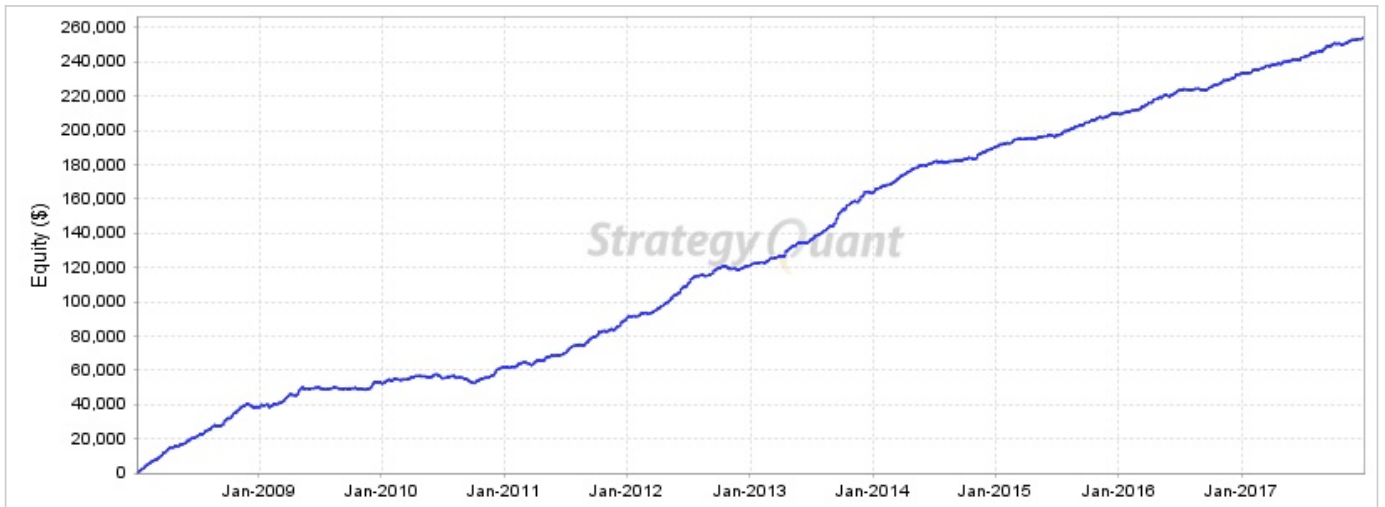
TOTAL PROFIT

\$ 253973.62

PROFIT IN PIPS: 25397400 PIPS
 YRLY AVG PROFIT: \$ 25396.74
 YRLY AVG % RET: 846.56 %
 CAGR: 56.05 %

# OF TRADES	16246	SHARPE RATIO	0.09	PROFIT FACTOR	1.7	RETURN / DD RATIO	46.84	WINNING %	71.84 %
DRAWDOWN	\$ 5422.6	% DRAWDOWN	8.92 %	DAILY AVG PROFIT	\$ 73.47	MTHLY AVG PROFIT	\$ 2116.45	AVERAGE TRADE	\$ 60.54
ANNUAL% / MAX DD%	6.28	R EXPECTANCY	0.08 R	R EXP SCORE	126.98 R	SQN	16.97	SQN SCORE	20.92

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	811	1861.32	2256.6	547.47	2395.8	1590.4	2423.3	1797	3363.57	-186.6	2466.6	1447.2	20773.66
2016	1285.67	1085.17	4326.2	2862.2	657.1	3446.6	489.8	62.9	1286.8	2487	2520.6	3129.1	23639.14
2015	2141.3	2513.9	467.8	-19.9	1395.9	793.4	2372.4	2664.07	1996.4	2695.8	1079.5	1420.7	19521.27
2014	3840.8	1925.1	4341.4	3469	2491.6	1580.2	27.5	639	1202.4	425	3704.4	2722.5	26368.9
2013	1736.1	2086	1468.2	5014.2	2954.2	1637	3821.9	4118.2	8638.8	5692.6	3137.07	2159.2	42463.47
2012	712.3	1359.3	3077.2	3407.97	5437.9	5929.6	4097	979.27	4025.1	-569.6	-40.6	2067.4	30482.84
2011	673.8	2272.8	398.3	1137.7	2584.67	1527.6	4397.6	1603.4	4038.1	2376.2	2918	5432.2	29360.37
2010	1494.9	479.8	1550.3	745.4	-242.4	-754.3	1163.7	-1183.5	-2944.6	2761.4	1815.97	4359	9245.67
2009	-354.2	2535.3	4624.5	2966.7	410.9	203.9	475.3	-216.5	196.5	-309.1	985.6	1904	13422.9
2008	4764.5	3012.1	5007.3	2605.4	3125.6	3170	3236	2518.5	4621.6	4758.7	3462.4	-1586.7	38695.4

STATS

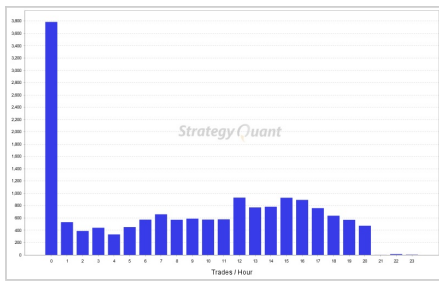
Strategy

Wins/Losses Ratio	2.55	Payout Ratio (Avg Win/Loss)	0.66	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	1.46	Z-Probability	7.21 %
Expectancy	15.63	Deviation	\$ 125.73	Exposure	-99999999 %
Stagnation in Days	177	Stagnation in %	4.85 %		

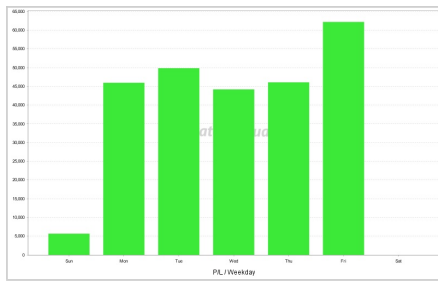
Trades

# of Wins	4653	# of Losses	1824	# of Cancelled/Expired	9769
Gross Profit	\$ 618773.71	Gross Loss	\$ -364800.09	Average Win	\$ 132.98
Largest Win	\$ 1246.3	Largest Loss	\$ -200.03	Average Loss	\$ -200
Avg Consec Wins	1.33	Avg Consec Loss	3.3	Max Consec Wins	4
				Max Consec Losses	17
				Avg # of Bars in Wins	0
				Avg # of Bars in Losses	0

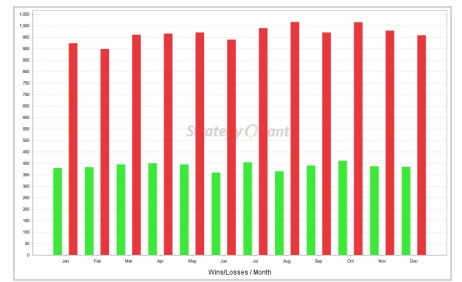
CHARTS



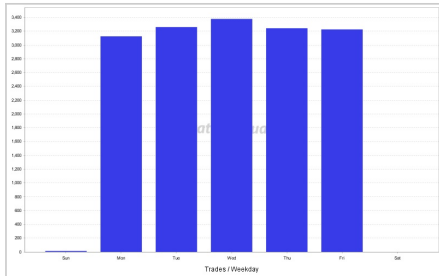
Trades by hour



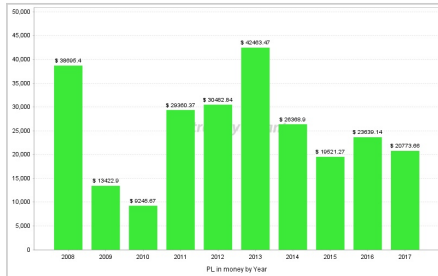
P/L by weekday



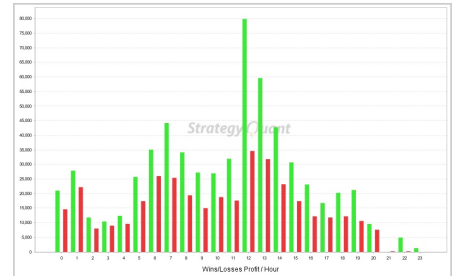
Wins/Losses by month



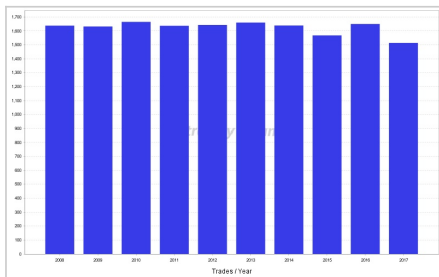
Trades by weekday



P/L by year



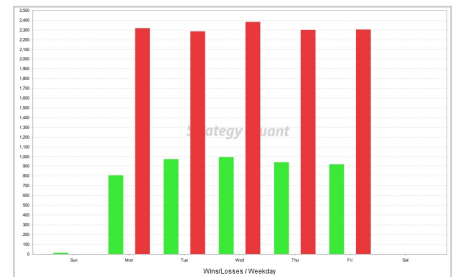
Wins/Losses Profit by hour



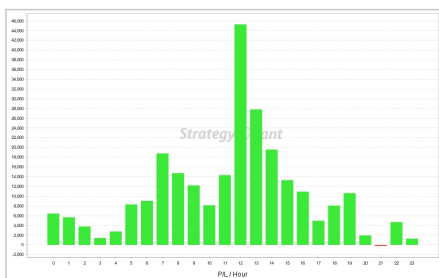
Trades by year



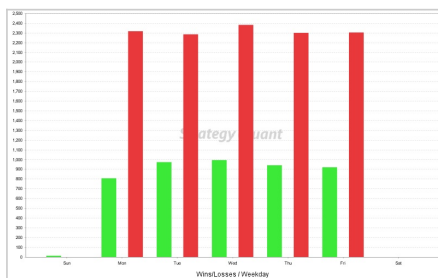
Wins/Losses by hour



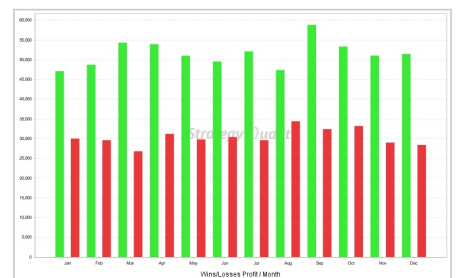
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer