

# QUANT ANALYZER REPORT

1982-1992

Source: MT4Report

Symbol	AUDUSD	Period	unknown : 07.01.1982 - 30.04.1992
Initial deposit	10000.0		
Parameters	-		

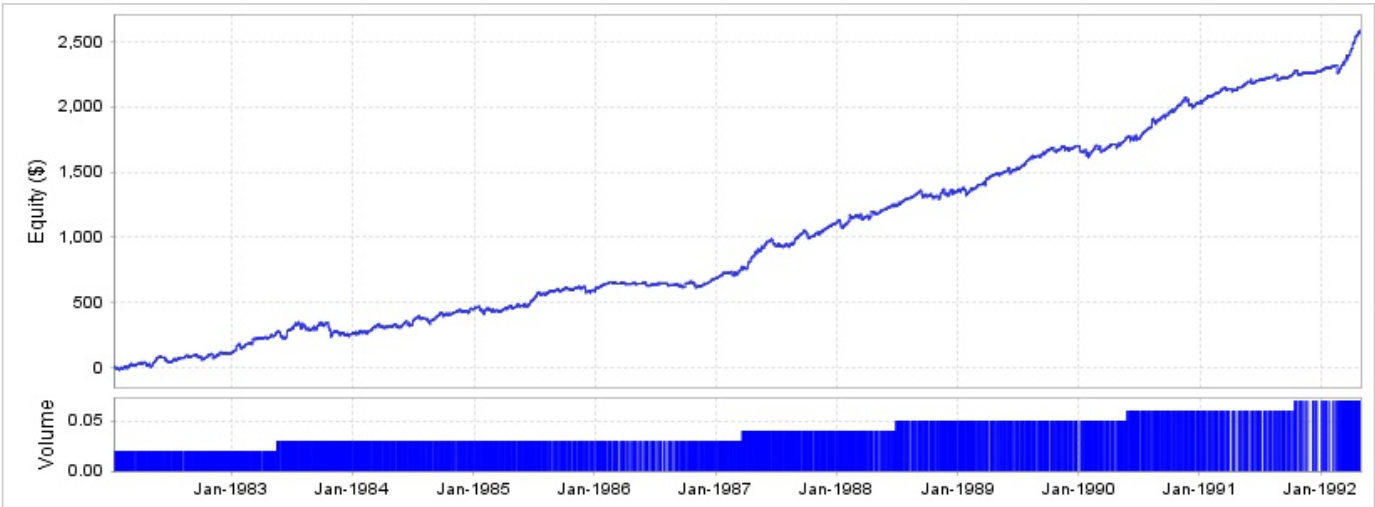
## TOTAL PROFIT

**\$ 2561.69**

PROFIT IN PIPS	7755.2 PIPS
YRLY AVG PROFIT	\$ 247.92
YRLY AVG % RET	2.48 %
CAGR	2.09 %

# OF TRADES	1748	SHARPE RATIO	0.15	PROFIT FACTOR	1.49	RETURN / DD RATIO	20.98	WINNING %	80.43 %
DRAWDOWN	\$ 122.09	% DRAWDOWN	1.18 %	DAILY AVG PROFIT	\$ 0.93	MTHLY AVG PROFIT	\$ 20.66	AVERAGE TRADE	\$ 0.89
ANNUAL% / MAX DD%	1.78	R EXPECTANCY	0.1 R	R EXP SCORE	26.4 R	SQN	6.37	SQN SCORE	3.27

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
1992	29.01	-8.75	125.96	145.71	0	0	0	0	0	0	0	0	291.93
1991	58.25	33.02	23.25	11.66	41.74	10.8	25.08	-13.58	18.8	17	10.22	10.43	246.67
1990	-75.62	52.32	15.65	6.16	73.03	-15.53	76	68.18	49.74	65.18	-3.71	12.57	323.97
1989	-21.38	48.55	62.8	35.48	39.01	-6.03	64.75	39.75	45.12	-3.2	-2.2	35.27	337.92
1988	-11.64	68	-8.18	17.93	39.98	25.45	47.07	41.65	-18.9	0.17	16.12	29.48	247.13
1987	35.04	11.22	24.19	128	58.94	-11.22	12.59	45.46	48.84	-11.52	37.38	48.64	427.56
1986	59.15	10.64	-4.09	2.74	1.39	-13.79	5.95	-7.21	6.94	-29.22	29.22	42.88	104.6
1985	-38.74	35.71	0.26	15.28	24.75	39.24	43.25	20.25	11.54	10.47	10.84	-38.13	134.72
1984	8.59	24.78	14.19	-0.9	18.09	26.61	19.21	-7.27	25.06	25.11	8.52	19.01	181
1983	32.8	35.79	38.8	22.96	-5.18	67.45	-6.25	-9.18	43.02	-77.72	5.21	1.5	149.2
1982	-0	18.23	14.34	-26	77.26	-42.76	32.54	12.06	-27.17	44.21	7.38	6.9	116.99

## STATS

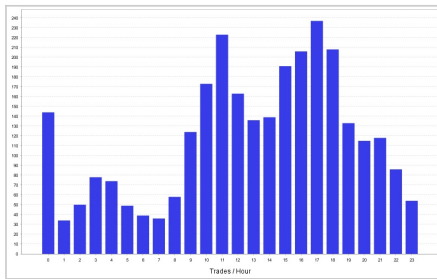
### Strategy

Wins/Losses Ratio	4.11	Payout Ratio (Avg Win/Loss)	0.36	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-1.86	Z-Probability	96.86 %
Expectancy	1.47	Deviation	\$ 7.51	Exposure	-999999999 %
Stagnation in Days	255	Stagnation in %	6.77 %		

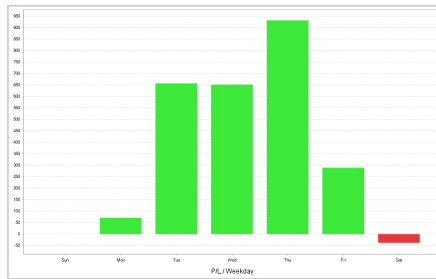
### Trades

		# of Wins	1406	# of Losses	342	# of Cancelled/Expired	1120
Gross Profit	\$ 7833.54	Gross Loss	\$ -5271.85	Average Win	\$ 5.57	Average Loss	\$ -15.41
Largest Win	\$ 62.93	Largest Loss	\$ -48.77	Max Consec Wins	8	Max Consec Losses	9

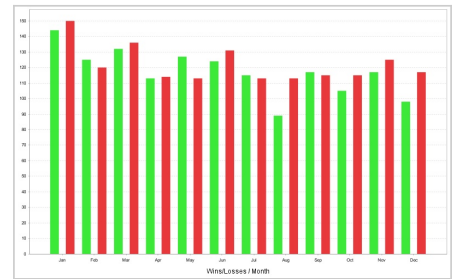
## CHARTS



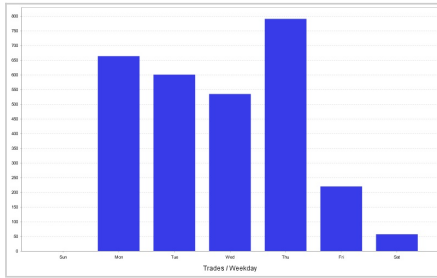
Trades by hour



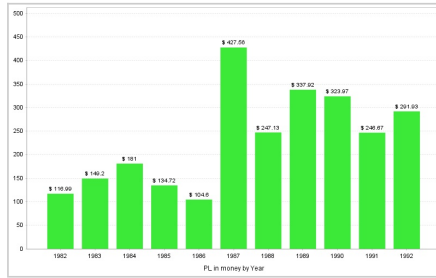
P/L by weekday



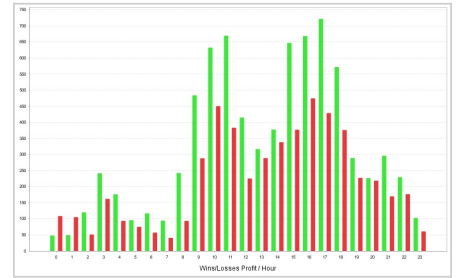
Wins/Losses by month



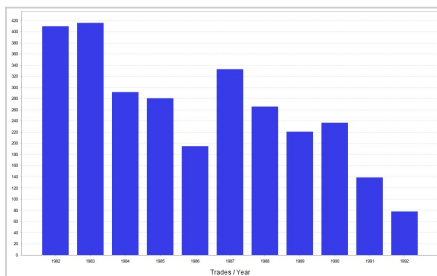
Trades by weekday



P/L by year



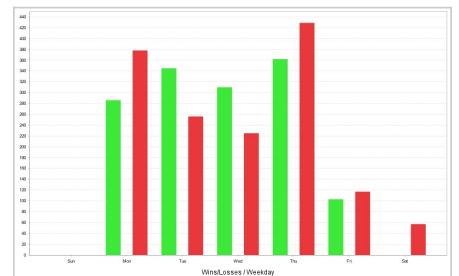
Wins/Losses Profit by hour



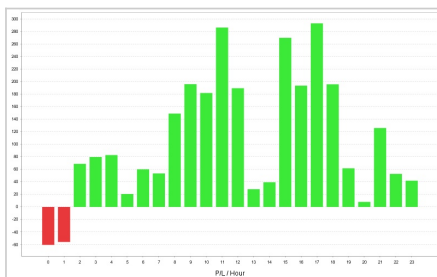
Trades by year



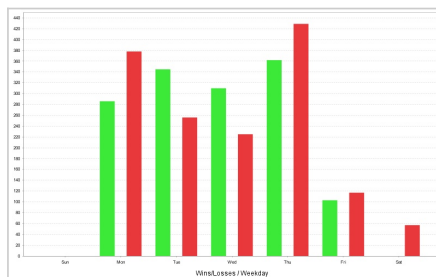
Wins/Losses by hour



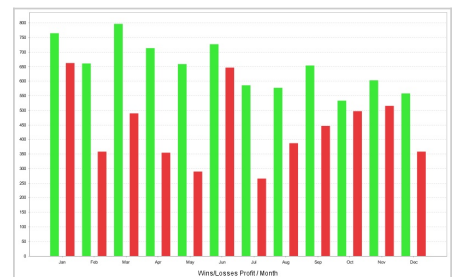
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

## TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
2	Sell	07.01.1982 12:53:00	1.43535	0.02	07.01.1982 13:16:00	1.4339	\$ 2.76	
1	Buy Stop	07.01.1982 07:00:00	1.44432	0.02	08.01.1982 12:00:00	1.44432	\$ 0.0	
4	Sell Stop	08.01.1982 11:00:00	1.42844	0.02	08.01.1982 12:00:00	1.42844	\$ 0.0	
3	Sell	08.01.1982 08:50:00	1.42979	0.02	08.01.1982 15:11:00	1.42822	\$ 3.0	
6	Buy	11.01.1982 11:42:00	1.453	0.02	11.01.1982 17:23:00	1.44994	\$ -6.26	
7	Buy	11.01.1982 18:52:00	1.45444	0.02	12.01.1982 01:22:00	1.45038	\$ -8.3	
5	Sell Stop	09.01.1982 00:05:00	1.42991	0.02	12.01.1982 08:05:00	1.42991	\$ 0.0	
8	Buy	13.01.1982 14:41:00	1.45539	0.02	13.01.1982 15:07:00	1.45693	\$ 2.94	
11	Sell	15.01.1982 04:54:00	1.44448	0.02	15.01.1982 04:54:00	1.44302	\$ 2.78	
9	Sell	14.01.1982 19:11:00	1.44501	0.02	15.01.1982 04:54:00	1.44347	\$ 2.91	
10	Buy Stop	13.01.1982 18:00:00	1.45797	0.02	15.01.1982 12:00:00	1.45797	\$ 0.0	
12	Sell	18.01.1982 03:56:00	1.43357	0.02	18.01.1982 09:45:00	1.43896	\$ -10.92	
13	Buy	18.01.1982 09:45:00	1.43908	0.02	19.01.1982 02:10:00	1.4406	\$ 2.86	
14	Sell	19.01.1982 13:06:00	1.43315	0.02	19.01.1982 13:55:00	1.43156	\$ 3.04	
16	Sell	19.01.1982 19:18:00	1.42622	0.02	19.01.1982 23:45:00	1.43017	\$ -8.04	
17	Sell	20.01.1982 04:17:00	1.42489	0.02	20.01.1982 04:34:00	1.42335	\$ 2.94	
18	Sell	20.01.1982 14:02:00	1.41663	0.02	20.01.1982 14:15:00	1.41505	\$ 3.02	
19	Sell	21.01.1982 05:00:00	1.40778	0.02	21.01.1982 10:00:00	1.41171	\$ -8.0	