

QUANT ANALYZER REPORT

Diver AO EURUSD m30 v2.2 2012-2020 Slip 100-400

Source: MT4Report

Symbol **EURUSD** Period **M30 : 06.01.2012 - 03.12.2020**
Initial deposit **10000.0**
Parameters **-**

TOTAL PROFIT

\$ 707.34

PROFIT IN PIPS **3906.1 PIPS**
YRLY AVG PROFIT **\$ 79.31**
YRLY AVG % RET **0.79 %**
CAGR **0.76 %**

OF TRADES

1098

SHARPE RATIO

0.28

PROFIT FACTOR

2.25

RETURN / DD RATIO

21.2

WINNING %

91.62 %

DRAWDOWN

\$ 33.37

% DRAWDOWN

0.33 %

DAILY AVG PROFIT

\$ 0.55

MTHLY AVG PROFIT

\$ 6.61

AVERAGE TRADE

\$ 1.67

ANNUAL% / MAX DD%

2.31

R EXPECTANCY

0.1 R

R EXP SCORE

12.92 R

SQN

5.73

SQN SCORE

2.57

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	7.69	1.23	5.2	5.39	5.9	6.72	4.87	10.19	6.9	5.46	10.59	1.73	71.87
2019	9.46	6.22	-0.22	10.33	6.14	4.53	3.45	4.5	8.76	5.66	5.3	4.43	68.56
2018	48.6	3.62	11.82	5.25	8.8	6.4	15.38	9.53	6.51	9.36	9.78	5.09	140.14
2017	3.36	2.92	7.65	5.69	6.3	4.76	7.23	8.78	17.68	11.49	5.17	-25.82	55.21
2016	7.13	6.38	7.34	7.41	10.61	6.95	6.86	1.13	5.72	11.64	5.17	8.74	85.08
2015	5.27	3.94	4.94	7.55	10.07	2.99	9.65	11.94	6.47	6.42	6.19	5.51	80.94
2014	4.01	6.34	3.46	4.87	-27.7	41.86	3.98	4.02	4.06	7.35	7.17	5.47	64.89
2013	6.28	7.19	5.11	7.31	11.33	7.49	5.3	5.32	5.29	5.16	4.76	5.88	76.42
2012	5.04	3.9	4.51	4.1	6.86	6.98	3.39	5.81	6.22	4.95	5.25	7.22	64.23

STATS

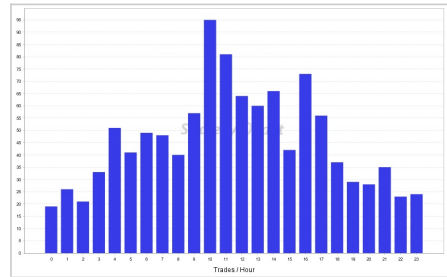
Strategy

Wins/Losses Ratio	10.93	Payout Ratio (Avg Win/Loss)	0.21	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-3.86	Z-Probability	99.99 %
Expectancy	0.64	Deviation	\$ 3.87	Exposure	-999999999 %
Stagnation in Days	16	Stagnation in %	0.49 %		

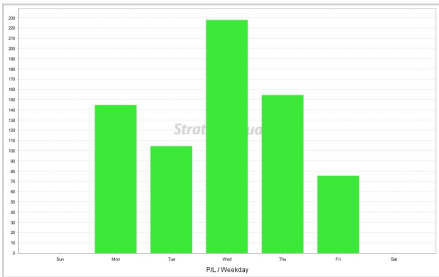
Trades

		# of Wins	1006	# of Losses	92	# of Cancelled/Expired	0
Gross Profit	\$ 1271.81	Gross Loss	\$ -564.47	Average Win	\$ 1.26	Average Loss	\$ -6.14
Largest Win	\$ 39.56	Largest Loss	\$ -17.01	Max Consec Wins	52	Max Consec Losses	3
Avg Consec Wins	13.24	Avg Consec Loss	1.23	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

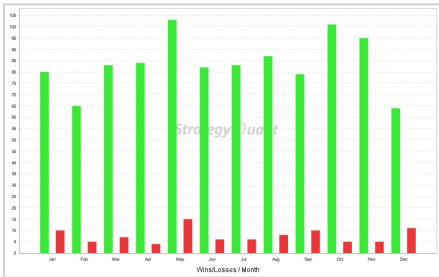
CHARTS



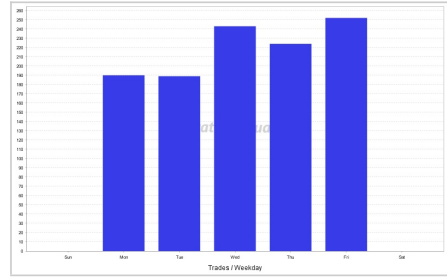
Trades by hour



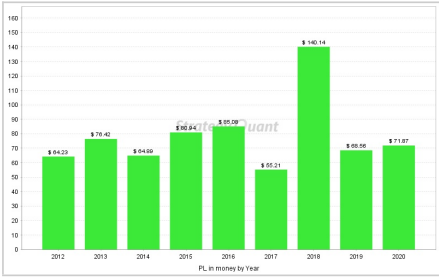
P/L by weekday



Wins/Losses by month



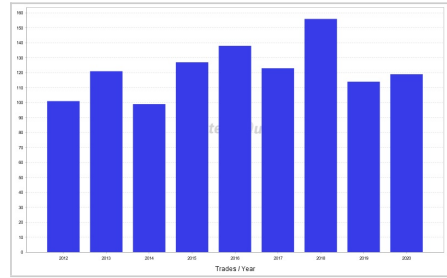
Trades by weekday



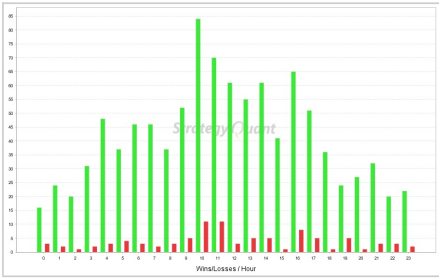
P/L by year



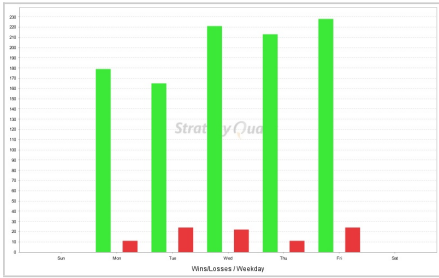
Wins/Losses Profit by hour



Trades by year



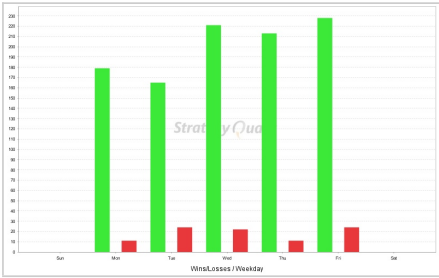
Wins/Losses by hour



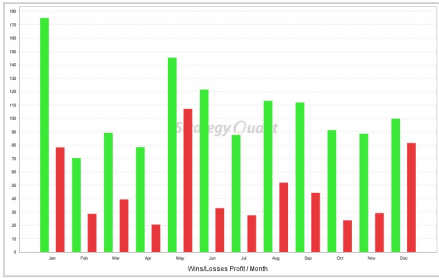
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month