

QUANT ANALYZER REPORT

Diver Night USDCAD m5 v1.0 2010-2020 Slip 100-400

Source: MT4Report

Symbol USDCAD Period M5 : 07.01.2010 - 24.12.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 2694.46

PROFIT IN PIPS 9691.1 PIPS
YRLY AVG PROFIT \$ 244.91
YRLY AVG % RET 2.45 %
CAGR 2.19 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2420	0.19	2.32	37.03	74.59 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 72.77	0.69 %	\$ 1.22	\$ 20.41	\$ 2.8
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
3.18	0.34 R	73.77 R	9.32	4.54

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	-17.25	46.23	24.06	18.43	42.19	19.46	18.69	15.14	29.85	37.91	18.52	29.62	282.85
2019	22.29	27.17	19.43	19.44	15.75	17.1	8.33	20.12	8.09	9.91	7.69	18.18	193.5
2018	20.98	13.1	11.48	7.18	21.28	14.41	12.5	14.97	-8.26	54.07	11.09	11.88	184.68
2017	10.66	15.89	19.28	42.78	8.77	-12.73	57.2	20.86	17.49	18.43	59.78	9.18	267.59
2016	10.56	11.95	10.24	30.39	17.42	11.22	11.57	19.06	15.68	33.76	9.34	12.49	193.68
2015	23.63	37.06	24.48	8	42.03	22.68	12.12	14.96	8.22	30.38	16.71	25.73	266
2014	11.75	15.9	19.74	25.93	10.18	0.99	45.72	16.33	14.53	20.86	5.85	15.47	203.25
2013	19.12	14.5	12.98	36.48	19.95	28.19	14.88	21.83	14.79	29.61	17.22	19	248.55
2012	29.59	30.1	30.72	21.2	19.59	30.14	16.32	25.94	21.68	28.26	16.33	8.73	278.6
2011	19.63	14.17	27.21	14.76	36.15	-55.85	118.92	28.92	46.39	25.22	29.65	11.84	317.01
2010	25.05	12.86	8.72	26.89	35.25	25.92	12.32	26.79	11.2	41.73	26.34	5.68	258.75

STATS

Strategy

Wins/Losses Ratio	2.93	Payout Ratio (Avg Win/Loss)	0.79	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-6.63	Z-Probability	0 %
Expectancy	1.11	Deviation	\$ 6.12	Exposure	-999999999 %
Stagnation in Days	104	Stagnation in %	2.6 %		

Trades

		# of Wins	1805	# of Losses	615	# of Cancelled/Expired	0
Gross Profit	\$ 4735.76	Gross Loss	\$ -2041.3	Average Win	\$ 2.62	Average Loss	\$ -3.32
Largest Win	\$ 57.09	Largest Loss	\$ -19.96	Max Consec Wins	22	Max Consec Losses	6

Avg Consec Wins

4.52

Avg Consec Loss

1.55

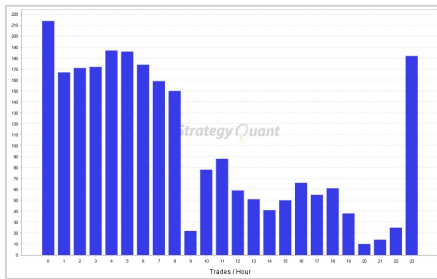
Avg # of Bars in Wins

0

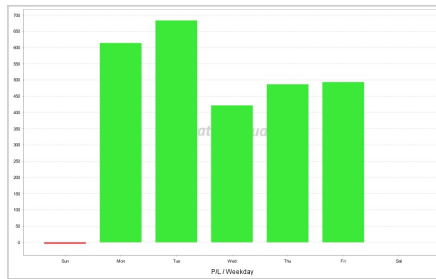
Avg # of Bars in Losses

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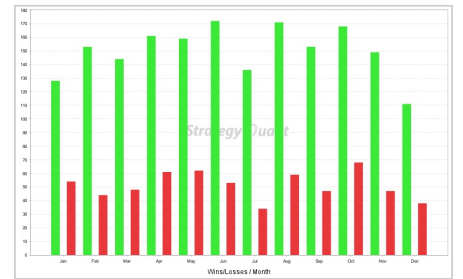
CHARTS



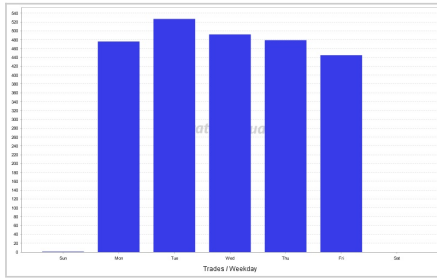
Trades by hour



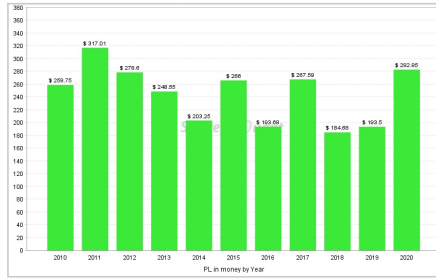
P/L by weekday



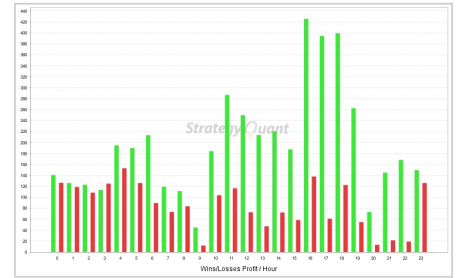
Wins/Losses by month



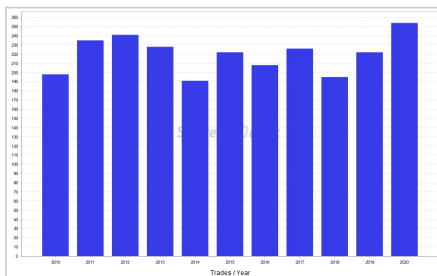
Trades by weekday



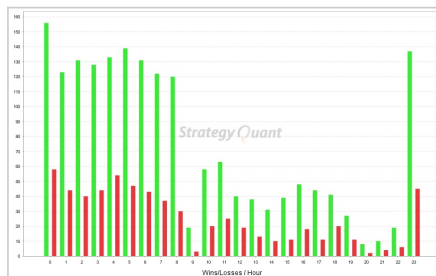
P/L by year



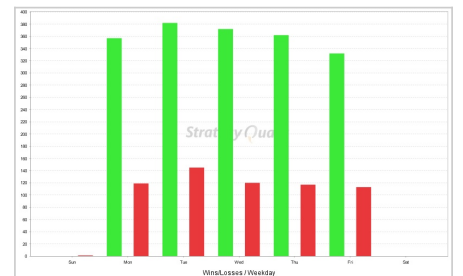
Wins/Losses Profit by hour



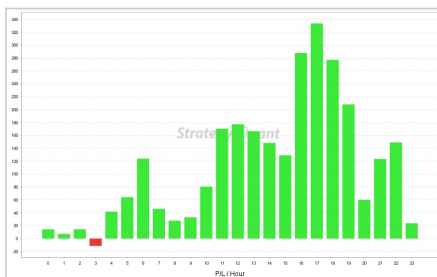
Trades by year



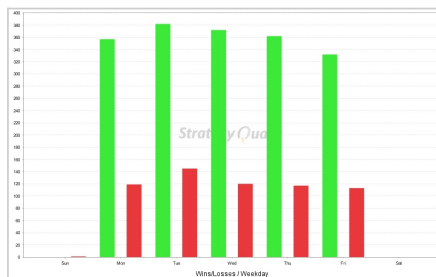
Wins/Losses by hour



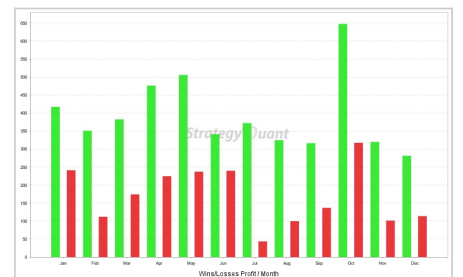
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer