

QUANT ANALYZER REPORT

Diver CCI EURUSD m15 v1.2 2008-2020 Slip 100-400

Source: MT4Report

Symbol **EURUSD** Period **M15 : 15.01.2008 - 15.12.2020**
 Initial deposit **10000.0**
 Parameters **-**

TOTAL PROFIT

\$ 2804.25

PROFIT IN PIPS **15757.3 PIPS**
 YRLY AVG PROFIT **\$ 225.82**
 YRLY AVG % RET **2.26 %**
 CAGR **1.92 %**

OF TRADES

4688

SHARPE RATIO

0.26

PROFIT FACTOR

1.99

RETURN / DD RATIO

24.37

WINNING %

81.06 %

DRAWDOWN

\$ 115.08

% DRAWDOWN

1.12 %

DAILY AVG PROFIT

\$ 0.99

MTHLY AVG PROFIT

\$ 18.82

AVERAGE TRADE

\$ 1.8

ANNUAL% / MAX DD%

1.71

R EXPECTANCY

0.19 R

R EXP SCORE

71.01 R

SQN

9.42

SQN SCORE

8.11

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	7.22	14.61	22.62	15.26	32.23	14.86	18.68	20.85	13.75	18.63	25.58	6.83	211.12
2019	9.77	15.25	19.04	13.09	9.59	19.82	13.78	-0.66	36.86	15.75	9.14	6.89	168.32
2018	8.3	19.44	16.69	29.92	20.49	16.87	18.25	19.88	12.95	20.69	28.92	16.39	228.79
2017	11.14	11.84	14.03	-8.59	58.96	16.98	-16.56	64.13	12.16	15.22	21.2	6.71	207.22
2016	8.9	19.26	17.88	15.7	17.11	23.14	16.36	11.18	39.78	20.68	17.51	6.04	213.54
2015	11.76	17.86	14.51	12.39	20.08	16.8	17.17	15.5	19.92	21.9	13.86	12.93	194.68
2014	10.88	14.2	13.05	20.25	21.96	17	10.9	11.4	22.49	13.74	17.88	10.43	184.18
2013	-49.55	93.34	79.99	24.74	17.28	14.11	14.81	14.8	15.04	20.5	27.57	10.83	283.46
2012	11.42	16.78	30.77	14.68	23.37	18.62	11.11	25.7	18.68	20.64	21.92	6.98	220.67
2011	10.26	14.76	16.23	25.81	21.68	17.03	25.56	16.64	21.32	19.36	32.38	9.12	230.15
2010	7.38	22.12	20.94	27.47	15.87	24.89	19.23	14.08	22.3	39.49	15.55	18.56	247.88
2009	8.5	14.36	20.6	18.17	13.43	15.6	40.18	16.16	13	14.33	18.61	2.24	195.18
2008	18.74	20.16	18.61	20.27	21.06	18.9	18.04	21.24	14.45	20.32	19.07	8.2	219.06

STATS

Strategy

Wins/Losses Ratio	4.28	Payout Ratio (Avg Win/Loss)	0.47	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-11.99	Z-Probability	99.9 %
Expectancy	0.6	Deviation	\$ 4.51	Exposure	-999999999 %
Stagnation in Days	32	Stagnation in %	0.68 %		

Trades

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		# of Wins	3800	# of Losses	888	# of Cancelled/Expired	0
Gross Profit	\$ 5625.04	Gross Loss	\$ -2820.79	Average Win	\$ 1.48	Average Loss	\$ -3.18
Largest Win	\$ 66.24	Largest Loss	\$ -22.76	Max Consec Wins	57	Max Consec Losses	8
Avg Consec Wins	6.39	Avg Consec Loss	1.49	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

