

QUANT ANALYZER REPORT

Diver AO GBPCAD m30 1.0 2010-2020 Dukas 100-400ms 4\$Tax

Source: MT4Report

Symbol GBPCAD Period M30 : 13.01.2010 - 21.12.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 2497.24

PROFIT IN PIPS 19811.6 PIPS
YRLY AVG PROFIT \$ 226.95
YRLY AVG % RET 2.27 %
CAGR 2.05 %

OF TRADES

1327

SHARPE RATIO

0.21

PROFIT FACTOR

2.34

RETURN / DD RATIO

19.48

WINNING %

85.76 %

DRAWDOWN

\$ 128.22

% DRAWDOWN

1.24 %

DAILY AVG PROFIT

\$ 1.04

MTHLY AVG PROFIT

\$ 18.92

AVERAGE TRADE

\$ 1.88

ANNUAL% / MAX DD%

1.65

R EXPECTANCY

0.19 R

R EXP SCORE

23.04 R

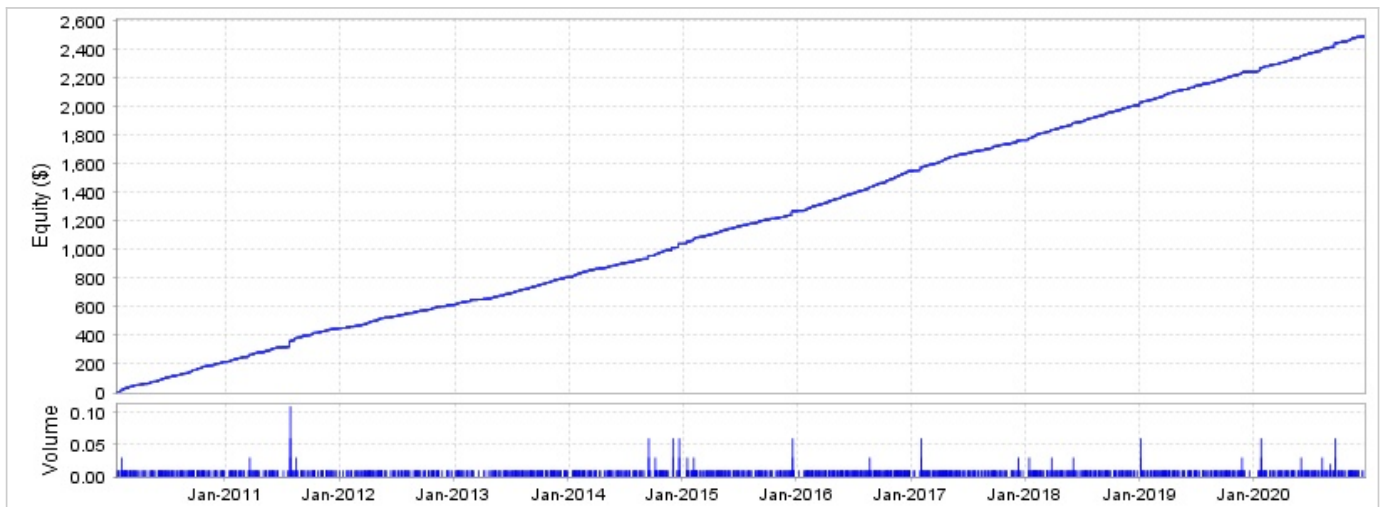
SQN

6.48

SQN SCORE

2.85

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	28.03	17.73	17.82	18.08	26.3	19.95	15.95	24.43	36.56	10.59	27.72	6.8	249.96
2019	34.72	18.97	24.01	22.56	11.09	25.53	15.74	15.83	17.06	22.95	26.6	1.67	236.73
2018	30.81	19.26	21.66	19.6	26.71	10.87	23.6	17.88	23.16	14.18	24.61	9.59	241.93
2017	23.69	20.98	17.75	27.61	23.08	12.59	14.16	15.77	19.34	14.66	11.58	16.18	217.39
2016	6.58	28.51	22.98	23.43	21.11	22.5	19.72	28	22.8	28.75	31.99	22.98	279.35
2015	20.4	28.19	17.82	19.19	19.77	16.07	16.25	16.12	14.48	10.61	15.33	35.16	229.39
2014	25.15	16.08	17.6	8.86	14.53	15.82	16.12	13.19	22.28	34.73	22.46	27.37	234.19
2013	20.42	15.92	1.83	8.81	17.47	15.74	20.9	19.76	18	17.2	23.35	14.38	193.78
2012	8.46	11.76	17.2	18.98	19.52	10.49	15.44	13.16	12.08	16.52	10.39	9.86	163.86
2011	21.42	12.25	23.4	10.72	24.74	10.33	46.91	24.9	16.31	17.99	19.03	7.1	235.1
2010	19.16	22.95	14.4	9.04	21.96	21.25	13.99	15.86	27.92	19.41	15.93	13.69	215.56

STATS

Strategy

Wins/Losses Ratio	6.02	Payout Ratio (Avg Win/Loss)	0.39	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-1.57	Z-Probability	94.18 %
Expectancy	1.88	Deviation	\$ 10.58	Exposure	-999999999 %
Stagnation in Days	22	Stagnation in %	0.55 %		

Trades

		# of Wins	1138	# of Losses	189	# of Cancelled/Expired	0
Gross Profit	\$ 4358.29	Gross Loss	\$ -1861.05	Average Win	\$ 3.83	Average Loss	\$ -9.85
Largest Win	\$ 156.5	Largest Loss	\$ -44.57	Max Consec Wins	33	Max Consec Losses	4

Avg Consec Wins

7.34

Avg Consec Loss

1.23

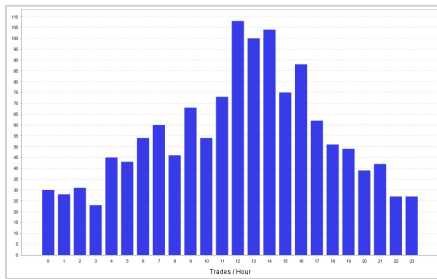
Avg # of Bars in Wins

0

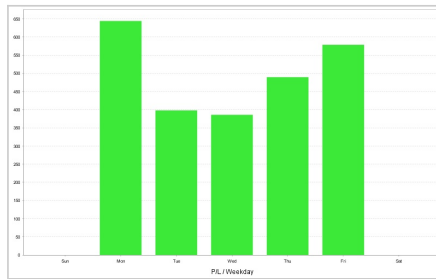
Avg # of Bars in Losses

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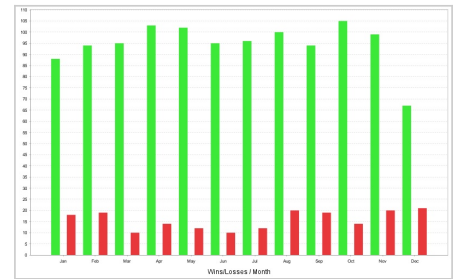
CHARTS



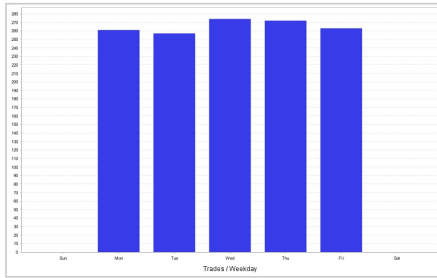
Trades / Hour



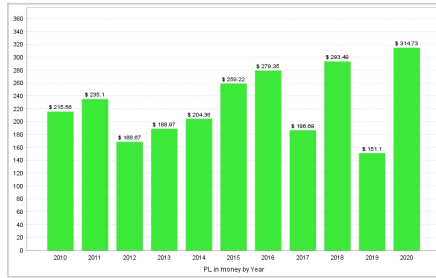
P/L by weekday



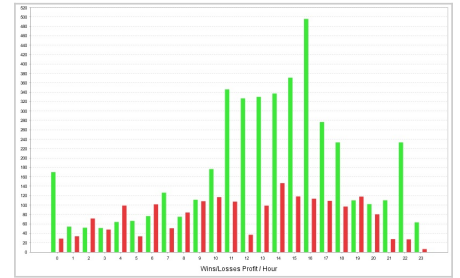
Wins/Losses by month



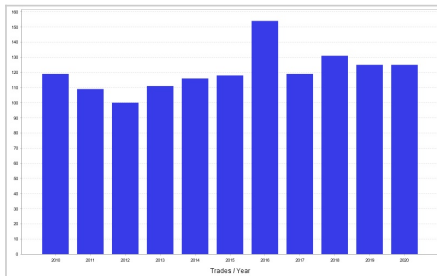
Trades by weekday



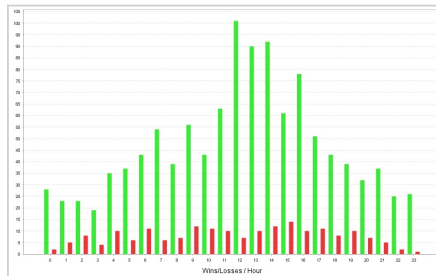
P/L by year



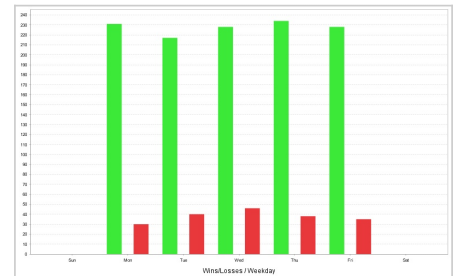
Wins/Losses Profit by hour



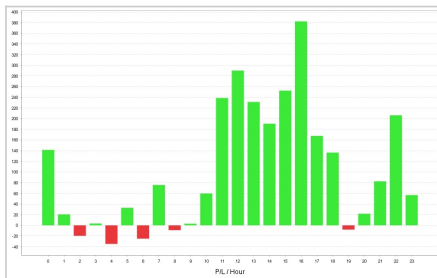
Trades by year



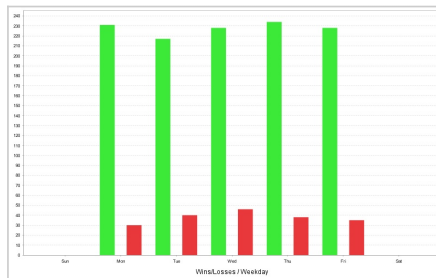
Wins/Losses by hour



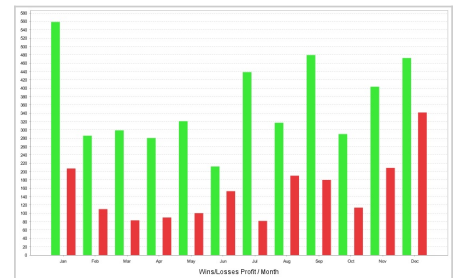
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer