

QUANT ANALYZER REPORT

Diver NZDCAD m15 v1.1 2012-2020 Üäøç 100-400

Source: MT4Report

Symbol NZDCAD Period M15 : 05.01.2012 - 04.12.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 11558.63

PROFIT IN PIPS 17326.1 PIPS
YRLY AVG PROFIT \$ 1296.43
YRLY AVG % RET 12.96 %
CAGR 8.91 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2924	0.23	2.56	34.38	68.98 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 336.19	3.23 %	\$ 4.66	\$ 108.02	\$ 9.01
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.76	0.49 R	159.07 R	11.58	8.57

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	52.9	107.12	106.87	138.44	125.93	41.85	48.74	39	97.76	122.08	-179.92	63.29	764.06
2019	98.69	65.58	66.22	70.08	63.21	94.97	13.02	225.05	51.56	62.19	93.74	61.09	965.4
2018	99.91	68.26	81.89	71	-142.6	286.1	230.04	105.69	29.1	227.76	23.26	327.08	1407.49
2017	205.03	117.24	90.18	88.83	-89.78	414.6	69.33	90.01	212.88	155.47	125.19	91.34	1570.32
2016	47.73	83.21	219.38	137.36	86.11	168.98	201.1	185.1	159.31	32.6	380.83	52.25	1753.96
2015	61.53	120.93	99.48	199.09	66.24	32.71	127.05	77.77	76.37	120.26	46.66	144.21	1172.3
2014	223.21	225.02	65.45	64.13	147.73	46.57	77.45	33.61	198.9	154.09	71.74	157.72	1465.62
2013	110.69	63.1	25.06	110.68	94.73	118.75	73.87	119.58	108.4	53.79	77.71	48.12	1004.48
2012	48.8	-48.17	253.9	140.71	266.98	200.88	-6.6	98.08	363.85	47.27	24.74	64.56	1455

STATS

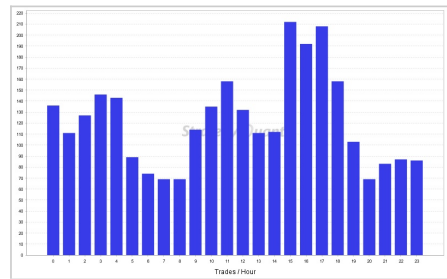
Strategy

Wins/Losses Ratio	2.22	Payout Ratio (Avg Win/Loss)	1.15	Average # of Bars in Trade	0
AHPR	0.03	Z-Score	-19.9	Z-Probability	99.9 %
Expectancy	3.95	Deviation	\$ 19.14	Exposure	-999999999 %
Stagnation in Days	80	Stagnation in %	2.46 %		

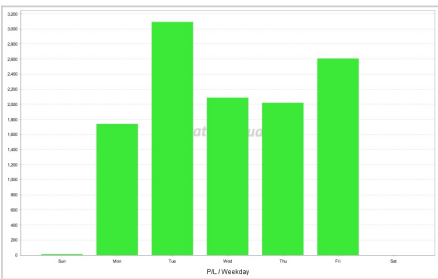
Trades

		# of Wins	2017	# of Losses	907	# of Cancelled/Expired	0
Gross Profit	\$ 18953.26	Gross Loss	\$ -7394.63	Average Win	\$ 9.4	Average Loss	\$ -8.15
Largest Win	\$ 186.01	Largest Loss	\$ -49.75	Max Consec Wins	21	Max Consec Losses	10
Avg Consec Wins	5.06	Avg Consec Loss	2.27	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

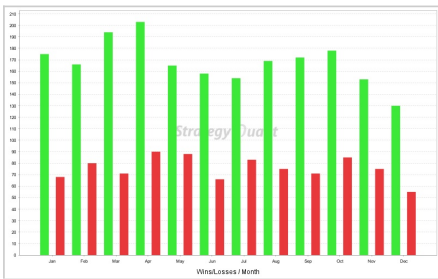
CHARTS



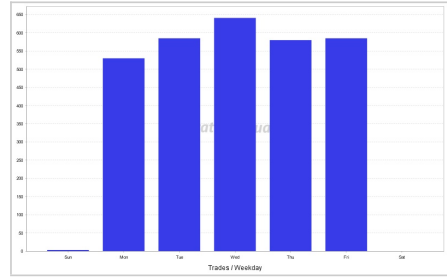
Trades by hour



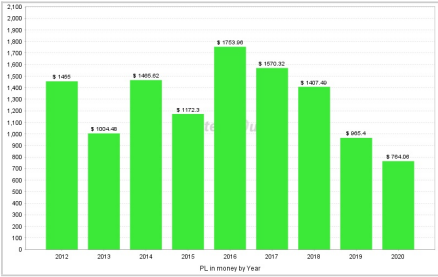
P/L by weekday



Wins/Losses by month



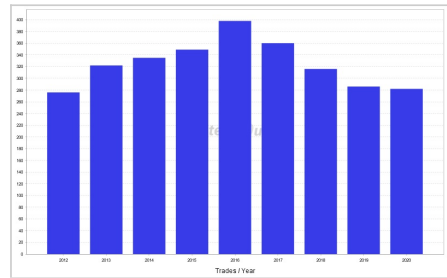
Trades by weekday



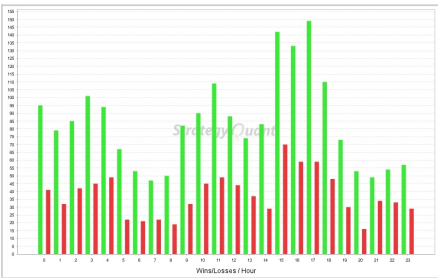
P/L by year



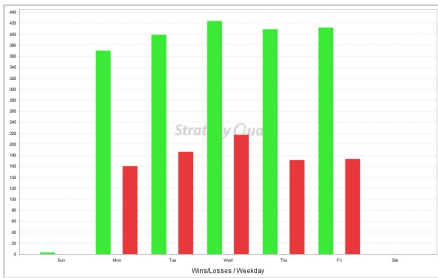
Wins/Losses Profit by hour



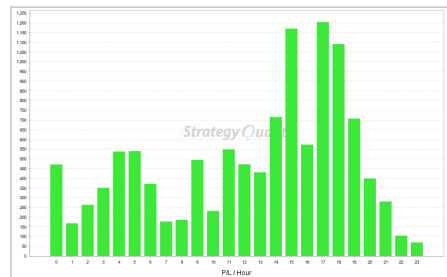
Trades by year



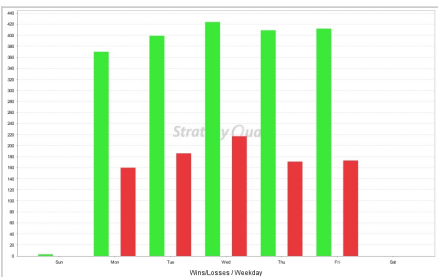
Wins/Losses by hour



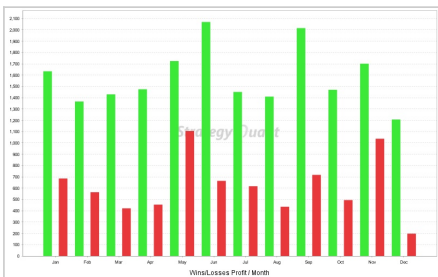
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month