

QUANT ANALYZER REPORT

Diver AO USDJPY m15 v1.1 2012-2020 Slip 100-400

Source: MT4Report

Symbol USDJPY Period M15 : 05.01.2012 - 03.12.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 648.64

PROFIT IN PIPS 1878.9 PIPS
YRLY AVG PROFIT \$ 72.76
YRLY AVG % RET 0.73 %
CAGR 0.7 %

OF TRADES

2545

SHARPE RATIO

0

PROFIT FACTOR

1.81

RETURN / DD RATIO

8.26

WINNING %

83.77 %

DRAWDOWN

\$ 78.54

% DRAWDOWN

0.76 %

DAILY AVG PROFIT

\$ 0.42

MTHLY AVG PROFIT

\$ 6.06

AVERAGE TRADE

\$ 0.88

ANNUAL% / MAX DD%

0.92

R EXPECTANCY

0.13 R

R EXP SCORE

37.7 R

SQN

4.91

SQN SCORE

4.38

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	11.34	3.49	7.84	4.95	5.14	2.4	6.8	5.77	3.26	11.36	3.04	0.78	66.17
2019	2.91	3.03	4.8	5.05	7.56	2.44	6.39	4.72	3.62	4.69	6.37	4.56	56.14
2018	3.27	4.93	4.75	4.84	3.67	5.1	3.53	3.68	4.12	5.24	3.02	9.17	55.32
2017	5.17	8.04	4.04	8.92	3.43	4.8	2.81	6.75	5.56	4.66	6.75	4.47	65.4
2016	11.02	5.26	2.74	-0.28	16.79	7.1	4.71	14.88	3.53	5.83	4.75	3.99	80.32
2015	3.72	1.68	3.41	3.74	5.12	3.41	5.04	3.69	4.63	2.31	2.72	5.15	44.62
2014	2.25	5.58	3.3	4.05	8.27	4.08	7.48	6.38	7.6	3.86	5	6.68	64.53
2013	7.53	3.93	5.76	9.14	46.78	6.46	4.72	6.94	7.74	13.21	7.33	4.65	124.19
2012	7.45	12.98	5.76	15.36	5.58	6.8	7.6	8.3	4.33	6.81	5.35	5.63	91.95

STATS

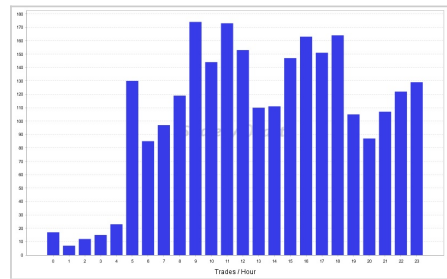
Strategy

Wins/Losses Ratio	5.16	Payout Ratio (Avg Win/Loss)	0.35	Average # of Bars in Trade	0
AHPR	0	Z-Score	-6.87	Z-Probability	0 %
Expectancy	0.25	Deviation	\$ 2.69	Exposure	-999999999 %
Stagnation in Days	12	Stagnation in %	0.37 %		

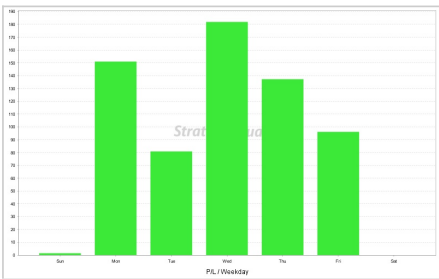
Trades

		# of Wins	2132	# of Losses	413	# of Cancelled/Expired	0
Gross Profit	\$ 1446.33	Gross Loss	\$ -797.69	Average Win	\$ 0.68	Average Loss	\$ -1.93
Largest Win	\$ 38.15	Largest Loss	\$ -27.76	Max Consec Wins	58	Max Consec Losses	6
Avg Consec Wins	7.11	Avg Consec Loss	1.38	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

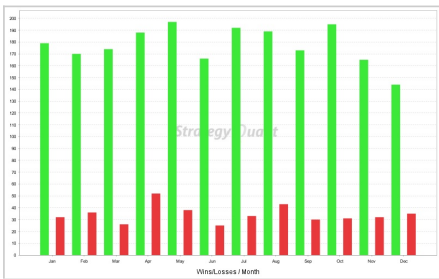
CHARTS



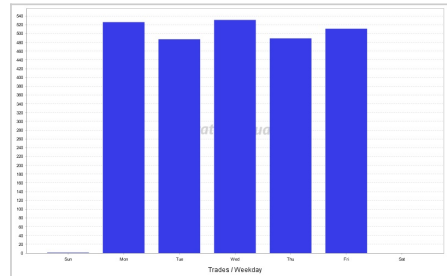
Trades by hour



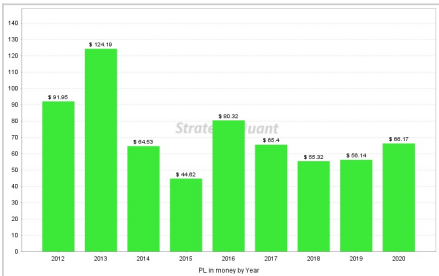
P/L by weekday



Wins/Losses by month



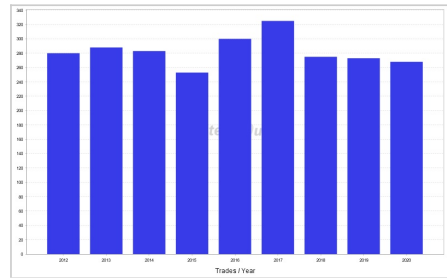
Trades by weekday



P/L by year



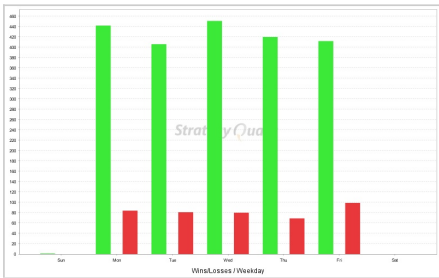
Wins/Losses Profit by hour



Trades by year



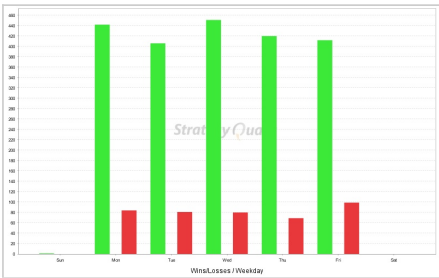
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month