

QUANT ANALYZER REPORT

Diver AO AUDCAD m30 v1.1 2012-2020 Slip 100-400

Source: MT4Report

Symbol AUDCAD Period M30 : 09.01.2012 - 04.12.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 9058.18

PROFIT IN PIPS 20624.3 PIPS
YRLY AVG PROFIT \$ 1015.77
YRLY AVG % RET 10.16 %
CAGR 7.43 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
3526	0.23	2.58	29.13	70.36 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 310.96	2.53 %	\$ 3.63	\$ 84.66	\$ 5.81
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.94	0.47 R	185.7 R	12.51	10.37

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	62.5	87.33	117.04	72.93	73.23	64.03	104.53	107.04	65.54	77.16	38.57	-58.77	811.13
2019	50.91	69.25	86.04	24.48	91.22	3.58	-13.67	160.36	49.29	125.94	36.82	36.34	720.56
2018	31.91	45.49	149.29	25.99	99.27	41.17	36.78	155.18	-23.78	298.5	101.99	115.4	1077.19
2017	61.13	47.72	69.53	114.46	46.67	57.28	155.36	53.45	86.98	42.04	24.89	55.3	814.81
2016	71.33	78.89	107.92	36.96	80.27	190.05	96.32	113.91	72.32	35.59	243.45	51.39	1178.4
2015	64.43	56.14	119.93	93.22	97.52	49.99	202.49	115	50.83	132.83	48.49	40.84	1071.71
2014	198.46	105.28	123.88	70.7	47.48	97.95	72.69	39.93	109.03	87	79.64	57.87	1089.91
2013	49	157.81	80	58.43	137.63	242.19	99.55	113.79	84.33	151.91	70.97	149.72	1395.33
2012	52.25	62.57	58.75	105.47	69.11	81.6	66.44	4.7	84.85	212.73	37.46	63.21	899.14

STATS

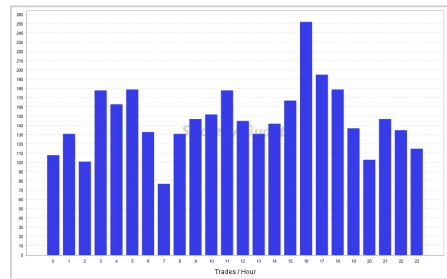
Strategy

Wins/Losses Ratio	2.37	Payout Ratio (Avg Win/Loss)	1.09	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-17.2	Z-Probability	99.9 %
Expectancy	2.57	Deviation	\$ 12.62	Exposure	-999999999 %
Stagnation in Days	98	Stagnation in %	3.01 %		

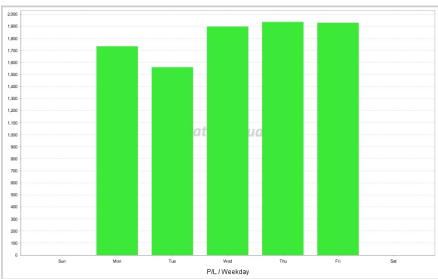
Trades

		# of Wins	2481	# of Losses	1045	# of Cancelled/Expired	0
Gross Profit	\$ 14774.81	Gross Loss	\$ -5716.63	Average Win	\$ 5.96	Average Loss	\$ -5.47
Largest Win	\$ 152.06	Largest Loss	\$ -53.07	Max Consec Wins	25	Max Consec Losses	11
Avg Consec Wins	4.58	Avg Consec Loss	1.93	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

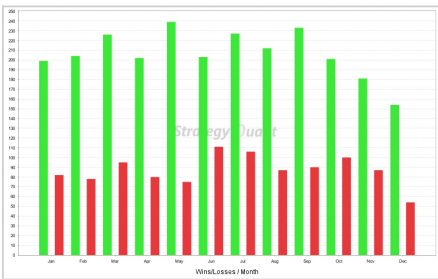
CHARTS



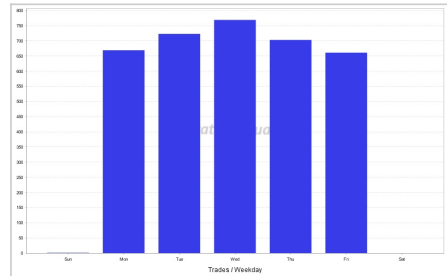
Trades by hour



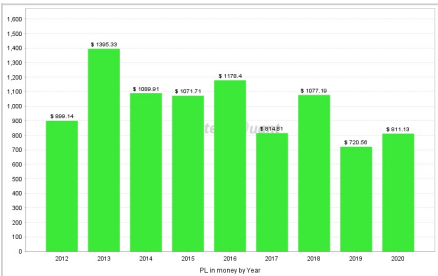
P/L by weekday



Wins/Losses by month



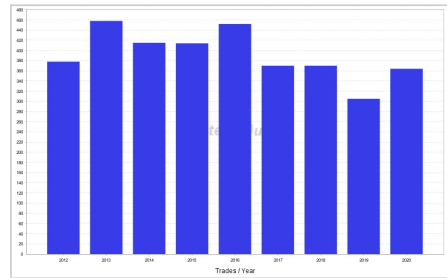
Trades by weekday



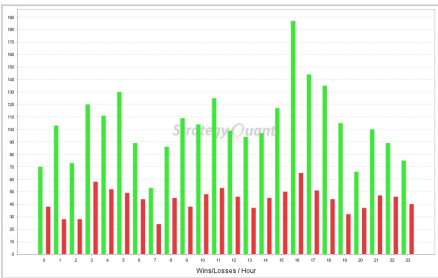
P/L by year



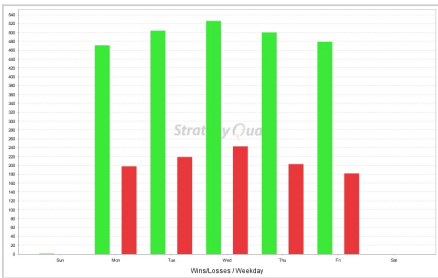
Wins/Losses Profit by hour



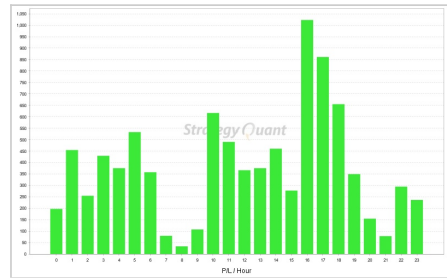
Trades by year



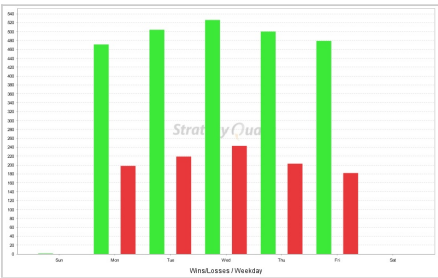
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month