

QUANT ANALYZER REPORT

Diver CCI EURJPY m15 v1.0 2010-2020 Slip 100-400

Source: MT4Report

Symbol: EURJPY Period: M15 : 18.01.2010 - 16.12.2020
Initial deposit: 10000.0
Parameters: -

TOTAL PROFIT

\$ 9355.65

PROFIT IN PIPS: 20589.6 PIPS
YRLY AVG PROFIT: \$ 857.08
YRLY AVG % RET: 8.57 %
CAGR: 6.19 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
6780	0.15	2.25	25.65	74.14 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 364.8	3.19 %	\$ 3.62	\$ 71.42	\$ 3.58
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.94	0.32 R	201.19 R	12.59	14.67

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	35.83	53.36	45.95	39.44	75.13	65.39	49.6	84.65	138.96	154.64	65.46	139.02	947.43
2019	36.68	78.05	83.12	167.21	38.26	144.12	-79.44	315.29	87.18	66.32	112.58	116.33	1165.7
2018	25.66	77.17	173.7	37.96	57.73	60.6	77.14	102.37	31.46	78.56	102.23	15.68	840.26
2017	26.76	41.68	56.45	101.83	81.54	104.46	47.87	62.01	147.17	73.57	57	67.6	867.94
2016	31.75	28.67	193.86	54.51	64.78	29.99	35.41	84.84	49.59	73.19	59.74	23.68	730.01
2015	26.05	67.14	79.43	81.08	68.71	41.06	73.58	60.72	46.72	82.17	87.78	31.88	746.32
2014	21.63	48.89	36.52	89.56	41.58	127.71	117.89	131.51	128.37	16.03	131.43	34.26	925.38
2013	22.28	68.72	51.11	37.79	48.27	53.15	55.68	70.11	59.49	-86.43	267.97	45.6	693.74
2012	40.38	126.65	70.53	69.54	53.85	58	139.32	61	106.73	54.87	45.95	105.51	932.33
2011	17.22	35.61	44.32	173.03	75.66	67.68	58.18	53.96	31.19	107.53	85.8	59.01	809.19
2010	19.64	85.51	46.6	28.76	54.75	29.36	34.93	41.22	70.27	142.68	103.53	40.1	697.35

STATS

Strategy

Wins/Losses Ratio	2.87	Payout Ratio (Avg Win/Loss)	0.79	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-35.43	Z-Probability	99.9 %
Expectancy	1.38	Deviation	\$ 9.29	Exposure	-999999999 %
Stagnation in Days	44	Stagnation in %	1.1 %		

Trades

		# of Wins	5027	# of Losses	1753	# of Cancelled/Expired	0
Gross Profit	\$ 16822.42	Gross Loss	\$ -7466.77	Average Win	\$ 3.35	Average Loss	\$ -4.26
Largest Win	\$ 167.15	Largest Loss	\$ -61.84	Max Consec Wins	36	Max Consec Losses	12

Avg Consec Wins	6.74	Avg Consec Loss	2.35	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0
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CHARTS

