

QUANT ANALYZER REPORT

DiverMA USDCAD m30 vX-5 2010-2021

Source: MT4Report

Symbol **USDCAD** Period **M30 : 18.01.2010 - 19.04.2021**
Initial deposit **10000.0**
Parameters **-**

TOTAL PROFIT

\$ 1612.56

PROFIT IN PIPS **21961.9 PIPS**
YRLY AVG PROFIT **\$ 142.34**
YRLY AVG % RET **1.42 %**
CAGR **1.25 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1630	0.32	2.36	51.54	70.25 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 31.29	0.3 %	\$ 0.75	\$ 11.86	\$ 0.99
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.18	0.4 R	58.1 R	11.87	4.28

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	23.56	13.69	5.83	9.48	0	0	0	0	0	0	0	0	52.56
2020	6.3	-0.5	25.37	16.93	17.37	10.82	6.42	3.81	-1.68	4.74	12.81	-2.12	100.27
2019	-2.81	4.76	3.35	2.7	5.53	3.11	6.14	9.34	13.07	17.69	8.69	7.51	79.08
2018	21.45	25.14	8.8	2.89	9.94	5.93	-1.05	13.42	5.93	6.92	15.21	6.18	120.76
2017	26.71	12.07	11.64	3.21	18.15	11.34	10.7	5.8	14.88	23.67	18.47	42.07	198.71
2016	41.49	20.65	24.87	23.89	4.14	34.18	7.46	22.54	16.89	26.62	28.62	5.29	256.64
2015	7.86	30.05	10.41	41.68	13.24	5.39	9.41	32.35	5.55	-3.58	10.26	7.1	169.72
2014	3.75	16.44	16.88	3.31	4.1	-0.46	15.27	8.69	16.41	35.12	11.92	11.86	143.29
2013	3.83	5.47	4.35	7.79	13.13	4.51	1.21	-2.52	-1.01	0.36	-0.15	15.05	52.02
2012	13.8	12.18	6.09	1.3	6.64	9.81	6.55	3.44	-0.25	2.63	5.58	-2.99	64.78
2011	8.57	6.34	11.31	12	21.8	21.83	5.76	44.11	14.23	59.11	24.1	25.46	254.62
2010	0.96	19.24	14.57	5.89	5.99	25.51	19.75	6.84	6.2	1.88	7.21	6.07	120.11

STATS

Strategy

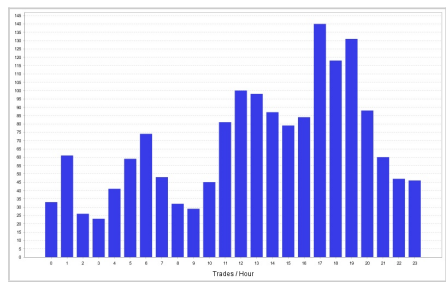
Wins/Losses Ratio	2.36	Payout Ratio (Avg Win/Loss)	1	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-1.16	Z-Probability	87.7 %
Expectancy	0.99	Deviation	\$ 3.37	Exposure	-999999999 %
Stagnation in Days	180	Stagnation in %	4.38 %		

Trades

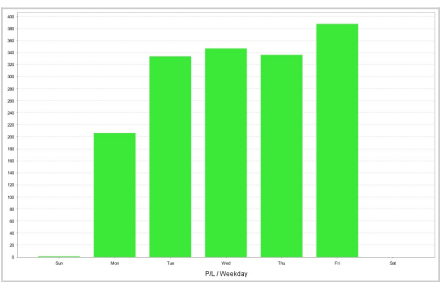
		# of Wins	1145	# of Losses	485	# of Cancelled/Expired	0
Gross Profit	\$ 2802.51	Gross Loss	\$ -1189.95	Average Win	\$ 2.45	Average Loss	\$ -2.45

Largest Win	\$ 20	Largest Loss	\$ -26.59	Max Consec Wins	22	Max Consec Losses	4
Avg Consec Wins	3.44	Avg Consec Loss	1.46	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

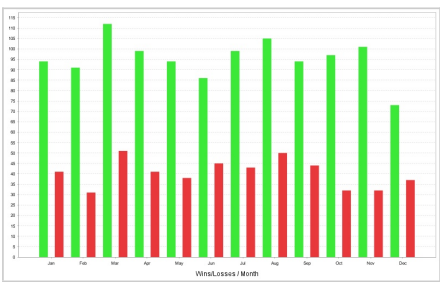
CHARTS



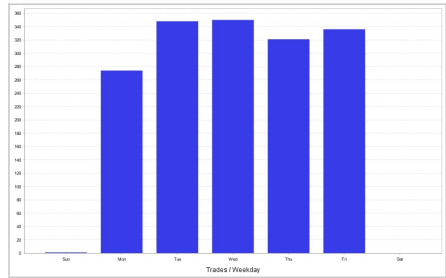
Trades by hour



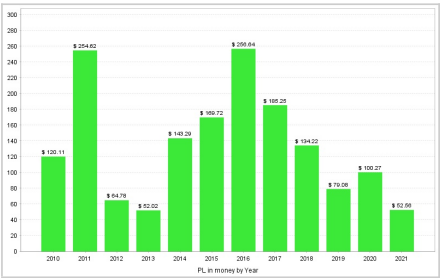
P/L by weekday



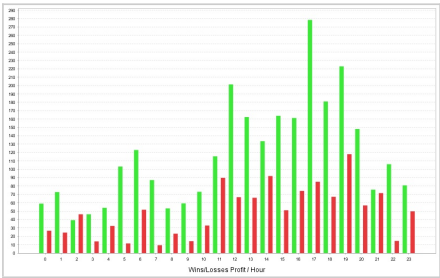
Wins/Losses by month



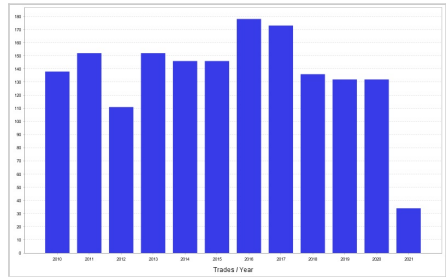
Trades by weekday



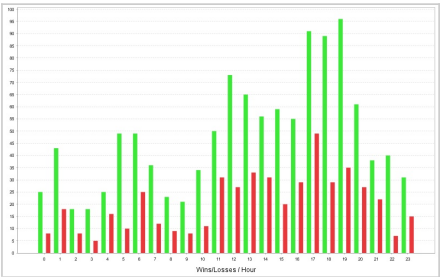
P/L by year



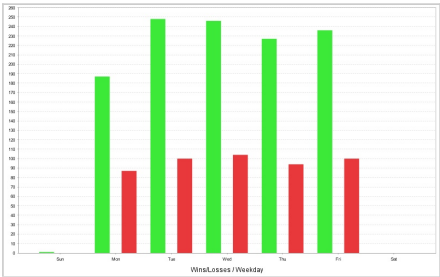
Wins/Losses Profit by hour



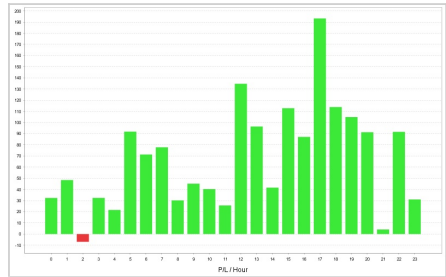
Trades by year



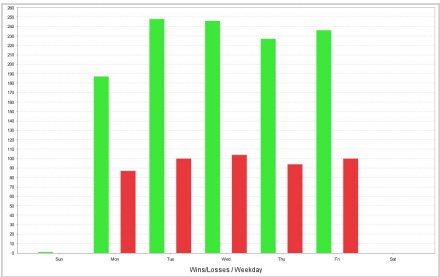
Wins/Losses by hour



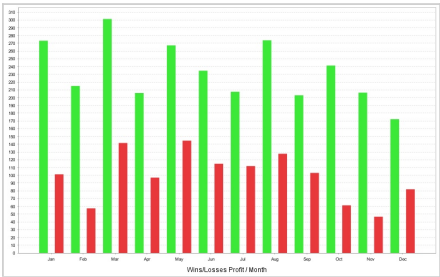
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month