

QUANT ANALYZER REPORT

Diver AO GBPUSD m30 v1.1 2010-2020 Slip 100-400

Source: MT4Report

Symbol **GBPUSD** Period **M30 : 05.01.2010 - 02.12.2020**
 Initial deposit **10000.0**
 Parameters **-**

TOTAL PROFIT

\$ 375.18

PROFIT IN PIPS **2724.9 PIPS**
 YRLY AVG PROFIT **\$ 34.36**
 YRLY AVG % RET **0.34 %**
 CAGR **0.34 %**

OF TRADES

1888

SHARPE RATIO

0

PROFIT FACTOR

2.04

RETURN / DD RATIO

11.44

WINNING %

97.4 %

DRAWDOWN

\$ 32.79

% DRAWDOWN

0.32 %

DAILY AVG PROFIT

\$ 0.23

MTHLY AVG PROFIT

\$ 2.86

AVERAGE TRADE

\$ 0.58

ANNUAL% / MAX DD%

1.05

R EXPECTANCY

0.03 R

R EXP SCORE

4.66 R

SQN

3.83

SQN SCORE

3.73

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	2.79	2.91	4.51	1.33	3.17	3.21	3.96	2.29	1.57	2.21	3.01	0.15	31.11
2019	3.17	3.2	2.47	1.48	2.19	3.35	2.49	2.59	2.78	3.99	2.62	1.77	32.1
2018	3.88	2.92	1.36	2.32	2.56	2.7	2.95	1.75	1.36	2.69	3.25	0.96	28.7
2017	2.49	2.46	1.94	2.2	1.42	2.76	2.46	2.91	2.72	2.69	1.43	3.4	28.88
2016	1.59	6.45	2.58	3.09	3.74	20.93	3.35	2.69	2.58	1.42	2.77	2.22	53.41
2015	2.32	2.09	2.47	2.93	2.38	2.36	3.96	1.54	2.1	2.3	3.05	2.49	29.99
2014	2.32	2.65	3.22	1.31	3.44	2.46	2.91	2.74	3.11	4.42	3.24	2.01	33.83
2013	2.94	3.42	3.51	1.39	2.42	-7.91	13.48	2.9	5.13	1.36	2.16	2.21	33.01
2012	1.52	2.56	3.83	2.2	1.77	3.35	2.73	2.39	2.58	2.12	2.51	1.37	28.93
2011	3.29	3.28	2.8	2.73	2.46	2.81	2.58	3	3.26	3.74	6.05	2.01	38.01
2010	3.57	2.39	3.61	2.56	3.79	2.81	4.56	3.63	2.74	2.1	3.21	2.24	37.21

STATS

Strategy

Wins/Losses Ratio	37.53	Payout Ratio (Avg Win/Loss)	0.05	Average # of Bars in Trade	0
AHPR	0	Z-Score	-0.18	Z-Probability	57.14 %
Expectancy	0.2	Deviation	\$ 2.29	Exposure	-999999999 %
Stagnation in Days	15	Stagnation in %	0.38 %		

Trades

		# of Wins	1839	# of Losses	49	# of Cancelled/Expired	0
Gross Profit	\$ 736.45	Gross Loss	\$ -361.27	Average Win	\$ 0.4	Average Loss	\$ -7.37
Largest Win	\$ 34.05	Largest Loss	\$ -21.36	Max Consec Wins	153	Max Consec Losses	2

Avg Consec Wins

37.53

Avg Consec Loss

1.02

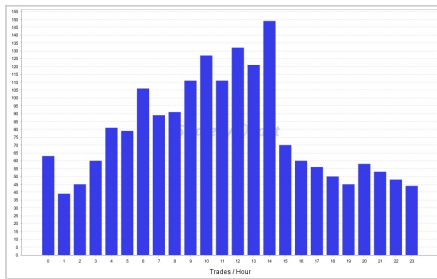
Avg # of Bars in Wins

0

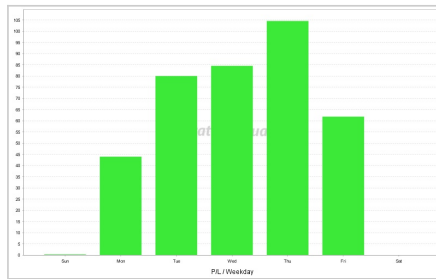
Avg # of Bars in Losses

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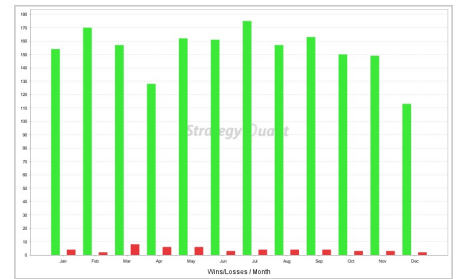
CHARTS



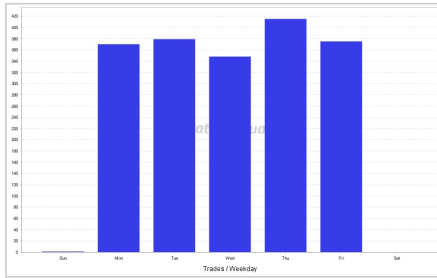
Trades by hour



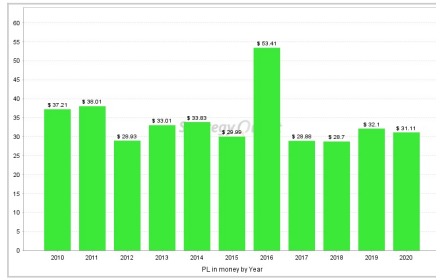
P/L by weekday



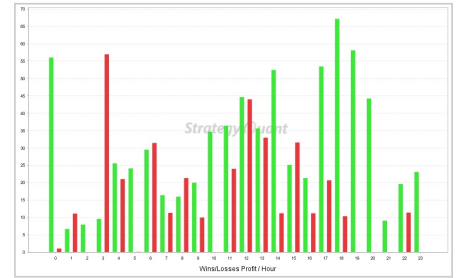
Wins/Losses by month



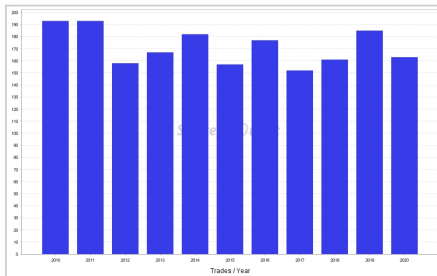
Trades by weekday



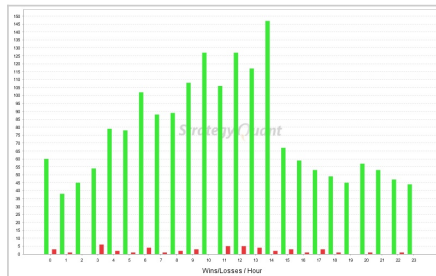
P/L by year



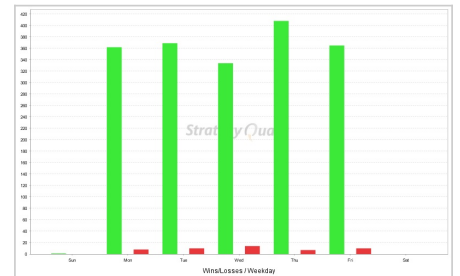
Wins/Losses Profit by hour



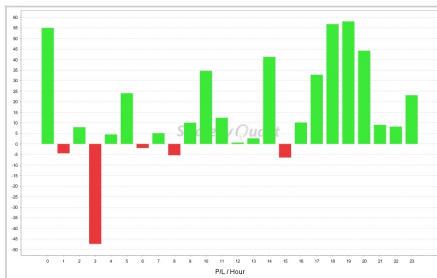
Trades by year



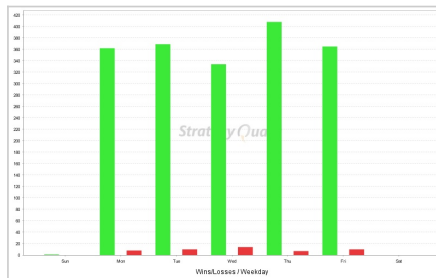
Wins/Losses by hour



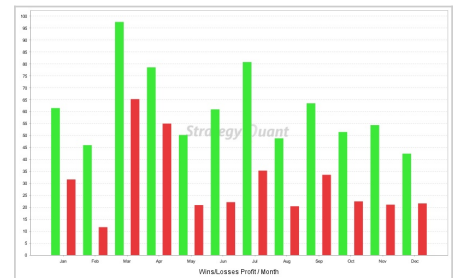
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer