

QUANT ANALYZER REPORT

Challenger-3.9-EURUSD-M1-2.2 2014-2020 Slip 100-400

Source: MT4Report

Symbol EURUSD Period M1 : 15.01.2014 - 16.12.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 11664.22

PROFIT IN PIPS 1387 PIPS
YRLY AVG PROFIT \$ 1749.61
YRLY AVG % RET 17.5 %
CAGR 11.68 %

OF TRADES

13213

SHARPE RATIO

0.09

PROFIT FACTOR

1.72

RETURN / DD RATIO

17.07

WINNING %

69.66 %

DRAWDOWN

\$ 683.44

% DRAWDOWN

5.27 %

DAILY AVG PROFIT

\$ 11.36

MTHLY AVG PROFIT

\$ 145.8

AVERAGE TRADE

\$ 3.34

ANNUAL% / MAX DD%

2.22

R EXPECTANCY

0.22 R

R EXP SCORE

433.07 R

SQN

6.62

SQN SCORE

40.84

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	13.27	9.11	784.04	84.63	96.47	105.85	124.68	106.8	70.11	8.36	89.08	40.14	1532.54
2019	51.84	97.84	35.19	16.66	15.01	67.24	24.36	47.44	59.54	61.08	11.98	22.85	511.03
2018	169.49	157.87	98.21	62.65	107.56	152.98	46.17	78.14	81.01	61.63	112.72	27.43	1155.86
2017	66.32	51.08	37.84	80.22	50.48	93.93	90.45	141.26	116.48	33.95	89.7	19.24	870.95
2016	71.29	202.27	189.75	146.63	122.33	284.84	110.07	46.91	74.09	98.32	267.75	201.74	1815.99
2015	353.21	281.37	696.36	533.1	605.56	790.41	381.22	367.33	179.7	109.93	142.53	152.47	4593.19
2014	62.37	144.43	137.69	92.6	30.55	34.17	38.57	41.93	85.91	257.69	187.07	71.68	1184.66

STATS

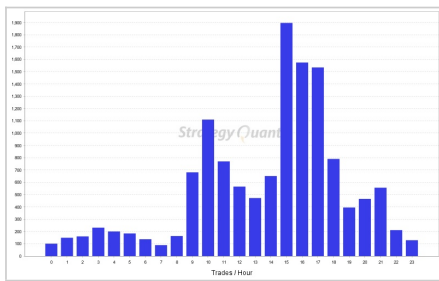
Strategy

Wins/Losses Ratio	2.3	Payout Ratio (Avg Win/Loss)	0.75	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-62.44	Z-Probability	99.9 %
Expectancy	0.88	Deviation	\$ 15.52	Exposure	-999999999 %
Stagnation in Days	42	Stagnation in %	1.66 %		

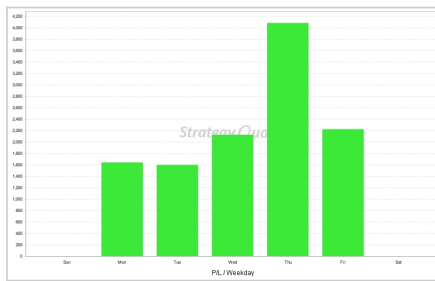
Trades

		# of Wins	9204	# of Losses	4009	# of Cancelled/Expired	0
Gross Profit	\$ 27869.97	Gross Loss	\$ -16205.75	Average Win	\$ 3.03	Average Loss	\$ -4.04
Largest Win	\$ 551.46	Largest Loss	\$ -126.16	Max Consec Wins	44	Max Consec Losses	14
Avg Consec Wins	7.16	Avg Consec Loss	3.12	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

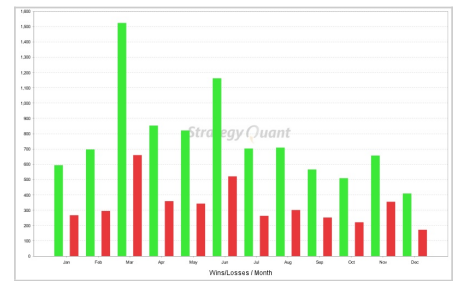
CHARTS



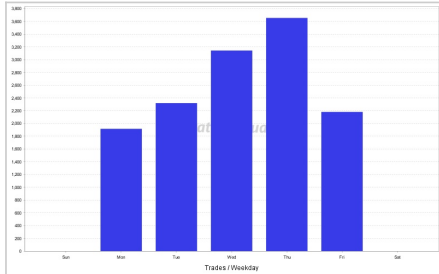
Trades by hour



P/L by weekday



Wins/Losses by month



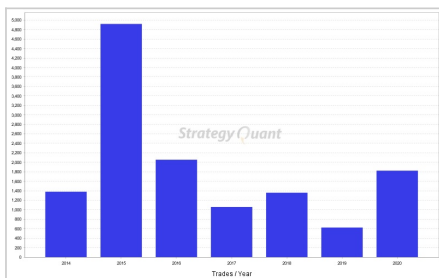
Trades by weekday



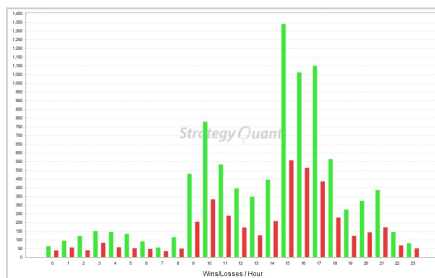
P/L by year



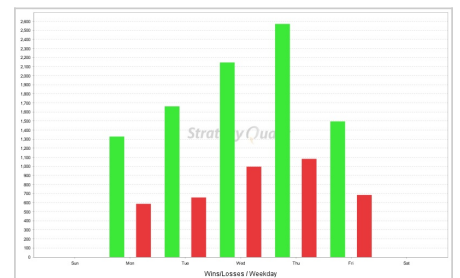
Wins/Losses Profit by hour



Trades by year



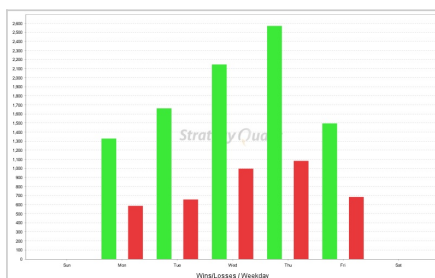
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month