

QUANT ANALYZER REPORT

Quantum EURUSD v1.0 2012-2020 Slip 100-400

Source: MT4Report

Symbol **EURUSD** Period **M30 : 09.01.2012 - 23.12.2020**
Initial deposit **10000.0**
Parameters **-**

TOTAL PROFIT

\$ 1778.19

PROFIT IN PIPS **19093.4 PIPS**
YRLY AVG PROFIT **\$ 197.55**
YRLY AVG % RET **1.98 %**
CAGR **1.84 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1765	0.36	2.86	44.07	79.6 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 40.35	0.38 %	\$ 1.11	\$ 16.46	\$ 2.09
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.83	0.38 R	74.55 R	13.93	7.53

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	12.61	23.89	29.03	17.4	10.79	19.34	15.13	16.06	12.18	14.66	19.17	11.03	201.29
2019	16.3	11.79	3.77	24.53	10.06	15.02	10.33	17.28	11.27	18.13	16.74	15.22	170.44
2018	16.15	8.11	10.39	18.02	13.67	18	24.77	29.12	13.56	16.3	19.44	18.28	205.81
2017	7.88	17.61	12.79	15.83	26.45	13.85	-0.12	33.81	10.63	6.76	34.78	6.88	187.15
2016	12.16	13.77	27.75	-16.36	46.37	28.11	1.4	41.48	13.61	16.94	23.07	15.9	224.2
2015	13.84	13.99	30.02	14.99	19.92	14.83	27.37	13.06	15.78	16.99	15.76	16.77	213.32
2014	12.01	11.78	17.63	18.77	22.29	20.72	14.43	15.27	15	16.05	18.68	14.01	196.64
2013	9.26	18.54	16.17	11.23	10.89	17.03	18.94	15.68	12.44	16.42	9.88	15.94	172.42
2012	10.62	18.53	19.55	15.71	27.06	17.39	11.65	27.41	13.33	10.61	27.08	7.98	206.92

STATS

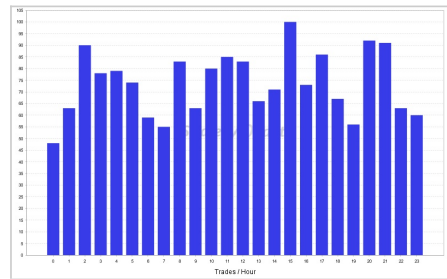
Strategy

Wins/Losses Ratio	3.9	Payout Ratio (Avg Win/Loss)	0.73	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-4.88	Z-Probability	100 %
Expectancy	1.01	Deviation	\$ 3.22	Exposure	-999999999 %
Stagnation in Days	25	Stagnation in %	0.76 %		

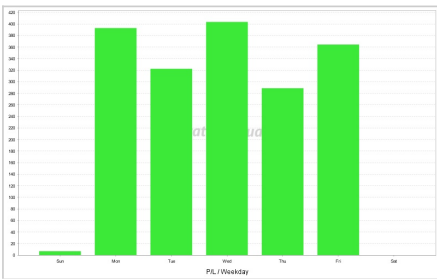
Trades

		# of Wins	1405	# of Losses	360	# of Cancelled/Expired	0
Gross Profit	\$ 2731.91	Gross Loss	\$ -953.72	Average Win	\$ 1.94	Average Loss	\$ -2.65
Largest Win	\$ 19.04	Largest Loss	\$ -16.38	Max Consec Wins	32	Max Consec Losses	5
Avg Consec Wins	5.51	Avg Consec Loss	1.42	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

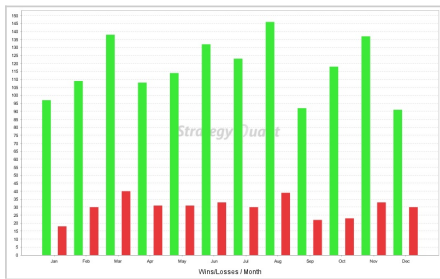
CHARTS



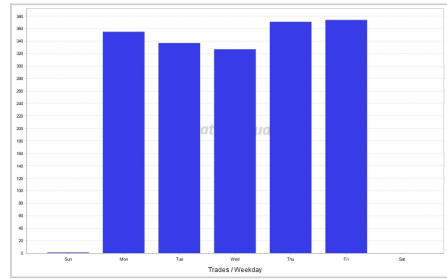
Trades by hour



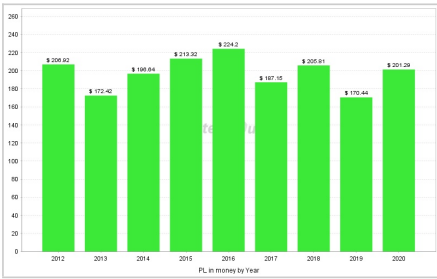
P/L by weekday



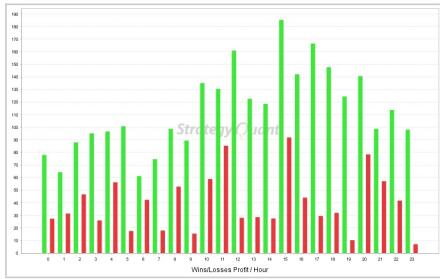
Wins/Losses by month



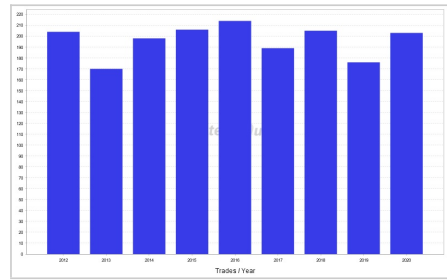
Trades by weekday



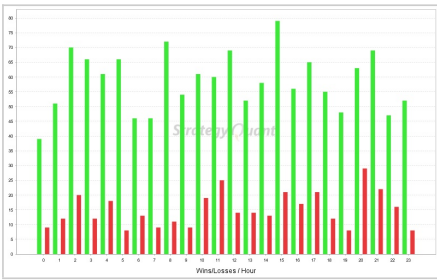
P/L by year



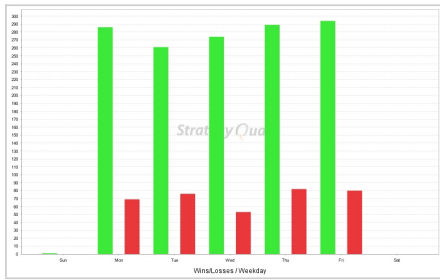
Wins/Losses Profit by hour



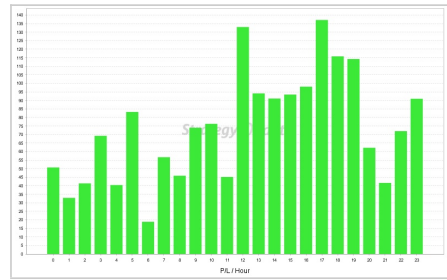
Trades by year



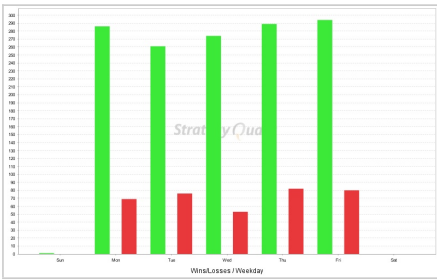
Wins/Losses by hour



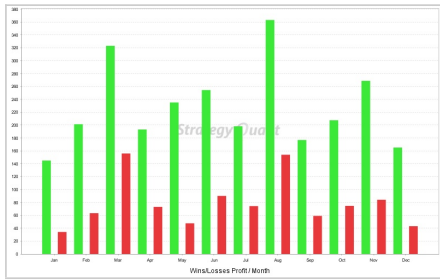
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month