

# QUANT ANALYZER REPORT

Gen14 EURGBP H4 v1.0 Dukas 2012-2021 100-400ms 4\$Tax

Source: MT4Report

Symbol: EURGBP Period: H4 : 08.03.2012 - 28.01.2021  
Initial deposit: 10000.0  
Parameters: -

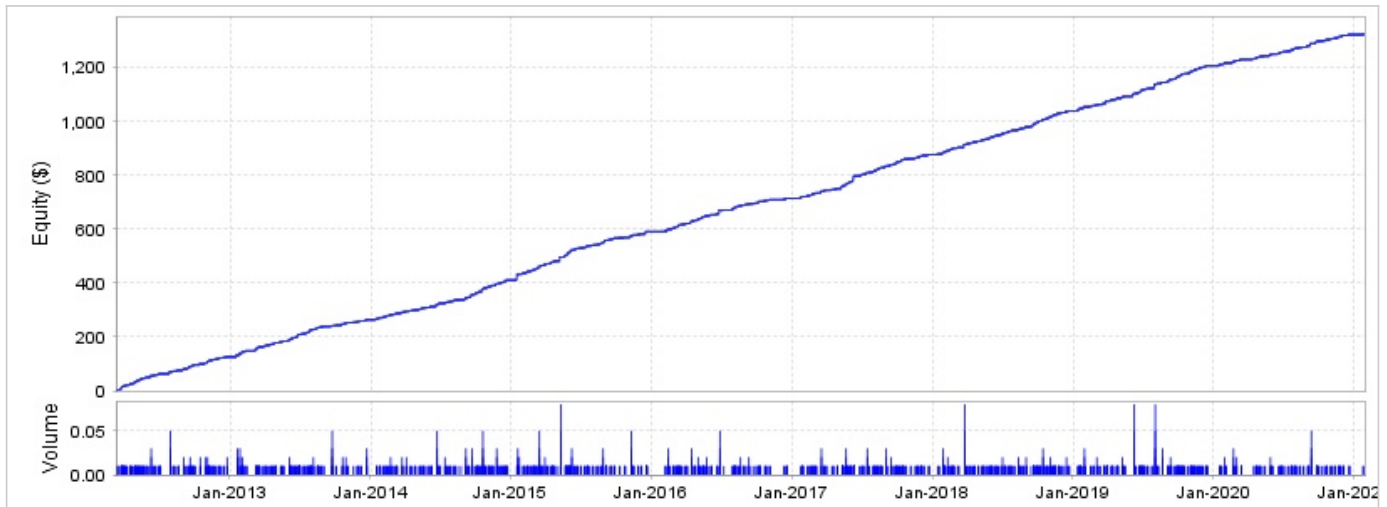
## TOTAL PROFIT

**\$ 1325.37**

PROFIT IN PIPS: 3342.5 PIPS  
YRLY AVG PROFIT: \$ 150.06  
YRLY AVG % RET: 1.5 %  
CAGR: 1.25 %

| # OF TRADES       | SHARPE RATIO | PROFIT FACTOR    | RETURN / DD RATIO | WINNING %     |
|-------------------|--------------|------------------|-------------------|---------------|
| 1504              | 0.16         | 1.88             | 16.13             | 83.91 %       |
| DRAWDOWN          | % DRAWDOWN   | DAILY AVG PROFIT | MTHLY AVG PROFIT  | AVERAGE TRADE |
| \$ 82.16          | 0.78 %       | \$ 0.81          | \$ 12.5           | \$ 0.88       |
| ANNUAL% / MAX DD% | R EXPECTANCY | R EXP SCORE      | SQN               | SQN SCORE     |
| 1.61              | 0.14 R       | 24.01 R          | 5.07              | 2.53          |

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

| Year | Jan   | Feb   | Mar   | Apr   | May   | Jun   | Jul   | Aug   | Sep   | Oct   | Nov   | Dec   | YTD    |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--------|
| 2021 | 2.86  | 0     | 0     | 0     | 0     | 0     | 0     | 0     | 0     | 0     | 0     | 0     | 2.86   |
| 2020 | 11.3  | 7.9   | 5.05  | 9.15  | 9.14  | 9.46  | 13.02 | 5.92  | 20.48 | 7.51  | 11.88 | 4.93  | 115.74 |
| 2019 | 15.32 | 4.74  | 16.88 | 10.48 | 7.27  | 22.16 | 21.69 | 7.94  | 19.72 | 15.41 | 18.93 | 7.35  | 167.89 |
| 2018 | 10.63 | 13.84 | 14.88 | 10.93 | 13.4  | 13.55 | 12.6  | 13.8  | 16.64 | 19.55 | 15.68 | 6.97  | 162.47 |
| 2017 | 6.26  | 10.54 | 13.49 | 5.54  | 25.61 | 26.47 | 11.3  | 19.87 | 13.77 | 13.22 | 11    | 4.69  | 161.76 |
| 2016 | 0     | 12.77 | 17.25 | 14.74 | 15.47 | 18.82 | 5.08  | 16.21 | 5.61  | 11.3  | 0.8   | 5.87  | 123.92 |
| 2015 | 26.12 | 12.98 | 19.38 | 13.08 | 30.25 | 18.24 | 10.65 | 10.64 | 14.67 | 3.66  | 9.97  | 10.93 | 180.57 |
| 2014 | 9.56  | 9.92  | 11.43 | 5.81  | 8.54  | 14.43 | 9.46  | 4.99  | 23.18 | 24.29 | 12.8  | 11.98 | 146.39 |
| 2013 | 19.31 | 2.39  | 18.68 | 11.85 | 9.82  | 20.89 | 15.74 | 14.09 | 4.1   | 9.92  | 5.01  | 6.1   | 137.9  |
| 2012 | 0     | 0     | 18.69 | 15.83 | 14.93 | 14.05 | 6.92  | 10.05 | 15.19 | 8.79  | 15.81 | 5.61  | 125.87 |

## STATS

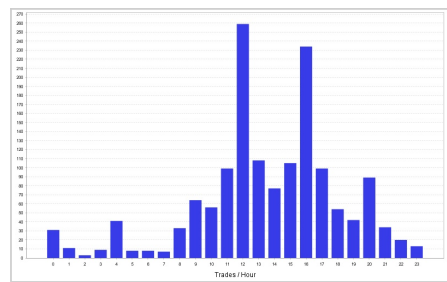
### Strategy

|                    |      |                             |         |                            |              |
|--------------------|------|-----------------------------|---------|----------------------------|--------------|
| Wins/Losses Ratio  | 5.21 | Payout Ratio (Avg Win/Loss) | 0.36    | Average # of Bars in Trade | 0            |
| AHPR               | 0.01 | Z-Score                     | -8.76   | Z-Probability              | 0 %          |
| Expectancy         | 0.88 | Deviation                   | \$ 6.74 | Exposure                   | -999999999 % |
| Stagnation in Days | 184  | Stagnation in %             | 5.67 %  |                            |              |

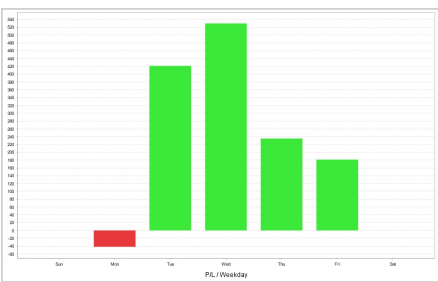
### Trades

|                 |            |                 |             |                       |         |                         |          |
|-----------------|------------|-----------------|-------------|-----------------------|---------|-------------------------|----------|
|                 |            | # of Wins       | 1262        | # of Losses           | 242     | # of Cancelled/Expired  | 0        |
| Gross Profit    | \$ 2837.62 | Gross Loss      | \$ -1512.25 | Average Win           | \$ 2.25 | Average Loss            | \$ -6.25 |
| Largest Win     | \$ 81.85   | Largest Loss    | \$ -26.3    | Max Consec Wins       | 30      | Max Consec Losses       | 4        |
| Avg Consec Wins | 7.99       | Avg Consec Loss | 1.53        | Avg # of Bars in Wins | 0       | Avg # of Bars in Losses | 0        |

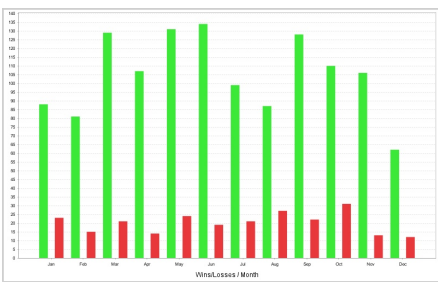
CHARTS



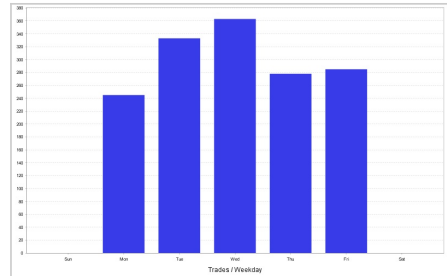
Trades by hour



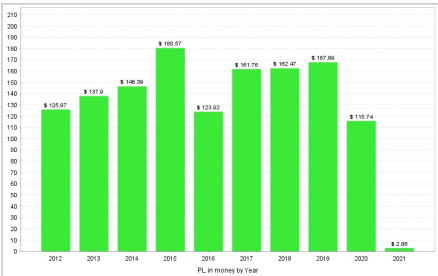
P/L by weekday



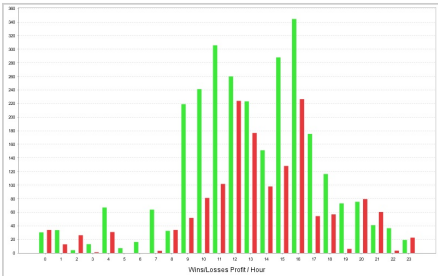
Wins/Losses by month



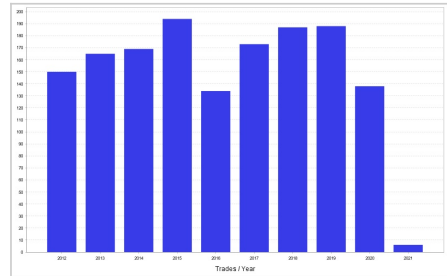
Trades by weekday



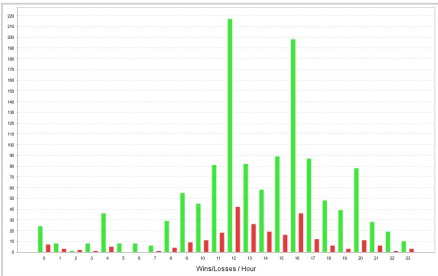
P/L by year



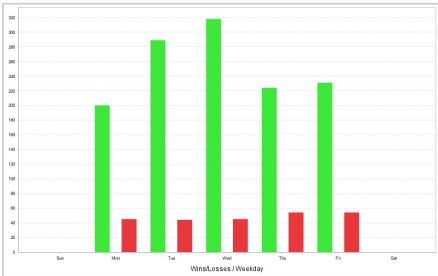
Wins/Losses Profit by hour



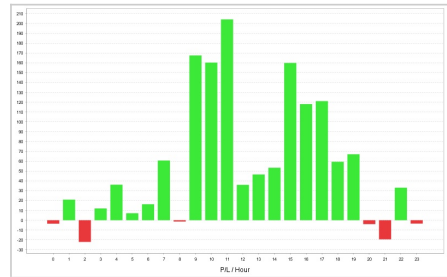
Trades by year



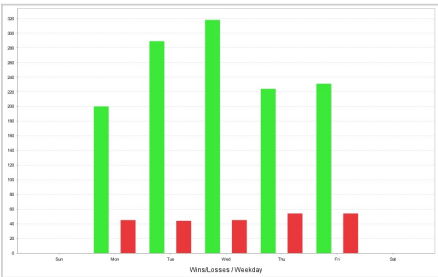
Wins/Losses by hour



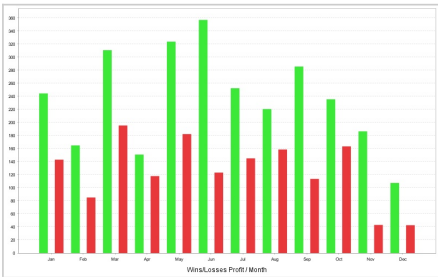
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month