

# QUANT ANALYZER REPORT

Euro Master EURUSD Dukas Slip-0-5 2010-2021

Source: MT4Report

Symbol EURUSD Period M5 : 01.01.2010 - 26.02.2021  
Initial deposit 10000.0  
Parameters -

## TOTAL PROFIT

**\$ 1239.72**

PROFIT IN PIPS 13509.3 PIPS  
YRLY AVG PROFIT \$ 111.05  
YRLY AVG % RET 1.11 %  
CAGR 0.98 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1976	0.48	5.14	34.78	99.44 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 35.64	0.35 %	\$ 0.35	\$ 9.25	\$ 0.93
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.8	0.02 R	4.08 R	13.3	173.03

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2021	5.47	0.83	0	0	0	0	0	0	0	0	0	0	6.3
2020	1.61	4.73	13.06	14.79	10.89	14.04	16.38	9.48	11.65	13.3	10.84	11.84	132.61
2019	14.64	5.45	11.89	8.47	11.06	14.36	8.5	12.24	0.82	2.43	11.08	2.46	103.4
2018	8.79	5.33	7.38	12.35	15.65	15.03	13.31	17.58	9.71	10.64	6.88	15.01	137.66
2017	14.09	4	3.9	13.84	13.44	16.72	-20.24	16.89	11.15	6.51	9.38	13.27	102.95
2016	11.21	16.73	13.86	9.53	7.38	12.37	15.43	6.56	0	10.25	12.72	12.7	128.74
2015	13.4	10.36	14.21	11.35	12.15	15.81	12.29	15.56	13.49	15.68	12.79	10.24	157.33
2014	7.94	9.8	11.16	5.17	10.95	15.25	13.58	11.73	11.69	12.91	13.28	14.74	138.2
2013	10.33	11.29	19.95	13.89	9.97	15.22	15.3	-13.54	11.05	-12.27	10.37	12.54	104.1
2012	-15.3	12.31	8.36	8.8	12.19	17.81	13.12	12.79	9.53	12.05	-19.59	6.12	78.19
2011	12.63	10.38	-19.52	10.31	10.6	-14.96	13.03	14.91	-14.11	-14.99	13.3	15.26	36.84
2010	13.19	14.13	14.79	-14.26	11.87	14.88	14.26	16.4	-17.05	15.83	13.3	16.06	113.4

## STATS

### Strategy

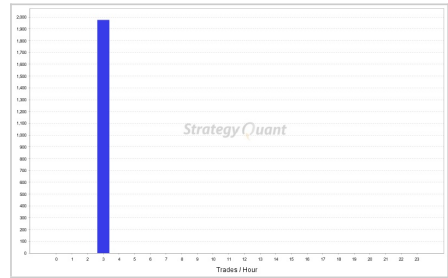
Wins/Losses Ratio	178.64	Payout Ratio (Avg Win/Loss)	0.03	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-0.79	Z-Probability	78.52 %
Expectancy	0.63	Deviation	\$ 2.12	Exposure	-99999999 %
Stagnation in Days	207	Stagnation in %	5.08 %		

### Trades

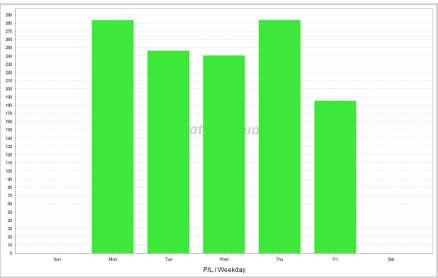
		# of Wins	1965	# of Losses	11	# of Cancelled/Expired	0
Gross Profit	\$ 1538.92	Gross Loss	\$ -299.2	Average Win	\$ 0.78	Average Loss	\$ -27.2

Largest Win	\$ 9.45	Largest Loss	\$ -27.31	Max Consec Wins	647	Max Consec Losses	1
Avg Consec Wins	163.75	Avg Consec Loss	1	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

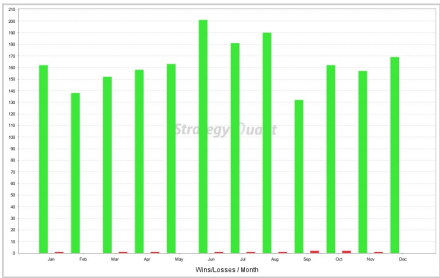
CHARTS



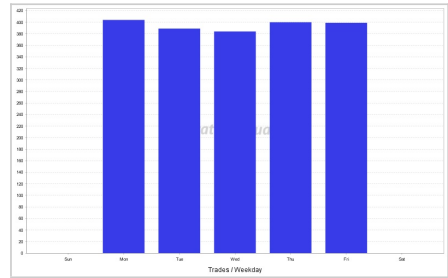
Trades by hour



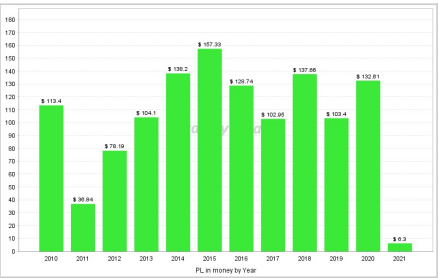
P/L by weekday



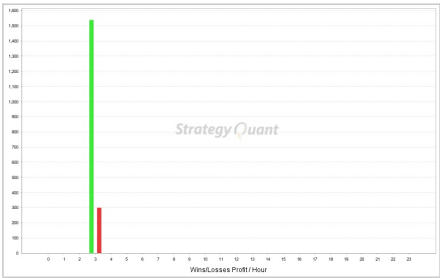
Wins/Losses by month



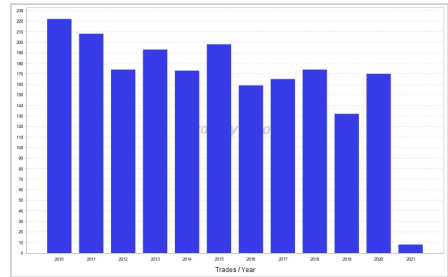
Trades by weekday



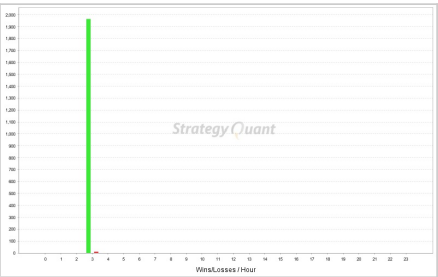
P/L by year



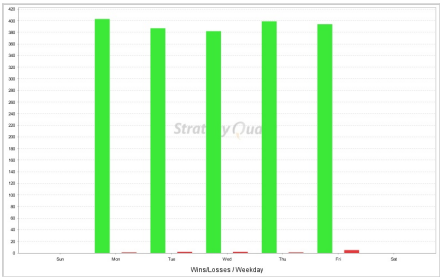
Wins/Losses Profit by hour



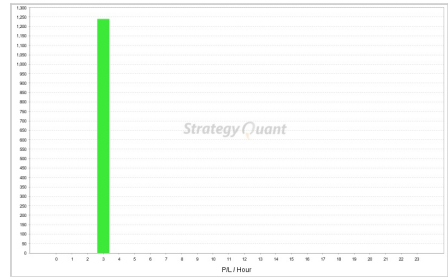
Trades by year



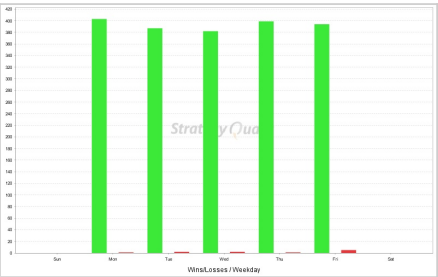
Wins/Losses by hour



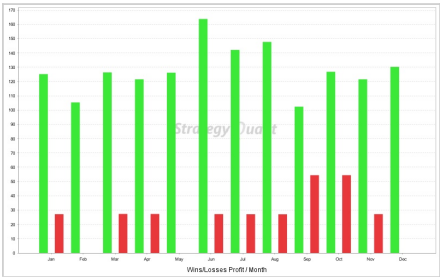
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month