report

Quant Report

EURO MINE V2

EURUSD Trading Bot Version 2.1

Developed by @deeptrade_com

CHECK NOW

Data-Driven Strategy

3 Year Back-tested Data
2022/01/01 - 2024/12/31

6 Months Live-tested data
2025/01/01 - 2025/06/30

Premium Strategy Report is now public

Basic Strategy Info

Strategy Name:	**EURO MINE V2**
Instrument:	EUR/USD
Timeframe:	5 minutes
Trade Type:	LONG only strategy
Trading Type:	Fully Coded | Time Restricted Entries

Start/End dates of Back-Test:	2022/01 - 2024/12
Start/End dates of Live-Test:	2025/01 - 2025/06

The report below showcases 3 years of tested performance and 6 months of live data from a fully coded trading model.

I'm currently offering early access to a small group of traders to follow this system in real-time — with full transparency and weekly logs.

📲 Telegram: [@deeptrade_com_official]
📩 Instagram: [@deeptrade_com]

- ❖ Backtested strategies over years of data.
- ❖ Just pure data backed statistical strategies insights.

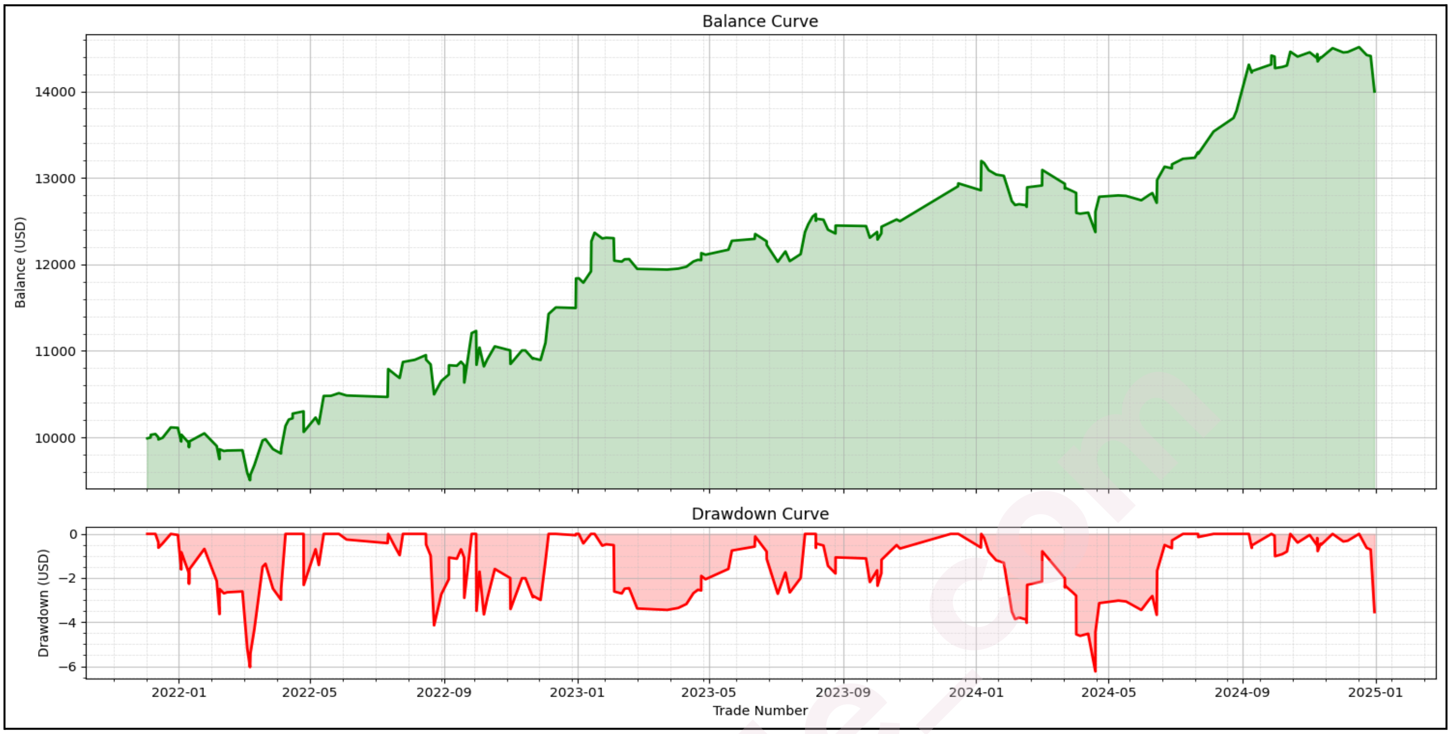
DEEPTRADE_COM

Back-Test Summary Stats

Trade Metrics	
Total Trades	198
Take Profit Trades	35
Stop Loss Trades	7
Timeout Profitable Trades	77
Timeout Losing Trades	76
Return Metrics	
Total Gross Return	498.80 pips
Expectancy per Trade	2.5 pips
Avg. Return per Profitable Trade	10.70 pips
Avg. Return per Losing Trade	8.10 pips
Avg. Risk-Reward Ratio	1:1.32
Win Rate	56.57%
Strategy Metrics	
Profit Factor	1.7185
CAGR	11.60%
Sharpe Ratio	2.9351
Sortino Ratio	4.5302
Skewness	0.4812
Kurtosis	2.5340
Drawdown Metrics	
Max Drawdown	6.23%
Max Drawdown Duration	104 days
Max Drawdown Start	2024-01-05
Max Drawdown End	2024-04-19

*** Being able to take more risk would increase the profits by the same percentile.**

📈 Balance Curve Insight



Insights on Balance Curve:

The balance curve reflects a consistent upward trajectory over the backtest period from early 2022 to early 2025. Growth is steady, with multiple flat phases where the system chose not to trade — demonstrating selectivity and discipline over random frequency.

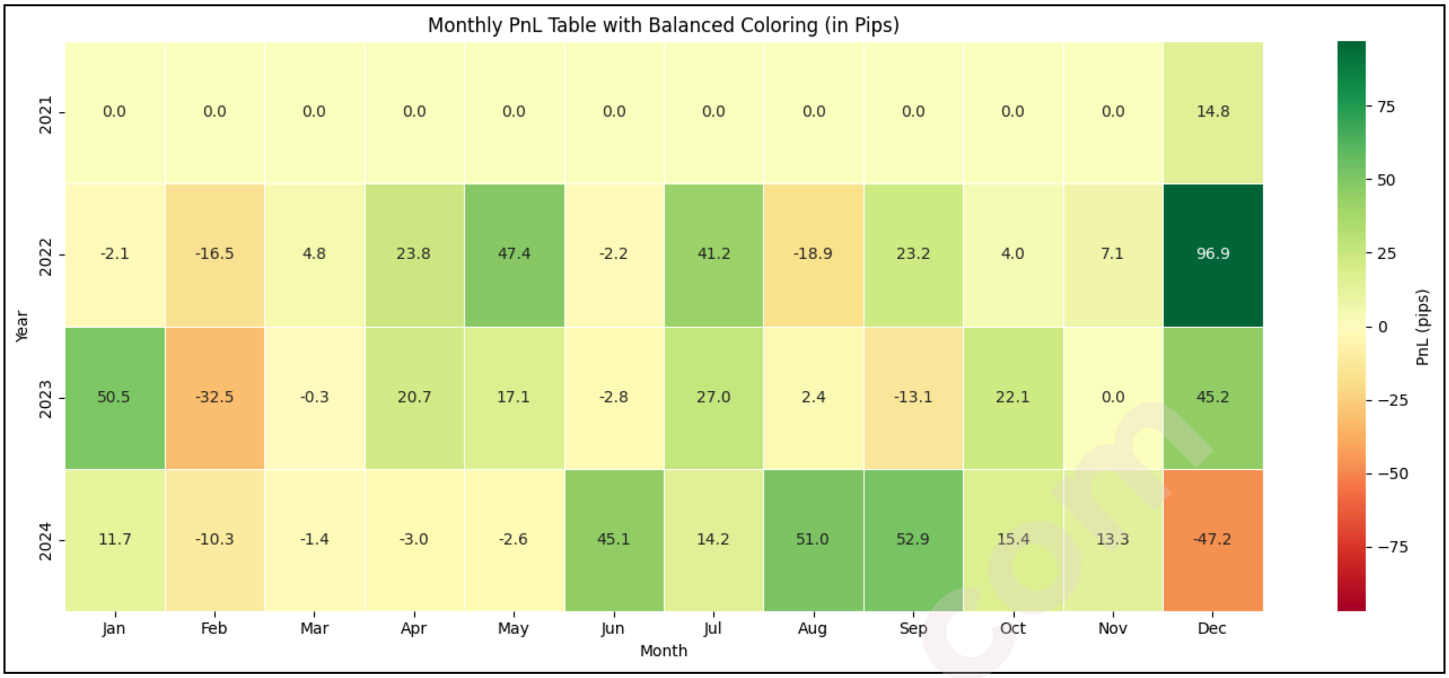
- The curve has **no parabolic spikes**, indicating that growth is **not reliant on high leverage or high-risk bets**.
- The balance starts just below **$10,000** and climbs to over **$14,500**, showing **~45% absolute gain** across the full period.
- The curve has **no parabolic spikes**, indicating that growth is **not reliant on high leverage or high-risk bets**.
- Equity plateaus are visible, which represent periods where **the model skipped low-quality setups**, rather than forcing trades — this builds long-term sustainability.
- Late 2024 shows **accelerated growth**, likely due to optimal alignment of market conditions with the strategy logic — a healthy performance spike without overexposure.

Insights on Drawdown Curve:

The drawdown chart shows the system's **maximum relative drawdown remains shallow**, staying mostly between **-1% and -5%**, with only a few exceptional dips near **-6%**.

- The drawdowns are **frequent but controlled**, indicating that **losses are well-managed and recoveries are swift**.
- There are no **multi-month underwater phases** — the strategy recovers quickly from losses, highlighting robust risk control.
- The largest drawdown cluster occurred around mid–2024, yet was followed by the **most profitable growth phase**, reinforcing the edge's durability under stress.

📊 Monthly PnL Performance Overview



Insights:

<u>Overall Consistency:</u>

The system delivers **positive months in ~75% of cases**, with gains steadily distributed throughout the year.

Outliers like **+96.9 pips (Dec 2022)** and **+52.9 pips (Sep 2024)** show the model's ability to capture strong setups when conditions align.

<u>Controlled Losses:</u>

Losing months remain shallow and infrequent. For instance, while **Feb 2023 (-32.5 pips)** and **Dec 2024 (-47.2 pips)** were underperformers, the model recovered quickly — indicating robust risk control and no emotional overcorrection.

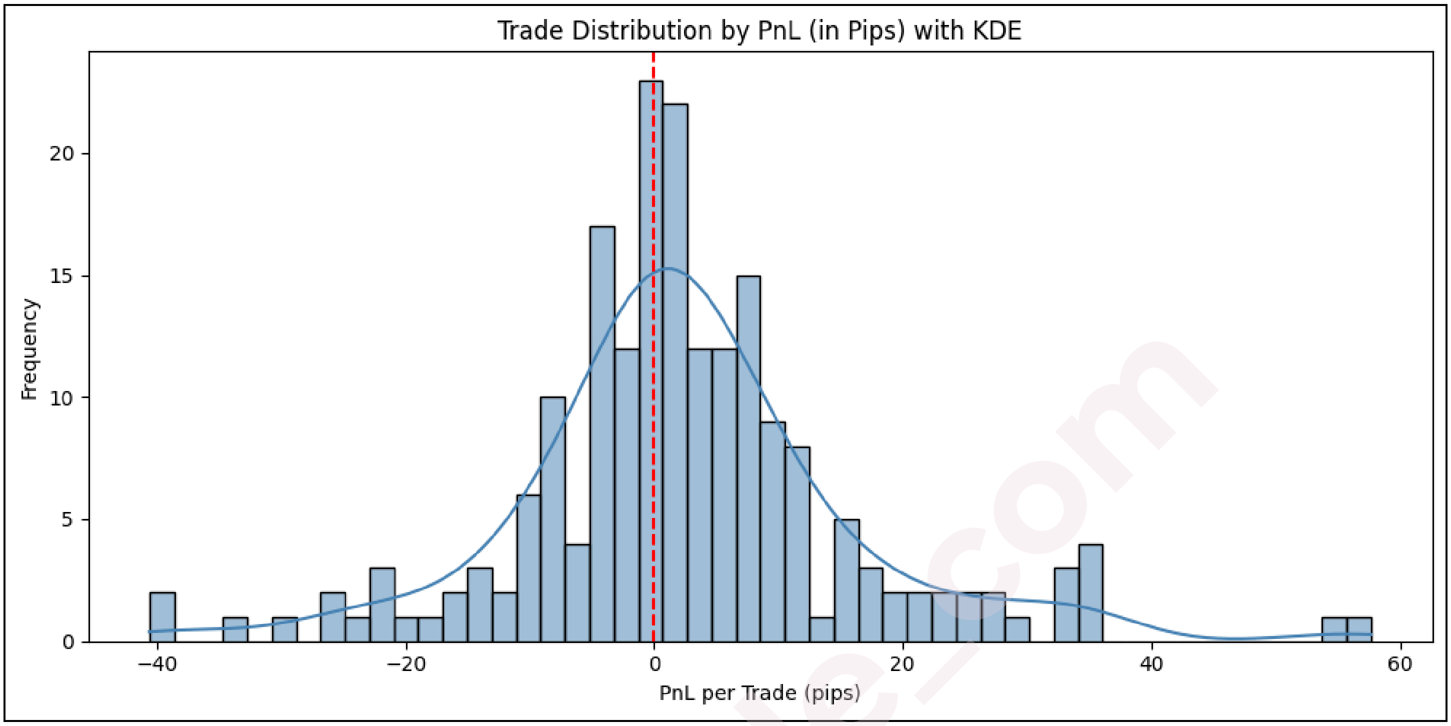
<u>No Overtrading:</u>

Even in months with small or negative outcomes (e.g., Mar 2023: -0.3 pips, Nov 2023: 0.0 pips), the strategy avoids unnecessary trades. This reflects its **selective logic**, designed to filter out low-quality setups rather than force entries.

<u>Seasonal Strengths:</u>

- Strong performance clusters are visible in **mid-year periods** (May–Sep) across multiple years.
- **Late Q4** (e.g., Dec 2022 and Oct/Nov 2023) often showed sharp gains, likely due to volatility cycles the model adapts to.

📦 Trade Distribution Analysis



Insights:

<u>Centered near zero with positive skew:</u>

The distribution peaks just slightly above 0 and has a **longer right tail**, indicating the system wins **slightly more often** than it loses, and some profitable trades capture significantly higher returns than the average loser.

<u>Controlled loss tail:</u>

While there are some losses reaching into the **-40 to -30 pip** range, these are rare. The density quickly decays, showing that **large losses are limited** by SL enforcement.

<u>High trade clustering:</u>

Most trades fall between **-10 and +15 pips**, demonstrating the system's **tight, controlled behavior**. The model is not chasing unrealistic R-multiples — it's capturing repeatable edge in high-probability zones.

<u>Asymmetry is intentional:</u>

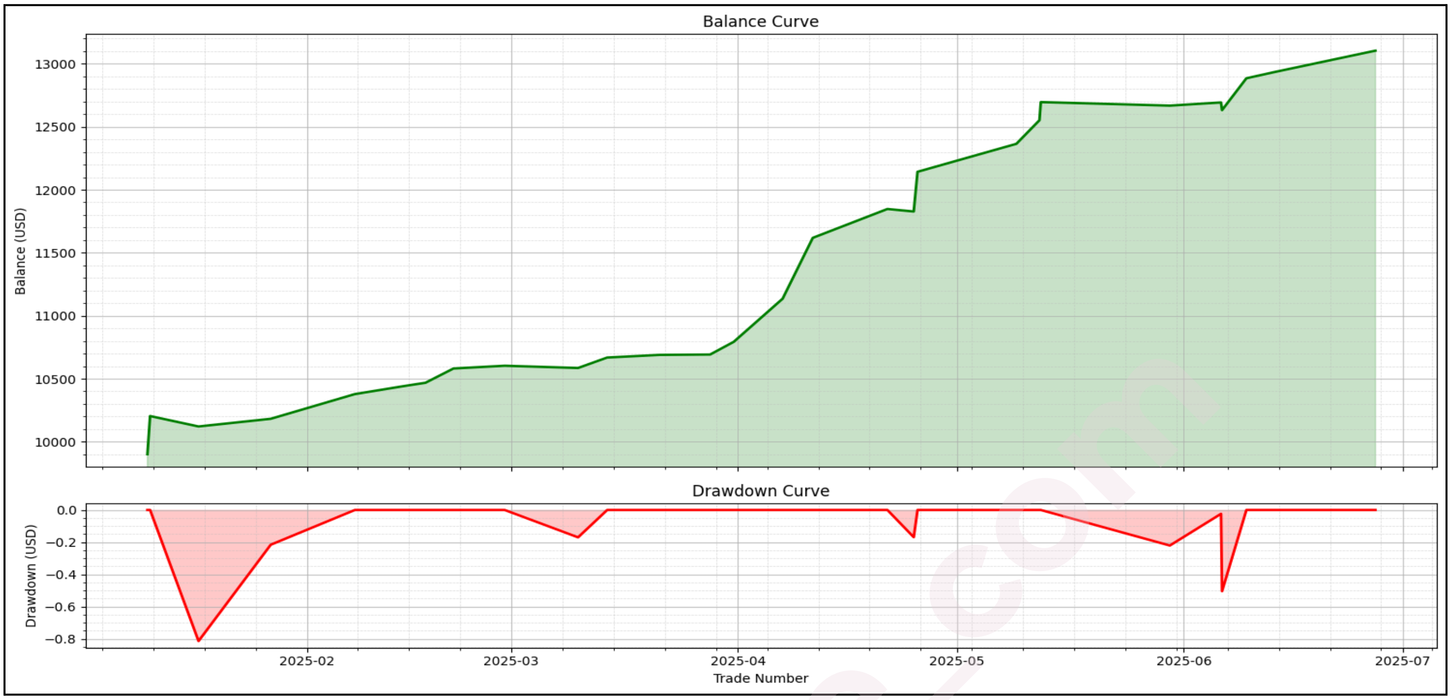
The slight asymmetry (positive skew) is a strength — the system sacrifices a high R:R to maintain a **high strike rate**, which matches the equity curve and monthly performance style.

Live-Test Summary Stats

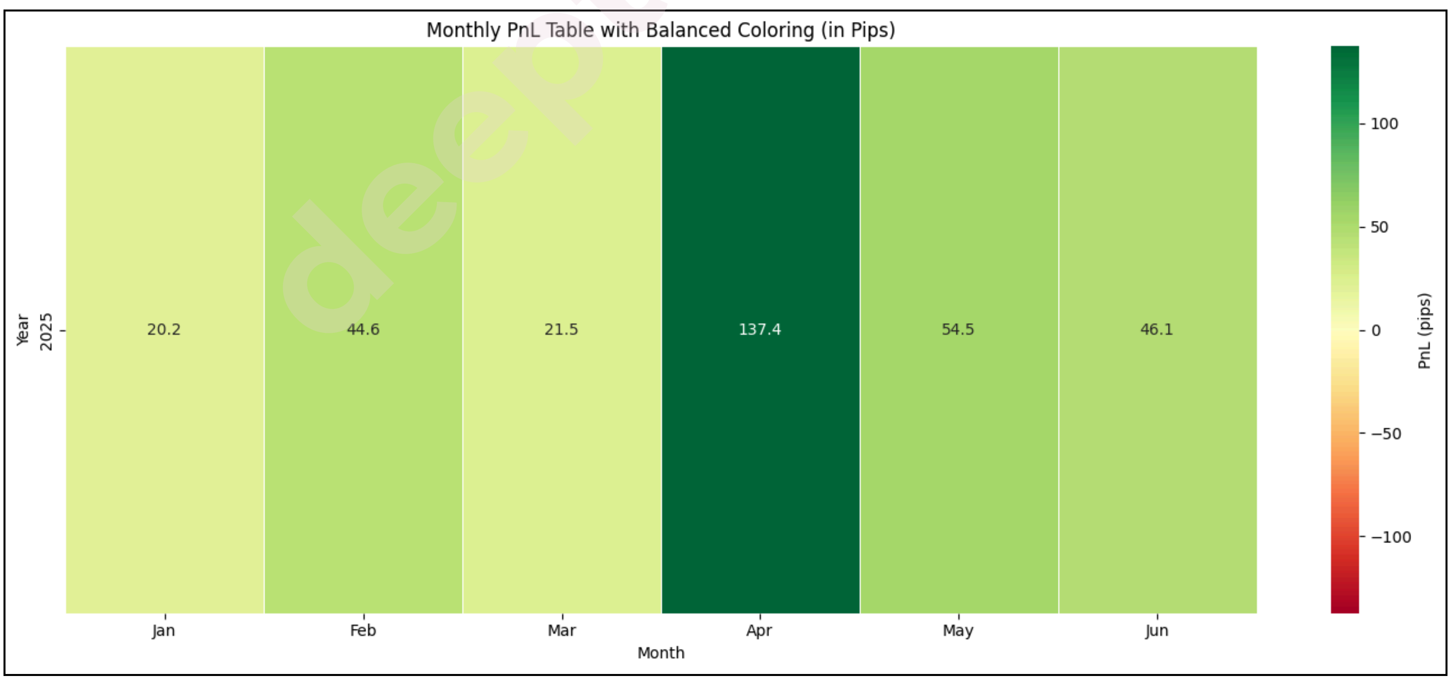
Trade Metrics	
Total Trades	28
Take Profit Trades	6
Stop Loss Trades	0
Timeout Profitable Trades	16
Timeout Losing Trades	6
Return Metrics	
Total Gross Return	324.40 pips
Expectancy per Trade	11.60 pips
Avg. Return per Profitable Trade	16.00 pips
Avg. Return per Losing Trade	4.70 pips
Avg. Risk-Reward Ratio	1:3.40
Win Rate	78.57%
Strategy Metrics	
Profit Factor	12.62
CAGR	83.93%
Sharpe Ratio	13.9248
Sortino Ratio	62.7062
Skewness (PNL)	0.6962
Kurtosis (PNL)	-.0805
Drawdown Metrics	
Max Drawdown	0.81%
Max Drawdown Duration	6 days
Max Drawdown Start	2025-01-10
Max Drawdown End	2024-01-17

*** Being able to take more risk would increase the profits by the same percentile.**

📈 Balance Curve



📊 Monthly PnL Performance Overview



System Philosophy

The **EURO MINE V2** strategy is built on three core principles: **selectivity**, **risk control**, and **automation**. It is not designed to catch every market move, but to consistently execute on high-probability conditions with strict discipline.

🔹 Selective Execution

- The model is designed to **skip 90%+ of market conditions**, only activating when specific statistical confluences align.
- Trades are **long-only**, time-restricted, and capped at one active position at a time — avoiding noise, overexposure, and stacking.

🔹 Time-Restricted Entries

- All trades are initiated only within specific hours of the day where historical expectancy is strongest.
- This minimizes overnight risk, avoids low-volume sessions, and improves spread efficiency.
- Late-session entries are avoided completely; trades expire after a fixed time or before market close (e.g., 20:55 UTC).

🔹 Pre-Defined Risk Management

- Every trade has a **fixed Stop Loss** and **Take Profit**, both derived from current volatility conditions (via ATR).
- No dynamic trailing or discretionary exits — all trades follow strict rules for **entry, exit, and expiry**.
- The system uses a **timeout mechanism** to exit trades that stall, avoiding overholding and psychological bias.

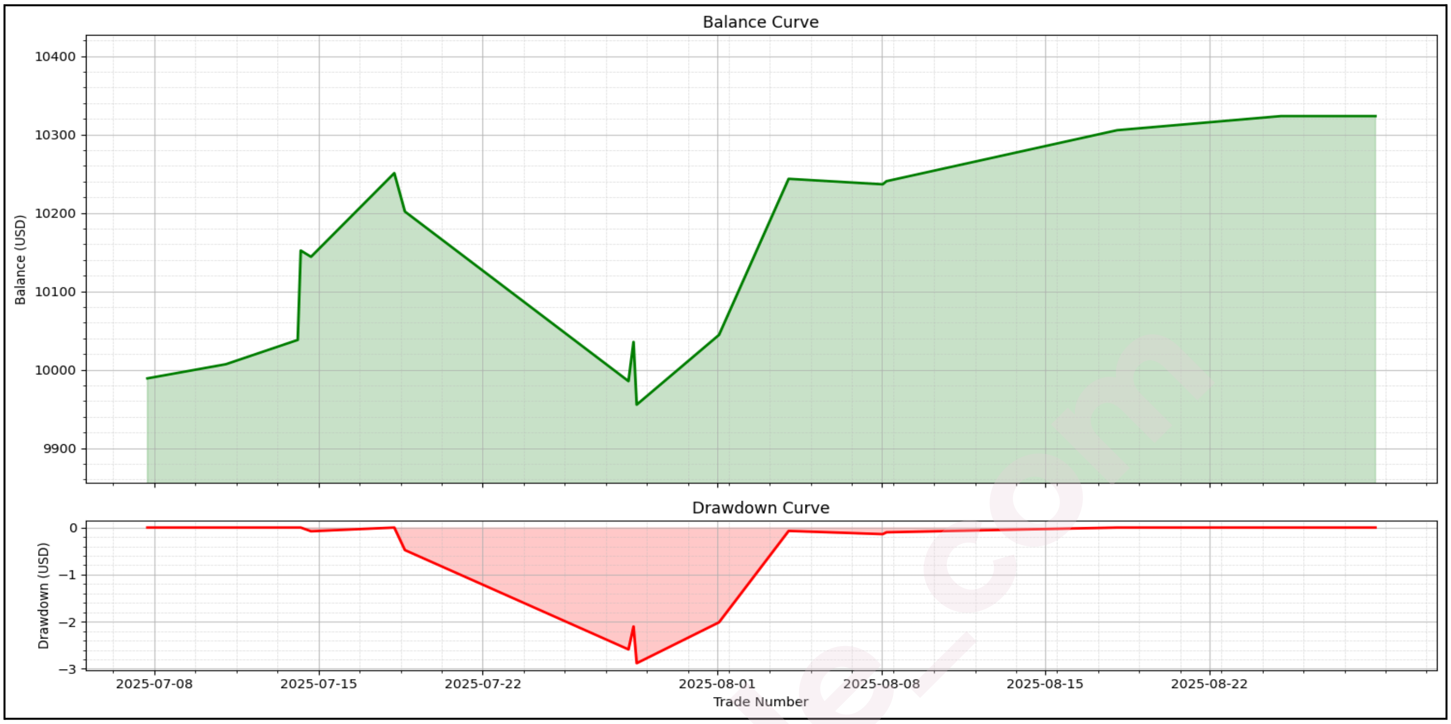
🔹 Designed to Survive

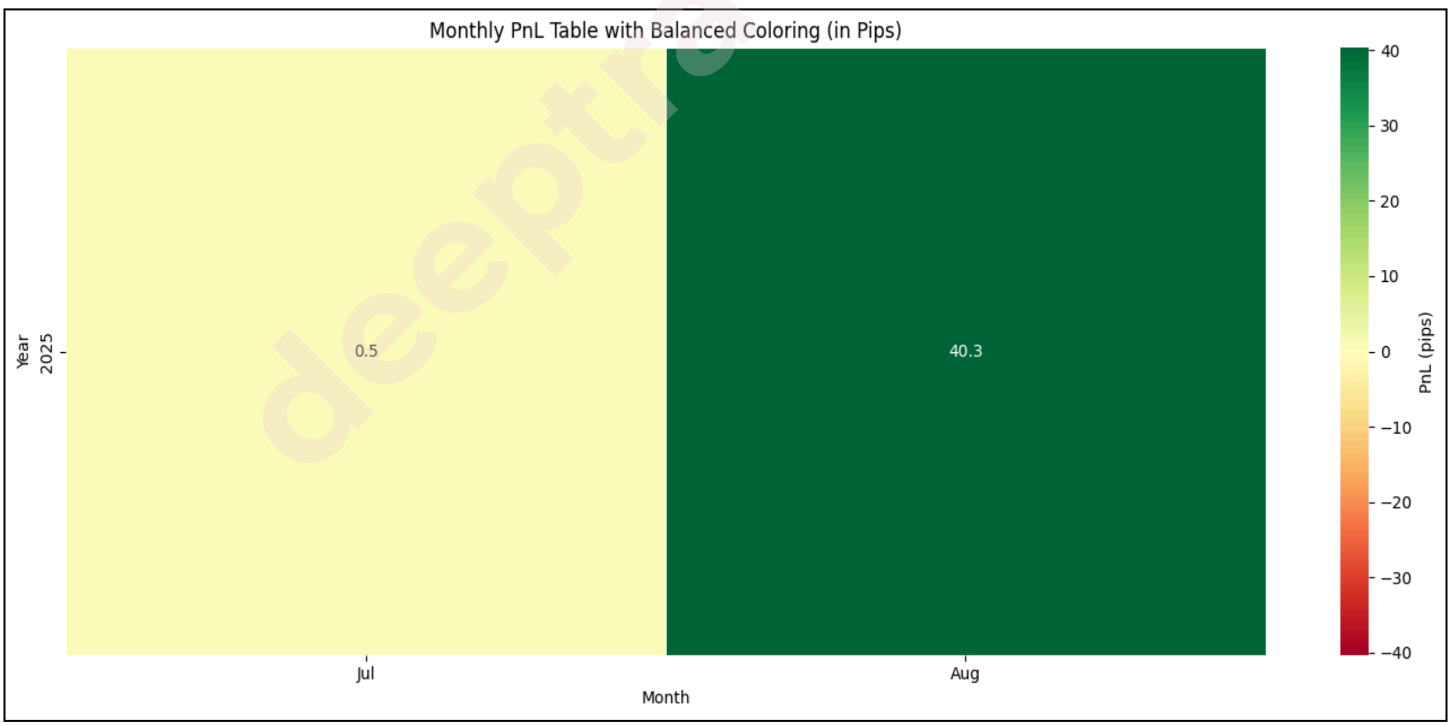
- The strategy has survived high-volatility cycles, news events, and dry months in both backtest and live conditions.
- It prioritizes **capital protection over trade quantity**, and **consistency over hype**.
- All logic is built to scale with prop firm constraints, and is already tested in a live account with real market behavior.

–---------------------------------------X------–------------------------------

Result of Live Trading

From July, 2025 to August, 2025





July closed in No-profit No-loss, but August closed with 40 pips of profit.