

QUANT ANALYZER REPORT

EURUSD 2016-2019 RoboForex MT5 ECN Pro (EA) - Setka v1.43-ADX-IMP-opt5-190815-R245 DD-1611 Lot-0.01

Source: MT5Report

Symbol EURUSD Period unknown : 18.01.2016 - 06.11.2019
Initial deposit 350.0
Parameters -

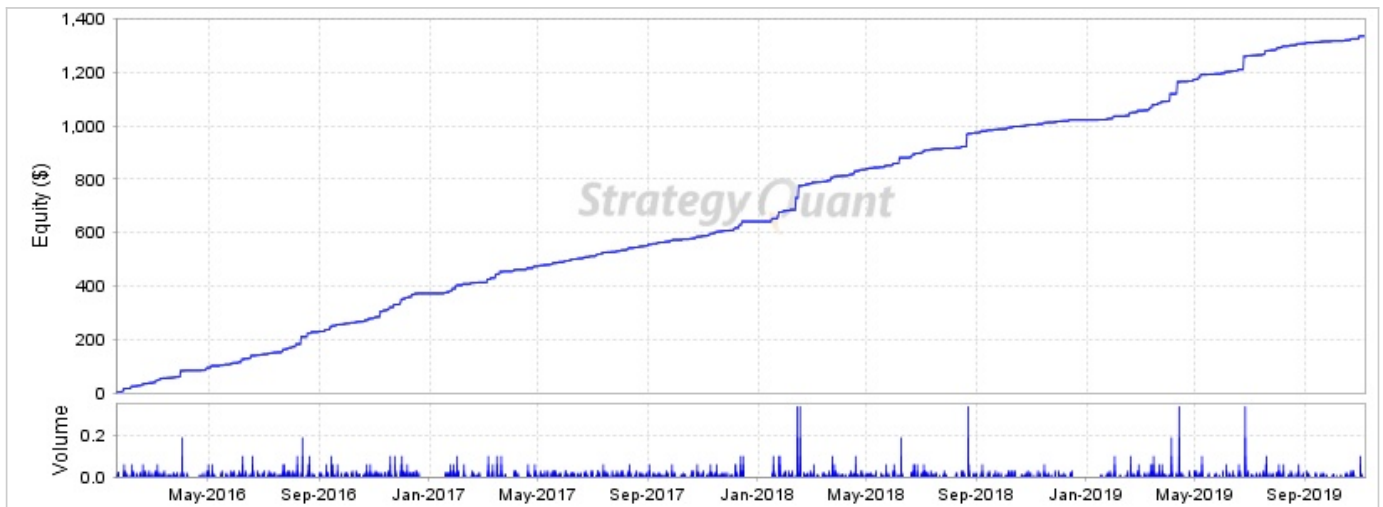
TOTAL PROFIT

\$ 1336.61

PROFIT IN PIPS 1641.4 PIPS
YRLY AVG PROFIT \$ 348.65
YRLY AVG % RET 99.62 %
CAGR 48.16 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2331	0.12	2.93	26.73	70.66 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 50	6.84 %	\$ 1.75	\$ 29.06	\$ 1.17
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
7.04	0.57 R	345.2 R	5.76	13.96

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	13.68	20.32	35.2	81.88	23.12	65.47	24.34	23.58	6.72	18.09	2.06	0	314.46
2018	40.04	101.68	28.05	25.92	22.09	38.71	18.09	58.56	13.2	16.1	13.08	5.52	381.04
2017	30.34	10.59	41.27	19.29	18.68	19.25	20.61	18.08	22	14.87	20.83	33.06	268.87
2016	15.47	23.14	43.19	11.8	17.98	32.41	27.26	57.44	30.89	20.93	66.51	25.22	372.24

STATS

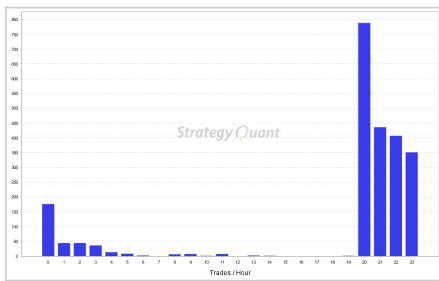
Strategy

Wins/Losses Ratio	2.41	Payout Ratio (Avg Win/Loss)	1.22	Average # of Bars in Trade	0
AHPR	0.07	Z-Score	1.48	Z-Probability	6.94 %
Expectancy	0.57	Deviation	\$ 4.84	Exposure	-999999999 %
Stagnation in Days	32	Stagnation in %	2.31 %		

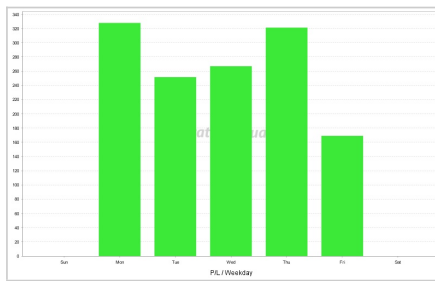
Trades

		# of Wins	1647	# of Losses	684	# of Cancelled/Expired	0
Gross Profit	\$ 2028.36	Gross Loss	\$ -691.75	Average Win	\$ 1.23	Average Loss	\$ -1.01
Largest Win	\$ 81.09	Largest Loss	\$ -33.01	Max Consec Wins	18	Max Consec Losses	5
Avg Consec Wins	3.31	Avg Consec Loss	1.38	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

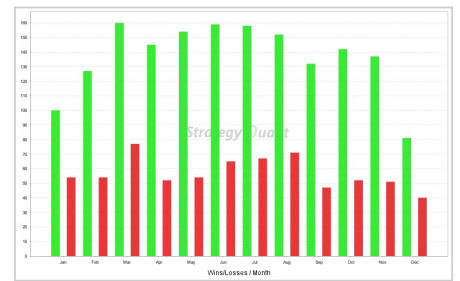
CHARTS



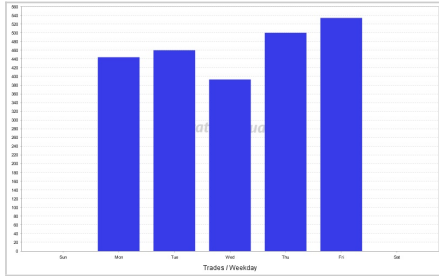
Trades by hour



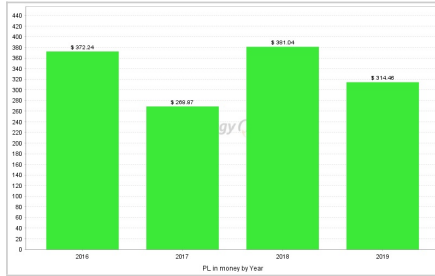
P/L by weekday



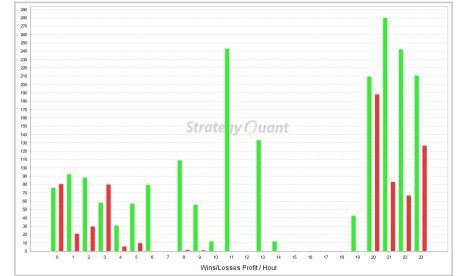
Wins/Losses by month



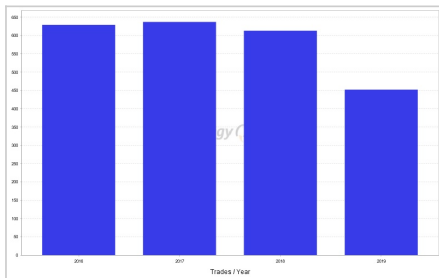
Trades by weekday



P/L by year



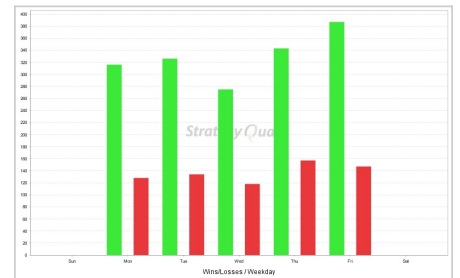
Wins/Losses Profit by hour



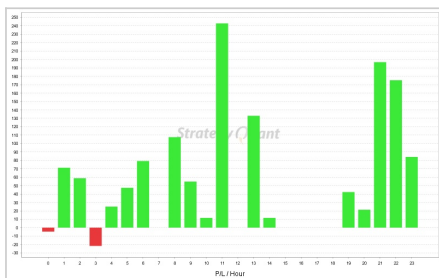
Trades by year



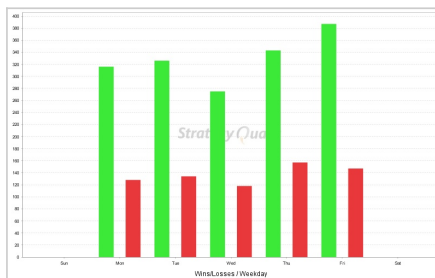
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month