

QUANT ANALYZER REPORT

(EA) - Setka v1.43 R260 - EURUSD-2014-2019-DD1650 valerii.badaev

Source: MT4Report

Symbol EURUSD Period M1 : 02.01.2014 - 12.11.2019
Initial deposit 2000.0
Parameters -

TOTAL PROFIT

\$ 9719.21

PROFIT IN PIPS 5090.1 PIPS
YRLY AVG PROFIT \$ 1642.69
YRLY AVG % RET 82.13 %
CAGR 34.27 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
13759	0.03	1.68	16.03	85.87 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 606.44	22.86 %	\$ 4.83	\$ 136.89	\$ 2.78
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.5	0.1 R	223.8 R	6.02	30.16

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	80.92	92.53	-70.36	212.12	94.16	159.92	89.38	38.65	197.61	72.4	-129.85	0	837.48
2018	171.67	149.41	131.56	134.08	197.29	152.25	113.5	211.34	-98.21	484.89	196.86	67.15	1911.79
2017	99.71	108.26	-98.45	367.53	242.16	143.97	153.61	143.47	148.45	166.42	158.62	64.9	1698.65
2016	51.12	239.91	143.48	-26.29	430.65	160.07	80.59	132.47	98.08	103.67	259.7	84.39	1757.84
2015	113.8	95.96	305.26	135.97	324.49	184.63	235.66	210.37	223.13	155.22	123.75	131.24	2239.48
2014	130.7	93.59	96.25	120.67	83.59	87.97	61.53	75.97	133.19	134.92	165.72	89.87	1273.97

STATS

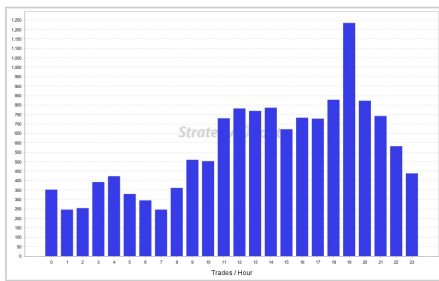
Strategy

Wins/Losses Ratio	6.08	Payout Ratio (Avg Win/Loss)	0.28	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-22.8	Z-Probability	99.9 %
Expectancy	0.71	Deviation	\$ 13.93	Exposure	-999999999 %
Stagnation in Days	7	Stagnation in %	0.33 %		

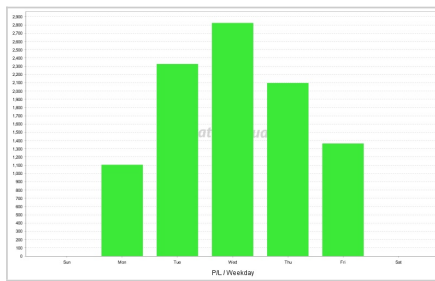
Trades

		# of Wins	11815	# of Losses	1944	# of Cancelled/Expired	0
Gross Profit	\$ 23982.96	Gross Loss	\$ -14263.75	Average Win	\$ 2.03	Average Loss	\$ -7.34
Largest Win	\$ 596.86	Largest Loss	\$ -136.46	Max Consec Wins	51	Max Consec Losses	7
Avg Consec Wins	8.78	Avg Consec Loss	1.45	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

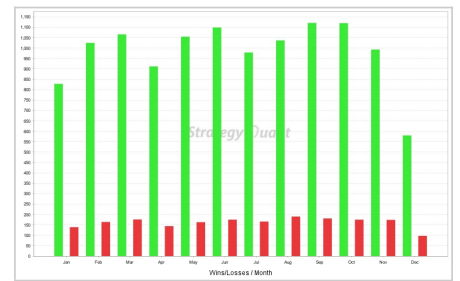
CHARTS



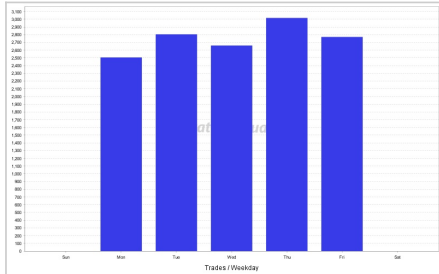
Trades by hour



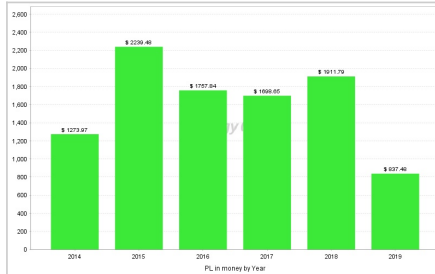
P/L by weekday



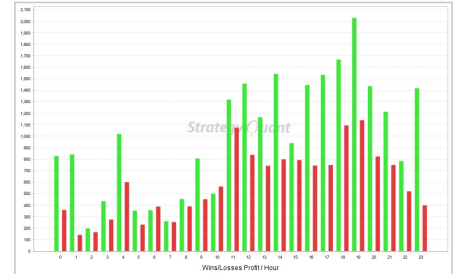
Wins/Losses by month



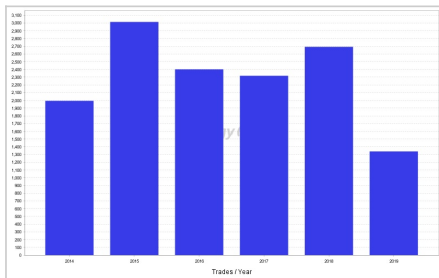
Trades by weekday



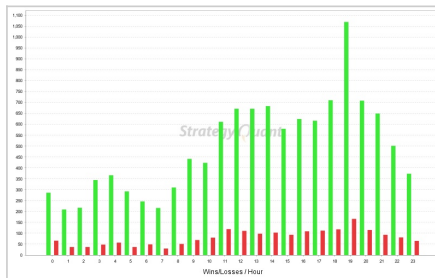
P/L by year



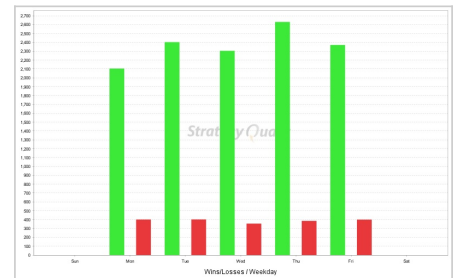
Wins/Losses Profit by hour



Trades by year



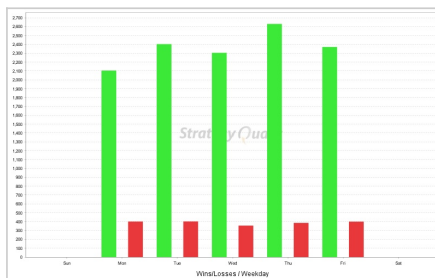
Wins/Losses by hour



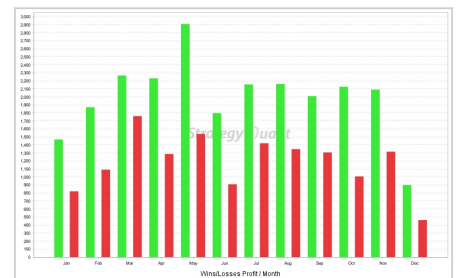
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month