

QUANT ANALYZER REPORT

(EA) - Setka v1.43-ADX-IMP-191224-R285-SR7 Ostap.Bender GBPCAD LS v1 2012-2019

Source: MT4Report

Symbol GBPCAD Period M1 : 03.01.2012 - 16.12.2019
Initial deposit 1400.0
Parameters -

TOTAL PROFIT

\$ 14101.69

PROFIT IN PIPS 20282 PIPS
YRLY AVG PROFIT \$ 1762.71
YRLY AVG % RET 125.91 %
CAGR 35.06 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
14952	0.11	2.03	59.15	73.73 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 238.41	6.27 %	\$ 5.31	\$ 146.89	\$ 2.78
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
5.59	0.27 R	503.63 R	11.91	36.75

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	-72.04	375.98	263	115.36	118.28	100.07	109.68	154.39	120.13	171.7	88.55	101.01	1646.11
2018	182.95	157.29	164.29	122.12	169.35	154.19	97.49	81.95	-80.21	496.47	209.81	121.58	1877.28
2017	182.52	155.07	162.22	142.82	159.09	192.32	151.6	132	124.83	221.52	144.04	121.33	1889.36
2016	183.44	354.27	263.99	191.16	212.89	275.36	192.52	191.26	189.47	206.88	362.1	77.42	2700.76
2015	174.92	212.33	189.68	166.22	131.56	156.3	193.98	216.73	159.32	293.27	135.37	182.44	2212.12
2014	100.4	143.79	142.29	90.95	91.75	56.8	93.25	76.43	188	216.19	123.71	68.1	1391.66
2013	49.61	133.69	96.93	94.75	93.67	176.2	109.62	66.64	23.87	176.66	120.35	227.04	1369.03
2012	82.94	84.55	87.95	112.81	100.78	93.92	89.86	76.65	69.28	96.69	78.55	41.39	1015.37

STATS

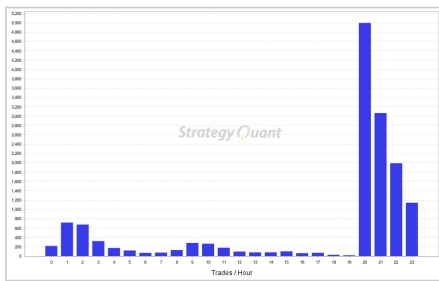
Strategy

Wins/Losses Ratio	2.81	Payout Ratio (Avg Win/Loss)	0.72	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-37.89	Z-Probability	99.9 %
Expectancy	0.94	Deviation	\$ 9.86	Exposure	-999999999 %
Stagnation in Days	10	Stagnation in %	0.34 %		

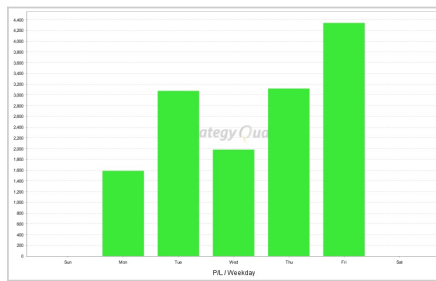
Trades

		# of Wins	11005	# of Losses	3922	# of Cancelled/Expired	25
Gross Profit	\$ 27825.13	Gross Loss	\$ -13723.44	Average Win	\$ 2.53	Average Loss	\$ -3.5
Largest Win	\$ 205.78	Largest Loss	\$ -61.83	Max Consec Wins	37	Max Consec Losses	7
Avg Consec Wins	5.46	Avg Consec Loss	1.96	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

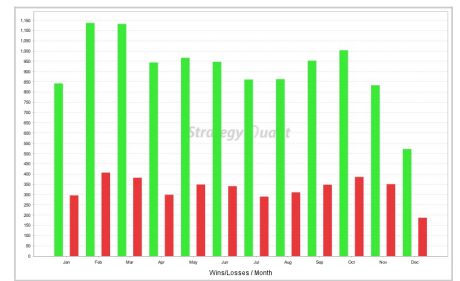
CHARTS



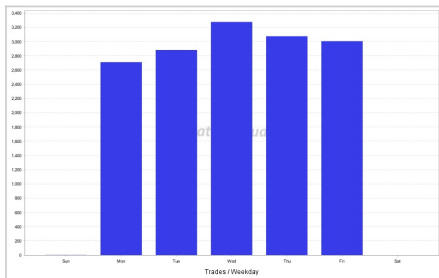
Trades by hour



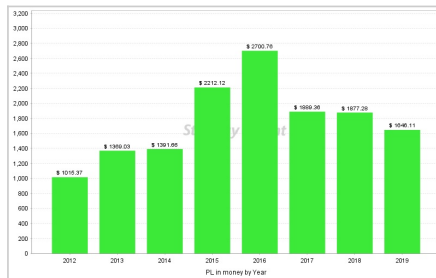
P/L by weekday



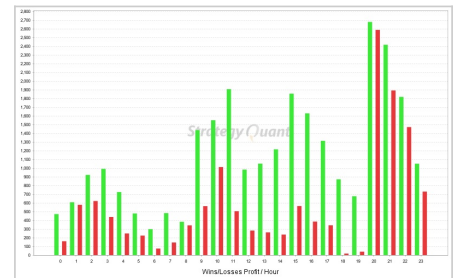
Wins/Losses by month



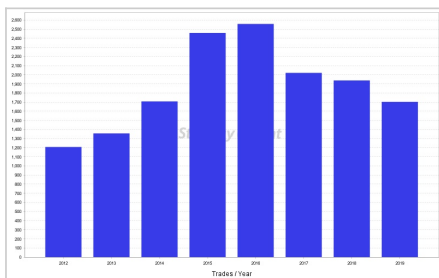
Trades by weekday



P/L by year



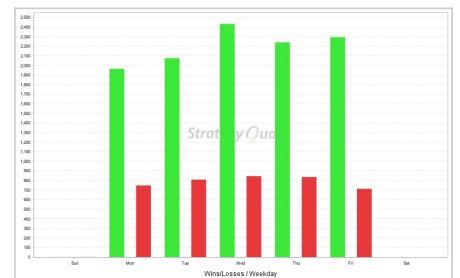
Wins/Losses Profit by hour



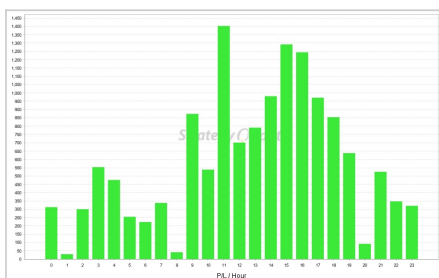
Trades by year



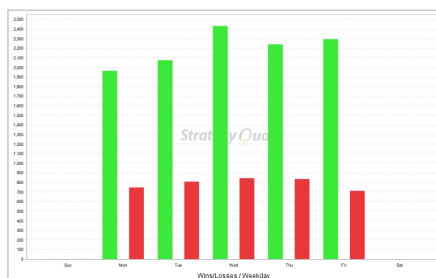
Wins/Losses by hour



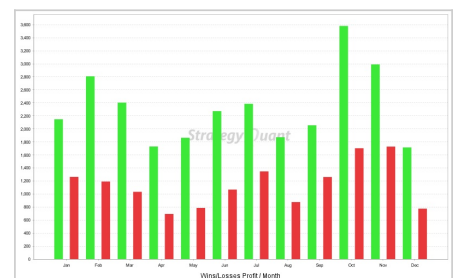
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month