

QUANT ANALYZER REPORT

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

Source: MT4Report

Symbol EURUSD Period M1 : 15.01.2014 - 15.11.2019
Initial deposit 120.0
Parameters -

TOTAL PROFIT

\$ 1063.42

PROFIT IN PIPS 1897.6 PIPS
YRLY AVG PROFIT \$ 193.35
YRLY AVG % RET 161.12 %
CAGR 46.44 %

OF TRADES

2935

SHARPE RATIO

0.15

PROFIT FACTOR

2.59

RETURN / DD RATIO

21.81

WINNING %

68.38 %

DRAWDOWN

\$ 48.76

% DRAWDOWN

7.21 %

DAILY AVG PROFIT

\$ 0.94

MTHLY AVG PROFIT

\$ 16.11

AVERAGE TRADE

\$ 0.82

ANNUAL% / MAX DD%

6.44

R EXPECTANCY

0.5 R

R EXP SCORE

268.54 R

SQN

7.87

SQN SCORE

13.08

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	3.82	15.12	19.3	16.47	15.66	32.25	13.57	12.37	8.64	9.8	5.67	0	152.67
2018	16.74	48.28	16.74	13.19	12.38	17.71	15.32	30.99	12.35	15.47	10.33	14.7	224.2
2017	30.91	8.16	13.25	12.74	15.06	20.13	16.17	13.17	17.35	12.05	15.96	14.48	189.43
2016	5.03	18.6	9.54	20.22	12.06	16.64	15.01	23.43	15.98	13.48	23.42	15.85	189.26
2015	3	8.66	12.7	14.77	8.98	15.01	19.3	22.16	10.06	14.56	21.22	7.39	157.81
2014	9.05	17.22	8.31	6.84	7.94	14.07	12.4	7.35	17.74	33.29	10.74	5.1	150.05

STATS

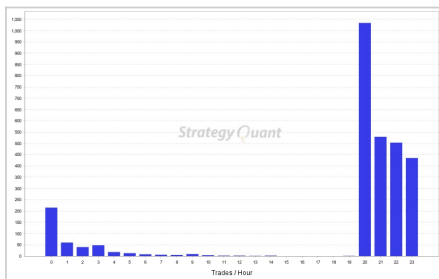
Strategy

Wins/Losses Ratio	2.16	Payout Ratio (Avg Win/Loss)	1.2	Average # of Bars in Trade	0
AHPR	0.08	Z-Score	5.67	Z-Probability	0 %
Expectancy	0.36	Deviation	\$ 2.54	Exposure	-999999999 %
Stagnation in Days	37	Stagnation in %	1.74 %		

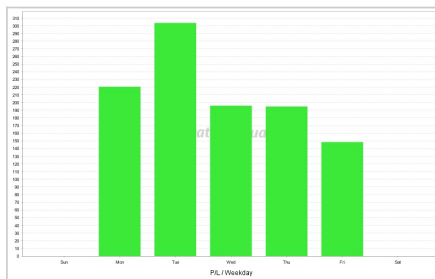
Trades

		# of Wins	2007	# of Losses	928	# of Cancelled/Expired	0
Gross Profit	\$ 1731.95	Gross Loss	\$ -668.53	Average Win	\$ 0.86	Average Loss	\$ -0.72
Largest Win	\$ 38.63	Largest Loss	\$ -32.17	Max Consec Wins	18	Max Consec Losses	4
Avg Consec Wins	2.87	Avg Consec Loss	1.33	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

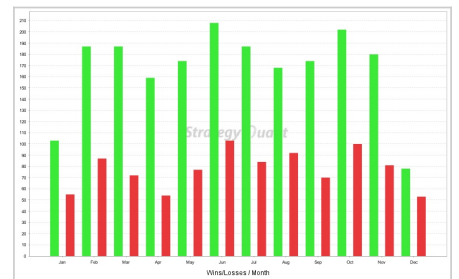
CHARTS



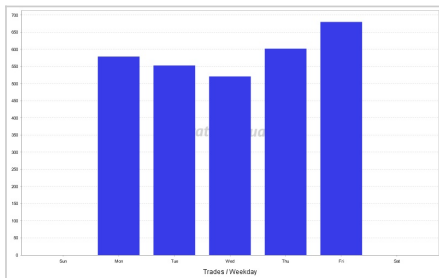
Trades by hour



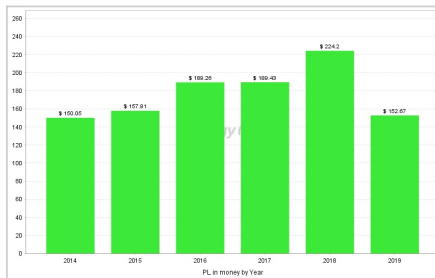
P/L by weekday



Wins/Losses by month



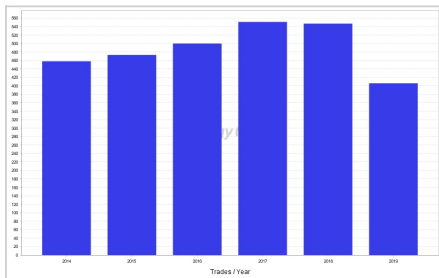
Trades by weekday



P/L by year



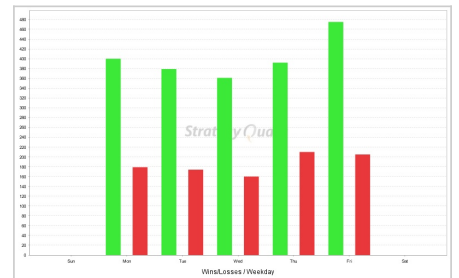
Wins/Losses Profit by hour



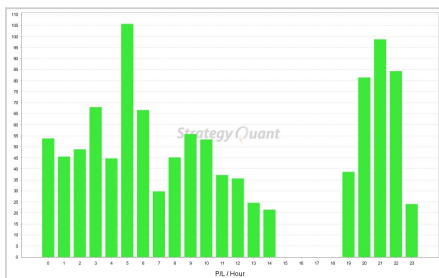
Trades by year



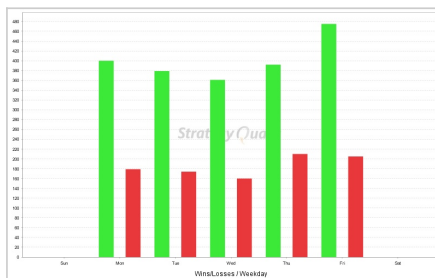
Wins/Losses by hour



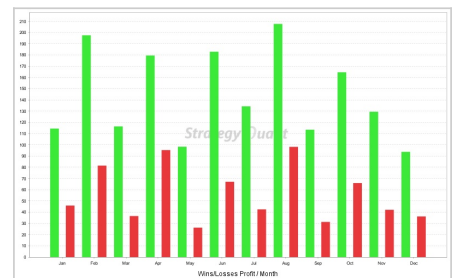
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month