

QUANT ANALYZER REPORT

QLT 1.7 Ostap.Bender GBPUSD m-1 v1.2 2014-2020

Source: MT4Report

Symbol: GBPUSD Period: M1 : 02.01.2014 - 21.08.2020
Initial deposit: 10000.0
Parameters: -

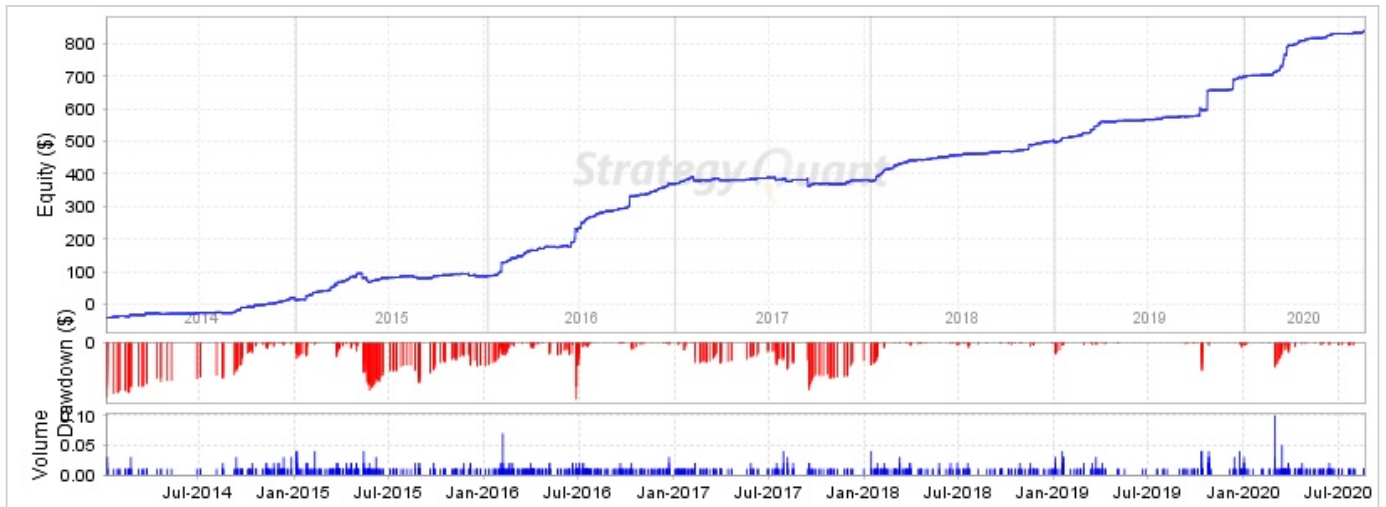
TOTAL PROFIT

\$ 840.18

PROFIT IN PIPS 6119.3 PIPS
YRLY AVG PROFIT \$ 127.64
YRLY AVG % RET 1.28 %
CAGR 1.16 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1282	0.35	2.14	19.69	68.72 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 42.68	0.42 %	\$ 1.43	\$ 10.64	\$ 1.8
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.76	0.36 R	69.37 R	8.06	4.7

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	3.51	9.19	83.56	17.94	3.13	14.02	3.22	6.97	0	0	0	0	141.54
2019	9.77	12.37	29.51	5.2	3.13	3.49	6	2.4	2.08	79.44	0	41.89	195.28
2018	15.4	29.55	15.79	1.79	7.81	6.2	3.8	3.94	3.78	4.01	20.62	9.67	122.36
2017	18.9	-8.95	0.84	0.7	3.54	4.15	-4.61	-2.38	-10.97	-2.29	6.44	6.05	11.42
2016	13.28	42.24	24.68	10.72	2.24	55.52	35.91	15.72	10.1	39.22	15.79	18.48	283.9
2015	9.5	12.49	26.8	22.77	-19.2	9.16	5.14	-6.65	7.15	4.9	1.7	-7.57	66.19
2014	-36	3.55	4.3	-0.8	0.14	2.38	0.61	-0.79	18.02	6.95	7.96	13.17	19.49

STATS

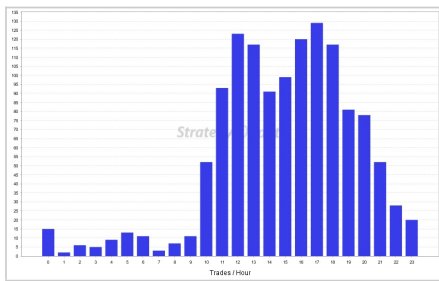
Strategy

Wins/Losses Ratio	2.2	Payout Ratio (Avg Win/Loss)	0.97	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-2.9	Z-Probability	99.81 %
Expectancy	0.66	Deviation	\$ 3.13	Exposure	-999999999 %
Stagnation in Days	357	Stagnation in %	14.73 %		

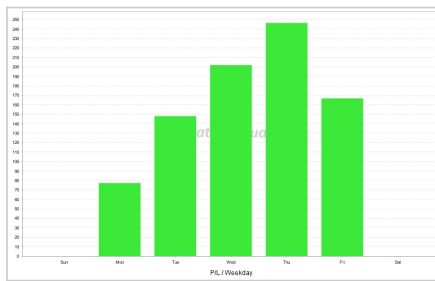
Trades

		# of Wins	881	# of Losses	401	# of Cancelled/Expired	0
Gross Profit	\$ 1576.04	Gross Loss	\$ -735.86	Average Win	\$ 1.79	Average Loss	\$ -1.84
Largest Win	\$ 27.65	Largest Loss	\$ -33.26	Max Consec Wins	15	Max Consec Losses	8
Avg Consec Wins	3.44	Avg Consec Loss	1.57	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS



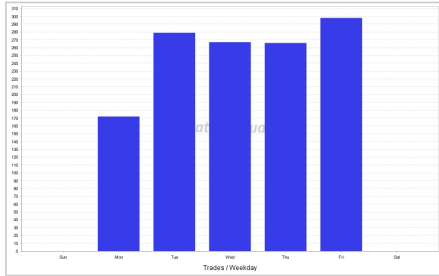
Trades by hour



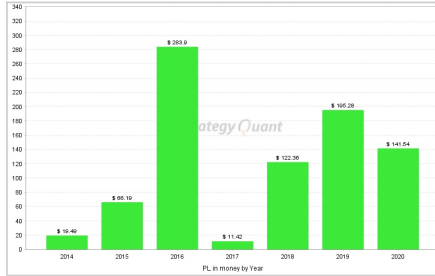
P/L by weekday



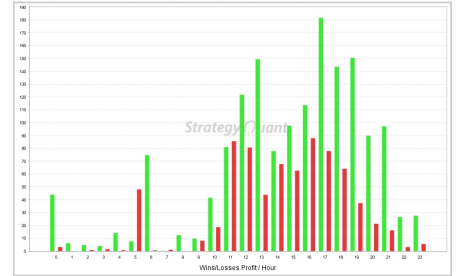
Wins/Losses by month



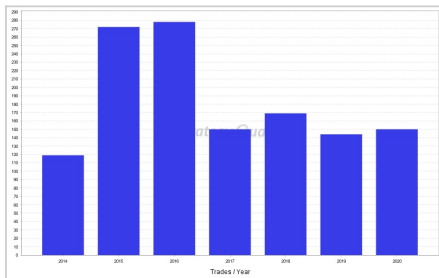
Trades by weekday



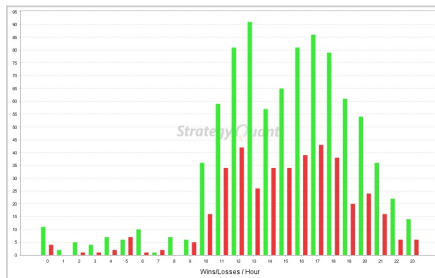
P/L by year



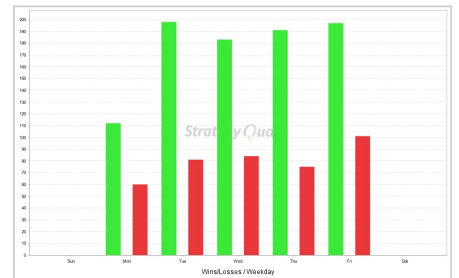
Wins/Losses Profit by hour



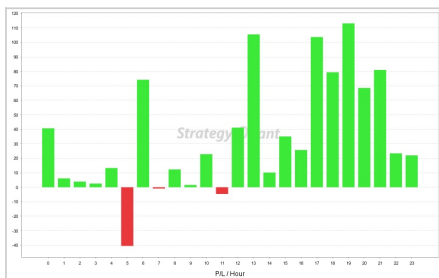
Trades by year



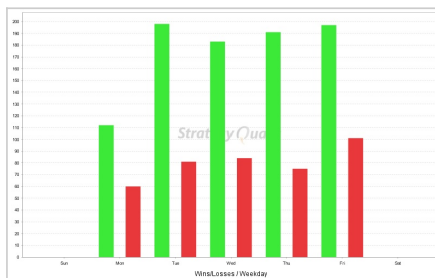
Wins/Losses by hour



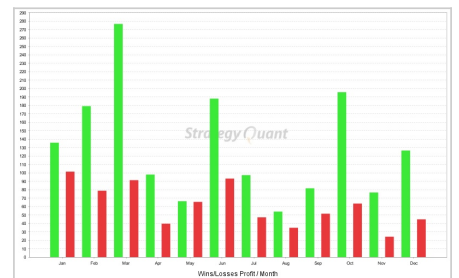
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month