

QUANT ANALYZER REPORT

QLT 1.7 Ostap.Bender GBPUSD m-1 v1.3 2014-2020

Source: MT4Report

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

TOTAL PROFIT

\$ 574.57

PROFIT IN PIPS **5342.7 PIPS**
YRLY AVG PROFIT **\$ 89.56**
YRLY AVG % RET **0.9 %**
CAGR **0.8 %**

OF TRADES

1000

SHARPE RATIO

0.45

PROFIT FACTOR

2.07

RETURN / DD RATIO

13.22

WINNING %

69.2 %

DRAWDOWN

\$ 43.47

% DRAWDOWN

0.43 %

DAILY AVG PROFIT

\$ 1.28

MTHLY AVG PROFIT

\$ 7.46

AVERAGE TRADE

\$ 1.64

ANNUAL% / MAX DD%

1.86

R EXPECTANCY

0.33 R

R EXP SCORE

51.47 R

SQN

8.05

SQN SCORE

4.17

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	3.84	-2.76	95.61	14.9	-12.62	21.87	5.96	6.53	0	0	0	0	133.33
2019	-18.4	-3.05	26.56	6.98	5.46	0	2.76	0.84	8.13	-1.29	0	26.62	54.61
2018	10.28	24.99	6.18	3.84	3.36	5.73	0.15	1.41	7.93	0.71	12.38	4.09	81.05
2017	8.77	4.4	1.19	2.69	3.83	3.69	-11.19	-2.4	10.36	5.58	3.59	3.54	34.05
2016	11.08	7.32	19.84	6.04	-4.15	27.89	41.04	7.36	9.08	61.54	16.45	6.95	210.44
2015	2.03	9.75	22.33	12.41	-14.84	6.14	3.1	5.5	0.74	5.68	-0.81	7.57	59.6
2014	-41.98	0.29	5.52	0.23	2.13	0	0.16	-1.05	20.56	7.63	-2.84	10.84	1.49

STATS

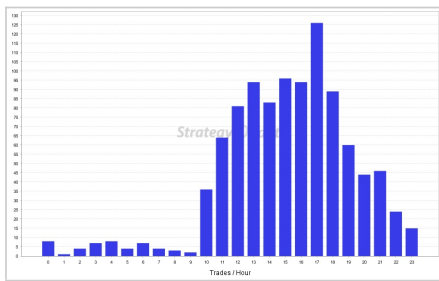
Strategy

Wins/Losses Ratio	2.25	Payout Ratio (Avg Win/Loss)	0.92	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-7.91	Z-Probability	0 %
Expectancy	0.57	Deviation	\$ 2.5	Exposure	-999999999 %
Stagnation in Days	131	Stagnation in %	5.41 %		

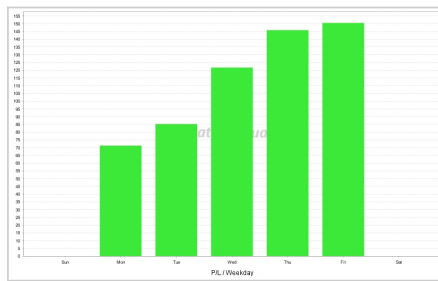
Trades

		# of Wins	692	# of Losses	308	# of Cancelled/Expired	0
Gross Profit	\$ 1109.14	Gross Loss	\$ -534.57	Average Win	\$ 1.6	Average Loss	\$ -1.74
Largest Win	\$ 16.45	Largest Loss	\$ -9.61	Max Consec Wins	34	Max Consec Losses	7
Avg Consec Wins	4.3	Avg Consec Loss	1.91	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS



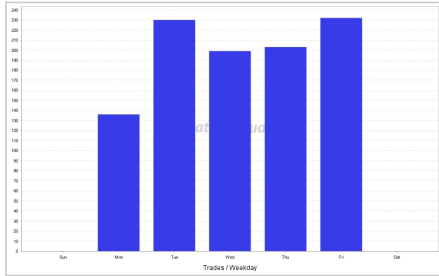
Trades by hour



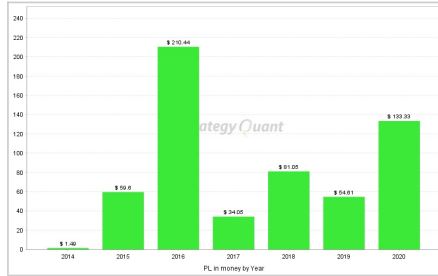
P/L by weekday



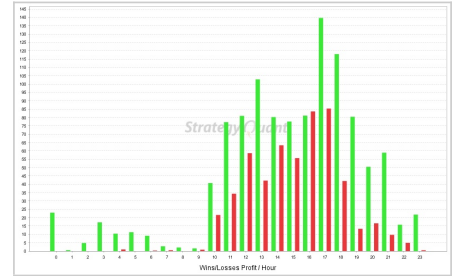
Wins/Losses by month



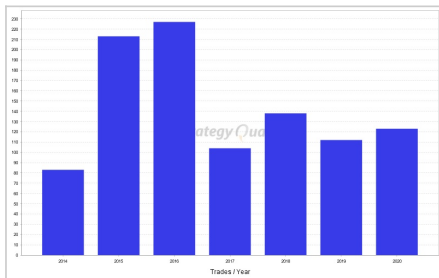
Trades by weekday



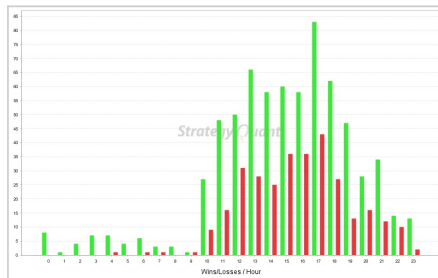
P/L by year



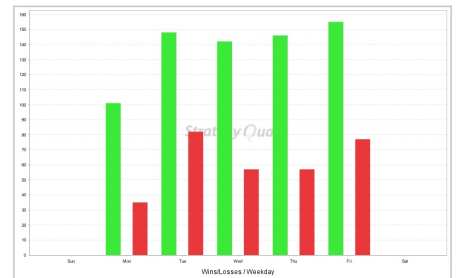
Wins/Losses Profit by hour



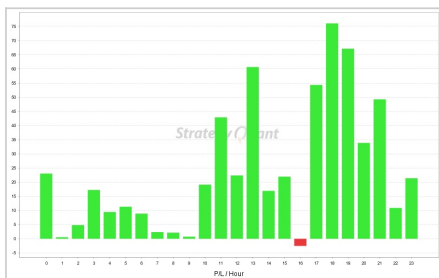
Trades by year



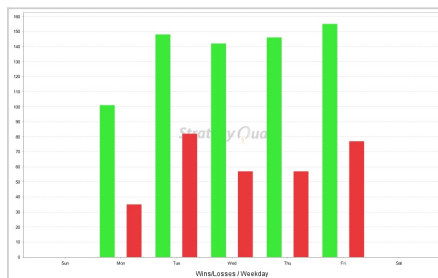
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month