

QUANT ANALYZER REPORT

QLT 1.7 Ostap.Bender AUDCHF m-1 v1.0 2015-2020

Source: MT4Report

Symbol AUDCHF Period M1 : 09.01.2015 - 28.08.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 346.43

PROFIT IN PIPS 2209.8 PIPS
YRLY AVG PROFIT \$ 61.12
YRLY AVG % RET 0.61 %
CAGR 0.57 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
757	0	2.09	14.6	63.01 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 23.73	0.23 %	\$ 0.81	\$ 5.09	\$ 1.3
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.47	0.4 R	53.62 R	5.59	2.69

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	0.6	3.3	59.5	0.23	4.6	4.29	1.31	-2.23	0	0	0	0	71.6
2019	-1.39	-0.97	0.23	-0.87	-0.78	-0.74	-0.5	5.76	0.21	-0.32	-0.82	-0.08	-0.27
2018	6.84	2.69	-0.31	1.64	1.05	-0.87	-2.44	0.73	0.45	-2.08	0.78	1.2	9.68
2017	0.76	-2.06	-2.64	1.18	1.17	0.33	-9.62	0.33	5.28	-1.2	-0.9	0.76	-6.61
2016	19.86	4	14.96	3.2	3.05	10.55	6.09	0.92	2.89	1.82	17.09	3.67	88.1
2015	61.27	17.06	2.94	13.68	3.95	1.07	4.39	29.44	15.95	8.36	0.31	25.51	183.93

STATS

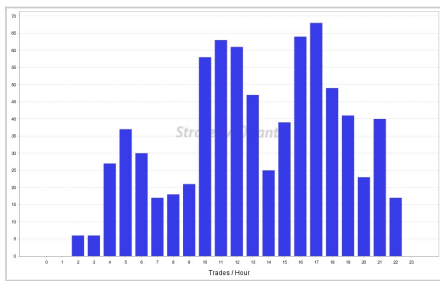
Strategy

Wins/Losses Ratio	1.7	Payout Ratio (Avg Win/Loss)	1.23	Average # of Bars in Trade	0
AHPR	0	Z-Score	-0.22	Z-Probability	58.71 %
Expectancy	0.46	Deviation	\$ 2.41	Exposure	-99999999 %
Stagnation in Days	633	Stagnation in %	30.74 %		

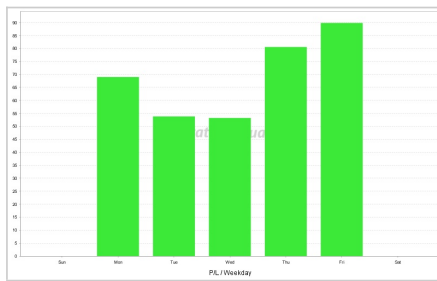
Trades

		# of Wins	477	# of Losses	280	# of Cancelled/Expired	0
Gross Profit	\$ 664.5	Gross Loss	\$ -318.07	Average Win	\$ 1.39	Average Loss	\$ -1.14
Largest Win	\$ 23.02	Largest Loss	\$ -12.64	Max Consec Wins	11	Max Consec Losses	7
Avg Consec Wins	2.73	Avg Consec Loss	1.6	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

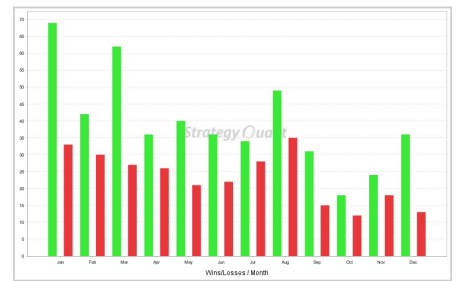
CHARTS



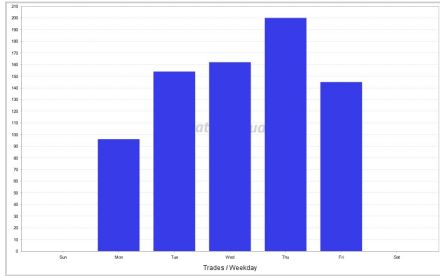
Trades by hour



P/L by weekday



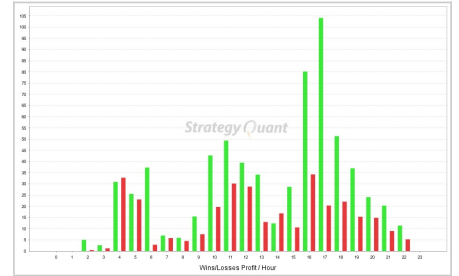
Wins/Losses by month



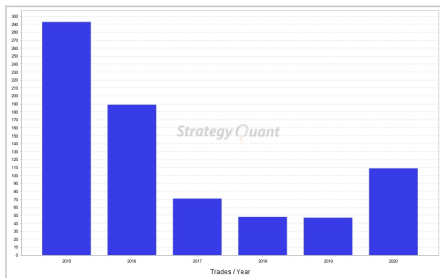
Trades by weekday



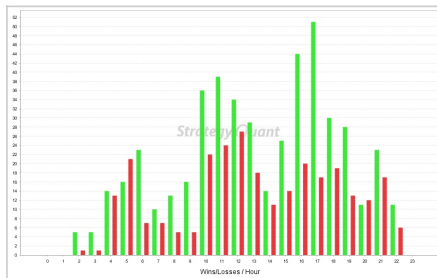
P/L by year



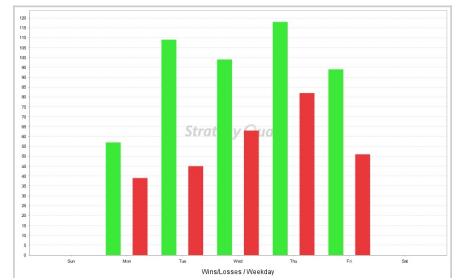
Wins/Losses Profit by hour



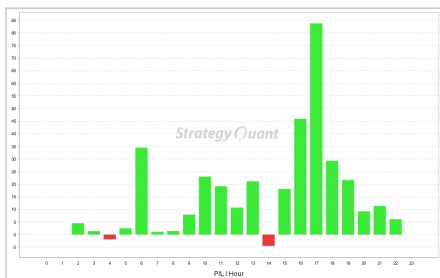
Trades by year



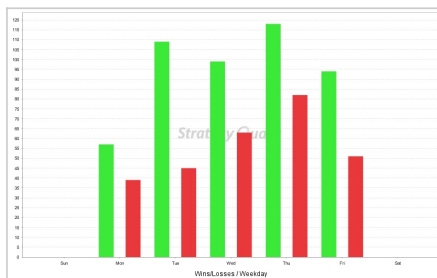
Wins/Losses by hour



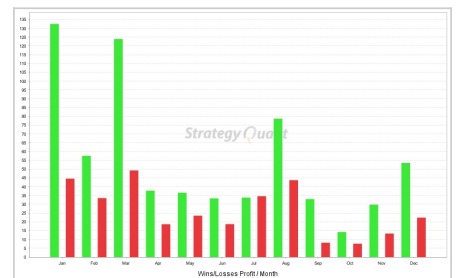
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month