

QUANT ANALYZER REPORT

QLT 1.7 Ostap.Bender GBPCHF m-5 v1.0 2014-2020

Source: MT4Report

Symbol **GBPCHF** Period **M5 : 02.01.2014 - 19.08.2020**
Initial deposit **12000.0**
Parameters -

TOTAL PROFIT

\$ 1178.47

PROFIT IN PIPS **6446.5 PIPS**
YRLY AVG PROFIT **\$ 176.8**
YRLY AVG % RET **1.47 %**
CAGR **1.35 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1279	0.28	1.9	9.92	65.75 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 118.79	0.97 %	\$ 2.51	\$ 14.73	\$ 2.97
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.39	0.31 R	58.93 R	7.35	3.95

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	10.37	-16.33	101.22	24.24	7.22	94.38	45.95	3.03	0	0	0	0	270.08
2019	-21.24	8.23	5.97	64.15	22.81	3.47	-84.5	27.64	31.41	47.84	1.29	4.34	111.41
2018	-64.1	19.36	55.36	0.51	21.19	8.13	4.36	-15.58	-14.68	12.6	3.17	16.37	46.69
2017	23.64	-6.67	1.71	-3.87	-1.32	2.77	14.39	23.89	9.57	22.41	14.1	57.4	158.02
2016	30.71	31.28	26.52	0.38	-22.06	3.22	53.31	23.45	21.94	0	4.18	2.19	175.12
2015	111.15	5.14	37.08	-50.58	80.99	65.16	24.95	11.63	8.91	22.34	49.29	-19.64	346.42
2014	24.34	13.14	12.24	1.32	2.18	1.4	0.72	4.39	2.04	4.42	-12.42	16.96	70.73

STATS

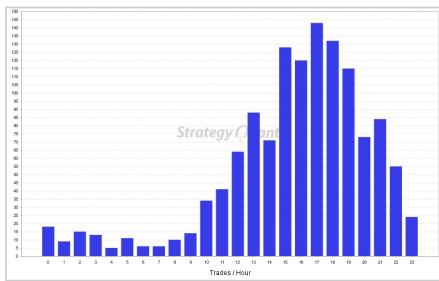
Strategy

Wins/Losses Ratio	1.92	Payout Ratio (Avg Win/Loss)	0.99	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-15.24	Z-Probability	99.9 %
Expectancy	0.92	Deviation	\$ 4.93	Exposure	-999999999 %
Stagnation in Days	158	Stagnation in %	6.52 %		

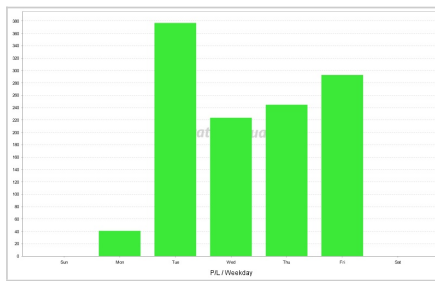
Trades

		# of Wins	841	# of Losses	438	# of Cancelled/Expired	0
Gross Profit	\$ 2491.38	Gross Loss	\$ -1312.91	Average Win	\$ 2.96	Average Loss	\$ -3
Largest Win	\$ 40.54	Largest Loss	\$ -21.76	Max Consec Wins	23	Max Consec Losses	19
Avg Consec Wins	5.1	Avg Consec Loss	2.67	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

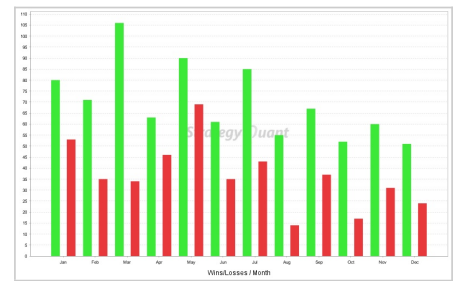
CHARTS



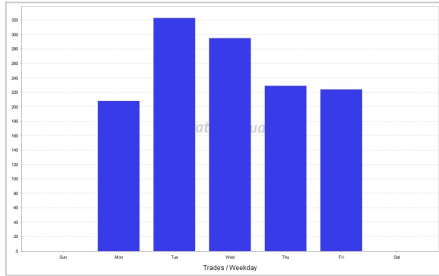
Trades by hour



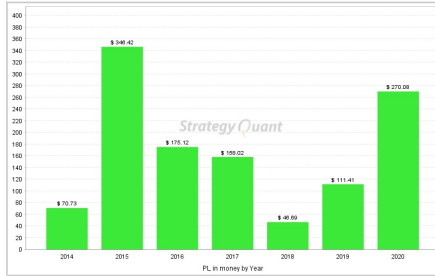
P/L by weekday



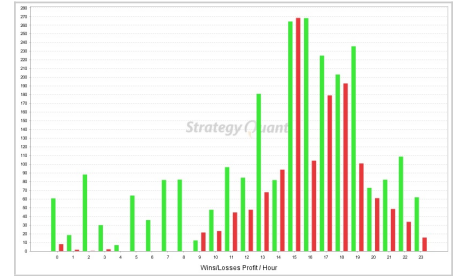
Wins/Losses by month



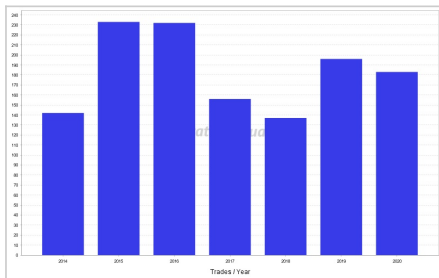
Trades by weekday



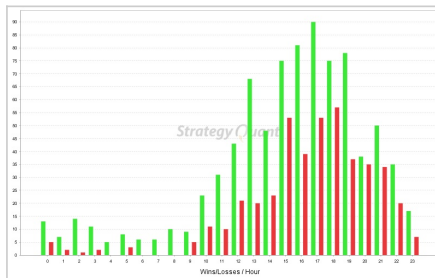
P/L by year



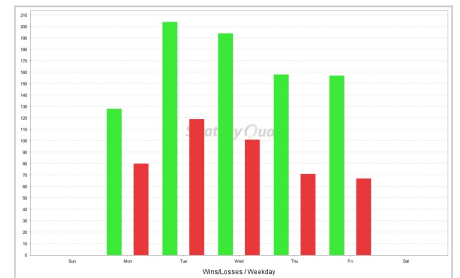
Wins/Losses Profit by hour



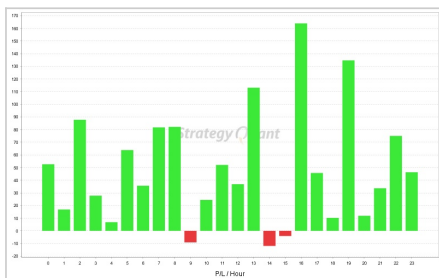
Trades by year



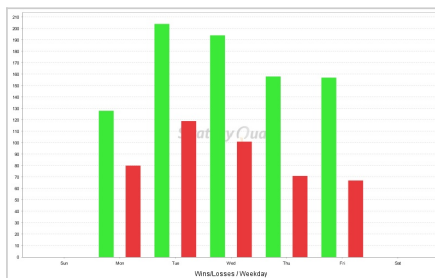
Wins/Losses by hour



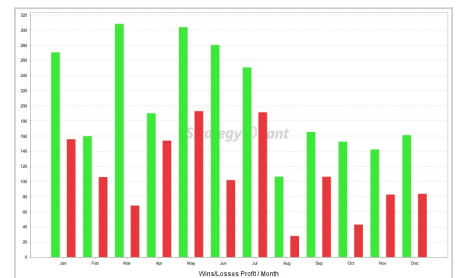
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month