

QUANT ANALYZER REPORT

QLT 1.7 Ostop.Bender USDJPY m-1 v1.2 2014-2020

Source: MT4Report

Symbol **USDJPY** Period **M1 : 08.01.2014 - 03.08.2020**
Initial deposit **10000.0**
Parameters **-**

TOTAL PROFIT

\$ 1043.67

PROFIT IN PIPS **9206.6 PIPS**
YRLY AVG PROFIT **\$ 160.55**
YRLY AVG % RET **1.61 %**
CAGR **1.43 %**

OF TRADES

1621

SHARPE RATIO

0.41

PROFIT FACTOR

2.4

RETURN / DD RATIO

18.96

WINNING %

69.46 %

DRAWDOWN

\$ 55.05

% DRAWDOWN

0.53 %

DAILY AVG PROFIT

\$ 1.76

MTHLY AVG PROFIT

\$ 13.38

AVERAGE TRADE

\$ 1.56

ANNUAL% / MAX DD%

2.69

R EXPECTANCY

0.43 R

R EXP SCORE

106.32 R

SQN

10.43

SQN SCORE

7.16

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	8.45	0	225.35	5.44	0.64	18.32	-0.21	2.98	0	0	0	0	260.97
2019	19.8	1.26	1.05	0	-1.17	2.57	0.02	27.12	1.37	3	0.45	-3.94	51.53
2018	10.94	15.76	2.6	0	1.23	1.28	8.55	0.62	0.81	-0.08	1.5	4.99	48.2
2017	54.47	14.78	1.75	7.56	8.27	-14.26	5.24	8.11	4.57	3.19	2.29	2.75	98.72
2016	20.03	52.62	55.94	23.51	3.77	-21.19	77.1	6.97	-5.94	4.55	60.45	36	313.81
2015	30.71	-5.8	7.3	5.52	1.32	12.3	-0.94	29.99	-11.45	15.58	1.02	14.91	100.46
2014	10.92	5.42	4.77	0.08	0.55	0.92	0.28	1.1	11.72	34.04	24.08	76.1	169.98

STATS

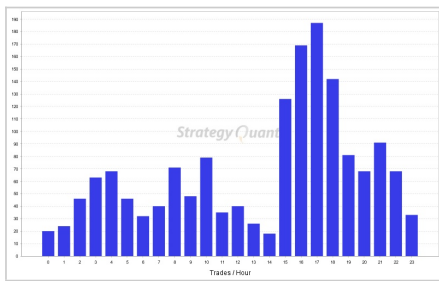
Strategy

Wins/Losses Ratio	2.27	Payout Ratio (Avg Win/Loss)	1.05	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-3.39	Z-Probability	99.97 %
Expectancy	0.64	Deviation	\$ 2.65	Exposure	-999999999 %
Stagnation in Days	120	Stagnation in %	5 %		

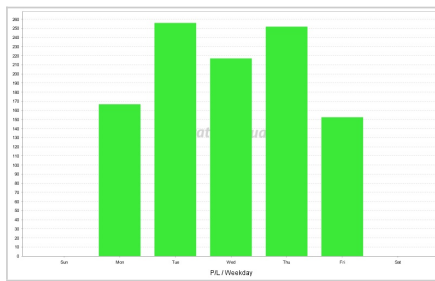
Trades

		# of Wins	1126	# of Losses	495	# of Cancelled/Expired	0
Gross Profit	\$ 1789.25	Gross Loss	\$ -745.58	Average Win	\$ 1.59	Average Loss	\$ -1.51
Largest Win	\$ 33.71	Largest Loss	\$ -12.71	Max Consec Wins	17	Max Consec Losses	12
Avg Consec Wins	3.56	Avg Consec Loss	1.57	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

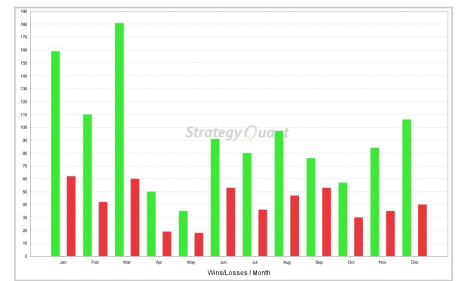
CHARTS



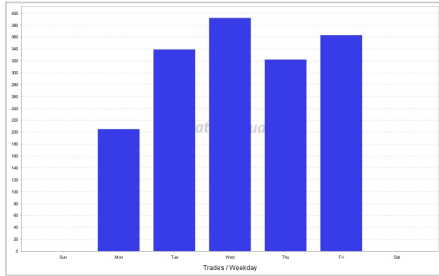
Trades by hour



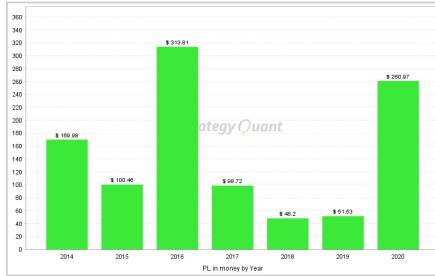
P/L by weekday



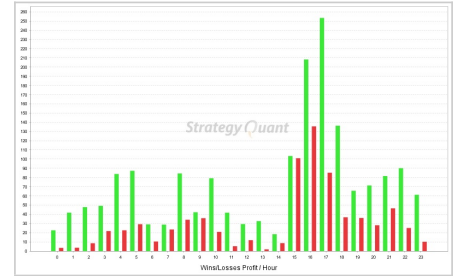
Wins/Losses by month



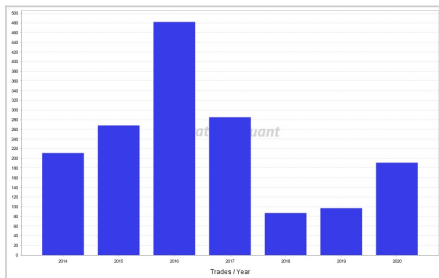
Trades by weekday



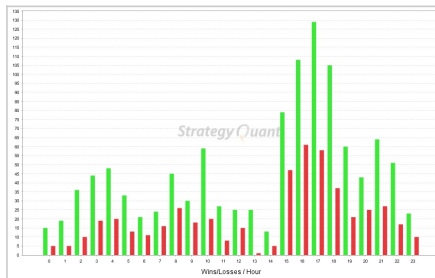
P/L by year



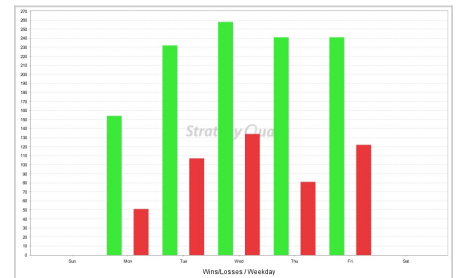
Wins/Losses Profit by hour



Trades by year



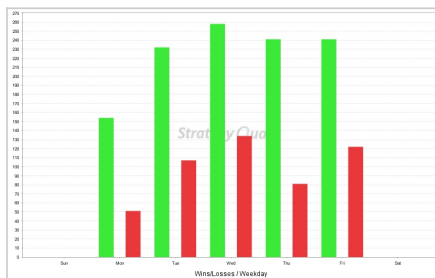
Wins/Losses by hour



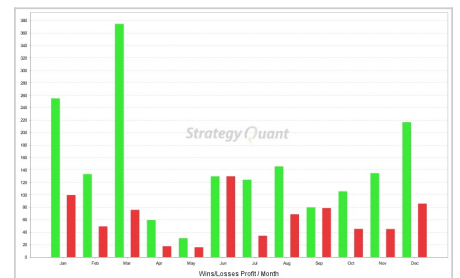
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month