

QUANT ANALYZER REPORT

QLT 1.7 Ostap.Bender AUDJPY m-1 v1.7 2015-2020

Source: MT4Report

Symbol AUDJPY Period M1 : 06.01.2015 - 04.09.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 1430.36

PROFIT IN PIPS 10355.5 PIPS
YRLY AVG PROFIT \$ 252.43
YRLY AVG % RET 2.52 %
CAGR 2.25 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
3138	0	2.12	32.76	67.3 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 43.66	0.42 %	\$ 1.79	\$ 21.03	\$ 1.27
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
5.36	0.36 R	201.95 R	12.32	14.45

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	-0.25	38.99	162.84	32.28	28.29	95.73	11.14	3.13	5.19	0	0	0	377.34
2019	41.91	5.39	5.05	-3.62	10.6	3.47	0.23	57.56	5.03	1.31	6.76	0.2	133.89
2018	3.02	55.26	33.91	12.17	26.47	23.09	6.6	9.35	9.61	21.16	8.31	21.79	230.74
2017	10.32	7.98	3.54	13.13	23.45	-4.99	16.26	15.39	-3.94	2.3	2.81	2.96	89.21
2016	70.69	30.34	11.59	73.12	31.4	38.88	39.7	-12.99	21.34	0.93	57.86	14.87	377.73
2015	3.34	37.03	17.31	-3.1	11.04	4.96	39.07	7.14	42.08	29.38	19.49	13.71	221.45

STATS

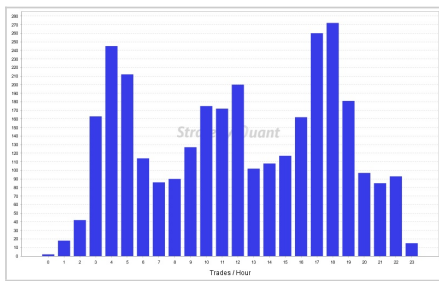
Strategy

Wins/Losses Ratio	2.06	Payout Ratio (Avg Win/Loss)	1.03	Average # of Bars in Trade	0
AHPR	0	Z-Score	-10.7	Z-Probability	99.9 %
Expectancy	0.46	Deviation	\$ 2.23	Exposure	-999999999 %
Stagnation in Days	130	Stagnation in %	6.29 %		

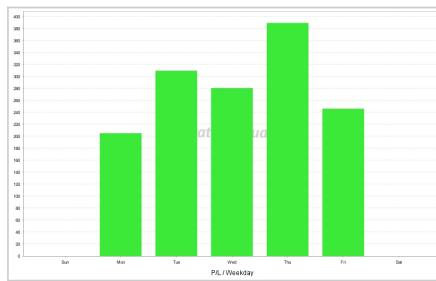
Trades

		# of Wins	2112	# of Losses	1026	# of Cancelled/Expired	0
Gross Profit	\$ 2708.16	Gross Loss	\$ -1277.8	Average Win	\$ 1.28	Average Loss	\$ -1.25
Largest Win	\$ 30.2	Largest Loss	\$ -16.29	Max Consec Wins	26	Max Consec Losses	11
Avg Consec Wins	3.77	Avg Consec Loss	1.84	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

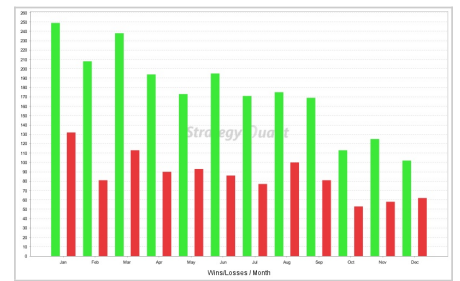
CHARTS



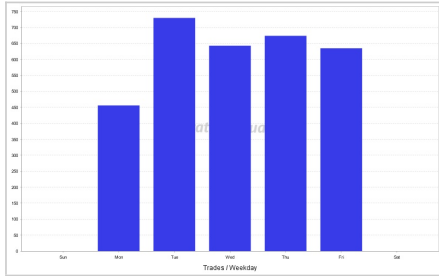
Trades by hour



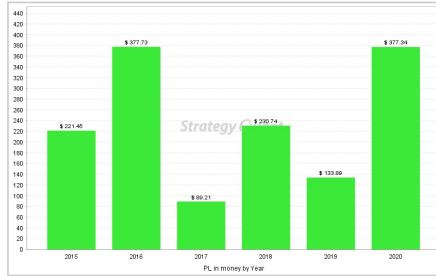
P/L by weekday



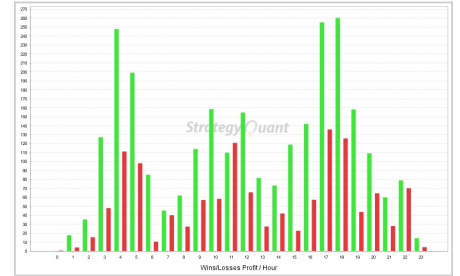
Wins/Losses by month



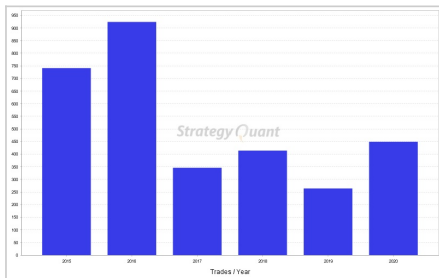
Trades by weekday



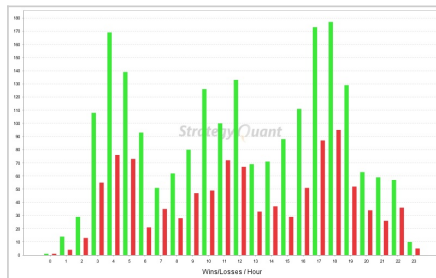
P/L by year



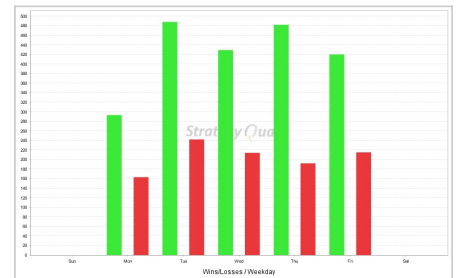
Wins/Losses Profit by hour



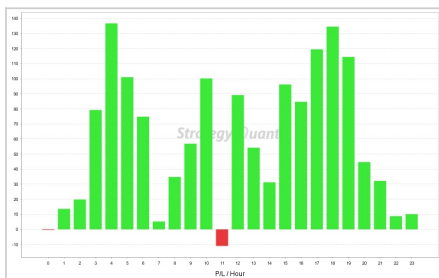
Trades by year



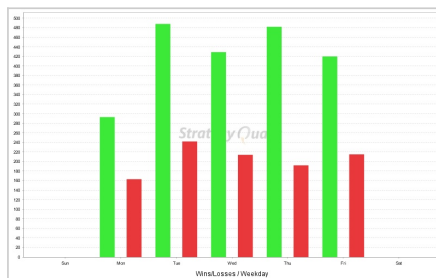
Wins/Losses by hour



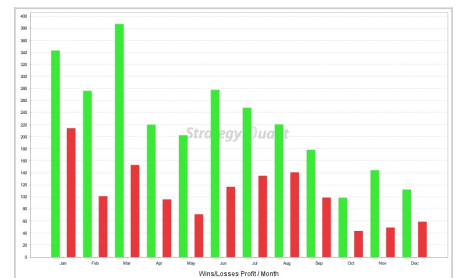
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month