

QUANT ANALYZER REPORT

QLT 1.7 Ostap.Bender NZDJPY m-1 v1.1 2015-2020

Source: MT4Report

Symbol NZDJPY Period M1 : 15.01.2015 - 18.08.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 1443.96

PROFIT IN PIPS 7956.9 PIPS
YRLY AVG PROFIT \$ 270.73
YRLY AVG % RET 2.71 %
CAGR 2.27 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
2066	0.32	2.28	11.06	65.39 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 130.55	1.25 %	\$ 2.3	\$ 22.56	\$ 1.79
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.82	0.45 R	172.44 R	9.58	10.04

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	0.17	8.45	298.68	30.44	13.41	66.7	0.5	1.31	0	0	0	0	419.66
2019	4.96	0.35	2.76	2.91	0.26	1.65	1.15	24.52	6.43	11.44	6.67	7.56	70.66
2018	-10.94	17.27	12.07	5.92	-8.24	9.58	5.35	2.91	11.55	0.8	0.07	4.09	50.43
2017	5.25	3.24	4.22	3.31	8.97	5.75	13.62	8.48	13	5.1	0.16	-0.79	70.31
2016	-69.83	61.7	66.83	23.29	15.08	20.35	115.23	3.26	57.15	5.72	108.84	6.3	413.92
2015	74.07	38.06	26.23	3.33	13.24	8.79	39.3	100.78	86.85	14.07	10.14	4.12	418.98

STATS

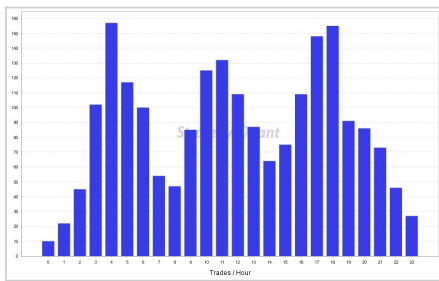
Strategy

Wins/Losses Ratio	1.89	Payout Ratio (Avg Win/Loss)	1.21	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-6.41	Z-Probability	0 %
Expectancy	0.7	Deviation	\$ 3.49	Exposure	-99999999 %
Stagnation in Days	133	Stagnation in %	6.51 %		

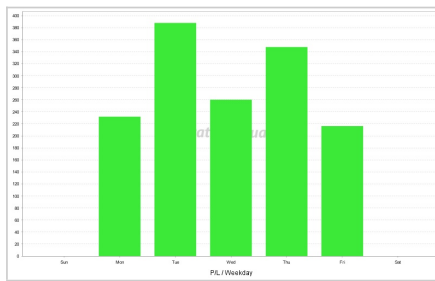
Trades

		# of Wins	1351	# of Losses	715	# of Cancelled/Expired	0
Gross Profit	\$ 2567.72	Gross Loss	\$ -1123.76	Average Win	\$ 1.9	Average Loss	\$ -1.57
Largest Win	\$ 51.67	Largest Loss	\$ -23.21	Max Consec Wins	18	Max Consec Losses	11
Avg Consec Wins	3.38	Avg Consec Loss	1.78	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

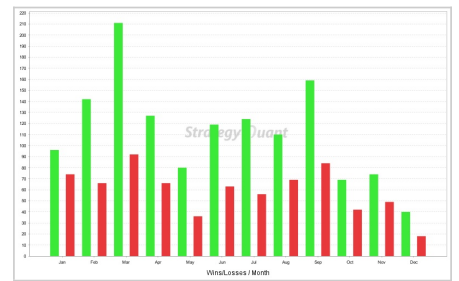
CHARTS



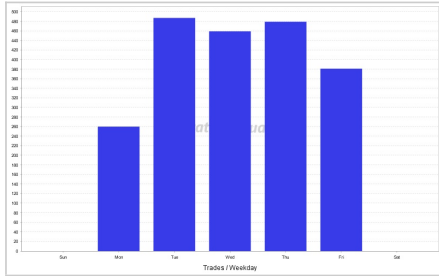
Trades by hour



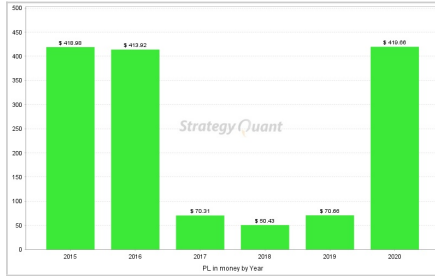
P/L by weekday



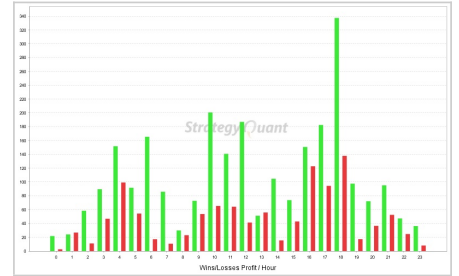
Wins/Losses by month



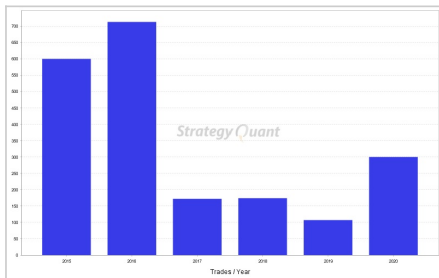
Trades by weekday



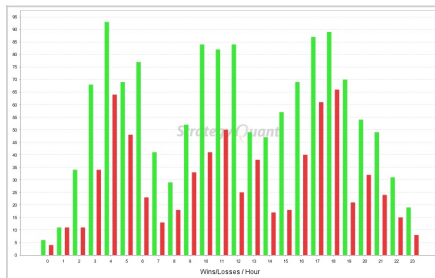
P/L by year



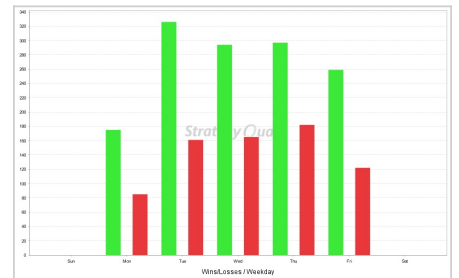
Wins/Losses Profit by hour



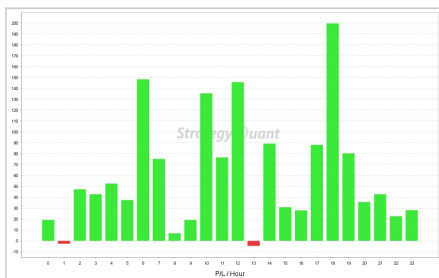
Trades by year



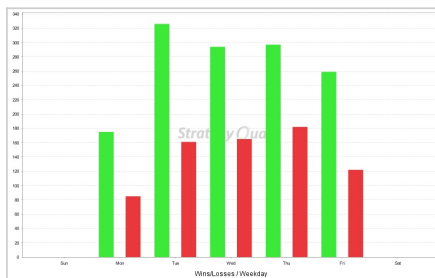
Wins/Losses by hour



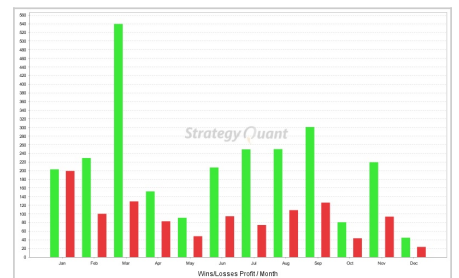
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month