

QUANT ANALYZER REPORT

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

Source: MT4Report

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

TOTAL PROFIT

\$ 461.61

PROFIT IN PIPS 5151.4 PIPS
YRLY AVG PROFIT \$ 85.21
YRLY AVG % RET 0.85 %
CAGR 0.75 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1806	0	1.56	16.59	62.68 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 27.83	0.27 %	\$ 0.64	\$ 7.1	\$ 1.17
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.8	0.21 R	69.27 R	6.35	5.35

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	2.09	16.73	89.92	6.41	-15.52	18.23	0.31	0.19	0	0	0	0	118.36
2019	1.94	-0.47	1.25	0.22	2.31	-0.32	-1.12	10.23	3.77	4.81	-1.1	2.75	24.27
2018	-5.84	19.81	6.02	4.58	1.86	6.63	3.58	3.53	4.11	2.48	-9.13	-3.48	34.15
2017	1.76	4.56	1.25	-0.52	12.08	-2.34	2.95	-12.69	-6.87	3.51	4.42	1.29	9.4
2016	8.12	26.29	22.22	28.65	11.9	19.07	30.11	3.27	4.44	10.71	0.03	2.8	167.61
2015	13.39	9.67	10.95	-13.2	7.5	0.7	25.46	14.53	27.89	2.86	4.93	3.14	107.82

STATS

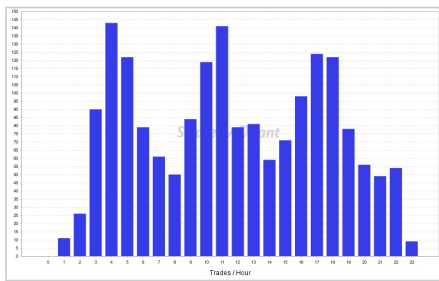
Strategy

Wins/Losses Ratio	1.68	Payout Ratio (Avg Win/Loss)	0.93	Average # of Bars in Trade	0
AHPR	0	Z-Score	-3.05	Z-Probability	99.89 %
Expectancy	0.26	Deviation	\$ 1.94	Exposure	-999999999 %
Stagnation in Days	464	Stagnation in %	22.72 %		

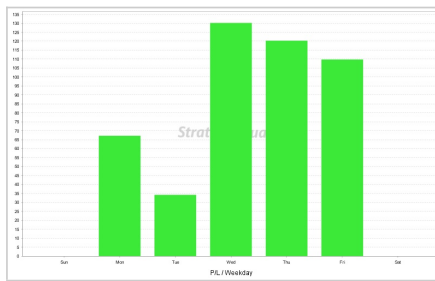
Trades

		# of Wins	1132	# of Losses	674	# of Cancelled/Expired	0
Gross Profit	\$ 1291.49	Gross Loss	\$ -829.88	Average Win	\$ 1.14	Average Loss	\$ -1.23
Largest Win	\$ 18.28	Largest Loss	\$ -8.35	Max Consec Wins	20	Max Consec Losses	8
Avg Consec Wins	2.85	Avg Consec Loss	1.7	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

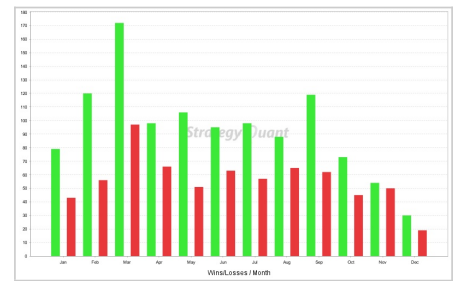
CHARTS



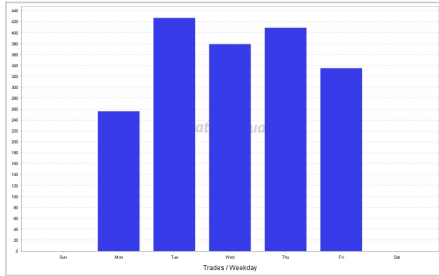
Trades by hour



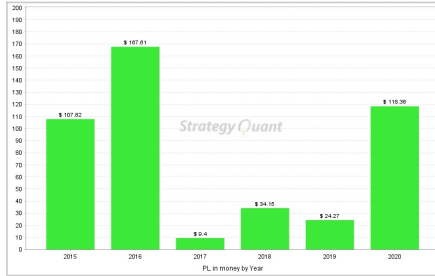
P/L by weekday



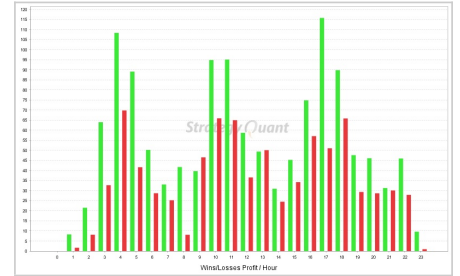
Wins/Losses by month



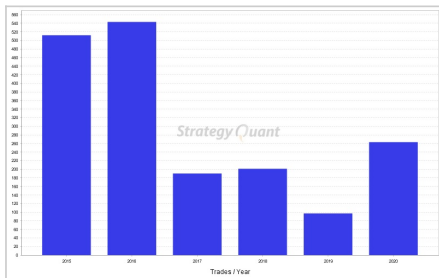
Trades by weekday



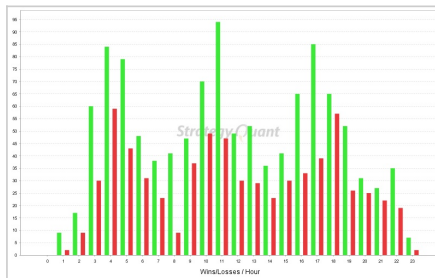
P/L by year



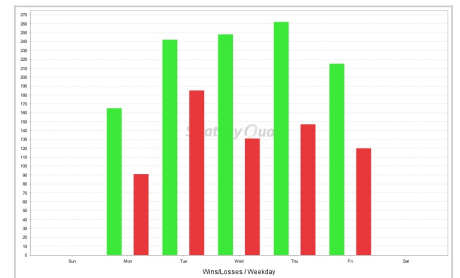
Wins/Losses Profit by hour



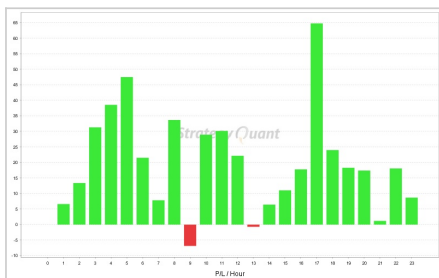
Trades by year



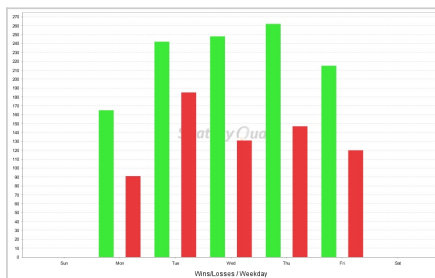
Wins/Losses by hour



Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month