

QUANT ANALYZER REPORT

QLT 1.7 Ostap.Bender GBPJPY m-5 v1.0 2015-2020

Source: MT4Report

Symbol: GBPJPY Period: M5 : 20.01.2015 - 20.08.2020
Initial deposit: 10000.0
Parameters: -

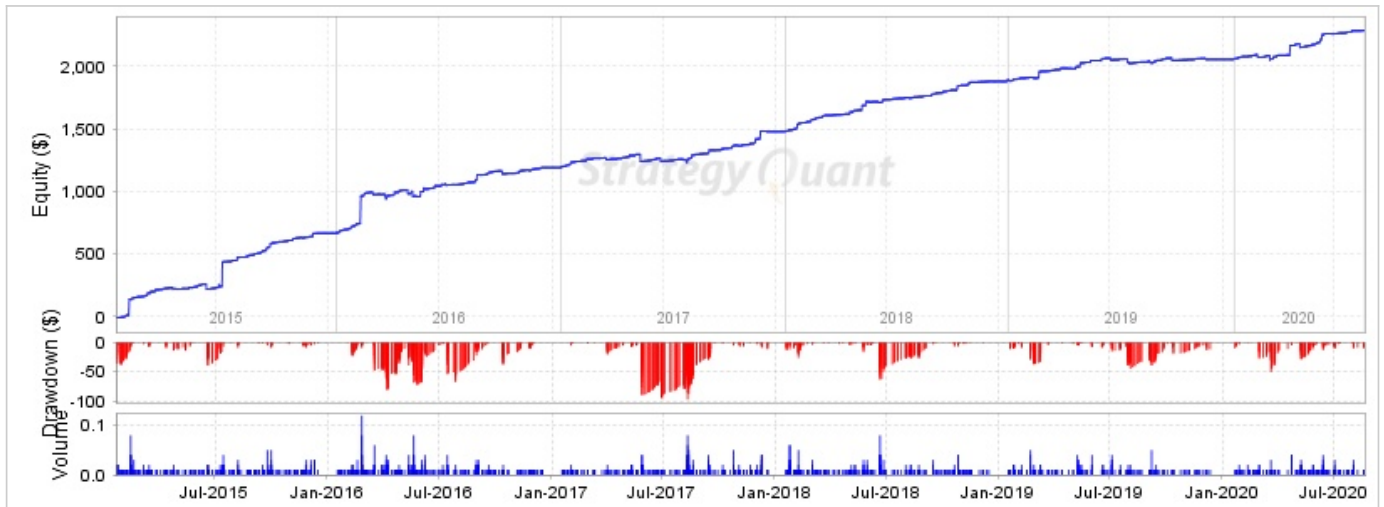
TOTAL PROFIT

\$ 2287.2

PROFIT IN PIPS 13526.6 PIPS
YRLY AVG PROFIT \$ 409.67
YRLY AVG % RET 4.1 %
CAGR 3.49 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1831	0.21	2.19	23.61	69.96 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 96.86	0.85 %	\$ 3.25	\$ 34.14	\$ 3.35
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.11	0.36 R	117.38 R	10.14	8.09

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	18.46	-2.16	13.01	91.39	-1.95	79.16	29.89	3.39	0	0	0	0	231.19
2019	18.39	6.87	62.32	12.03	66.5	18.34	-33.07	2.6	24	-6.28	10.45	-6.28	175.87
2018	18.5	59.83	50.69	8.97	101.18	16.78	13.34	14.68	25.98	57.94	28.41	5.76	402.06
2017	28.21	39.75	-5.16	17.3	-28.38	0.18	14.49	42.62	31.07	31.2	54.81	61.86	287.95
2016	29.56	273.23	8.39	31.73	-30.56	65.64	9.74	37.33	70.32	-16.88	31.47	15.21	525.18
2015	-4.2	161.44	56.06	4.66	18.6	-9.93	221.02	42.42	89.21	28.64	26.51	30.52	664.95

STATS

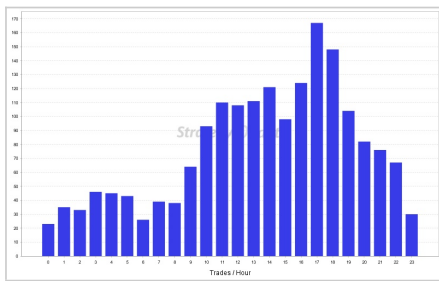
Strategy

Wins/Losses Ratio	2.33	Payout Ratio (Avg Win/Loss)	0.94	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-11.13	Z-Probability	99.9 %
Expectancy	1.25	Deviation	\$ 5.68	Exposure	-999999999 %
Stagnation in Days	133	Stagnation in %	6.52 %		

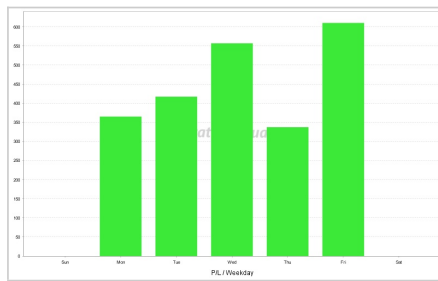
Trades

		# of Wins	1281	# of Losses	550	# of Cancelled/Expired	0
Gross Profit	\$ 4208.57	Gross Loss	\$ -1921.37	Average Win	\$ 3.29	Average Loss	\$ -3.49
Largest Win	\$ 73.36	Largest Loss	\$ -19.17	Max Consec Wins	18	Max Consec Losses	15
Avg Consec Wins	4.48	Avg Consec Loss	1.93	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

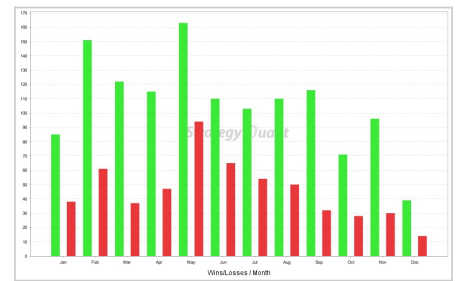
CHARTS



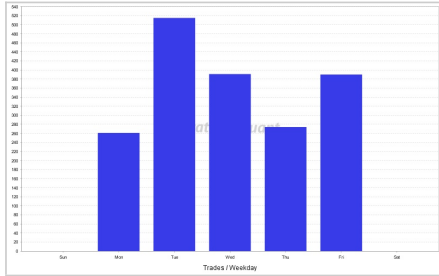
Trades by hour



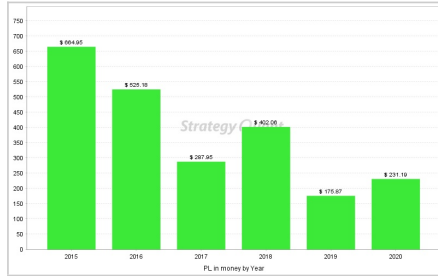
P/L by weekday



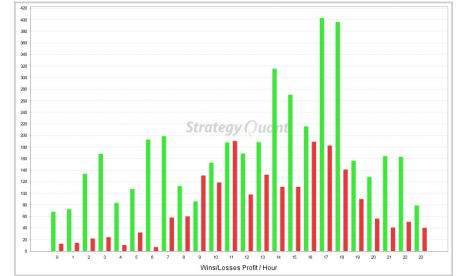
Wins/Losses by month



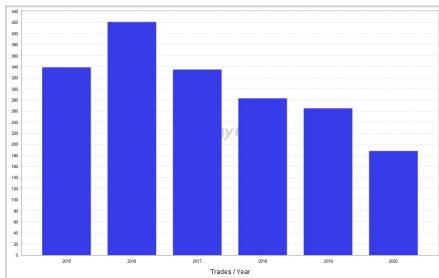
Trades by weekday



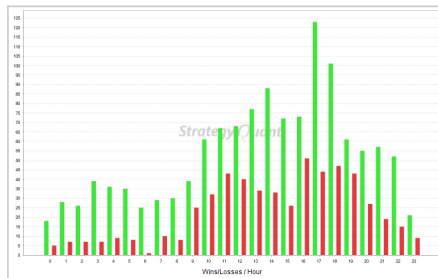
P/L by year



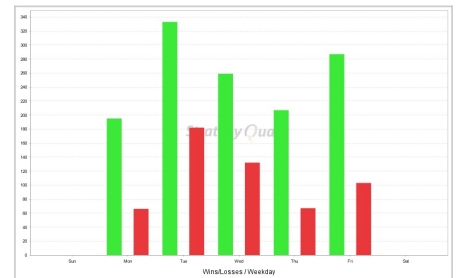
Wins/Losses Profit by hour



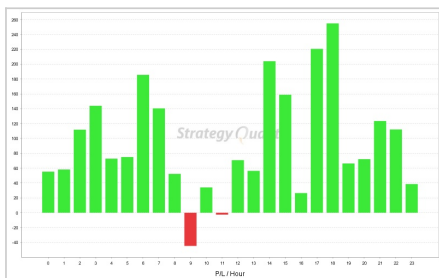
Trades by year



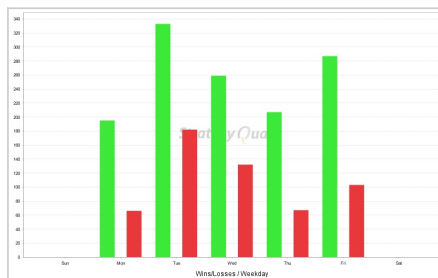
Wins/Losses by hour



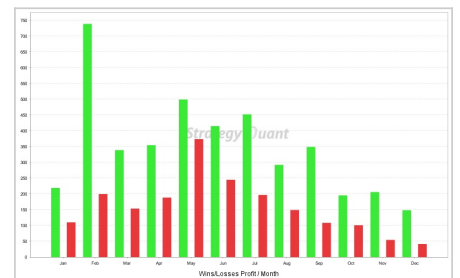
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month