

QUANT ANALYZER REPORT

Bumblebee v 1.2 GBPCAD M30 v1.0 Ducas Slip DS 0-5 2010-2022

Source: MT4Report

Symbol GBPCAD Period M30 : 12.01.2010 - 18.02.2022
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 3736.47

PROFIT IN PIPS 35864.5 PIPS
YRLY AVG PROFIT \$ 309.3
YRLY AVG % RET 3.09 %
CAGR 2.47 %

OF TRADES

2015

SHARPE RATIO

0.33

PROFIT FACTOR

2.26

RETURN / DD RATIO

29.01

WINNING %

70.32 %

DRAWDOWN

\$ 128.79

% DRAWDOWN

0.98 %

DAILY AVG PROFIT

\$ 1.9

MTHLY AVG PROFIT

\$ 25.77

AVERAGE TRADE

\$ 1.85

ANNUAL% / MAX DD%

2.52

R EXPECTANCY

0.37 R

R EXP SCORE

62.23 R

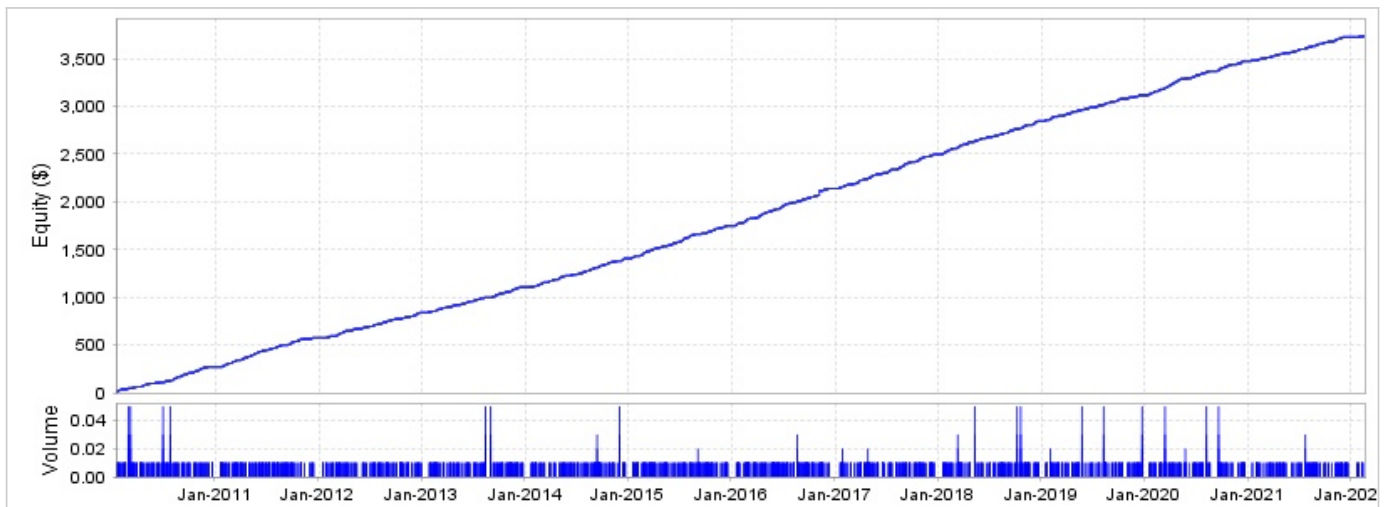
SQN

11.58

SQN SCORE

5.19

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	4.97	7.98	0	0	0	0	0	0	0	0	0	0	12.95
2021	6.07	20.17	26.38	22.19	12.17	32.2	18.35	32.26	21.63	15.53	38.56	4.5	250.01
2020	26.29	37.56	38.42	52.93	20.21	29.39	27.69	21.55	29.18	32.98	15.59	26.51	358.3
2019	18.54	29.62	21.73	31.44	22.09	20.38	21.6	27.89	26.44	17.1	21.71	12.16	270.7
2018	30.6	34.02	40.59	26.62	32.16	20.33	18.81	21.51	41.09	22.08	23.32	38.8	349.93
2017	24.06	21.6	43.46	17.48	45.4	11.46	34.58	44.68	37.49	27.49	26.9	22.28	356.88
2016	26.57	46.96	11.18	53.53	27.38	38.02	31.45	21.09	35.68	22.48	64.2	10.96	389.5
2015	27.74	38.8	35.72	23.17	20.48	26.68	49.22	35.05	6.13	35.79	26.87	18.82	344.47
2014	9.44	31.2	26.63	26.63	27.75	12.4	32.47	28.71	32.82	32.52	16.42	23.29	300.28
2013	10.69	20.32	22.83	21.63	20.25	21.77	34.72	5.86	37.02	21.27	32.61	15.53	264.5
2012	4.66	14.18	43.18	18.16	18.05	23.3	22.9	31.32	22.89	11.13	21.93	33.64	265.34
2011	6.14	37.61	27.21	37.54	41.29	27.73	18.78	32.46	31.18	28.06	4.76	10.81	303.57
2010	29.14	17.8	14.18	24.29	12.38	11.31	21.77	40.07	36.68	23.24	33.2	5.98	270.04

STATS

Strategy

Wins/Losses Ratio	2.37	Payout Ratio (Avg Win/Loss)	0.95	Average # of Bars in Trade	0
AHPR	0.02	Z-Score	-14.04	Z-Probability	99.9 %
Expectancy	1.85	Deviation	\$ 7.19	Exposure	-999999999 %
Stagnation in Days	56	Stagnation in %	1.27 %		

Trades

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		# of Wins	1417	# of Losses	598	# of Cancelled/Expired	0
Gross Profit	\$ 6709.77	Gross Loss	\$ -2973.3	Average Win	\$ 4.74	Average Loss	\$ -4.97
Largest Win	\$ 84.86	Largest Loss	\$ -29.65	Max Consec Wins	19	Max Consec Losses	7
Avg Consec Wins	4.9	Avg Consec Loss	2.06	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS

