

QUANT ANALYZER REPORT

ConunDrum 2.2 EURUSD v3.3.1.1

Source: MT4Report

Symbol EURUSD Period H1 : 17.01.2011 - 18.05.2020
Initial deposit 10000.0
Parameters -

TOTAL PROFIT

\$ 404.4

PROFIT IN PIPS 4478.5 PIPS
YRLY AVG PROFIT \$ 42.95
YRLY AVG % RET 0.43 %
CAGR 0.4 %

OF TRADES

1489

SHARPE RATIO

0

PROFIT FACTOR

1.78

RETURN / DD RATIO

16.99

WINNING %

88.84 %

DRAWDOWN

\$ 23.8

% DRAWDOWN

0.24 %

DAILY AVG PROFIT

\$ 0.13

MTHLY AVG PROFIT

\$ 3.58

AVERAGE TRADE

\$ 0.97

ANNUAL% / MAX DD%

1.66

R EXPECTANCY

0.06 R

R EXP SCORE

9.18 R

SQN

5.78

SQN SCORE

2.57

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	0.04	1.07	18.25	0.41	0.17	0	0	0	0	0	0	0	19.94
2019	2.32	1.19	4.62	2.03	0	-5.33	-1.15	1.32	3.39	3.43	0	1.1	12.92
2018	0.67	3.16	1.18	6.31	11.6	-2.19	-9.97	7.97	-1.51	12.31	-1.51	5.63	33.65
2017	3.23	-2.77	1.25	6.43	4.73	0.48	10.97	1.36	5.78	-2.46	-1.32	3.8	31.48
2016	15.63	-5.84	6.72	3.64	6.4	9.2	6.47	-1.17	3.19	11	5.96	-1.4	59.8
2015	2.36	-6.07	25.43	8.05	1.99	9.94	11.37	10.6	16.96	9.75	6.02	12.15	108.55
2014	-4.8	-1.09	6.26	1.05	1.18	4.31	2	-8.21	4.45	5.47	8.28	7.95	26.85
2013	-1.61	1.88	6.04	6.42	11.95	0.85	11.17	-2.64	10.85	4.23	8.75	-9.37	48.52
2012	-10.51	6.96	0.31	-2.27	-0.36	10.42	-7.02	-2.69	11.58	21.15	2.38	0.81	30.76
2011	4.57	1.13	1.58	2.05	-4.04	13.96	-14.94	5.02	6.8	-5.45	9.57	11.68	31.93

STATS

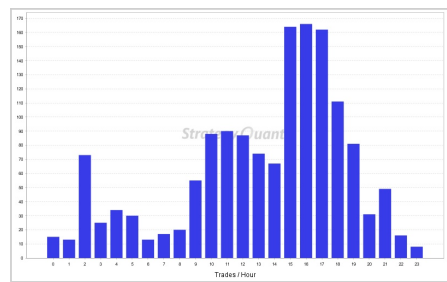
Strategy

Wins/Losses Ratio	7.96	Payout Ratio (Avg Win/Loss)	0.22	Average # of Bars in Trade	0
AHPR	0	Z-Score	-0.93	Z-Probability	82.38 %
Expectancy	0.27	Deviation	\$ 1.94	Exposure	-99999999 %
Stagnation in Days	333	Stagnation in %	9.77 %		

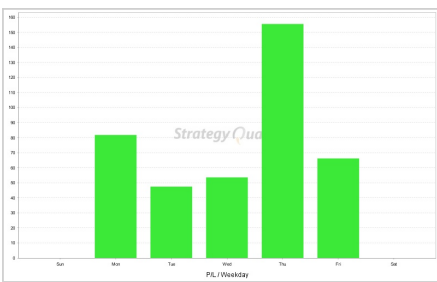
Trades

		# of Wins	884	# of Losses	111	# of Cancelled/Expired	494
Gross Profit	\$ 923.51	Gross Loss	\$ -519.11	Average Win	\$ 1.04	Average Loss	\$ -4.68
Largest Win	\$ 3.36	Largest Loss	\$ -5.85	Max Consec Wins	8	Max Consec Losses	8
Avg Consec Wins	2.16	Avg Consec Loss	1.48	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

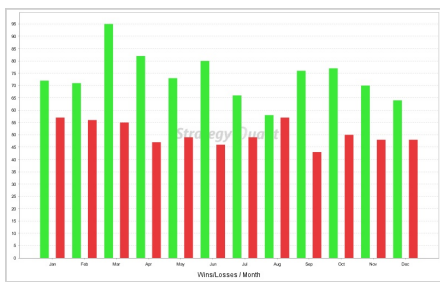
CHARTS



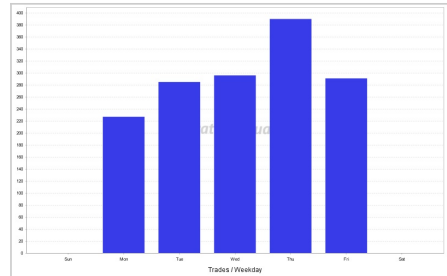
Trades by hour



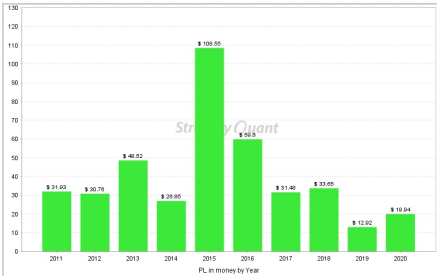
P/L by weekday



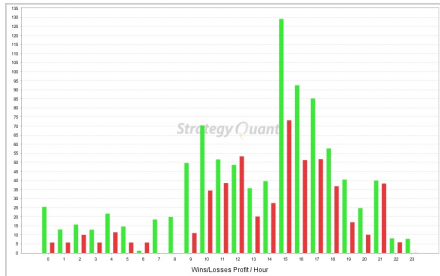
Wins/Losses by month



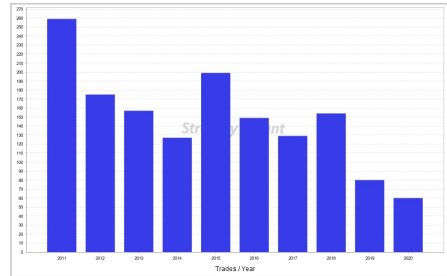
Trades by weekday



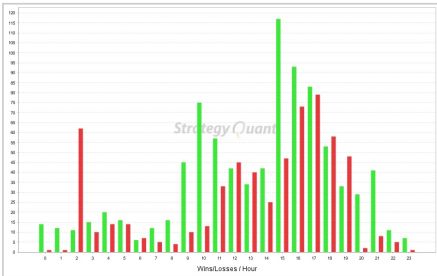
P/L by year



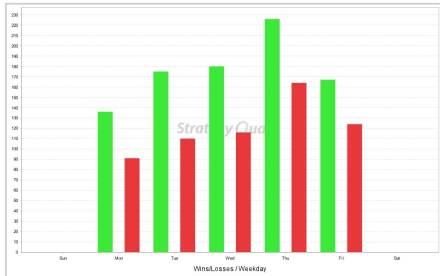
Wins/Losses Profit by hour



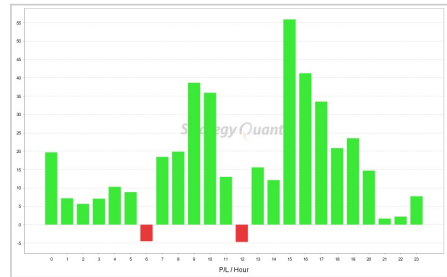
Trades by year



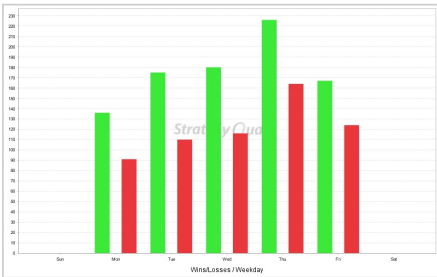
Wins/Losses by hour



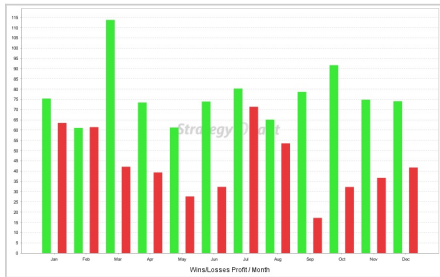
Wins/Losses Profit by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month