

QUANT ANALYZER REPORT

ConunDrum 2.2 GBPUSD v1.4.4,2

Source: MT4Report

Symbol: GBPUSD Period: H1 : 17.01.2011 - 19.05.2020
Initial deposit: 10000.0
Parameters: -

TOTAL PROFIT

\$ 290.67

PROFIT IN PIPS: 3457.4 PIPS
YRLY AVG PROFIT: \$ 30.87
YRLY AVG % RET: 0.31 %
CAGR: 0.29 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1860	0	1.87	16.35	71.53 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 17.78	0.18 %	\$ 0.09	\$ 2.57	\$ 0.52
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.59	0.18 R	35.48 R	7.26	3.38

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	-0.19	2.68	13.58	5.88	2.43	0	0	0	0	0	0	0	24.38
2019	3.41	5.29	3.88	-2.22	-1.31	-0.2	2.55	0.25	3.51	-1.42	2.26	5.13	21.13
2018	6.11	0.93	4.8	4.72	0.59	-0.45	12.41	-0.03	2.17	3.55	3.94	-0.38	38.36
2017	5.41	-1.7	1.88	1.92	-0.23	3.32	4.35	-0.81	5.1	0.35	0.23	-3.09	16.73
2016	-0.38	5.45	6	0.88	3.83	6.71	6.46	-2.46	-1.61	1.41	-0.33	-1.5	24.46
2015	1.36	-0.67	7.15	4.24	8.11	3.62	3.34	1.4	10.13	4.42	2.45	1.97	47.52
2014	0.3	3.17	3.74	2.69	1.1	5.37	-3.63	0.69	8.91	0.06	0.96	3.3	26.66
2013	0.45	6.67	9.07	5.54	3.08	4.2	6.45	6.7	4.44	1.25	2.03	-8.18	41.7
2012	4.3	-1.06	2.06	-2.36	-12.16	7.82	0.45	2.17	2.9	2.73	1.34	1.67	9.86
2011	1.35	1.82	4.05	3.42	0.22	1.45	4.26	3.19	-0.7	2.26	7.72	10.83	39.87

STATS

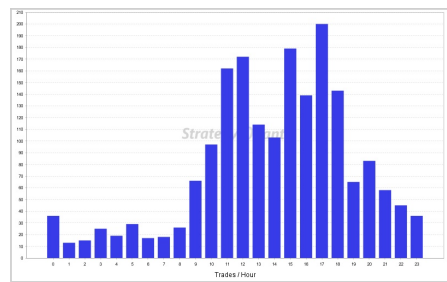
Strategy

Wins/Losses Ratio	2.51	Payout Ratio (Avg Win/Loss)	0.74	Average # of Bars in Trade	0
AHPR	0	Z-Score	0.14	Z-Probability	44.43 %
Expectancy	0.16	Deviation	\$ 1	Exposure	-999999999 %
Stagnation in Days	257	Stagnation in %	7.54 %		

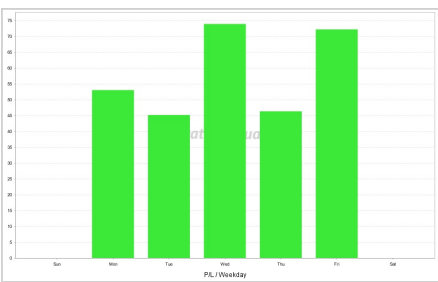
Trades

		# of Wins	970	# of Losses	386	# of Cancelled/Expired	504
Gross Profit	\$ 625.37	Gross Loss	\$ -334.7	Average Win	\$ 0.64	Average Loss	\$ -0.87
Largest Win	\$ 5.56	Largest Loss	\$ -2.36	Max Consec Wins	6	Max Consec Losses	8
Avg Consec Wins	1.92	Avg Consec Loss	1.77	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

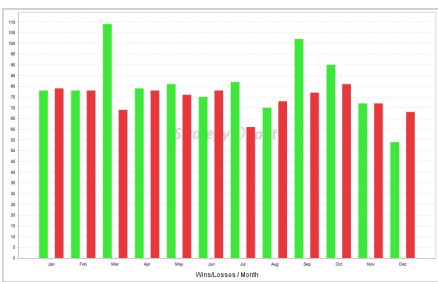
CHARTS



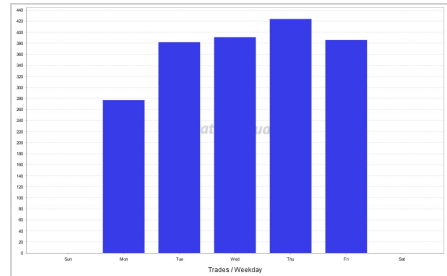
Trades by hour



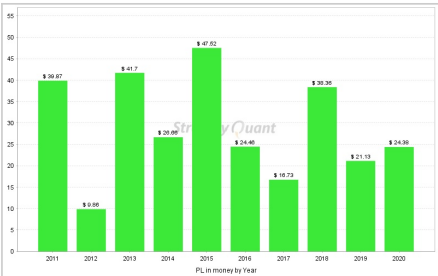
P/L by weekday



Wins/Losses by month



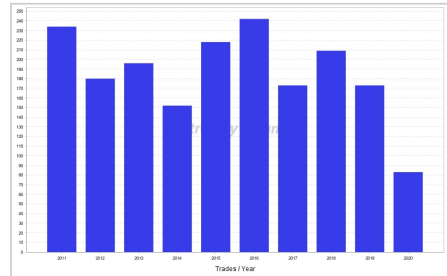
Trades by weekday



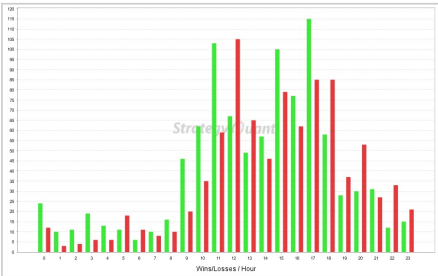
P/L by year



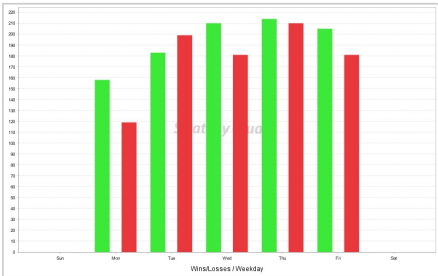
Wins/Losses Profit by hour



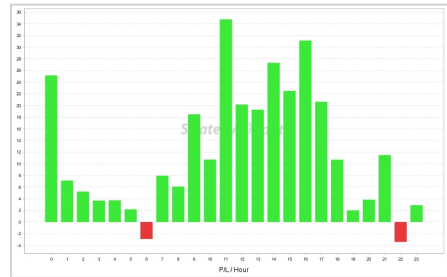
Trades by year



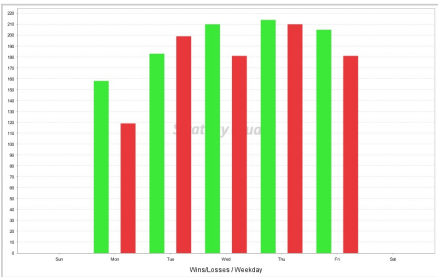
Wins/Losses by hour



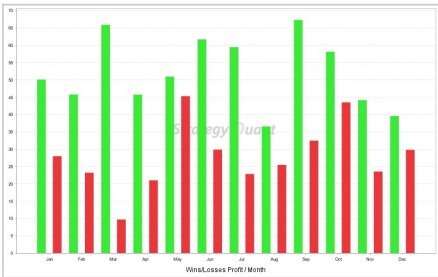
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month