

QUANT ANALYZER REPORT

ConunDrum 2.2 USDJPY v4,3

Source: MT4Report

Symbol **USDJPY** Period **H1 : 17.01.2011 - 19.05.2020**
 Initial deposit **10000.0**
 Parameters **-**

TOTAL PROFIT

\$ 214.18

PROFIT IN PIPS **2772 PIPS**
 YRLY AVG PROFIT **\$ 22.74**
 YRLY AVG % RET **0.23 %**
 CAGR **0.21 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
1633	0	1.43	9.74	82.38 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 21.98	0.22 %	\$ 0.07	\$ 1.9	\$ 0.74
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.96	0.05 R	8.42 R	4.86	2.29

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	3.94	2.2	-8.41	-0.32	2.41	0	0	0	0	0	0	0	-0.18
2019	0.61	0.6	0.6	1.53	4.41	2.23	-0.36	-0.35	0.56	3.98	1.58	0.78	16.17
2018	5.18	2.84	1.25	2.38	7.02	0.62	-8.56	-0.38	2.28	0.4	3.77	2.92	19.72
2017	3.18	-0.46	-0.48	3.75	1.21	3.56	9.09	-12.87	3.75	0.43	6.61	2.82	20.59
2016	-0.69	11.41	9.81	1.73	-2.09	11.98	8.83	4.05	6.51	1.44	12.61	2.82	68.41
2015	-4.39	-4.08	5.67	-5.99	5.61	6.7	4.85	-0.4	6.99	0.35	1.93	4	21.24
2014	3.02	-8.52	-2.13	5.83	4.91	0	1.68	3.31	3.79	5.37	2.59	9.3	29.15
2013	2.52	-0.47	1.45	2.17	-6.21	6.76	1.33	1.91	3.15	1.45	6.85	3.21	24.12
2012	1.12	2.2	-1.41	6.25	-3.74	3.28	0.84	-3.66	2.22	3.29	7.3	-1.44	16.25
2011	0.81	3.01	3.04	4.92	0.71	-7.19	-0.35	-7.42	10.16	-14.58	3.36	2.24	-1.29

STATS

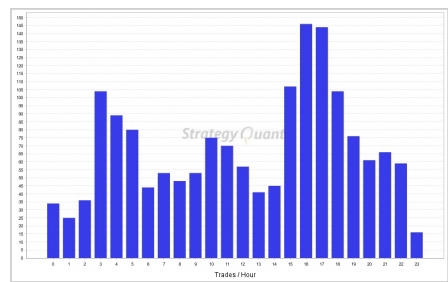
Strategy

Wins/Losses Ratio	4.67	Payout Ratio (Avg Win/Loss)	0.31	Average # of Bars in Trade	0
AHPR	0	Z-Score	-1.24	Z-Probability	89.25 %
Expectancy	0.13	Deviation	\$ 1.25	Exposure	-99999999 %
Stagnation in Days	566	Stagnation in %	16.6 %		

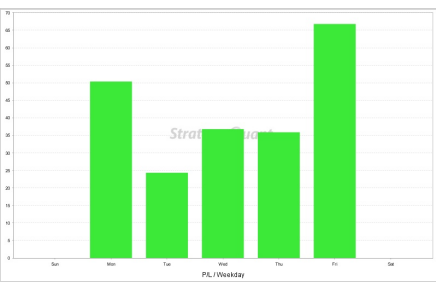
Trades

		# of Wins	860	# of Losses	184	# of Cancelled/Expired	589
Gross Profit	\$ 711.09	Gross Loss	\$ -496.91	Average Win	\$ 0.83	Average Loss	\$ -2.7
Largest Win	\$ 1.14	Largest Loss	\$ -3.63	Max Consec Wins	7	Max Consec Losses	6
Avg Consec Wins	1.87	Avg Consec Loss	1.67	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

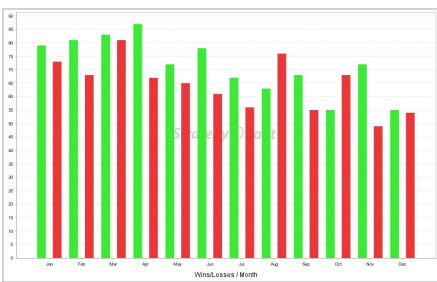
CHARTS



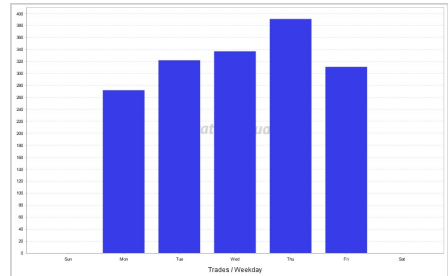
Trades by hour



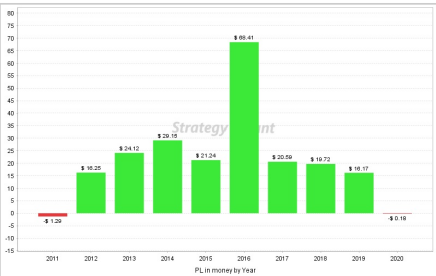
P/L by weekday



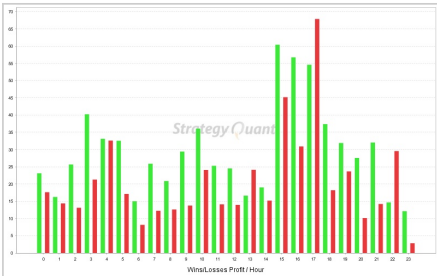
Wins/Losses by month



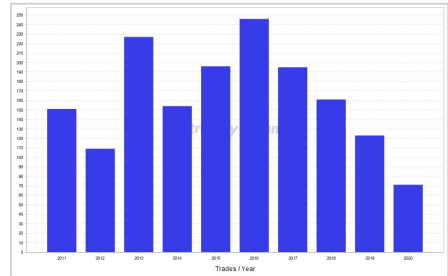
Trades by weekday



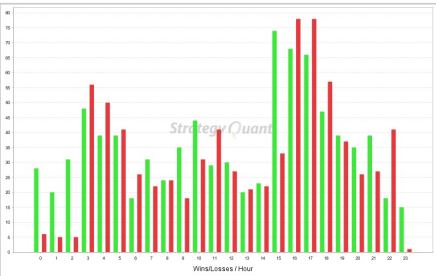
P/L by year



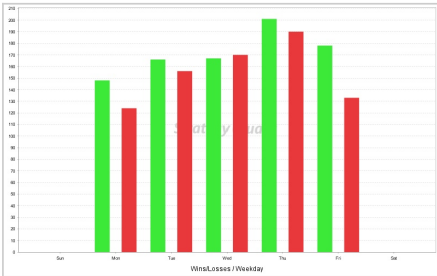
Wins/Losses Profit by hour



Trades by year



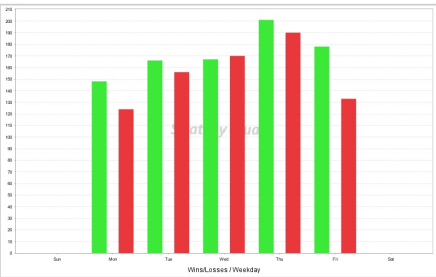
Wins/Losses by hour



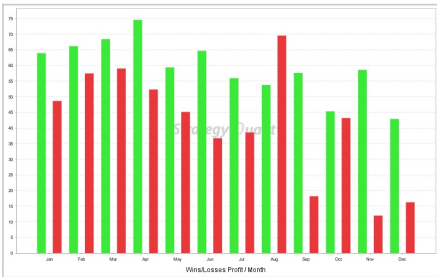
Wins/Losses Profit by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month