

QUANT ANALYZER REPORT

Ultimatum Breakout

Source: MT4Report

Symbol **EURUSD** Period **H1 : 15.01.2010 - 16.03.2020**
 Initial deposit **2000.0**
 Parameters **-**

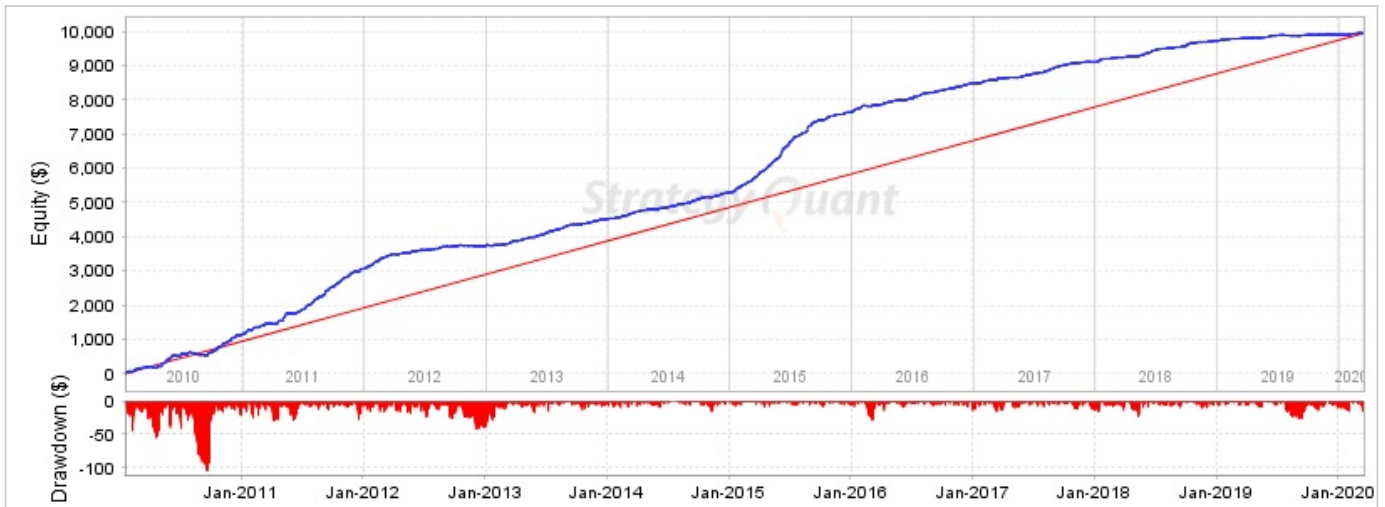
TOTAL PROFIT

\$ 9941.5

PROFIT IN PIPS **9941.5 PIPS**
 YRLY AVG PROFIT **\$ 969.91**
 YRLY AVG % RET **48.49 %**
 CAGR **17.64 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
17627	0.13	2.12	94.5	47.94 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 105.2	4.01 %	\$ 3.33	\$ 80.83	\$ 1.57
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.4	0.45 R	769.77 R	24.23	30.73

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020	7.8	37.1	-5.6	0	0	0	0	0	0	0	0	0	39.3
2019	37.4	22.3	15.6	18.2	15.5	43.6	4.5	-11.3	20.8	13.4	5.7	-8.6	177.1
2018	90.6	33.7	20.1	11	93.5	97.8	41.7	50.7	28.9	90.4	25.3	39.8	623.5
2017	64.8	48.3	39.3	27.9	33.8	78.1	45.7	108.6	91.4	56.2	33.1	0.7	627.9
2016	118.1	48.2	55.2	80.5	43.3	54.4	116.7	49.2	65.1	61.9	66.5	68.8	827.9
2015	153.3	168.6	229	236.8	239.1	438.4	237.4	245.1	177.7	117	50.4	69.4	2362.2
2014	57	51.2	115.1	65.1	4.3	48.4	88	45.5	118.9	54.2	48.5	78.6	774.8
2013	31.8	15	105.9	63.4	66.5	88.8	102.4	108.8	39.4	47.7	68.1	42.2	780
2012	144.3	192.3	99	27.1	43.8	40.5	32.2	68.2	9.2	22.5	-11.7	1.7	669.1
2011	124.7	118.8	69.1	89.1	213.3	116	192.8	191.2	290.5	216.2	200.2	93.9	1915.8
2010	70.4	65.3	63.6	8	222.1	92.8	89.5	-66.1	88.9	166.8	184.2	158.4	1143.9

STATS

Strategy

Wins/Losses Ratio	0.92	Payout Ratio (Avg Win/Loss)	2.3	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-4.57	Z-Probability	100 %
Expectancy	0.56	Deviation	\$ 3.25	Exposure	-999999999 %
Stagnation in Days	80	Stagnation in %	2.15 %		

Trades

		# of Wins	6479	# of Losses	7035	# of Cancelled/Expired	4113
Gross Profit	\$ 18802.6	Gross Loss	\$ -8861.1	Average Win	\$ 2.9	Average Loss	\$ -1.26
Largest Win	\$ 64.4	Largest Loss	\$ -3.8	Max Consec Wins	9	Max Consec Losses	21

Avg Consec Wins

1.6

Avg Consec Loss

2.75

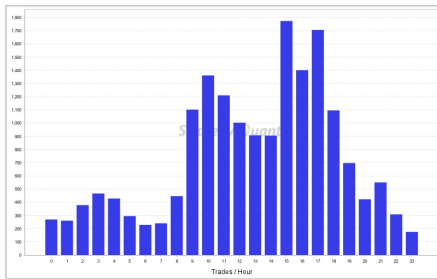
Avg # of Bars in Wins

0

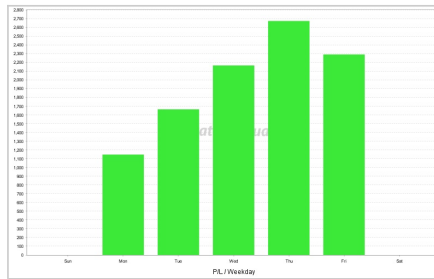
Avg # of Bars in Losses

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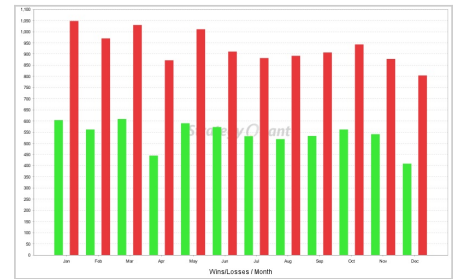
CHARTS



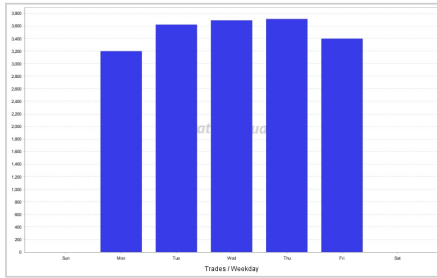
Trades by hour



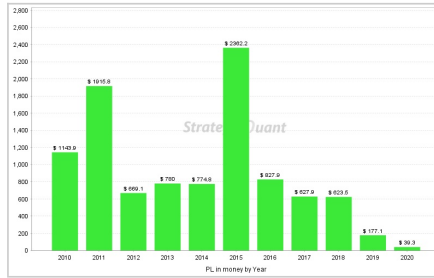
P/L by weekday



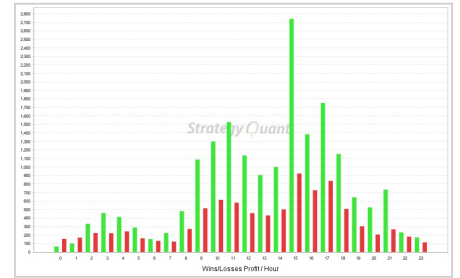
Wins/Losses by month



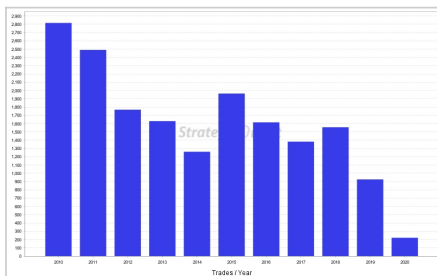
Trades by weekday



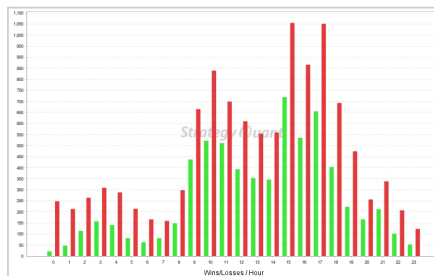
P/L by year



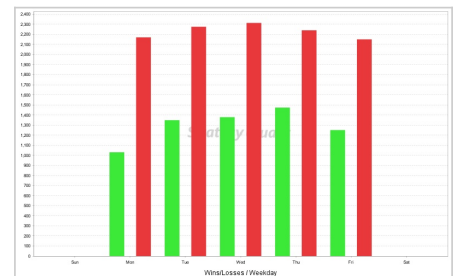
Wins/Losses Profit by hour



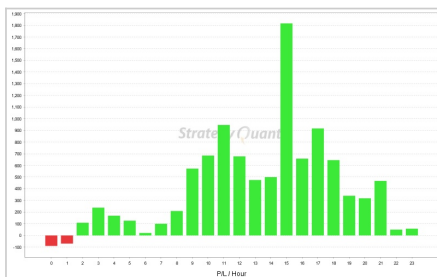
Trades by year



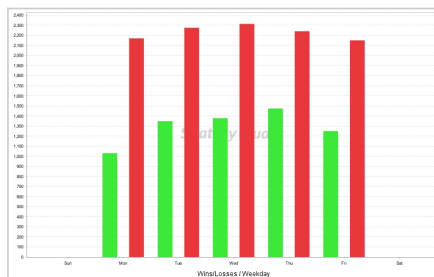
Wins/Losses by hour



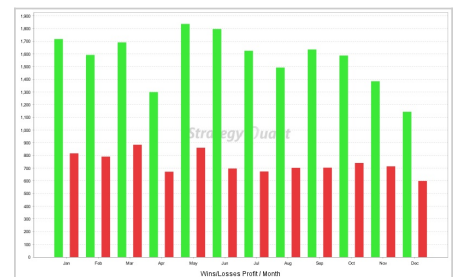
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

Report generated by Quant Analyzer