

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 02.01.2017 - 29.12.2017**
 Initial deposit **5000.0**
 Parameters -

TOTAL PROFIT

\$ 793.31

PROFIT IN PIPS **1618.3 PIPS**
 YRLY AVG PROFIT **\$ 792.57**
 YRLY AVG % RET **15.86 %**
 CAGR **15.87 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
43	0.26	2.5	1.89	76.74 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 420.79	6.77 %	\$ 2.19	\$ 66.11	\$ 18.45
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.34	0.35 R	15.01 R	1.68	0.31

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	80.29	0	-81.95	-9.34	888.71	19.22	242.83	74.34	0	0	0	-420.79	793.31

STATS

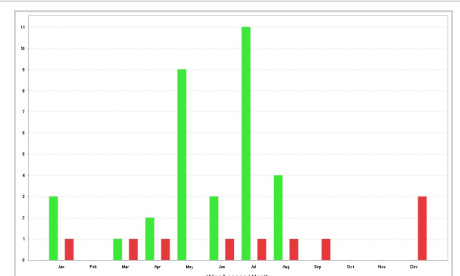
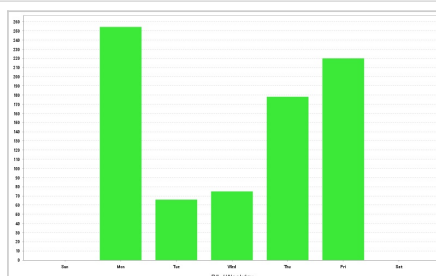
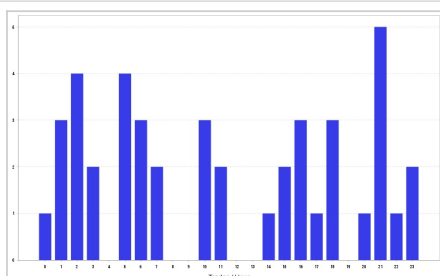
Strategy

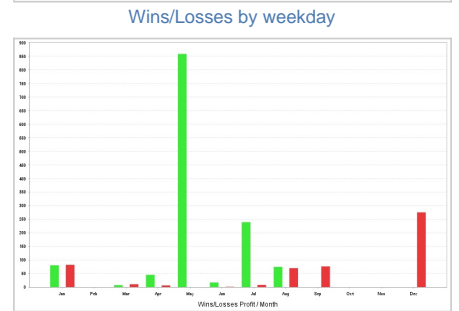
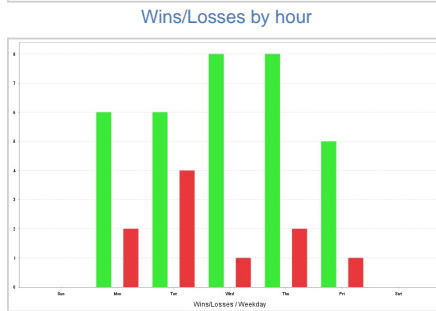
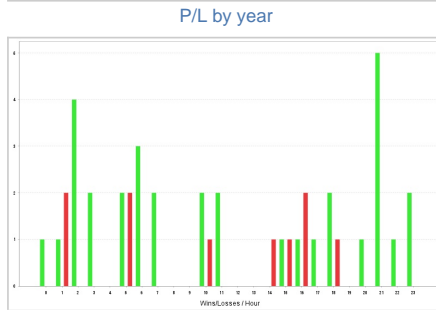
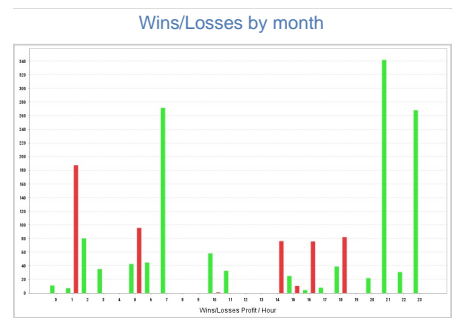
Wins/Losses Ratio	3.3	Payout Ratio (Avg Win/Loss)	0.76	Average # of Bars in Trade	0
AHPR	0.35	Z-Score	-2.99	Z-Probability	99.86 %
Expectancy	18.45	Deviation	\$ 71.98	Exposure	-999999999 %
Stagnation in Days	134	Stagnation in %	37.02 %		

Trades

		# of Wins	33	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 1321.37	Gross Loss	\$ -528.06	Average Win	\$ 40.04	Average Loss	\$ -52.81
Largest Win	\$ 247.17	Largest Loss	\$ -100.38	Max Consec Wins	14	Max Consec Losses	5
Avg Consec Wins	6.6	Avg Consec Loss	2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS





P/L by hour

Wins/Losses by weekday

Wins/Losses Profit by month

TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
1	Sell	02.01.2017 05:00:00	1.05151	0.02	03.01.2017 17:11:00	1.03563	\$ 31.85	
2	Sell	02.01.2017 11:00:00	1.04888	0.02	03.01.2017 17:11:00	1.03563	\$ 26.59	
3	Sell	02.01.2017 20:00:00	1.04651	0.02	03.01.2017 17:11:00	1.03563	\$ 21.85	
4	Sell	03.01.2017 18:00:00	1.03844	0.02	27.03.2017 00:02:00	1.08328	\$ -81.95	
5	Buy	27.03.2017 01:00:00	1.08337	0.04	26.04.2017 16:21:00	1.08756	\$ 7.11	
6	Buy	27.03.2017 15:00:00	1.08776	0.04	26.04.2017 16:21:00	1.08756	\$ -10.45	
7	Buy	25.04.2017 16:00:00	1.08898	0.04	26.04.2017 16:21:00	1.08756	\$ -6.0	
8	Buy	26.04.2017 21:00:00	1.08991	0.08	08.05.2017 12:12:00	1.09426	\$ 27.08	
9	Buy	27.04.2017 06:00:00	1.09113	0.08	08.05.2017 12:12:00	1.09426	\$ 17.97	
10	Buy	02.05.2017 02:00:00	1.0912	0.08	08.05.2017 12:12:00	1.09426	\$ 20.62	
11	Buy	08.05.2017 21:00:00	1.09293	0.16	16.05.2017 15:53:00	1.10881	\$ 243.79	
12	Buy	09.05.2017 07:00:00	1.093	0.16	16.05.2017 15:53:00	1.10881	\$ 243.96	
13	Buy	12.05.2017 23:00:00	1.09304	0.16	16.05.2017 15:53:00	1.10881	\$ 247.17	
14	Buy	16.05.2017 21:00:00	1.1091	0.02	22.05.2017 16:51:00	1.12498	\$ 30.8	
15	Buy	17.05.2017 02:00:00	1.10956	0.02	22.05.2017 16:51:00	1.12498	\$ 30.04	
16	Buy	17.05.2017 10:00:00	1.11094	0.02	22.05.2017 16:51:00	1.12498	\$ 27.28	
17	Buy	23.05.2017 02:00:00	1.12396	0.02	28.06.2017 15:17:00	1.13129	\$ 8.87	
18	Buy	23.05.2017 11:00:00	1.12539	0.02	28.06.2017 15:17:00	1.13129	\$ 6.01	
19	Buy	02.06.2017 16:00:00	1.12703	0.02	28.06.2017 15:17:00	1.13129	\$ 4.34	
20	Buy	28.06.2017 18:00:00	1.13641	0.02	12.07.2017 16:20:00	1.14141	\$ 7.75	
21	Buy	29.06.2017 03:00:00	1.13791	0.02	12.07.2017 16:20:00	1.14141	\$ 4.91	
22	Buy	29.06.2017 10:00:00	1.14086	0.02	12.07.2017 16:20:00	1.14141	\$ -0.99	
23	Buy	12.07.2017 22:00:00	1.14157	0.02	18.07.2017 16:30:00	1.15745	\$ 30.8	
24	Buy	13.07.2017 03:00:00	1.14192	0.02	18.07.2017 16:30:00	1.15745	\$ 30.26	
25	Buy	17.07.2017 02:00:00	1.14708	0.02	18.07.2017 16:30:00	1.15745	\$ 20.58	
26	Buy	19.07.2017 10:00:00	1.15304	0.02	25.07.2017 15:12:00	1.16892	\$ 30.8	
27	Buy	21.07.2017 00:08:00	1.16308	0.02	25.07.2017 15:12:00	1.16892	\$ 11.04	
28	Buy	21.07.2017 17:00:00	1.16473	0.02	25.07.2017 15:12:00	1.16892	\$ 7.74	
29	Buy	26.07.2017 05:00:00	1.16468	0.02	27.07.2017 14:45:00	1.17015	\$ 10.78	
30	Buy	26.07.2017 21:00:00	1.16469	0.02	27.07.2017 14:45:00	1.17015	\$ 10.76	

31	Buy	27.07.2017 05:00:00	1.17409	0.02	27.07.2017 14:45:00	1.17015	\$ -7.88
32	Buy	27.07.2017 18:00:00	1.16664	0.02	31.07.2017 18:59:00	1.18252	\$ 31.12
33	Buy	27.07.2017 21:00:00	1.16753	0.02	31.07.2017 18:59:00	1.18252	\$ 29.34
34	Buy	28.07.2017 06:00:00	1.16937	0.02	31.07.2017 18:59:00	1.18252	\$ 25.82
35	Buy	01.08.2017 06:00:00	1.18287	0.02	03.08.2017 05:00:00	1.1835	\$ 0.94
36	Buy	03.08.2017 07:00:00	1.18423	0.02	29.08.2017 09:57:00	1.20011	\$ 27.58
37	Buy	03.08.2017 15:00:00	1.18552	0.02	29.08.2017 09:57:00	1.20011	\$ 25.0
38	Buy	03.08.2017 23:00:00	1.18761	0.02	29.08.2017 09:57:00	1.20011	\$ 20.82
39	Buy	29.08.2017 16:00:00	1.20296	0.02	11.12.2017 00:00:00	1.1765	\$ -69.64
40	Buy	08.09.2017 14:00:00	1.20699	0.02	11.12.2017 00:00:00	1.1765	\$ -76.09
43	Sell	13.12.2017 01:00:00	1.17369	0.04	29.12.2017 23:47:00	1.19953	\$ -100.38
42	Sell	12.12.2017 05:00:00	1.17682	0.04	29.12.2017 23:47:00	1.19953	\$ -87.67
41	Sell	11.12.2017 01:00:00	1.17694	0.04	29.12.2017 23:47:00	1.19953	\$ -87.01

Report generated by Quant Analyzer