

QUANT ANALYZER REPORT

Lt-Trender 120 (1)

Source: MT4Report

Symbol **EURUSD** Period **H1 : 05.01.2015 - 31.12.2015**
 Initial deposit **5000.0**
 Parameters **-**

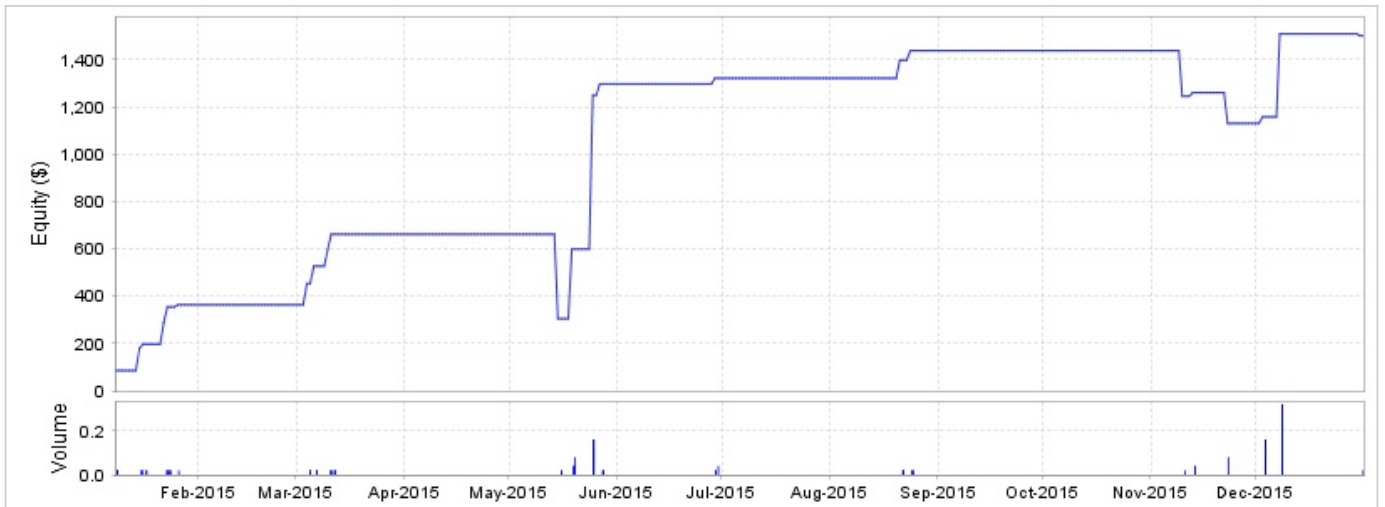
TOTAL PROFIT

\$ 1500.75

PROFIT IN PIPS **2249.8 PIPS**
 YRLY AVG PROFIT **\$ 1499.77**
 YRLY AVG % RET **30 %**
 CAGR **30.01 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
61	0.35	3.06	4.2	83.61 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 357.06	6.31 %	\$ 4.18	\$ 125.06	\$ 24.6
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.76	0.34 R	20.58 R	2.6	0.97

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2015	363.46	0	298.08	0	635.24	24.54	0	116.36	0	0	-307.55	370.62	1500.75

STATS

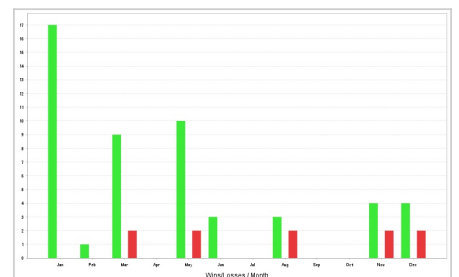
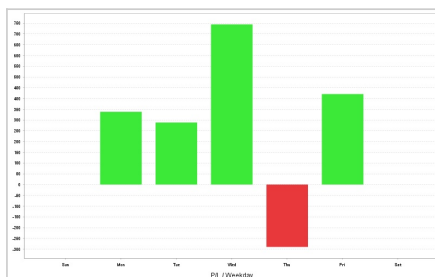
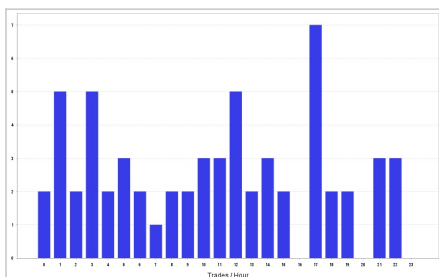
Strategy

Wins/Losses Ratio	5.1	Payout Ratio (Avg Win/Loss)	0.6	Average # of Bars in Trade	0
AHPR	0.44	Z-Score	-1.54	Z-Probability	93.82 %
Expectancy	24.6	Deviation	\$ 73.79	Exposure	-999999999 %
Stagnation in Days	107	Stagnation in %	29.64 %		

Trades

		# of Wins	51	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 2229.54	Gross Loss	\$ -728.79	Average Win	\$ 43.72	Average Loss	\$ -72.88
Largest Win	\$ 257.64	Largest Loss	\$ -192.8	Max Consec Wins	27	Max Consec Losses	2
Avg Consec Wins	6.38	Avg Consec Loss	1.43	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS





TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
1	Sell	05.01.2015 06:00:00	1.19435	0.02	08.01.2015 11:45:00	1.17848	\$ 32.02	
2	Sell	05.01.2015 13:00:00	1.19199	0.02	08.01.2015 11:45:00	1.17848	\$ 27.3	
3	Sell	06.01.2015 22:00:00	1.19122	0.02	08.01.2015 11:45:00	1.17848	\$ 25.67	
4	Sell	08.01.2015 22:00:00	1.17836	0.02	15.01.2015 11:35:00	1.16249	\$ 32.39	
5	Sell	09.01.2015 17:00:00	1.17828	0.02	15.01.2015 11:35:00	1.16249	\$ 32.14	
6	Sell	13.01.2015 21:00:00	1.17663	0.02	15.01.2015 11:35:00	1.16249	\$ 28.47	
7	Sell	16.01.2015 03:00:00	1.16157	0.02	16.01.2015 19:07:00	1.15357	\$ 16.0	
8	Sell	16.01.2015 17:00:00	1.15497	0.02	16.01.2015 19:07:00	1.15357	\$ 2.8	
9	Sell	19.01.2015 01:00:00	1.15639	0.02	22.01.2015 18:12:00	1.14052	\$ 32.02	
10	Sell	19.01.2015 06:00:00	1.15611	0.02	22.01.2015 18:12:00	1.14052	\$ 31.46	
11	Sell	21.01.2015 02:00:00	1.15447	0.02	22.01.2015 18:12:00	1.14052	\$ 27.99	
12	Sell	23.01.2015 03:00:00	1.1361	0.02	23.01.2015 13:57:00	1.12023	\$ 31.74	
13	Sell	23.01.2015 07:00:00	1.13424	0.02	23.01.2015 13:57:00	1.12023	\$ 28.02	
14	Sell	23.01.2015 12:00:00	1.12328	0.02	23.01.2015 13:57:00	1.12023	\$ 6.1	
15	Sell	23.01.2015 21:00:00	1.12186	0.02	26.01.2015 02:03:00	1.11733	\$ 9.34	
16	Sell	26.01.2015 15:00:00	1.12443	0.02	04.03.2015 17:00:00	1.10856	\$ 35.18	
17	Sell	27.01.2015 08:00:00	1.12375	0.02	04.03.2015 17:00:00	1.10856	\$ 33.73	
18	Sell	27.02.2015 17:00:00	1.11867	0.02	04.03.2015 17:00:00	1.10856	\$ 20.69	
19	Sell	05.03.2015 03:00:00	1.10799	0.02	06.03.2015 15:31:00	1.09212	\$ 31.83	
20	Sell	05.03.2015 17:00:00	1.10294	0.02	06.03.2015 15:31:00	1.09212	\$ 21.73	
21	Sell	06.03.2015 03:00:00	1.10198	0.02	06.03.2015 15:31:00	1.09212	\$ 19.72	
22	Sell	06.03.2015 17:00:00	1.08572	0.02	10.03.2015 18:05:00	1.06985	\$ 32.11	
23	Sell	09.03.2015 00:00:00	1.08296	0.02	10.03.2015 18:05:00	1.06985	\$ 26.31	
24	Sell	10.03.2015 11:00:00	1.07576	0.02	10.03.2015 18:05:00	1.06985	\$ 11.82	
25	Sell	11.03.2015 05:00:00	1.06845	0.02	11.03.2015 19:43:00	1.05258	\$ 31.74	
26	Sell	11.03.2015 11:00:00	1.06443	0.02	11.03.2015 19:43:00	1.05258	\$ 23.7	
27	Sell	11.03.2015 17:00:00	1.05734	0.02	11.03.2015 19:43:00	1.05258	\$ 9.52	
28	Sell	12.03.2015 03:00:00	1.05498	0.02	15.05.2015 20:34:00	1.14511	\$ -174.3	
29	Sell	12.03.2015 05:00:00	1.05075	0.02	15.05.2015 20:34:00	1.14511	\$ -182.76	
30	Sell	18.05.2015 01:00:00	1.14431	0.04	19.05.2015 09:17:00	1.12844	\$ 63.67	

31	Sell	18.05.2015 09:00:00	1.14366	0.04	19.05.2015 09:17:00	1.12844	\$ 61.07
32	Sell	18.05.2015 11:00:00	1.13904	0.04	19.05.2015 09:17:00	1.12844	\$ 42.59
33	Sell	19.05.2015 10:00:00	1.13033	0.08	19.05.2015 15:34:00	1.11446	\$ 126.96
34	Sell	20.05.2015 01:00:00	1.11448	0.16	25.05.2015 00:49:00	1.09861	\$ 257.64
35	Sell	20.05.2015 08:00:00	1.11307	0.16	25.05.2015 00:49:00	1.09861	\$ 235.08
36	Sell	20.05.2015 10:00:00	1.10824	0.16	25.05.2015 00:49:00	1.09861	\$ 157.8
37	Sell	25.05.2015 01:00:00	1.09762	0.02	27.05.2015 17:18:00	1.08948	\$ 16.47
38	Sell	25.05.2015 12:00:00	1.09722	0.02	27.05.2015 17:18:00	1.08948	\$ 15.67
39	Sell	25.05.2015 17:00:00	1.09706	0.02	27.05.2015 17:18:00	1.08948	\$ 15.35
40	Sell	28.05.2015 02:00:00	1.09031	0.02	29.06.2015 00:05:00	1.1006	\$ -17.6
41	Sell	28.05.2015 15:00:00	1.08844	0.02	29.06.2015 00:05:00	1.1006	\$ -21.34
42	Buy	29.06.2015 04:00:00	1.10182	0.04	29.06.2015 18:19:00	1.11769	\$ 63.48
43	Buy	30.06.2015 09:00:00	1.11853	0.02	21.08.2015 18:13:00	1.1344	\$ 23.38
44	Buy	30.06.2015 14:00:00	1.11857	0.02	21.08.2015 18:13:00	1.1344	\$ 23.3
45	Buy	20.08.2015 18:00:00	1.11964	0.02	21.08.2015 18:13:00	1.1344	\$ 29.36
46	Buy	24.08.2015 00:01:00	1.13755	0.02	24.08.2015 09:02:00	1.14232	\$ 9.54
47	Buy	24.08.2015 05:00:00	1.1428	0.02	24.08.2015 09:02:00	1.14232	\$ -0.96
48	Buy	24.08.2015 10:00:00	1.1466	0.02	24.08.2015 16:10:00	1.16247	\$ 31.74
49	Buy	24.08.2015 22:00:00	1.16012	0.02	10.11.2015 14:54:00	1.06999	\$ -192.8
50	Buy	10.11.2015 21:00:00	1.07192	0.04	13.11.2015 10:56:00	1.07551	\$ 13.4
51	Buy	11.11.2015 12:00:00	1.07506	0.04	13.11.2015 10:56:00	1.07551	\$ 1.16
52	Buy	13.11.2015 14:00:00	1.07908	0.08	23.11.2015 00:01:00	1.06372	\$ -129.31
53	Sell	23.11.2015 14:00:00	1.06244	0.16	03.12.2015 14:40:00	1.06154	\$ 21.85
54	Sell	23.11.2015 18:00:00	1.06145	0.16	03.12.2015 14:40:00	1.06154	\$ 6.01
55	Sell	25.11.2015 12:00:00	1.06113	0.16	03.12.2015 14:40:00	1.06154	\$ -0.6
56	Sell	04.12.2015 01:00:00	1.09276	0.32	08.12.2015 10:01:00	1.08721	\$ 183.56
57	Sell	04.12.2015 04:00:00	1.09096	0.32	08.12.2015 10:01:00	1.08721	\$ 125.96
58	Sell	04.12.2015 19:00:00	1.08832	0.32	08.12.2015 10:01:00	1.08721	\$ 41.48
61	Sell	17.12.2015 19:00:00	1.08046	0.02	31.12.2015 19:48:00	1.08566	\$ -9.1
60	Sell	17.12.2015 13:00:00	1.085	0.02	31.12.2015 19:48:00	1.08566	\$ -0.02
59	Sell	08.12.2015 12:00:00	1.08533	0.02	31.12.2015 19:48:00	1.08566	\$ 1.48

Report generated by Quant Analyzer