

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **M5 : 02.01.2015 - 31.12.2015**  
 Initial deposit **1000.0**  
 Parameters -

## TOTAL PROFIT

**\$ 230.85**

PROFIT IN PIPS **2362.5 PIPS**  
 YRLY AVG PROFIT **\$ 230.85**  
 YRLY AVG % RET **23.08 %**  
 CAGR **23.09 %**

## # OF TRADES

**51**

## SHARPE RATIO

**0.26**

## PROFIT FACTOR

**1.66**

## RETURN / DD RATIO

**1**

## WINNING %

**80.39 %**

## DRAWDOWN

**\$ 231.07**

## % DRAWDOWN

**15.81 %**

## DAILY AVG PROFIT

**\$ 0.63**

## MTHLY AVG PROFIT

**\$ 19.24**

## AVERAGE TRADE

**\$ 4.53**

## ANNUAL% / MAX DD%

**1.46**

## R EXPECTANCY

**0.13 R**

## R EXP SCORE

**6.57 R**

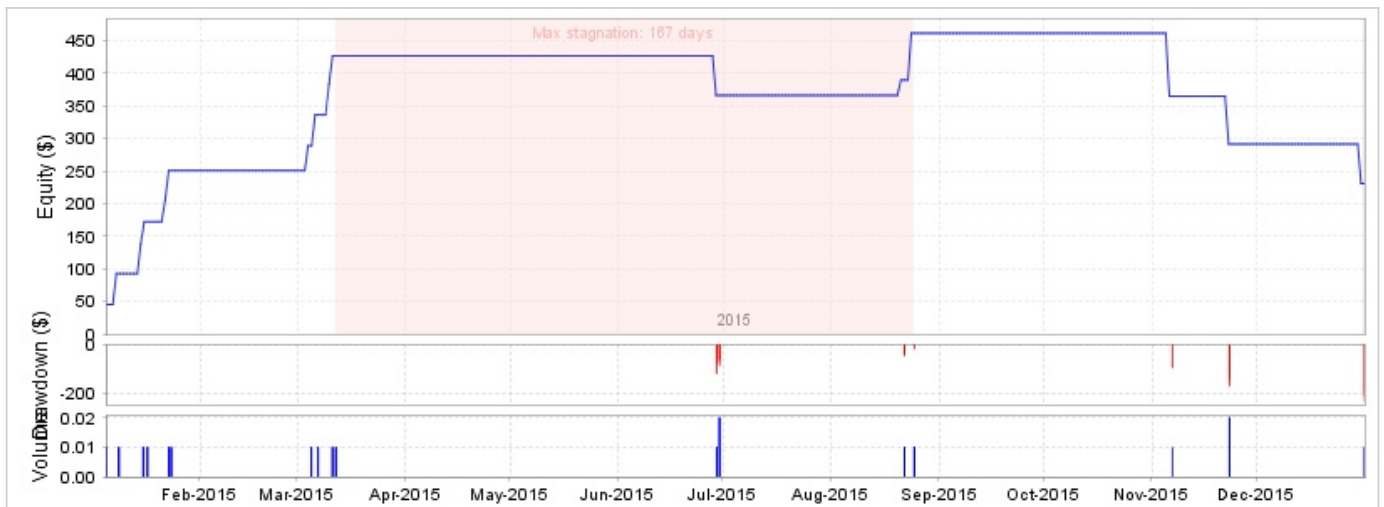
## SQN

**1.46**

## SQN SCORE

**0.38**

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2015	250.83	0	176.05	0	0	-60.58	0	95.62	0	0	-170.28	-60.79	230.85

## STATS

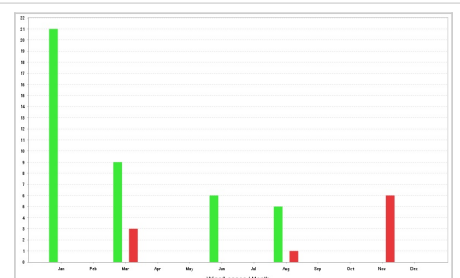
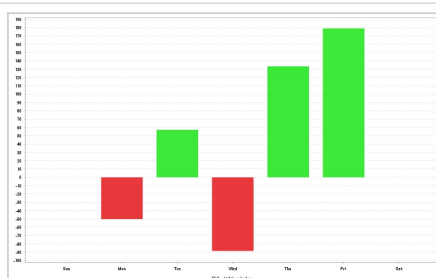
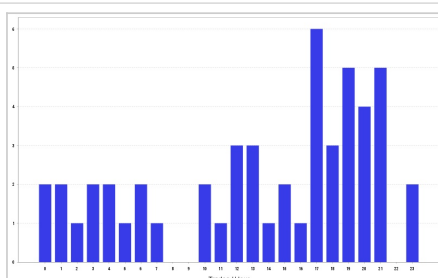
### Strategy

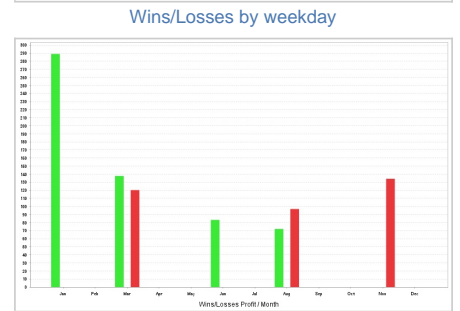
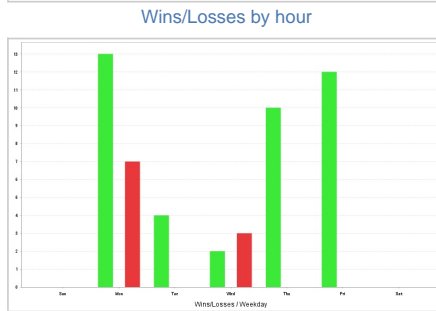
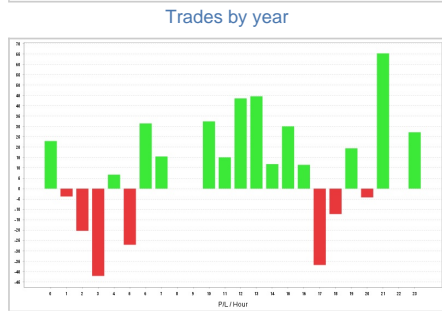
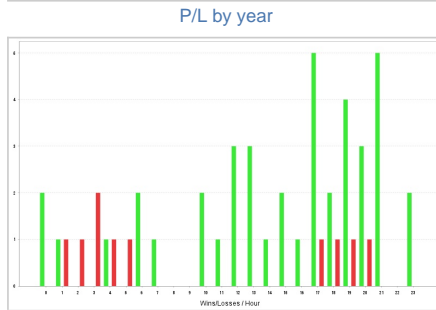
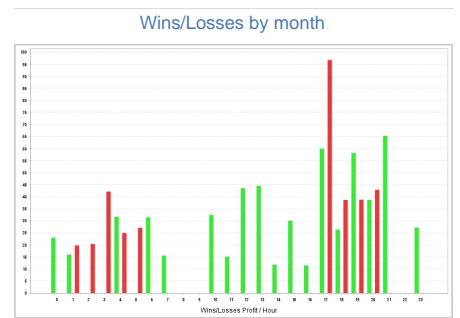
Wins/Losses Ratio	4.1	Payout Ratio (Avg Win/Loss)	0.4	Average # of Bars in Trade	0
AHPR	0.42	Z-Score	-6.17	Z-Probability	0 %
Expectancy	4.53	Deviation	\$ 22.21	Exposure	-999999999 %
Stagnation in Days	167	Stagnation in %	45.88 %		

### Trades

		# of Wins	41	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 582.18	Gross Loss	\$ -351.33	Average Win	\$ 14.2	Average Loss	\$ -35.13
Largest Win	\$ 31.68	Largest Loss	\$ -96.79	Max Consec Wins	30	Max Consec Losses	7
Avg Consec Wins	20.5	Avg Consec Loss	5	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	02.01.2015 10:00:00	1.20554	0.01	05.01.2015 00:02:00	1.1897	\$ 15.97	
2	Sell	02.01.2015 11:00:00	1.20467	0.01	05.01.2015 00:02:00	1.1897	\$ 15.1	
3	Sell	02.01.2015 15:00:00	1.20377	0.01	05.01.2015 00:02:00	1.1897	\$ 14.2	
4	Sell	05.01.2015 01:00:00	1.19451	0.01	08.01.2015 11:45:00	1.17867	\$ 15.97	
5	Sell	05.01.2015 06:00:00	1.19435	0.01	08.01.2015 11:45:00	1.17867	\$ 15.81	
6	Sell	05.01.2015 07:00:00	1.19405	0.01	08.01.2015 11:45:00	1.17867	\$ 15.51	
7	Sell	08.01.2015 12:00:00	1.17808	0.01	15.01.2015 11:35:00	1.16224	\$ 16.14	
8	Sell	08.01.2015 13:00:00	1.17684	0.01	15.01.2015 11:35:00	1.16224	\$ 14.9	
9	Sell	13.01.2015 17:00:00	1.1761	0.01	15.01.2015 11:35:00	1.16224	\$ 13.94	
10	Sell	15.01.2015 12:00:00	1.1722	0.01	16.01.2015 16:19:00	1.15636	\$ 15.88	
11	Sell	15.01.2015 13:00:00	1.16844	0.01	16.01.2015 16:19:00	1.15636	\$ 12.12	
12	Sell	15.01.2015 17:00:00	1.16305	0.01	16.01.2015 16:19:00	1.15636	\$ 6.73	
13	Sell	16.01.2015 17:00:00	1.15497	0.01	22.01.2015 19:41:00	1.13913	\$ 16.09	
14	Sell	16.01.2015 18:00:00	1.14932	0.01	22.01.2015 19:41:00	1.13913	\$ 10.44	
15	Sell	22.01.2015 17:00:00	1.1463	0.01	22.01.2015 19:41:00	1.13913	\$ 7.17	
16	Sell	22.01.2015 20:00:00	1.13817	0.01	23.01.2015 12:09:00	1.12233	\$ 15.88	
17	Sell	22.01.2015 21:00:00	1.13758	0.01	23.01.2015 12:09:00	1.12233	\$ 15.29	
18	Sell	22.01.2015 23:00:00	1.13598	0.01	23.01.2015 12:09:00	1.12233	\$ 13.69	
19	Sell	23.01.2015 13:00:00	1.12342	0.01	04.03.2015 17:17:00	1.10758	\$ 17.53	
20	Sell	23.01.2015 14:00:00	1.11772	0.01	04.03.2015 17:17:00	1.10758	\$ 11.83	
21	Sell	26.01.2015 00:00:00	1.11492	0.01	04.03.2015 17:17:00	1.10758	\$ 8.9	
22	Sell	04.03.2015 18:00:00	1.10685	0.01	06.03.2015 15:31:00	1.09101	\$ 15.92	
23	Sell	04.03.2015 21:00:00	1.10678	0.01	06.03.2015 15:31:00	1.09101	\$ 15.85	
24	Sell	05.03.2015 06:00:00	1.10662	0.01	06.03.2015 15:31:00	1.09101	\$ 15.65	
25	Sell	06.03.2015 17:00:00	1.08572	0.01	10.03.2015 18:05:00	1.06988	\$ 16.01	
26	Sell	06.03.2015 19:00:00	1.08537	0.01	10.03.2015 18:05:00	1.06988	\$ 15.66	
27	Sell	06.03.2015 21:00:00	1.08525	0.01	10.03.2015 18:05:00	1.06988	\$ 15.54	
28	Sell	10.03.2015 19:00:00	1.07179	0.01	11.03.2015 17:04:00	1.05595	\$ 15.88	
29	Sell	10.03.2015 21:00:00	1.06968	0.01	11.03.2015 17:04:00	1.05595	\$ 13.77	
30	Sell	10.03.2015 23:01:00	1.06942	0.01	11.03.2015 17:04:00	1.05595	\$ 13.51	

31	Sell	11.03.2015 18:00:00	1.05736	0.01	29.06.2015 00:05:00	1.10063	\$ -38.63
33	Sell	11.03.2015 20:00:00	1.05311	0.01	29.06.2015 00:05:00	1.10063	\$ -42.88
32	Sell	11.03.2015 19:00:00	1.05724	0.01	29.06.2015 00:05:00	1.10063	\$ -38.75
34	Buy	29.06.2015 04:00:00	1.10185	0.02	29.06.2015 18:19:00	1.11769	\$ 31.68
35	Buy	29.06.2015 10:00:00	1.10945	0.02	29.06.2015 18:19:00	1.11769	\$ 16.48
36	Buy	29.06.2015 12:00:00	1.11193	0.02	29.06.2015 18:19:00	1.11769	\$ 11.52
37	Buy	29.06.2015 19:00:00	1.11812	0.01	21.08.2015 18:13:00	1.13396	\$ 11.09
38	Buy	29.06.2015 20:00:00	1.12152	0.01	21.08.2015 18:13:00	1.13396	\$ 7.69
39	Buy	29.06.2015 21:00:00	1.1244	0.01	21.08.2015 18:13:00	1.13396	\$ 4.81
40	Buy	21.08.2015 19:00:00	1.1358	0.01	24.08.2015 14:43:00	1.15164	\$ 15.57
41	Buy	21.08.2015 20:00:00	1.13629	0.01	24.08.2015 14:43:00	1.15164	\$ 15.08
42	Buy	24.08.2015 00:01:00	1.13758	0.01	24.08.2015 14:43:00	1.15164	\$ 14.06
43	Buy	24.08.2015 15:00:00	1.15061	0.01	24.08.2015 16:10:00	1.16645	\$ 15.84
44	Buy	24.08.2015 16:00:00	1.15497	0.01	24.08.2015 16:10:00	1.16645	\$ 11.48
45	Buy	24.08.2015 17:00:00	1.167	0.01	06.11.2015 15:30:00	1.07684	\$ -96.79
46	Buy	09.11.2015 03:00:00	1.0732	0.02	23.11.2015 00:01:00	1.06372	\$ -21.47
48	Buy	09.11.2015 05:00:00	1.07601	0.02	23.11.2015 00:01:00	1.06372	\$ -27.09
47	Buy	09.11.2015 04:00:00	1.07493	0.02	23.11.2015 00:01:00	1.06372	\$ -24.93
51	Sell	23.11.2015 03:00:00	1.06343	0.01	31.12.2015 19:48:00	1.08569	\$ -20.66
50	Sell	23.11.2015 02:00:00	1.06372	0.01	31.12.2015 19:48:00	1.08569	\$ -20.37
49	Sell	23.11.2015 01:00:00	1.06433	0.01	31.12.2015 19:48:00	1.08569	\$ -19.76

Report generated by Quant Analyzer