

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 04.01.2016 - 30.12.2016**
 Initial deposit **5000.0**
 Parameters **-**

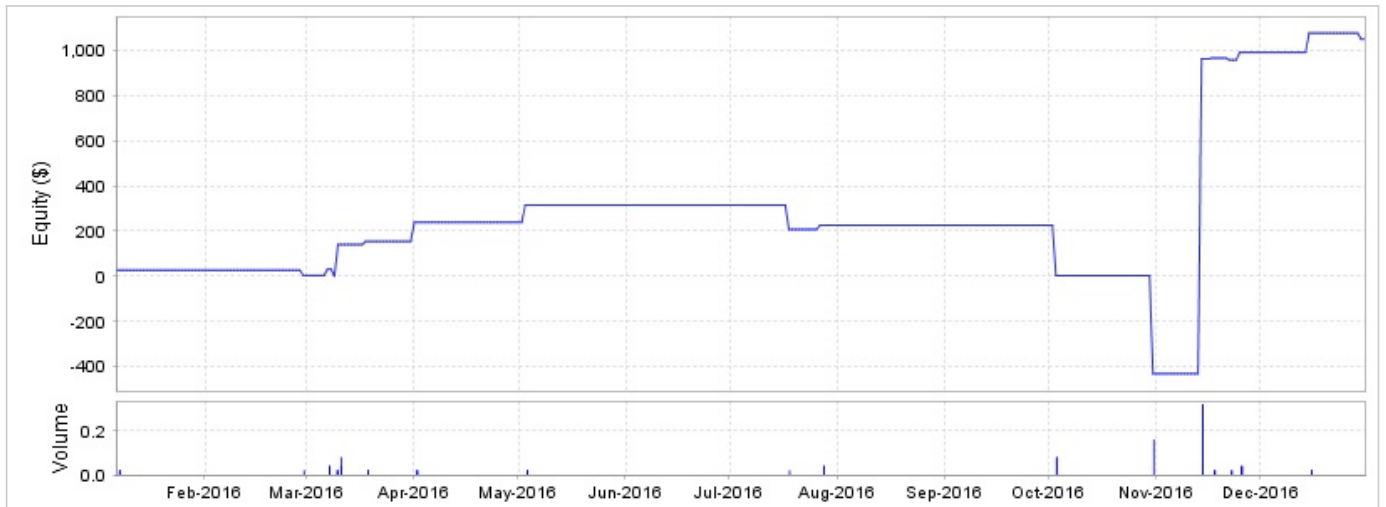
TOTAL PROFIT

\$ 1049.09

PROFIT IN PIPS **781 PIPS**
 YRLY AVG PROFIT **\$ 1048.11**
 YRLY AVG % RET **20.96 %**
 CAGR **20.98 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
43	0.17	2.19	1.41	67.44 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 745.96	14.04 %	\$ 2.89	\$ 87.42	\$ 24.4
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.49	0.39 R	16.64 R	1.11	0.21

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	26.61	-23.11	150.84	84.03	76.37	0	-89.42	0	0	-656.54	1422.02	58.29	1049.09

STATS

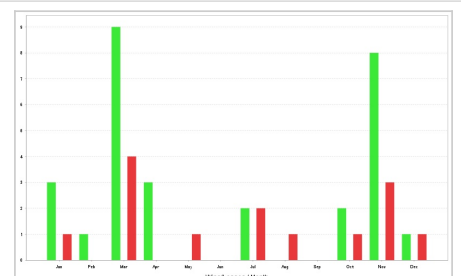
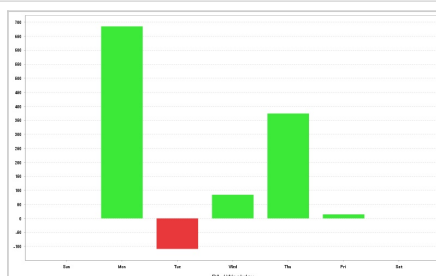
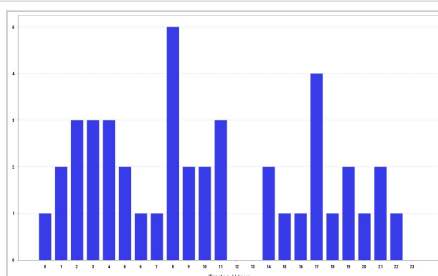
Strategy

Wins/Losses Ratio	2.07	Payout Ratio (Avg Win/Loss)	1.06	Average # of Bars in Trade	0
AHPR	0.48	Z-Score	-1.55	Z-Probability	93.94 %
Expectancy	24.4	Deviation	\$ 143.61	Exposure	-999999999 %
Stagnation in Days	221	Stagnation in %	61.05 %		

Trades

		# of Wins	29	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 1930.91	Gross Loss	\$ -881.82	Average Win	\$ 66.58	Average Loss	\$ -62.99
Largest Win	\$ 528.37	Largest Loss	\$ -433.78	Max Consec Wins	6	Max Consec Losses	4
Avg Consec Wins	3.63	Avg Consec Loss	1.75	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	04.01.2016 02:00:00	1.08514	0.02	06.01.2016 21:06:00	1.07868	\$ 13.11	
2	Sell	05.01.2016 02:00:00	1.08236	0.02	06.01.2016 21:06:00	1.07868	\$ 7.45	
3	Sell	05.01.2016 05:00:00	1.08166	0.02	06.01.2016 21:06:00	1.07868	\$ 6.05	
4	Sell	07.01.2016 01:00:00	1.07742	0.02	29.02.2016 00:00:00	1.09144	\$ -23.11	
5	Buy	29.02.2016 03:00:00	1.09246	0.04	07.03.2016 09:44:00	1.0968	\$ 15.11	
6	Buy	04.03.2016 04:00:00	1.09451	0.04	07.03.2016 09:44:00	1.0968	\$ 8.2	
7	Buy	04.03.2016 08:00:00	1.09543	0.04	07.03.2016 09:44:00	1.0968	\$ 4.52	
8	Buy	07.03.2016 15:00:00	1.09503	0.02	09.03.2016 15:48:00	1.09505	\$ -0.28	
9	Buy	08.03.2016 00:00:00	1.10141	0.02	09.03.2016 15:48:00	1.09505	\$ -12.88	
10	Buy	08.03.2016 10:00:00	1.10362	0.02	09.03.2016 15:48:00	1.09505	\$ -17.3	
11	Buy	09.03.2016 18:00:00	1.10081	0.04	10.03.2016 16:16:00	1.10403	\$ 12.56	
12	Buy	10.03.2016 17:00:00	1.10432	0.08	10.03.2016 19:37:00	1.12018	\$ 126.88	
13	Buy	11.03.2016 03:00:00	1.11858	0.02	18.03.2016 10:55:00	1.12672	\$ 15.15	
14	Buy	17.03.2016 05:00:00	1.12217	0.02	18.03.2016 10:55:00	1.12672	\$ 8.94	
15	Buy	17.03.2016 17:00:00	1.13167	0.02	18.03.2016 10:55:00	1.12672	\$ -10.06	
16	Buy	18.03.2016 14:00:00	1.12769	0.02	01.04.2016 15:15:00	1.14355	\$ 29.47	
17	Buy	30.03.2016 04:00:00	1.12974	0.02	01.04.2016 15:15:00	1.14355	\$ 27.3	
18	Buy	30.03.2016 08:00:00	1.12976	0.02	01.04.2016 15:15:00	1.14355	\$ 27.26	
19	Buy	01.04.2016 20:00:00	1.13929	0.02	03.05.2016 09:04:00	1.15515	\$ 26.57	
20	Buy	04.04.2016 21:00:00	1.14024	0.02	03.05.2016 09:04:00	1.15515	\$ 25.16	
21	Buy	07.04.2016 08:00:00	1.14074	0.02	03.05.2016 09:04:00	1.15515	\$ 24.64	
22	Buy	03.05.2016 21:00:00	1.15251	0.02	18.07.2016 00:00:00	1.10497	\$ -107.3	
23	Sell	18.07.2016 11:00:00	1.10514	0.04	27.07.2016 21:22:00	1.10078	\$ 19.12	
24	Sell	20.07.2016 02:00:00	1.10176	0.04	27.07.2016 21:22:00	1.10078	\$ 5.22	
25	Sell	20.07.2016 10:00:00	1.09884	0.04	27.07.2016 21:22:00	1.10078	\$ -6.46	
26	Sell	28.07.2016 09:00:00	1.10682	0.08	03.10.2016 00:00:00	1.12276	\$ -102.57	
27	Sell	05.08.2016 17:00:00	1.10499	0.08	03.10.2016 00:00:00	1.12276	\$ -120.19	
28	Buy	03.10.2016 06:00:00	1.12327	0.16	31.10.2016 00:00:00	1.09841	\$ -433.78	
29	Sell	31.10.2016 03:00:00	1.09705	0.32	14.11.2016 02:18:00	1.08119	\$ 528.37	
30	Sell	31.10.2016 09:00:00	1.096	0.32	14.11.2016 02:18:00	1.08119	\$ 494.77	

31	Sell	10.11.2016 07:00:00	1.09256	0.32	14.11.2016 02:18:00	1.08119	\$ 369.8
32	Sell	14.11.2016 08:00:00	1.07917	0.02	17.11.2016 14:24:00	1.0742	\$ 10.22
33	Sell	14.11.2016 11:00:00	1.07335	0.02	17.11.2016 14:24:00	1.0742	\$ -1.42
34	Sell	14.11.2016 17:00:00	1.07132	0.02	17.11.2016 14:24:00	1.0742	\$ -5.48
35	Sell	17.11.2016 16:00:00	1.06877	0.02	22.11.2016 11:28:00	1.06576	\$ 6.49
36	Sell	18.11.2016 08:00:00	1.05846	0.02	22.11.2016 11:28:00	1.06576	\$ -14.23
37	Sell	22.11.2016 14:00:00	1.06302	0.04	25.11.2016 09:07:00	1.0594	\$ 15.04
38	Sell	23.11.2016 04:00:00	1.06238	0.04	25.11.2016 09:07:00	1.0594	\$ 12.29
39	Sell	23.11.2016 11:00:00	1.06085	0.04	25.11.2016 09:07:00	1.0594	\$ 6.17
40	Sell	25.11.2016 19:00:00	1.05944	0.02	15.12.2016 13:20:00	1.04358	\$ 33.58
41	Sell	25.11.2016 22:00:00	1.0583	0.02	15.12.2016 13:20:00	1.04358	\$ 31.3
42	Sell	05.12.2016 01:00:00	1.0532	0.02	15.12.2016 13:20:00	1.04358	\$ 20.17
43	Sell	15.12.2016 19:00:00	1.03735	0.02	30.12.2016 23:47:00	1.05143	\$ -26.76

Report generated by Quant Analyzer