

QUANT ANALYZER REPORT

Lt-Reversal Trender 110

Source: MT4Report

Symbol **EURUSD** Period **H1 : 14.02.2000 - 07.11.2022**
 Initial deposit **5000.0**
 Parameters **-**

TOTAL PROFIT

\$ 46963.03

PROFIT IN PIPS **3875.9 PIPS**
 YRLY AVG PROFIT **\$ 18785.21**
 YRLY AVG % RET **375.7 %**
 CAGR **16.89 %**

OF TRADES

117

SHARPE RATIO

0.92

PROFIT FACTOR

6.89

RETURN / DD RATIO

8.41

WINNING %

96.58 %

DRAWDOWN

\$ 5581.73

% DRAWDOWN

9.83 %

DAILY AVG PROFIT

\$ 138.13

MTHLY AVG PROFIT

\$ 1565.43

AVERAGE TRADE

\$ 401.39

ANNUAL% / MAX DD%

1.72

R EXPECTANCY

0.2 R

R EXP SCORE

9.42 R

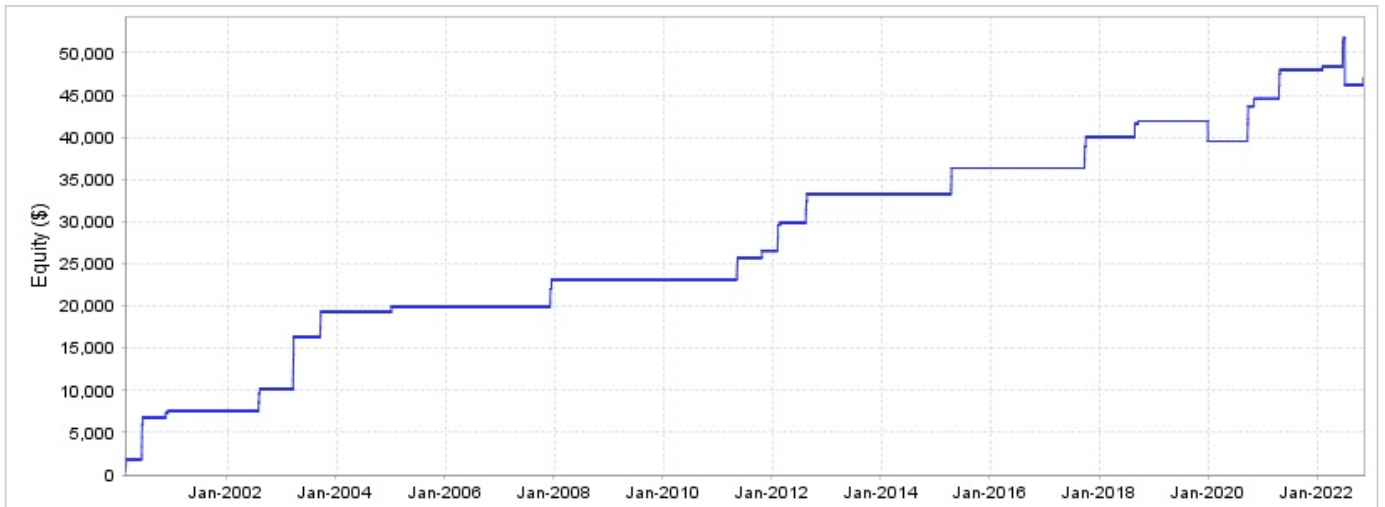
SQN

7.25

SQN SCORE

4.49

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	0	353.22	0	0	0	3446.75	-5581.73	0	0	0	765.34	0	-1016.42
2021	0	0	0	3446.74	0	0	0	0	0	0	0	0	3446.74
2020	0	0	0	0	0	0	0	0	4151.5	0	850.91	0	5002.41
2019	0	0	0	0	0	0	0	0	0	0	0	-2392.47	-2392.47
2018	0	0	0	0	0	0	0	1541.4	342.51	0	0	0	1883.91
2017	0	0	0	0	0	0	0	0	2577.22	1118.04	0	0	3695.26
2015	0	0	0	3064.07	0	0	0	0	0	0	0	0	3064.07
2012	0	3296.87	0	0	0	0	0	3409.28	0	0	0	0	6706.15
2011	0	0	0	0	2585.44	0	0	0	0	840.27	0	0	3425.71
2007	0	0	0	0	0	0	0	0	0	0	0	3222.58	3222.58
2005	637.13	0	0	0	0	0	0	0	0	0	0	0	637.13
2003	0	0	6190.26	0	0	0	0	0	2951.66	0	0	0	9141.92
2002	0	0	0	0	0	0	1027.6	1590.74	0	0	0	0	2618.34
2000	0	1830.41	0	0	0	4969.41	0	0	0	0	727.88	0	7527.7

STATS

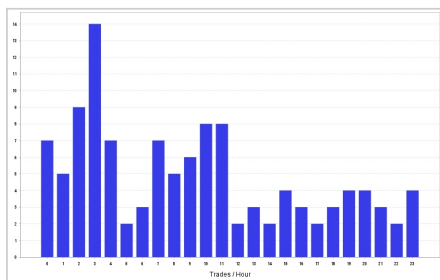
Strategy

Wins/Losses Ratio	28.25	Payout Ratio (Avg Win/Loss)	0.24	Average # of Bars in Trade	0
AHPR	2.05	Z-Score	-6.31	Z-Probability	0 %
Expectancy	401.39	Deviation	\$ 598.82	Exposure	-999999999 %
Stagnation in Days	757	Stagnation in %	9.12 %		

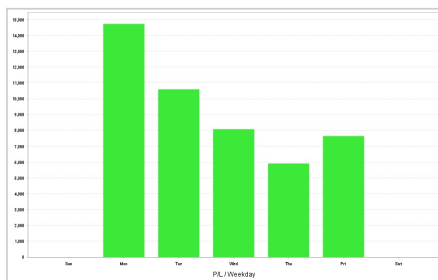
Trades

		# of Wins	113	# of Losses	4	# of Cancelled/Expired	0
Gross Profit	\$ 54937.23	Gross Loss	\$ -7974.2	Average Win	\$ 486.17	Average Loss	\$ -1993.55
Largest Win	\$ 850.91	Largest Loss	\$ -5581.73	Max Consec Wins	86	Max Consec Losses	3
Avg Consec Wins	37.67	Avg Consec Loss	2	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

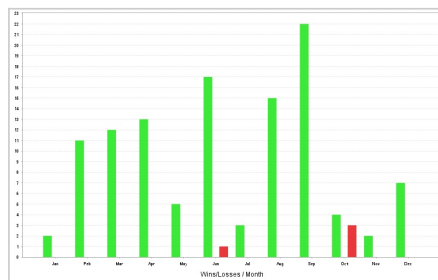
CHARTS



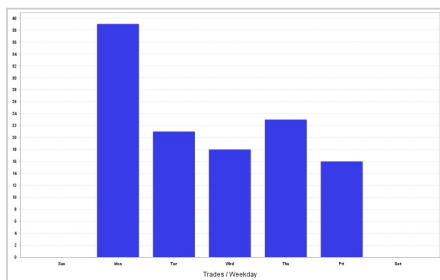
Trades by hour



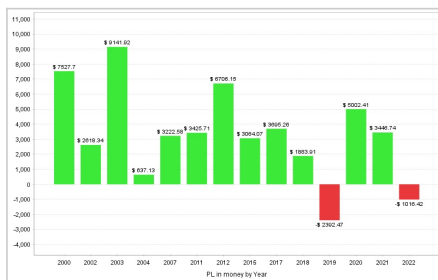
P/L by weekday



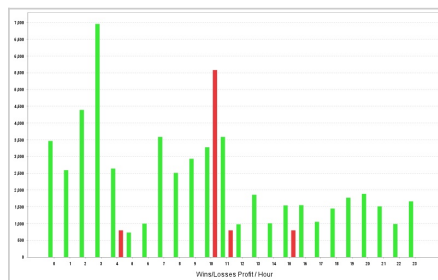
Wins/Losses by month



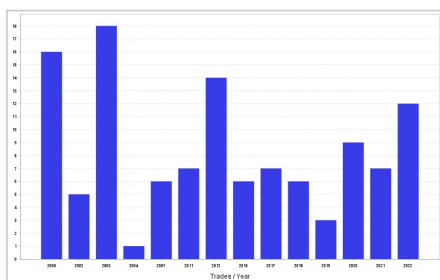
Trades by weekday



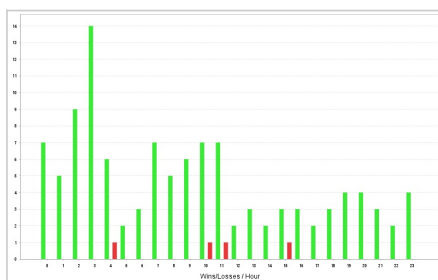
P/L by year



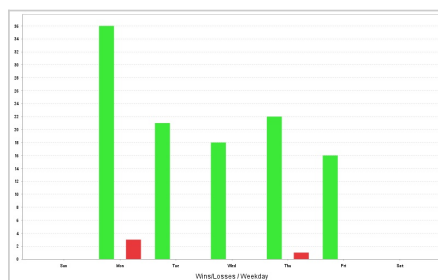
Wins/Losses Profit by hour



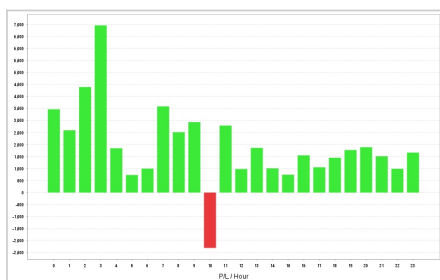
Trades by year



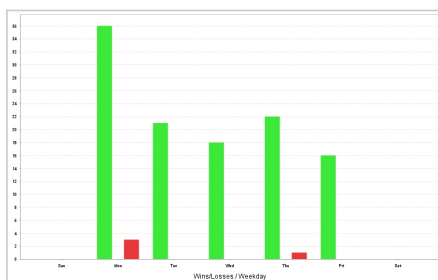
Wins/Losses by hour



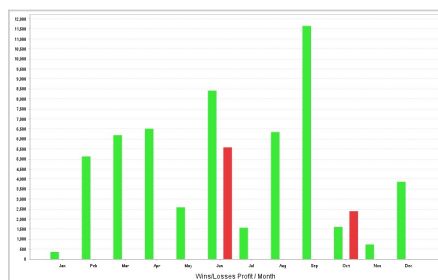
Wins/Losses by weekday



P/L by hour



Wins/Losses by weekday



Wins/Losses Profit by month

TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
1	Buy	14.02.2000 07:00:00	0.98743	1.4	14.02.2000 11:00:00	0.9911	\$ 513.8	
2	Buy	14.02.2000 12:00:00	0.99033	1.4	17.02.2000 11:06:00	0.994	\$ 457.6	
3	Buy	17.02.2000 20:00:00	0.98863	1.4	22.02.2000 01:40:00	0.9923	\$ 420.14	
4	Buy	18.02.2000 03:00:00	0.98963	1.4	22.02.2000 04:26:00	0.9933	\$ 438.87	
5	Buy	05.06.2000 07:00:00	0.94523	1.4	05.06.2000 17:48:00	0.9489	\$ 513.8	
6	Buy	06.06.2000 07:01:00	0.94623	1.4	06.06.2000 10:04:00	0.9499	\$ 513.8	
7	Buy	06.06.2000 10:00:00	0.94843	1.4	06.06.2000 14:42:00	0.9521	\$ 513.8	
8	Buy	07.06.2000 01:00:00	0.95493	1.4	07.06.2000 09:28:00	0.9586	\$ 513.8	
9	Buy	07.06.2000 16:00:00	0.95873	1.4	07.06.2000 18:23:00	0.9624	\$ 513.8	
10	Buy	08.06.2000 07:00:00	0.95913	1.4	08.06.2000 13:46:00	0.9628	\$ 513.8	
11	Buy	08.06.2000 11:00:00	0.95983	1.4	08.06.2000 13:47:00	0.9635	\$ 513.8	
12	Buy	08.06.2000 14:00:00	0.96583	1.4	08.06.2000 14:07:00	0.9695	\$ 513.8	
13	Buy	08.06.2000 21:00:00	0.95633	1.4	13.06.2000 14:32:00	0.96	\$ 420.14	
14	Buy	09.06.2000 09:00:00	0.95653	1.4	13.06.2000 14:32:00	0.9602	\$ 438.87	
15	Buy	13.11.2000 01:01:00	0.86253	1.4	13.11.2000 08:32:00	0.8662	\$ 513.8	

16	Buy	13.11.2000 19:00:00	0.86163	1.4	29.11.2000 14:14:00	0.8653	\$ 214.08
17	Sell	29.07.2002 03:00:00	0.9869	1.4	29.07.2002 11:51:00	0.98323	\$ 513.8
18	Sell	29.07.2002 11:00:00	0.9859	1.4	29.07.2002 11:53:00	0.98223	\$ 513.8
19	Sell	29.07.2002 17:00:00	0.9772	1.4	01.08.2002 10:07:00	0.97353	\$ 538.47
20	Sell	01.08.2002 03:00:00	0.9766	1.4	01.08.2002 10:09:00	0.97293	\$ 513.8
21	Sell	02.08.2002 01:00:00	0.9841	1.4	05.08.2002 22:41:00	0.98043	\$ 538.47
22	Sell	17.03.2003 11:00:00	1.0803	1.4	17.03.2003 16:18:00	1.07663	\$ 513.8
23	Sell	17.03.2003 17:00:00	1.0688	1.4	17.03.2003 17:06:00	1.06513	\$ 513.8
24	Sell	17.03.2003 23:00:00	1.0623	1.4	18.03.2003 11:22:00	1.05863	\$ 522.02
25	Sell	18.03.2003 11:00:00	1.061	1.4	18.03.2003 11:24:00	1.05733	\$ 513.8
26	Sell	18.03.2003 19:00:00	1.0632	1.4	19.03.2003 13:11:00	1.05953	\$ 522.02
27	Sell	19.03.2003 02:00:00	1.0628	1.4	19.03.2003 13:28:00	1.05913	\$ 513.8
28	Sell	19.03.2003 13:00:00	1.0619	1.4	19.03.2003 13:35:00	1.05823	\$ 513.8
29	Sell	20.03.2003 02:00:00	1.0569	1.4	20.03.2003 03:52:00	1.05323	\$ 513.8
30	Sell	20.03.2003 11:00:00	1.061	1.4	21.03.2003 12:52:00	1.05733	\$ 522.02
31	Sell	21.03.2003 01:00:00	1.0606	1.4	21.03.2003 12:59:00	1.05693	\$ 513.8
32	Sell	21.03.2003 06:00:00	1.0603	1.4	21.03.2003 14:38:00	1.05663	\$ 513.8
33	Sell	21.03.2003 10:00:00	1.06	1.4	21.03.2003 14:40:00	1.05633	\$ 513.8
34	Buy	15.09.2003 00:01:00	1.12633	1.4	15.09.2003 15:23:00	1.13	\$ 513.8
35	Buy	15.09.2003 03:00:00	1.12743	1.4	15.09.2003 17:08:00	1.1311	\$ 513.8
36	Buy	15.09.2003 10:00:00	1.12863	1.4	18.09.2003 15:18:00	1.1323	\$ 457.6
37	Buy	16.09.2003 03:00:00	1.12903	1.4	18.09.2003 15:20:00	1.1327	\$ 476.33
38	Buy	16.09.2003 08:00:00	1.13063	1.4	18.09.2003 15:25:00	1.1343	\$ 476.33
39	Buy	19.09.2003 00:01:00	1.12493	1.4	19.09.2003 10:08:00	1.1286	\$ 513.8
40	Sell	20.12.2004 02:00:00	1.3305	1.4	04.01.2005 20:43:00	1.32683	\$ 637.13
41	Sell	03.12.2007 10:00:00	1.4643	1.4	05.12.2007 20:18:00	1.46063	\$ 530.24
42	Sell	05.12.2007 21:00:00	1.4615	1.4	06.12.2007 03:23:00	1.45783	\$ 522.02
43	Sell	06.12.2007 04:00:00	1.4594	1.4	06.12.2007 09:08:00	1.45573	\$ 513.8
44	Sell	06.12.2007 08:00:00	1.4591	1.4	06.12.2007 09:09:00	1.45543	\$ 513.8
45	Sell	06.12.2007 21:00:00	1.4631	1.4	13.12.2007 16:38:00	1.45943	\$ 571.36
46	Sell	07.12.2007 10:00:00	1.461	1.4	14.12.2007 10:13:00	1.45733	\$ 571.36
47	Sell	09.05.2011 00:00:00	1.43656	1.4	09.05.2011 14:50:00	1.43289	\$ 513.8
48	Sell	10.05.2011 03:00:00	1.43305	1.4	10.05.2011 07:25:00	1.42938	\$ 513.8
49	Sell	10.05.2011 16:00:00	1.43444	1.4	11.05.2011 15:29:00	1.43077	\$ 522.02
50	Sell	12.05.2011 08:00:00	1.41962	1.4	12.05.2011 11:46:00	1.41595	\$ 513.8
51	Sell	12.05.2011 12:00:00	1.41519	1.4	13.05.2011 18:07:00	1.41152	\$ 522.02
52	Buy	17.10.2011 00:00:00	1.38795	1.4	24.10.2011 07:57:00	1.39162	\$ 382.67
53	Buy	21.10.2011 22:00:00	1.3897	1.4	24.10.2011 08:00:00	1.39337	\$ 457.6
54	Buy	06.02.2012 09:00:00	1.30932	1.4	06.02.2012 17:58:00	1.31299	\$ 513.8
55	Buy	07.02.2012 03:00:00	1.31215	1.4	07.02.2012 08:36:00	1.31582	\$ 513.8
56	Buy	07.02.2012 15:00:00	1.31791	1.4	07.02.2012 16:25:00	1.32158	\$ 513.8
57	Buy	07.02.2012 23:00:00	1.32611	1.4	09.02.2012 07:02:00	1.32978	\$ 476.33
58	Buy	08.02.2012 07:00:00	1.3269	1.4	09.02.2012 07:11:00	1.33057	\$ 495.07
59	Buy	09.02.2012 15:00:00	1.32832	1.4	09.02.2012 15:58:00	1.33199	\$ 513.8
60	Buy	10.02.2012 02:00:00	1.32898	1.4	23.02.2012 10:02:00	1.33265	\$ 270.27
61	Buy	13.08.2012 04:00:00	1.22881	1.4	13.08.2012 12:16:00	1.23248	\$ 513.8
62	Buy	13.08.2012 11:00:00	1.22959	1.4	13.08.2012 12:57:00	1.23326	\$ 513.8
63	Buy	14.08.2012 03:00:00	1.23423	1.4	14.08.2012 09:26:00	1.2379	\$ 513.8
64	Buy	15.08.2012 02:00:00	1.23253	1.4	16.08.2012 16:41:00	1.2362	\$ 495.07
65	Buy	15.08.2012 08:00:00	1.23285	1.4	16.08.2012 16:41:00	1.23652	\$ 495.07
66	Buy	17.08.2012 02:00:00	1.23575	1.4	21.08.2012 09:26:00	1.23942	\$ 438.87
67	Buy	17.08.2012 09:00:00	1.23711	1.4	21.08.2012 09:30:00	1.24078	\$ 438.87
68	Buy	13.04.2015 02:00:00	1.06137	1.4	14.04.2015 16:00:00	1.06504	\$ 495.07
69	Buy	15.04.2015 09:00:00	1.06337	1.4	15.04.2015 16:34:00	1.06704	\$ 513.8
70	Buy	16.04.2015 04:00:00	1.073	1.4	16.04.2015 15:30:00	1.07667	\$ 513.8
71	Buy	16.04.2015 20:00:00	1.07314	1.4	16.04.2015 20:45:00	1.07681	\$ 513.8
72	Buy	17.04.2015 03:00:00	1.07589	1.4	17.04.2015 10:22:00	1.07956	\$ 513.8
73	Buy	17.04.2015 19:00:00	1.07811	1.4	17.04.2015 22:27:00	1.08178	\$ 513.8
74	Sell	25.09.2017 01:00:00	1.1915	1.4	25.09.2017 13:52:00	1.18783	\$ 513.8
75	Sell	25.09.2017 19:00:00	1.1851	1.4	26.09.2017 10:49:00	1.18143	\$ 522.02

76	Sell	27.09.2017 00:00:00	1.17925	1.4	27.09.2017 10:01:00	1.17558	\$ 513.8
77	Sell	27.09.2017 07:00:00	1.17909	1.4	27.09.2017 10:01:00	1.17542	\$ 513.8
78	Sell	27.09.2017 09:00:00	1.17744	1.4	27.09.2017 11:25:00	1.17377	\$ 513.8
79	Sell	27.09.2017 23:00:00	1.17496	1.4	03.10.2017 04:00:00	1.17129	\$ 563.13
80	Sell	28.09.2017 05:00:00	1.17385	1.4	03.10.2017 08:19:00	1.17018	\$ 554.91
81	Buy	27.08.2018 02:00:00	1.1629	1.4	27.08.2018 17:55:00	1.16657	\$ 513.8
82	Buy	28.08.2018 03:00:00	1.1685	1.4	28.08.2018 16:08:00	1.17217	\$ 513.8
83	Buy	28.08.2018 10:00:00	1.16894	1.4	28.08.2018 16:08:00	1.17261	\$ 513.8
84	Buy	29.08.2018 04:00:00	1.1687	1.4	18.09.2018 16:02:00	1.17237	\$ 139.15
85	Buy	29.08.2018 06:00:00	1.16925	1.4	20.09.2018 14:30:00	1.17292	\$ 101.68
86	Buy	29.08.2018 23:00:00	1.17045	1.4	20.09.2018 14:34:00	1.17412	\$ 101.68
87	Buy	21.10.2019 04:00:00	1.11633	1.4	30.12.2019 04:25:00	1.12	\$ -797.49
88	Buy	21.10.2019 11:00:00	1.11655	1.4	30.12.2019 04:34:00	1.12022	\$ -797.49
89	Buy	21.10.2019 15:00:00	1.11694	1.4	30.12.2019 05:02:00	1.12061	\$ -797.49
90	Sell	21.09.2020 00:05:00	1.18455	1.4	21.09.2020 11:31:00	1.18088	\$ 513.8
91	Sell	22.09.2020 03:00:00	1.17626	1.4	22.09.2020 10:33:00	1.17259	\$ 513.8
92	Sell	22.09.2020 09:00:00	1.17523	1.4	22.09.2020 17:42:00	1.17156	\$ 513.8
93	Sell	22.09.2020 16:00:00	1.17504	1.4	22.09.2020 17:44:00	1.17137	\$ 513.8
94	Sell	23.09.2020 04:00:00	1.16802	1.4	24.09.2020 12:31:00	1.16435	\$ 522.02
95	Sell	23.09.2020 22:00:00	1.16574	1.4	25.09.2020 17:08:00	1.16207	\$ 530.24
96	Sell	24.09.2020 03:00:00	1.16571	1.4	25.09.2020 17:08:00	1.16204	\$ 522.02
97	Sell	24.09.2020 07:00:00	1.1656	1.4	25.09.2020 17:10:00	1.16193	\$ 522.02
98	Sell	24.09.2020 13:00:00	1.16416	1.4	04.11.2020 04:43:00	1.16049	\$ 850.91
99	Buy	19.04.2021 08:00:00	1.19595	1.4	19.04.2021 10:48:00	1.19962	\$ 513.8
100	Buy	19.04.2021 20:00:00	1.20394	1.4	20.04.2021 10:42:00	1.20761	\$ 495.07
101	Buy	20.04.2021 02:00:00	1.20396	1.4	20.04.2021 10:42:00	1.20763	\$ 513.8
102	Buy	20.04.2021 18:00:00	1.205	1.4	23.04.2021 20:59:00	1.20867	\$ 457.6
103	Buy	22.04.2021 14:00:00	1.20519	1.4	23.04.2021 21:26:00	1.20886	\$ 495.07
104	Buy	23.04.2021 15:00:00	1.20597	1.4	23.04.2021 22:27:00	1.20964	\$ 513.8
105	Buy	23.04.2021 20:00:00	1.2078	1.4	26.04.2021 06:03:00	1.21147	\$ 457.6
106	Buy	17.01.2022 05:00:00	1.14171	1.4	04.02.2022 03:33:00	1.14538	\$ 176.61
107	Buy	17.01.2022 10:00:00	1.14263	1.4	04.02.2022 04:59:00	1.1463	\$ 176.61
108	Buy	20.06.2022 00:02:00	1.0476	1.4	20.06.2022 05:40:00	1.05127	\$ 513.8
109	Buy	20.06.2022 03:00:00	1.04911	1.4	20.06.2022 06:37:00	1.05278	\$ 513.8
110	Buy	20.06.2022 13:00:00	1.05343	1.4	21.06.2022 11:36:00	1.0571	\$ 495.07
111	Buy	20.06.2022 18:00:00	1.05361	1.4	21.06.2022 11:43:00	1.05728	\$ 495.07
112	Buy	21.06.2022 11:00:00	1.05579	1.4	22.06.2022 17:46:00	1.05946	\$ 495.07
113	Buy	21.06.2022 18:00:00	1.05667	1.4	22.06.2022 17:53:00	1.06034	\$ 495.07
114	Buy	23.06.2022 04:00:00	1.05756	1.4	27.06.2022 18:16:00	1.06123	\$ 438.87
115	Buy	23.06.2022 10:00:00	1.0579	1.4	06.07.2022 13:54:00	1.01977	\$ -5581.73
116	Buy	31.10.2022 03:00:00	0.99595	1.4	07.11.2022 11:03:00	0.99962	\$ 382.67
117	Buy	31.10.2022 06:00:00	0.99654	1.4	07.11.2022 11:08:00	1.00021	\$ 382.67

Report generated by Quant Analyzer