

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol: EURUSD Period: M5 : 04.01.2016 - 30.12.2016  
Initial deposit: 1000.0  
Parameters: -

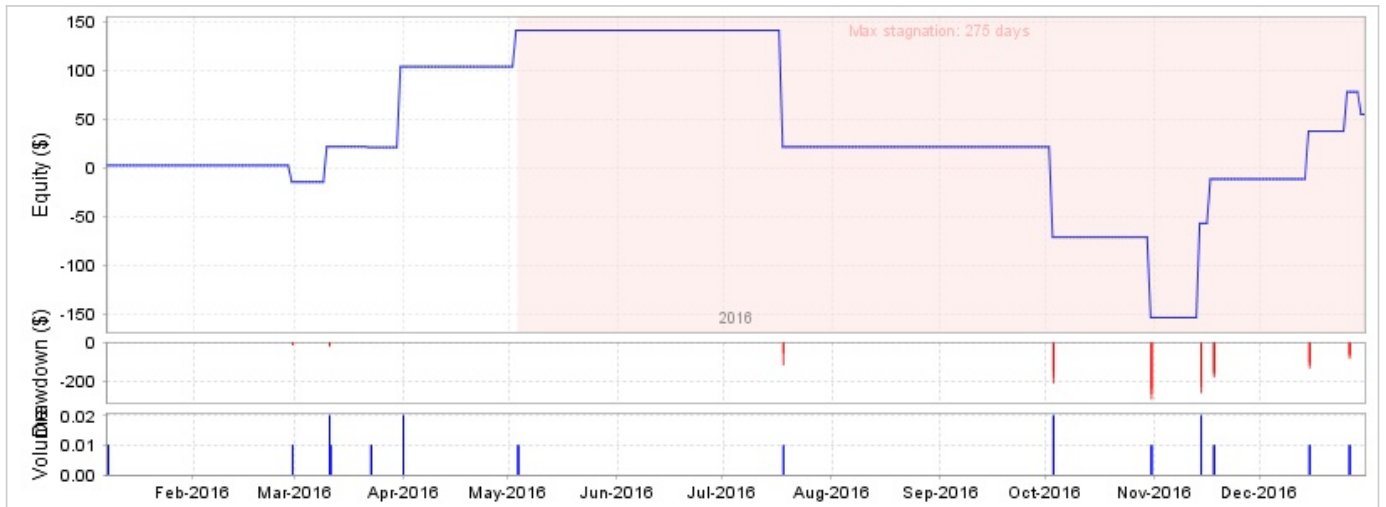
## TOTAL PROFIT

**\$ 54.66**

PROFIT IN PIPS: 268.2 PIPS  
YRLY AVG PROFIT: \$ 54.66  
YRLY AVG % RET: 5.47 %  
CAGR: 5.47 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
45	0.06	1.16	0.19	57.78 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 295.03	25.86 %	\$ 0.15	\$ 4.56	\$ 1.21
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.21	0.07 R	3.03 R	0.38	0.08

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	2.2	-17.17	118.61	0	37.18	0	-119.72	0	0	-175.31	142.25	66.62	54.66

## STATS

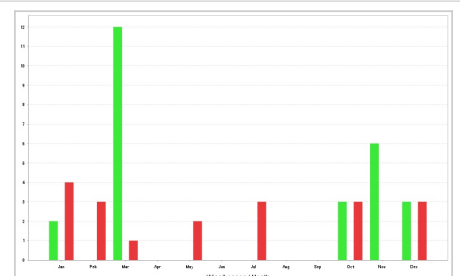
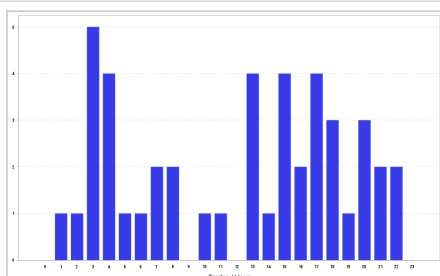
### Strategy

Wins/Losses Ratio	1.37	Payout Ratio (Avg Win/Loss)	0.85	Average # of Bars in Trade	0
AHPR	0.14	Z-Score	-4.78	Z-Probability	100 %
Expectancy	1.21	Deviation	\$ 21.64	Exposure	-999999999 %
Stagnation in Days	275	Stagnation in %	75.97 %		

### Trades

		# of Wins	26	# of Losses	19	# of Cancelled/Expired	0
Gross Profit	\$ 396.9	Gross Loss	\$ -342.24	Average Win	\$ 15.27	Average Loss	\$ -18.01
Largest Win	\$ 32.86	Largest Loss	\$ -61.27	Max Consec Wins	12	Max Consec Losses	8
Avg Consec Wins	6.5	Avg Consec Loss	4.75	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	0.01	07.01.2016 11:10:00	1.0838	\$ 1.47	
2	Sell	04.01.2016 03:00:00	1.0845	0.01	07.01.2016 11:10:00	1.0838	\$ 0.83	
3	Sell	04.01.2016 17:00:00	1.08357	0.01	07.01.2016 11:10:00	1.0838	\$ -0.1	
4	Sell	07.01.2016 17:00:00	1.08439	0.01	29.02.2016 00:00:00	1.09146	\$ -4.84	
6	Sell	12.01.2016 18:00:00	1.08234	0.01	29.02.2016 00:00:00	1.09146	\$ -7.1	
5	Sell	08.01.2016 16:00:00	1.08404	0.01	29.02.2016 00:00:00	1.09146	\$ -5.23	
7	Buy	29.02.2016 03:00:00	1.09248	0.02	10.03.2016 14:45:00	1.09315	\$ -0.45	
8	Buy	29.02.2016 04:00:00	1.09319	0.02	10.03.2016 14:45:00	1.09315	\$ -1.87	
9	Buy	29.02.2016 07:00:00	1.09353	0.02	10.03.2016 14:45:00	1.09315	\$ -2.55	
10	Buy	10.03.2016 15:00:00	1.08474	0.01	10.03.2016 16:11:00	1.10058	\$ 15.84	
11	Buy	10.03.2016 17:00:00	1.10434	0.01	10.03.2016 19:37:00	1.12018	\$ 15.84	
12	Buy	10.03.2016 18:00:00	1.11475	0.01	10.03.2016 19:37:00	1.12018	\$ 5.43	
13	Buy	10.03.2016 19:00:00	1.11605	0.01	10.03.2016 19:37:00	1.12018	\$ 4.13	
14	Buy	10.03.2016 20:00:00	1.11948	0.01	22.03.2016 10:22:00	1.12162	\$ 1.06	
15	Buy	10.03.2016 21:00:00	1.12012	0.01	22.03.2016 10:22:00	1.12162	\$ 0.42	
16	Buy	16.03.2016 22:00:00	1.1232	0.01	22.03.2016 10:22:00	1.12162	\$ -2.12	
17	Buy	22.03.2016 15:00:00	1.12257	0.02	31.03.2016 14:32:00	1.13841	\$ 30.07	
18	Buy	22.03.2016 18:00:00	1.12285	0.02	31.03.2016 14:32:00	1.13841	\$ 29.51	
19	Buy	29.03.2016 20:00:00	1.12658	0.02	31.03.2016 14:32:00	1.13841	\$ 23.3	
20	Buy	31.03.2016 15:00:00	1.13889	0.01	03.05.2016 09:04:00	1.15473	\$ 12.88	
21	Buy	31.03.2016 16:00:00	1.139	0.01	03.05.2016 09:04:00	1.15473	\$ 12.77	
22	Buy	31.03.2016 17:00:00	1.14024	0.01	03.05.2016 09:04:00	1.15473	\$ 11.53	
23	Buy	03.05.2016 10:00:00	1.15661	0.01	18.07.2016 00:00:00	1.10497	\$ -58.45	
24	Buy	03.05.2016 11:00:00	1.15943	0.01	18.07.2016 00:00:00	1.10497	\$ -61.27	
25	Sell	18.07.2016 01:00:00	1.10492	0.02	03.10.2016 00:00:00	1.12278	\$ -29.23	
27	Sell	19.07.2016 15:00:00	1.10314	0.02	03.10.2016 00:00:00	1.12278	\$ -32.87	
26	Sell	18.07.2016 13:00:00	1.10425	0.02	03.10.2016 00:00:00	1.12278	\$ -30.57	
28	Buy	03.10.2016 06:00:00	1.12329	0.01	31.10.2016 00:00:00	1.09841	\$ -27.39	
30	Buy	03.10.2016 08:00:00	1.12353	0.01	31.10.2016 00:00:00	1.09841	\$ -27.63	
29	Buy	03.10.2016 07:00:00	1.12352	0.01	31.10.2016 00:00:00	1.09841	\$ -27.62	

31	Sell	31.10.2016 03:00:00	1.09705	0.02	14.11.2016 02:18:00	1.08121	\$ 32.86
32	Sell	31.10.2016 04:00:00	1.09692	0.02	14.11.2016 02:18:00	1.08121	\$ 32.6
33	Sell	31.10.2016 05:00:00	1.09628	0.02	14.11.2016 02:18:00	1.08121	\$ 31.32
34	Sell	14.11.2016 03:00:00	1.08062	0.01	17.11.2016 19:44:00	1.06478	\$ 15.97
35	Sell	14.11.2016 04:00:00	1.07963	0.01	17.11.2016 19:44:00	1.06478	\$ 14.98
36	Sell	14.11.2016 08:00:00	1.07917	0.01	17.11.2016 19:44:00	1.06478	\$ 14.52
37	Sell	17.11.2016 20:00:00	1.06354	0.01	15.12.2016 02:11:00	1.0477	\$ 17.02
38	Sell	17.11.2016 21:00:00	1.06277	0.01	15.12.2016 02:11:00	1.0477	\$ 16.25
39	Sell	17.11.2016 22:00:00	1.0626	0.01	15.12.2016 02:11:00	1.0477	\$ 16.08
40	Sell	15.12.2016 03:00:00	1.04865	0.01	26.12.2016 12:06:00	1.03281	\$ 16.3
41	Sell	15.12.2016 13:00:00	1.04751	0.01	26.12.2016 12:06:00	1.03281	\$ 15.16
42	Sell	15.12.2016 14:00:00	1.04111	0.01	26.12.2016 12:06:00	1.03281	\$ 8.76
45	Sell	28.12.2016 13:00:00	1.04317	0.01	30.12.2016 23:47:00	1.05145	\$ -8.2
44	Sell	27.12.2016 04:00:00	1.04338	0.01	30.12.2016 23:47:00	1.05145	\$ -7.94
43	Sell	26.12.2016 13:00:00	1.04447	0.01	30.12.2016 23:47:00	1.05145	\$ -6.81

Report generated by Quant Analyzer