

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol: EURUSD Period: M5 : 02.01.2017 - 29.12.2017
Initial deposit: 1000.0
Parameters: -

TOTAL PROFIT

\$ 112.32

PROFIT IN PIPS 1656.1 PIPS
YRLY AVG PROFIT \$ 112.2
YRLY AVG % RET 11.22 %
CAGR 11.23 %

OF TRADES

37

SHARPE RATIO

0.16

PROFIT FACTOR

1.39

RETURN / DD RATIO

0.46

WINNING %

72.97 %

DRAWDOWN

\$ 246.64

% DRAWDOWN

18.15 %

DAILY AVG PROFIT

\$ 0.31

MTHLY AVG PROFIT

\$ 9.36

AVERAGE TRADE

\$ 3.04

ANNUAL% / MAX DD%

0.62

R EXPECTANCY

0.1 R

R EXP SCORE

3.85 R

SQN

0.81

SQN SCORE

0.11

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2017	47.13	0	-41.38	0	109.9	82.07	123.03	38.21	0	0	0	-246.64	112.32

STATS

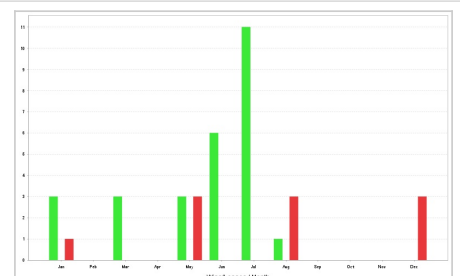
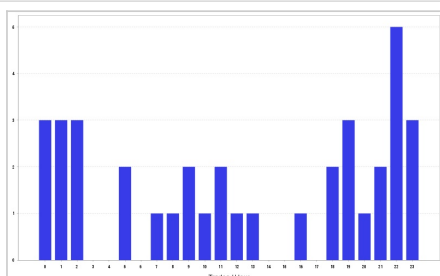
Strategy

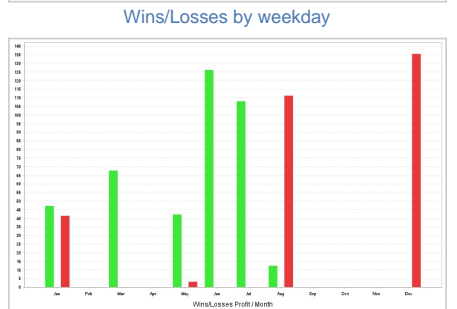
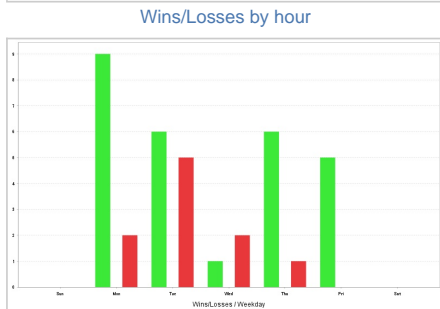
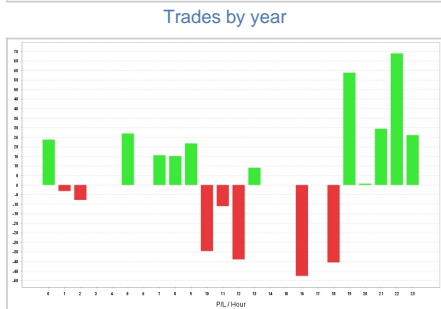
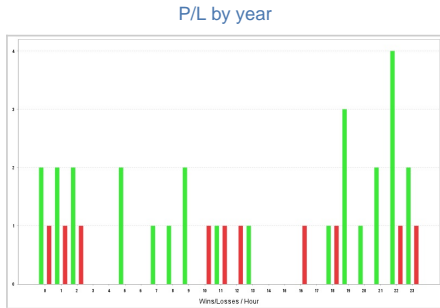
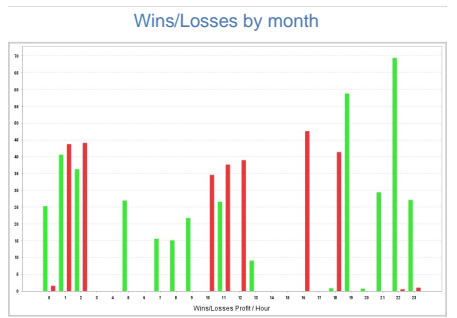
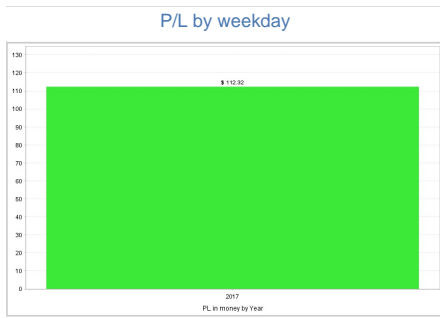
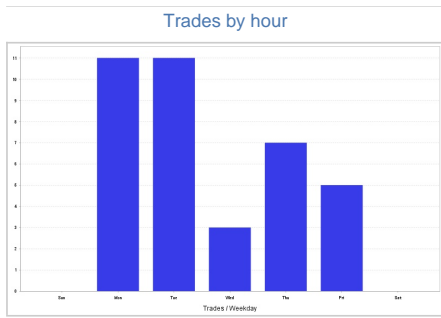
Wins/Losses Ratio	2.7	Payout Ratio (Avg Win/Loss)	0.51	Average # of Bars in Trade	0
AHPR	0.31	Z-Score	-4.3	Z-Probability	100 %
Expectancy	3.04	Deviation	\$ 22.71	Exposure	-999999999 %
Stagnation in Days	151	Stagnation in %	41.71 %		

Trades

		# of Wins	27	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 403.44	Gross Loss	\$ -291.12	Average Win	\$ 14.94	Average Loss	\$ -29.11
Largest Win	\$ 29.53	Largest Loss	\$ -47.61	Max Consec Wins	18	Max Consec Losses	6
Avg Consec Wins	9	Avg Consec Loss	3.33	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS





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	Sell	02.01.2017 01:00:00	1.05172	0.01	03.01.2017 17:05:00	1.03588	\$ 15.88	
2	Sell	02.01.2017 05:00:00	1.05151	0.01	03.01.2017 17:05:00	1.03588	\$ 15.67	
3	Sell	02.01.2017 07:00:00	1.05142	0.01	03.01.2017 17:05:00	1.03588	\$ 15.58	
4	Sell	03.01.2017 18:00:00	1.03844	0.01	27.03.2017 00:02:00	1.08332	\$ -41.38	
5	Buy	27.03.2017 01:00:00	1.08341	0.02	05.05.2017 18:37:00	1.09925	\$ 24.69	
6	Buy	27.03.2017 02:00:00	1.08492	0.02	05.05.2017 18:37:00	1.09925	\$ 21.67	
7	Buy	27.03.2017 09:00:00	1.08508	0.02	05.05.2017 18:37:00	1.09925	\$ 21.35	
8	Buy	05.05.2017 19:00:00	1.09964	0.01	17.05.2017 21:16:00	1.11548	\$ 14.76	
9	Buy	05.05.2017 23:00:00	1.09988	0.01	17.05.2017 21:16:00	1.11548	\$ 14.52	
10	Buy	08.05.2017 00:02:00	1.10176	0.01	17.05.2017 21:16:00	1.11548	\$ 12.91	
11	Buy	17.05.2017 22:00:00	1.11487	0.01	15.06.2017 12:39:00	1.11694	\$ -0.53	
12	Buy	17.05.2017 23:00:00	1.11535	0.01	15.06.2017 12:39:00	1.11694	\$ -1.01	
13	Buy	18.05.2017 00:00:00	1.11599	0.01	15.06.2017 12:39:00	1.11694	\$ -1.56	
14	Buy	15.06.2017 19:00:00	1.11527	0.02	27.06.2017 18:56:00	1.13111	\$ 29.53	
15	Buy	15.06.2017 22:00:00	1.11551	0.02	27.06.2017 18:56:00	1.13111	\$ 29.05	
16	Buy	16.06.2017 11:00:00	1.11683	0.02	27.06.2017 18:56:00	1.13111	\$ 26.59	
17	Buy	27.06.2017 19:00:00	1.13277	0.01	12.07.2017 07:44:00	1.14861	\$ 14.5	
18	Buy	27.06.2017 21:00:00	1.13334	0.01	12.07.2017 07:44:00	1.14861	\$ 13.93	
19	Buy	27.06.2017 22:00:00	1.13477	0.01	12.07.2017 07:44:00	1.14861	\$ 12.5	
20	Buy	12.07.2017 08:00:00	1.1487	0.01	20.07.2017 17:45:00	1.16454	\$ 15.12	
21	Buy	18.07.2017 05:00:00	1.15307	0.01	20.07.2017 17:45:00	1.16454	\$ 11.29	
22	Buy	18.07.2017 13:00:00	1.15532	0.01	20.07.2017 17:45:00	1.16454	\$ 9.04	
23	Buy	20.07.2017 18:00:00	1.16359	0.01	27.07.2017 19:16:00	1.16505	\$ 0.83	
24	Buy	20.07.2017 20:00:00	1.1637	0.01	27.07.2017 19:16:00	1.16505	\$ 0.72	
25	Buy	21.07.2017 09:00:00	1.1641	0.01	27.07.2017 19:16:00	1.16505	\$ 0.41	
26	Buy	27.07.2017 21:00:00	1.16757	0.01	31.07.2017 21:52:00	1.18341	\$ 15.48	
27	Buy	27.07.2017 22:00:00	1.16844	0.01	31.07.2017 21:52:00	1.18341	\$ 14.61	
28	Buy	28.07.2017 02:00:00	1.16854	0.01	31.07.2017 21:52:00	1.18341	\$ 14.6	
29	Buy	31.07.2017 22:00:00	1.18316	0.01	29.08.2017 09:31:00	1.199	\$ 13.24	
30	Buy	31.07.2017 23:00:00	1.18379	0.01	29.08.2017 09:31:00	1.199	\$ 12.61	

31	Buy	01.08.2017 00:17:00	1.18413	0.01	29.08.2017 09:31:00	1.199	\$ 12.36
32	Buy	29.08.2017 10:00:00	1.20176	0.01	11.12.2017 00:00:00	1.1765	\$ -34.58
34	Buy	29.08.2017 12:00:00	1.20614	0.01	11.12.2017 00:00:00	1.1765	\$ -38.96
33	Buy	29.08.2017 11:00:00	1.20483	0.01	11.12.2017 00:00:00	1.1765	\$ -37.65
37	Sell	12.12.2017 16:00:00	1.17505	0.02	29.12.2017 23:47:00	1.19957	\$ -47.61
36	Sell	11.12.2017 02:00:00	1.17676	0.02	29.12.2017 23:47:00	1.19957	\$ -44.1
35	Sell	11.12.2017 01:00:00	1.17694	0.02	29.12.2017 23:47:00	1.19957	\$ -43.74

Report generated by Quant Analyzer