

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 02.01.2015 - 31.12.2015**
 Initial deposit **1000.0**
 Parameters **-**

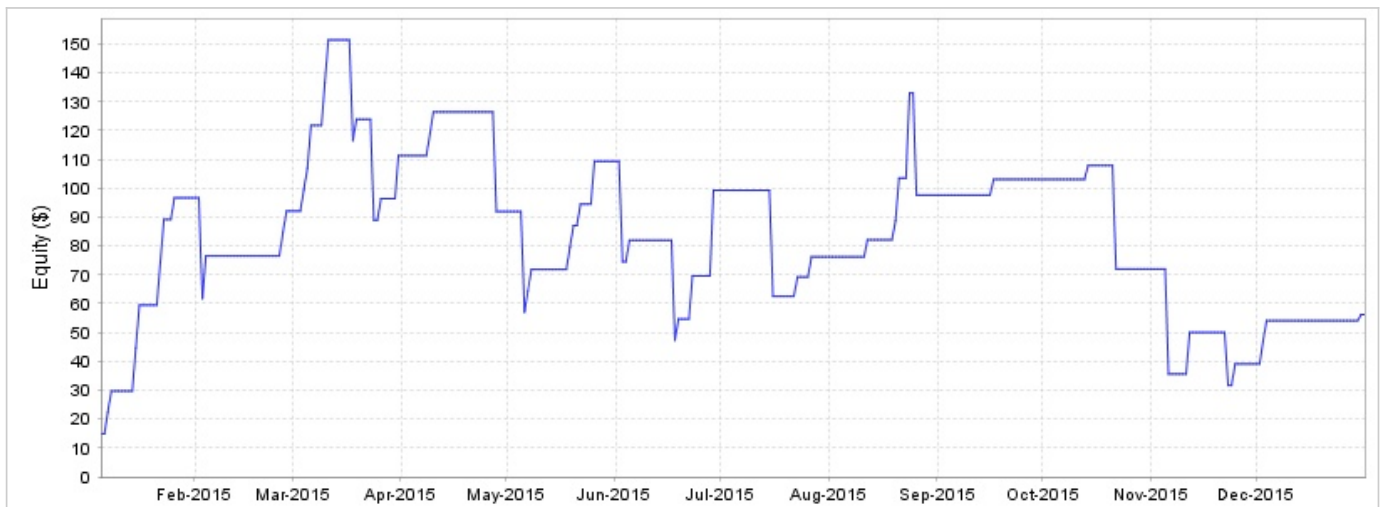
TOTAL PROFIT

\$ 56.21

PROFIT IN PIPS **616.9 PIPS**
 YRLY AVG PROFIT **\$ 56.18**
 YRLY AVG % RET **5.62 %**
 CAGR **5.62 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
76	0.06	1.14	0.47	84.21 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 119.75	10.4 %	\$ 0.15	\$ 4.68	\$ 0.74
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.54	0.02 R	1.66 R	0.43	0.25

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2015	96.64	-4.59	19.26	-19.4	17.46	-10.1	-23.02	21.39	5.4	-31.04	-32.9	17.11	56.21

STATS

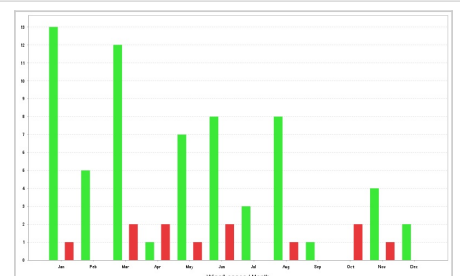
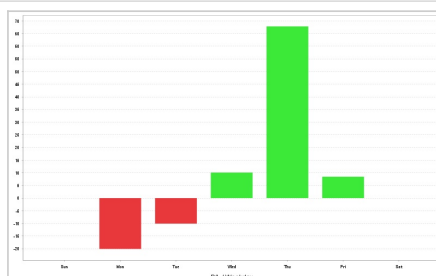
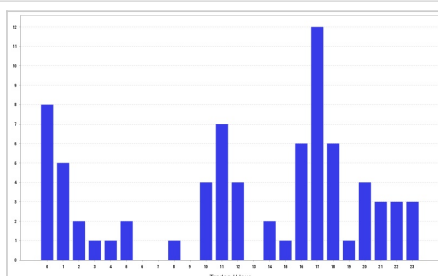
Strategy

Wins/Losses Ratio	5.33	Payout Ratio (Avg Win/Loss)	0.21	Average # of Bars in Trade	0
AHPR	0.08	Z-Score	-0.31	Z-Probability	62.17 %
Expectancy	0.74	Deviation	\$ 15.12	Exposure	-999999999 %
Stagnation in Days	296	Stagnation in %	81.32 %		

Trades

		# of Wins	64	# of Losses	12	# of Cancelled/Expired	0
Gross Profit	\$ 462.48	Gross Loss	\$ -406.27	Average Win	\$ 7.23	Average Loss	\$ -33.86
Largest Win	\$ 8.11	Largest Loss	\$ -36.72	Max Consec Wins	13	Max Consec Losses	2
Avg Consec Wins	5.82	Avg Consec Loss	1.2	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 00:00:00	1.19817	\$ 7.48	
2	Sell	05.01.2015 00:00:00	1.19454	0.01	05.01.2015 00:02:00	1.18717	\$ 7.37	
3	Sell	05.01.2015 01:00:00	1.19451	0.01	07.01.2015 00:06:00	1.18714	\$ 7.44	
4	Sell	07.01.2015 01:00:00	1.18724	0.01	08.01.2015 10:58:00	1.17987	\$ 7.41	
5	Sell	08.01.2015 11:00:00	1.17935	0.01	15.01.2015 11:31:00	1.17198	\$ 7.62	
6	Sell	15.01.2015 12:00:00	1.1722	0.01	15.01.2015 16:44:00	1.16483	\$ 7.37	
7	Sell	15.01.2015 17:00:00	1.16305	0.01	16.01.2015 16:23:00	1.15568	\$ 7.41	
8	Sell	16.01.2015 17:00:00	1.15497	0.01	16.01.2015 17:46:00	1.1476	\$ 7.37	
9	Sell	16.01.2015 18:00:00	1.14932	0.01	22.01.2015 17:56:00	1.14195	\$ 7.58	
10	Sell	22.01.2015 18:00:00	1.14164	0.01	22.01.2015 23:03:00	1.13427	\$ 7.37	
11	Sell	23.01.2015 00:00:00	1.1363	0.01	23.01.2015 10:50:00	1.12893	\$ 7.37	
12	Sell	23.01.2015 12:00:00	1.12328	0.01	23.01.2015 14:12:00	1.11591	\$ 7.37	
13	Sell	23.01.2015 15:00:00	1.1186	0.01	26.01.2015 01:39:00	1.11123	\$ 7.48	
14	Sell	26.01.2015 02:00:00	1.11412	0.01	03.02.2015 18:31:00	1.14925	\$ -34.85	
15	Sell	04.02.2015 00:00:00	1.14779	0.01	04.02.2015 16:52:00	1.14042	\$ 7.37	
16	Sell	04.02.2015 17:00:00	1.14051	0.01	04.02.2015 23:36:00	1.13314	\$ 7.37	
17	Sell	05.02.2015 00:00:00	1.13428	0.01	26.02.2015 15:51:00	1.12691	\$ 8.11	
18	Sell	26.02.2015 16:00:00	1.12579	0.01	27.02.2015 16:34:00	1.11842	\$ 7.41	
19	Sell	27.02.2015 17:00:00	1.11867	0.01	04.03.2015 16:15:00	1.1113	\$ 7.55	
20	Sell	04.03.2015 17:00:00	1.10953	0.01	05.03.2015 16:04:00	1.10216	\$ 7.41	
21	Sell	05.03.2015 17:00:00	1.10294	0.01	06.03.2015 13:46:00	1.09557	\$ 7.41	
22	Sell	06.03.2015 14:00:00	1.09388	0.01	06.03.2015 16:24:00	1.08651	\$ 7.37	
23	Sell	06.03.2015 17:00:00	1.08572	0.01	10.03.2015 10:21:00	1.07835	\$ 7.51	
24	Sell	10.03.2015 11:00:00	1.07576	0.01	10.03.2015 23:04:00	1.06839	\$ 7.37	
25	Sell	11.03.2015 00:00:00	1.06791	0.01	11.03.2015 11:51:00	1.06054	\$ 7.37	
26	Sell	11.03.2015 12:00:00	1.06016	0.01	11.03.2015 19:42:00	1.05279	\$ 7.37	
27	Sell	11.03.2015 20:00:00	1.05311	0.01	18.03.2015 22:03:00	1.08824	\$ -34.88	
28	Sell	19.03.2015 01:00:00	1.08231	0.01	19.03.2015 09:17:00	1.07494	\$ 7.37	
29	Sell	19.03.2015 11:00:00	1.06564	0.01	24.03.2015 14:43:00	1.10077	\$ -34.95	
30	Sell	24.03.2015 16:00:00	1.09377	0.01	26.03.2015 19:48:00	1.0864	\$ 7.44	

31	Sell	26.03.2015 20:00:00	1.08657	0.01	31.03.2015 07:00:00	1.0792	\$ 7.55
32	Sell	31.03.2015 08:00:00	1.07969	0.01	31.03.2015 11:59:00	1.07232	\$ 7.37
33	Sell	31.03.2015 12:00:00	1.07225	0.01	09.04.2015 20:59:00	1.06488	\$ 7.69
34	Sell	09.04.2015 21:00:00	1.06468	0.01	10.04.2015 15:01:00	1.05731	\$ 7.41
35	Sell	10.04.2015 16:00:00	1.05893	0.01	28.04.2015 13:55:00	1.09406	\$ -34.5
36	Sell	28.04.2015 23:00:00	1.09738	0.01	06.05.2015 16:51:00	1.13251	\$ -34.85
37	Sell	06.05.2015 20:00:00	1.13214	0.01	07.05.2015 17:13:00	1.12477	\$ 7.41
38	Sell	07.05.2015 18:00:00	1.12601	0.01	08.05.2015 09:20:00	1.11864	\$ 7.41
39	Sell	08.05.2015 10:00:00	1.11935	0.01	19.05.2015 18:13:00	1.11198	\$ 7.76
40	Sell	19.05.2015 19:00:00	1.11495	0.01	20.05.2015 09:44:00	1.10758	\$ 7.41
41	Sell	20.05.2015 10:00:00	1.10824	0.01	22.05.2015 16:39:00	1.10087	\$ 7.44
42	Sell	22.05.2015 17:00:00	1.10287	0.01	26.05.2015 03:43:00	1.0955	\$ 7.51
43	Sell	26.05.2015 04:00:00	1.09429	0.01	26.05.2015 22:02:00	1.08692	\$ 7.37
44	Sell	26.05.2015 23:00:00	1.08729	0.01	03.06.2015 16:33:00	1.12242	\$ -34.85
45	Sell	03.06.2015 21:00:00	1.12491	0.01	05.06.2015 15:30:00	1.11754	\$ 7.44
46	Sell	05.06.2015 17:00:00	1.10674	0.01	18.06.2015 11:20:00	1.14187	\$ -34.67
47	Sell	18.06.2015 17:00:00	1.14052	0.01	19.06.2015 10:01:00	1.13315	\$ 7.41
48	Sell	19.06.2015 11:00:00	1.13168	0.01	23.06.2015 09:28:00	1.12431	\$ 7.51
49	Sell	23.06.2015 11:00:00	1.12586	0.01	23.06.2015 15:29:00	1.11849	\$ 7.37
50	Sell	23.06.2015 16:00:00	1.1168	0.01	29.06.2015 00:05:00	1.10943	\$ 7.58
51	Buy	29.06.2015 00:05:00	1.1006	0.01	29.06.2015 09:29:00	1.10797	\$ 7.37
52	Buy	29.06.2015 10:00:00	1.10942	0.01	29.06.2015 17:43:00	1.11679	\$ 7.37
53	Buy	29.06.2015 18:00:00	1.11518	0.01	29.06.2015 20:34:00	1.12255	\$ 7.37
54	Buy	29.06.2015 21:00:00	1.12437	0.01	16.07.2015 13:18:00	1.08924	\$ -36.72
55	Buy	16.07.2015 17:00:00	1.09094	0.01	23.07.2015 10:32:00	1.09831	\$ 6.71
56	Buy	23.07.2015 11:00:00	1.09865	0.01	27.07.2015 10:15:00	1.10602	\$ 6.99
57	Buy	27.07.2015 11:00:00	1.10879	0.01	12.08.2015 15:20:00	1.11616	\$ 5.87
58	Buy	12.08.2015 16:00:00	1.11475	0.01	20.08.2015 23:04:00	1.12212	\$ 6.62
59	Buy	21.08.2015 00:00:00	1.12385	0.01	21.08.2015 17:34:00	1.13122	\$ 7.37
60	Buy	21.08.2015 18:00:00	1.13127	0.01	21.08.2015 23:51:00	1.13864	\$ 7.37
61	Buy	24.08.2015 00:01:00	1.13755	0.01	24.08.2015 04:36:00	1.14492	\$ 7.37
62	Buy	24.08.2015 05:00:00	1.1428	0.01	24.08.2015 13:56:00	1.15017	\$ 7.37
63	Buy	24.08.2015 14:00:00	1.14918	0.01	24.08.2015 15:46:00	1.15655	\$ 7.37
64	Buy	24.08.2015 16:00:00	1.15494	0.01	24.08.2015 16:09:00	1.16231	\$ 7.37
65	Buy	24.08.2015 17:00:00	1.16697	0.01	26.08.2015 23:32:00	1.13184	\$ -35.32
66	Buy	27.08.2015 02:00:00	1.13385	0.01	17.09.2015 21:13:00	1.14122	\$ 5.4
67	Buy	17.09.2015 22:00:00	1.13951	0.01	14.10.2015 21:30:00	1.14688	\$ 4.84
68	Buy	14.10.2015 22:00:00	1.14798	0.01	22.10.2015 19:22:00	1.11285	\$ -35.88
69	Buy	23.10.2015 05:00:00	1.11053	0.01	06.11.2015 15:30:00	1.0754	\$ -36.44
70	Buy	09.11.2015 03:00:00	1.07317	0.01	12.11.2015 17:00:00	1.08054	\$ 7.09
71	Buy	12.11.2015 18:00:00	1.07552	0.01	12.11.2015 22:50:00	1.08289	\$ 7.37
72	Buy	12.11.2015 23:00:00	1.08105	0.01	23.11.2015 00:01:00	1.06372	\$ -18.36
73	Sell	23.11.2015 01:00:00	1.06433	0.01	25.11.2015 17:00:00	1.05696	\$ 7.44
74	Sell	25.11.2015 22:00:00	1.06143	0.01	03.12.2015 14:09:00	1.05406	\$ 7.65
75	Sell	04.12.2015 01:00:00	1.09276	0.01	04.12.2015 19:33:00	1.08539	\$ 7.37
76	Sell	04.12.2015 20:00:00	1.0868	0.01	31.12.2015 19:48:00	1.08566	\$ 2.09

Report generated by Quant Analyzer