

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol: EURUSD Period: H1 : 02.01.2019 - 31.12.2019
Initial deposit: 1000.0
Parameters: -

TOTAL PROFIT

\$ 60.76

PROFIT IN PIPS: 490 PIPS
YRLY AVG PROFIT: \$ 60.98
YRLY AVG % RET: 6.1 %
CAGR: 6.08 %

OF TRADES

11

SHARPE RATIO

0.87

PROFIT FACTOR

5.3

RETURN / DD RATIO

4.76

WINNING %

81.82 %

DRAWDOWN

\$ 12.77

% DRAWDOWN

1.2 %

DAILY AVG PROFIT

\$ 0.17

MTHLY AVG PROFIT

\$ 5.06

AVERAGE TRADE

\$ 5.52

ANNUAL% / MAX DD%

5.06

R EXPECTANCY

0.78 R

R EXP SCORE

8.63 R

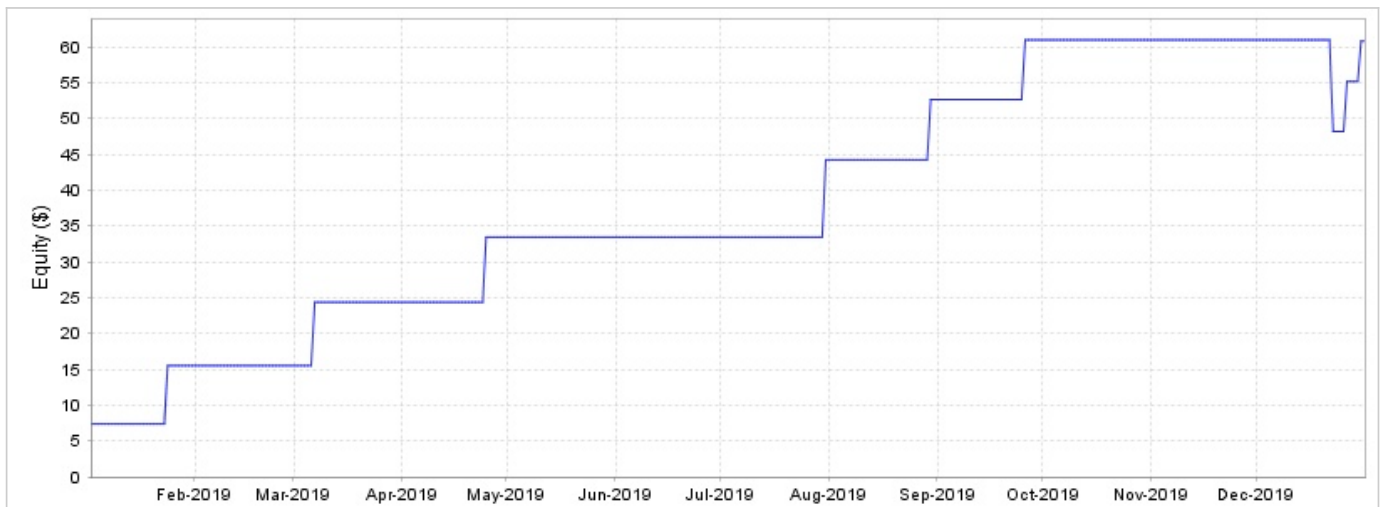
SQN

2.82

SQN SCORE

0.03

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	15.5	0	8.84	9.09	0	0	10.78	8.42	8.31	0	0	-0.18	60.76

STATS

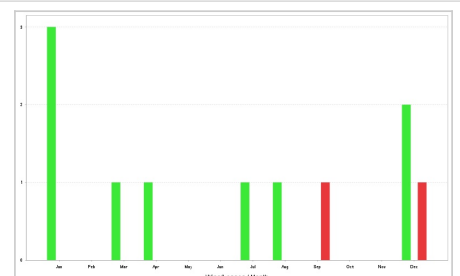
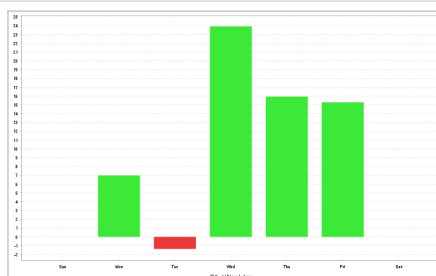
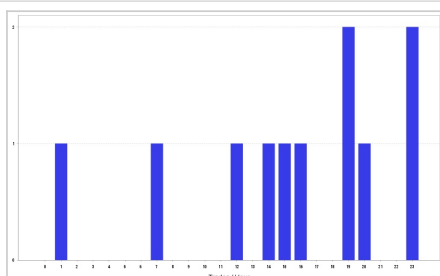
Strategy

Wins/Losses Ratio	4.5	Payout Ratio (Avg Win/Loss)	1.18	Average # of Bars in Trade	0
AHPR	0.54	Z-Score	-0.9	Z-Probability	81.59 %
Expectancy	5.52	Deviation	\$ 6.5	Exposure	-999999999 %
Stagnation in Days	123	Stagnation in %	33.79 %		

Trades

		# of Wins	9	# of Losses	2	# of Cancelled/Expired	0
Gross Profit	\$ 74.9	Gross Loss	\$ -14.14	Average Win	\$ 8.32	Average Loss	\$ -7.07
Largest Win	\$ 10.78	Largest Loss	\$ -12.77	Max Consec Wins	7	Max Consec Losses	1
Avg Consec Wins	4.5	Avg Consec Loss	1	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	02.01.2019 07:00:00	1.14452	0.01	02.01.2019 15:53:00	1.13716	\$ 7.36	
2	Sell	02.01.2019 16:00:00	1.13712	0.01	24.01.2019 19:30:00	1.12976	\$ 8.14	
3	Sell	24.01.2019 20:00:00	1.12987	0.01	07.03.2019 18:11:00	1.12251	\$ 8.84	
4	Sell	07.03.2019 19:00:00	1.12133	0.01	25.04.2019 11:21:00	1.11397	\$ 9.09	
5	Sell	25.04.2019 12:00:00	1.11469	0.01	31.07.2019 21:49:00	1.10733	\$ 10.78	
6	Sell	31.07.2019 23:00:00	1.10695	0.01	30.08.2019 18:05:00	1.09959	\$ 8.42	
7	Sell	30.08.2019 19:00:00	1.09891	0.01	26.09.2019 22:33:00	1.09155	\$ 8.31	
8	Sell	26.09.2019 23:00:00	1.09177	0.01	23.12.2019 00:00:00	1.10764	\$ -12.77	
9	Buy	23.12.2019 01:00:00	1.10794	0.01	27.12.2019 14:08:00	1.1153	\$ 6.98	
10	Buy	27.12.2019 15:00:00	1.1154	0.01	31.12.2019 13:46:00	1.12276	\$ 6.98	
11	Buy	31.12.2019 14:00:00	1.12291	0.01	31.12.2019 22:47:00	1.12154	\$ -1.37	

Report generated by Quant Analyzer