

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 04.01.2016 - 30.12.2016**  
Initial deposit **1000.0**  
Parameters **-**

## TOTAL PROFIT

**\$ -1.97**

PROFIT IN PIPS **69.2 PIPS**  
YRLY AVG PROFIT **\$ -1.97**  
YRLY AVG % RET **-0.2 %**  
CAGR **-0.2 %**

## # OF TRADES

**37**

## SHARPE RATIO

**0.01**

## PROFIT FACTOR

**0.99**

## RETURN / DD RATIO

**-0.02**

## WINNING %

**78.38 %**

## DRAWDOWN

**\$ 118.5**

## % DRAWDOWN

**11.28 %**

## DAILY AVG PROFIT

**\$ -0.01**

## MTHLY AVG PROFIT

**\$ -0.16**

## AVERAGE TRADE

**\$ -0.05**

## ANNUAL% / MAX DD%

**-0.02**

## R EXPECTANCY

**0 R**

## R EXP SCORE

**-0.08 R**

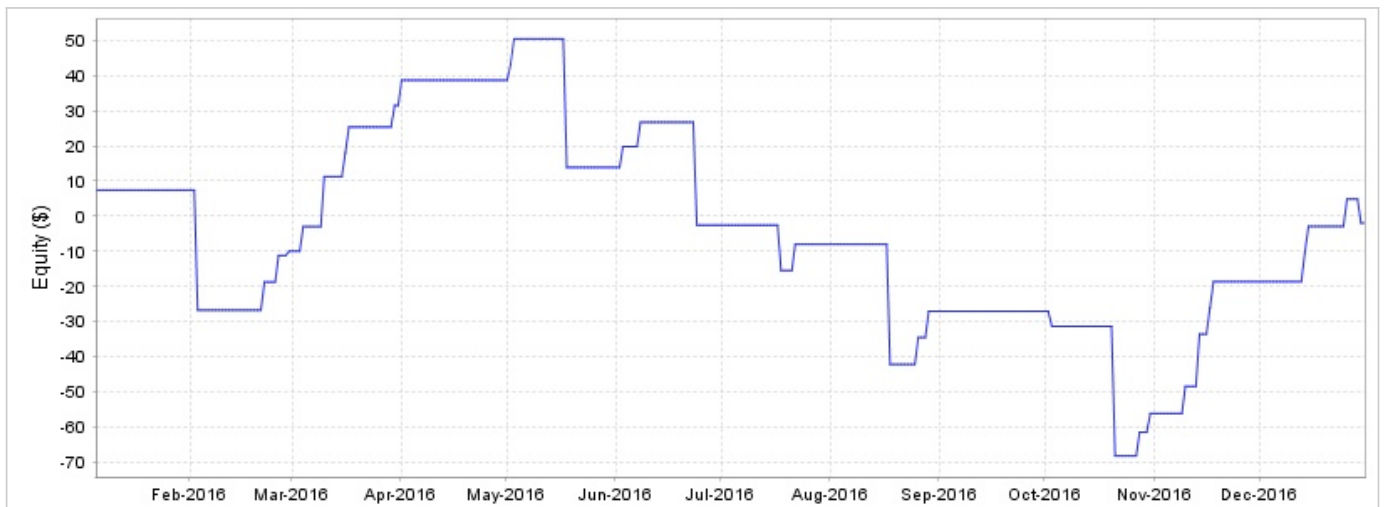
## SQN

**-0.02**

## SQN SCORE

**0**

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	7.41	-17.37	41.41	7.18	-24.8	-16.4	-5.39	-19.05	0	-29.1	37.49	16.65	-1.97

## STATS

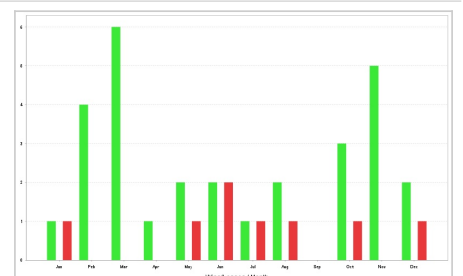
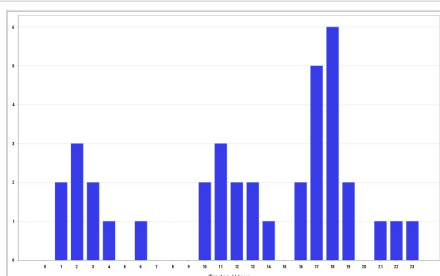
### Strategy

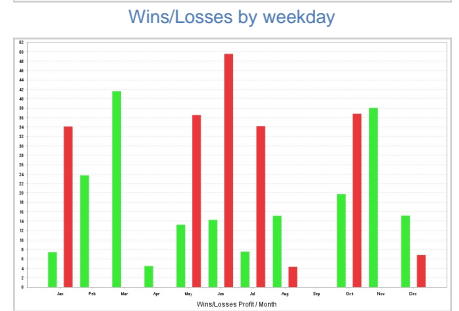
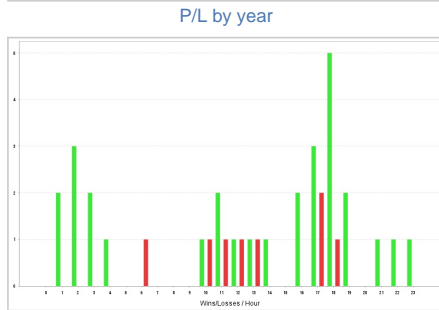
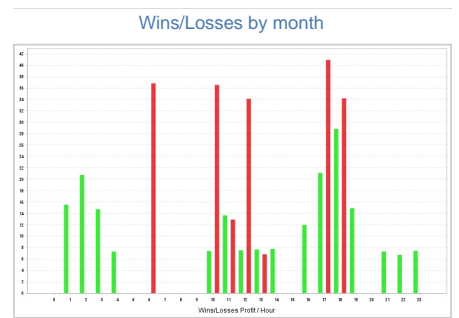
Wins/Losses Ratio	3.63	Payout Ratio (Avg Win/Loss)	0.27	Average # of Bars in Trade	0
AHPR	0.01	Z-Score	-0.02	Z-Probability	50.8 %
Expectancy	-0.05	Deviation	\$ 14.73	Exposure	-999999999 %
Stagnation in Days	243	Stagnation in %	67.13 %		

### Trades

		# of Wins	29	# of Losses	8	# of Cancelled/Expired	0
Gross Profit	\$ 200.32	Gross Loss	\$ -202.29	Average Win	\$ 6.91	Average Loss	\$ -25.29
Largest Win	\$ 8.29	Largest Loss	\$ -36.82	Max Consec Wins	12	Max Consec Losses	2
Avg Consec Wins	4.14	Avg Consec Loss	1.14	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	05.01.2016 11:39:00	1.07777	\$ 7.41	
2	Sell	05.01.2016 12:00:00	1.07734	0.01	03.02.2016 20:42:00	1.11247	\$ -34.11	
3	Sell	04.02.2016 01:00:00	1.10827	0.01	22.02.2016 15:59:00	1.1009	\$ 8.0	
4	Sell	22.02.2016 16:00:00	1.10057	0.01	26.02.2016 17:53:00	1.0932	\$ 7.51	
5	Sell	26.02.2016 18:00:00	1.09255	0.01	29.02.2016 00:00:00	1.09143	\$ 1.23	
6	Buy	29.02.2016 03:00:00	1.09245	0.01	04.03.2016 16:01:00	1.09982	\$ 6.99	
7	Buy	04.03.2016 17:00:00	1.10264	0.01	10.03.2016 16:13:00	1.11001	\$ 6.81	
8	Buy	10.03.2016 17:00:00	1.10431	0.01	10.03.2016 17:09:00	1.11168	\$ 7.37	
9	Buy	10.03.2016 18:00:00	1.11472	0.01	16.03.2016 20:50:00	1.12209	\$ 6.81	
10	Buy	16.03.2016 21:00:00	1.11977	0.01	17.03.2016 10:05:00	1.12714	\$ 7.28	
11	Buy	17.03.2016 11:00:00	1.12905	0.01	30.03.2016 17:42:00	1.13642	\$ 6.15	
12	Buy	30.03.2016 18:00:00	1.13551	0.01	01.04.2016 15:12:00	1.14288	\$ 7.18	
13	Buy	01.04.2016 16:00:00	1.14007	0.01	02.05.2016 03:30:00	1.14744	\$ 4.46	
14	Buy	02.05.2016 04:00:00	1.14755	0.01	03.05.2016 09:04:00	1.15492	\$ 7.28	
15	Buy	03.05.2016 10:00:00	1.15658	0.01	18.05.2016 23:07:00	1.12145	\$ -36.54	
16	Buy	19.05.2016 02:00:00	1.12242	0.01	03.06.2016 16:05:00	1.12979	\$ 5.96	
17	Buy	03.06.2016 17:00:00	1.13287	0.01	08.06.2016 16:33:00	1.14024	\$ 6.9	
18	Buy	08.06.2016 17:00:00	1.14047	0.01	24.06.2016 05:44:00	1.10534	\$ -36.63	
19	Buy	24.06.2016 10:00:00	1.10346	0.01	24.06.2016 10:42:00	1.11083	\$ 7.37	
20	Buy	24.06.2016 11:00:00	1.11562	0.01	18.07.2016 00:00:00	1.10497	\$ -12.9	
21	Sell	18.07.2016 01:00:00	1.10492	0.01	22.07.2016 17:58:00	1.09755	\$ 7.51	
22	Sell	22.07.2016 18:00:00	1.098	0.01	18.08.2016 10:08:00	1.13313	\$ -34.18	
23	Sell	18.08.2016 13:00:00	1.13143	0.01	26.08.2016 18:37:00	1.12406	\$ 7.65	
24	Sell	26.08.2016 19:00:00	1.12366	0.01	29.08.2016 16:20:00	1.11629	\$ 7.48	
25	Sell	29.08.2016 17:00:00	1.11722	0.01	03.10.2016 00:00:00	1.12275	\$ -4.3	
26	Buy	03.10.2016 06:00:00	1.12326	0.01	21.10.2016 10:59:00	1.08813	\$ -36.82	
27	Buy	21.10.2016 22:00:00	1.08746	0.01	28.10.2016 17:35:00	1.09483	\$ 6.71	
28	Buy	28.10.2016 18:00:00	1.09282	0.01	31.10.2016 00:00:00	1.09841	\$ 5.31	
29	Sell	31.10.2016 03:00:00	1.09705	0.01	10.11.2016 11:48:00	1.08968	\$ 7.72	
30	Sell	10.11.2016 12:00:00	1.08939	0.01	14.11.2016 01:51:00	1.08202	\$ 7.51	

31	Sell	14.11.2016 02:00:00	1.08223	0.01	14.11.2016 10:51:00	1.07486	\$ 7.37
32	Sell	14.11.2016 11:00:00	1.07335	0.01	17.11.2016 18:21:00	1.06598	\$ 7.48
33	Sell	17.11.2016 19:00:00	1.06551	0.01	18.11.2016 17:36:00	1.05814	\$ 7.41
34	Sell	18.11.2016 18:00:00	1.05735	0.01	14.12.2016 22:53:00	1.04998	\$ 8.29
35	Sell	14.12.2016 23:00:00	1.05265	0.01	15.12.2016 13:19:00	1.04528	\$ 7.41
36	Sell	15.12.2016 14:00:00	1.04111	0.01	26.12.2016 12:06:00	1.03374	\$ 7.76
37	Sell	26.12.2016 13:00:00	1.04447	0.01	30.12.2016 23:47:00	1.05142	\$ -6.81

Report generated by Quant Analyzer