

QUANT ANALYZER REPORT

LT-Reversal-Trender 2009.05.03 - 2019.05.04_W1-H1

Source: MT4Report

Symbol: EURUSD Period: H1 : 12.07.2010 - 20.09.2018
 Initial deposit: 1000.0
 Parameters: -

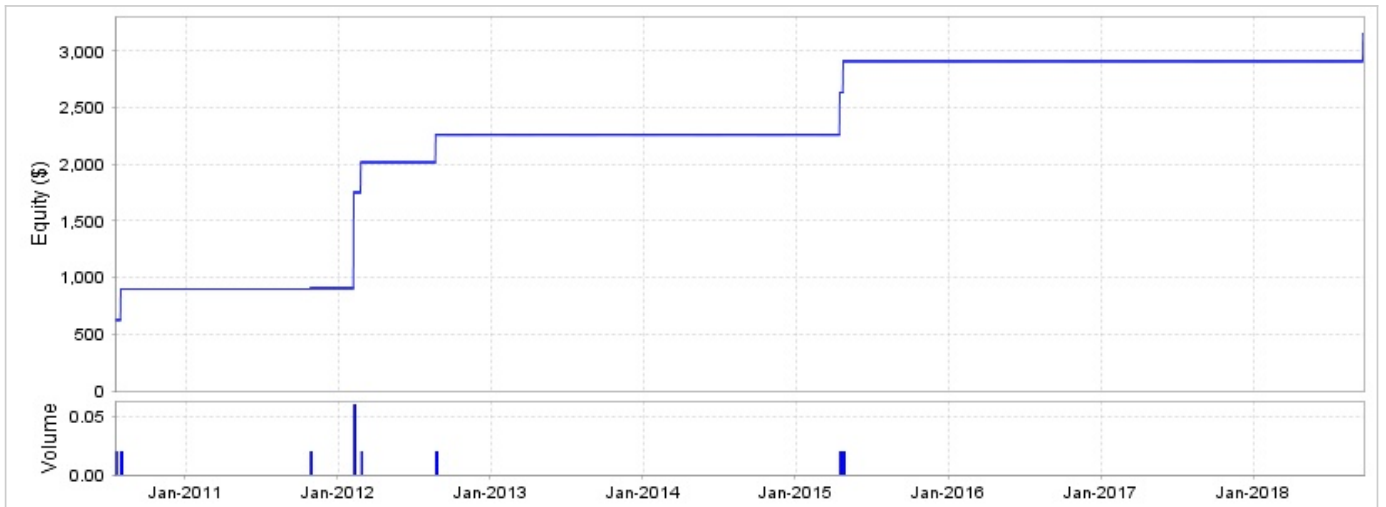
TOTAL PROFIT

\$ 3151.16

PROFIT IN PIPS: 14070.6 PIPS
 YRLY AVG PROFIT: \$ 4726.74
 YRLY AVG % RET: 472.68 %
 CAGR: 32.93 %

# OF TRADES	116	SHARPE RATIO	0.96	PROFIT FACTOR	50.72	RETURN / DD RATIO	49.72	WINNING %	93.97 %
DRAWDOWN	\$ 63.38	% DRAWDOWN	3.34 %	DAILY AVG PROFIT	\$ 32.49	MTHLY AVG PROFIT	\$ 393.9	AVERAGE TRADE	\$ 28.26
ANNUAL% / MAX DD%	9.86	R EXPECTANCY	3 R	R EXP SCORE	522.29 R	SQN	12.15	SQN SCORE	12.19

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2018	0	0	0	0	0	0	0	0	241.28	0	0	0	241.28
2015	0	0	0	649	0	0	0	0	0	0	0	0	649
2012	0	1112.37	0	0	0	0	0	244.34	0	0	0	0	1356.71
2011	0	0	0	0	0	0	0	0	0	5.96	0	0	5.96
2010	0	0	0	0	0	0	898.21	0	0	0	0	0	898.21

STATS

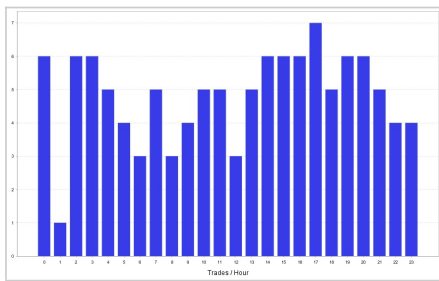
Strategy

Wins/Losses Ratio	15.57	Payout Ratio (Avg Win/Loss)	3.26	Average # of Bars in Trade	0
AHPR	1.24	Z-Score	-9.88	Z-Probability	0 %
Expectancy	27.17	Deviation	\$ 24.11	Exposure	-99999999 %
Stagnation in Days	467	Stagnation in %	15.6 %		

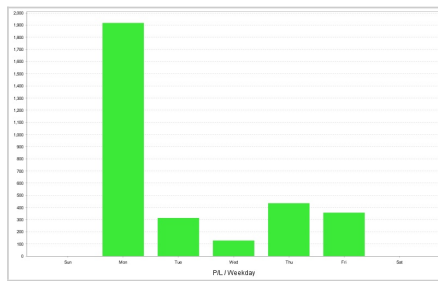
Trades

		# of Wins	109	# of Losses	7	# of Cancelled/Expired	0
Gross Profit	\$ 3214.54	Gross Loss	\$ -63.38	Average Win	\$ 29.49	Average Loss	\$ -9.05
Largest Win	\$ 124.96	Largest Loss	\$ -12.38	Max Consec Wins	74	Max Consec Losses	7
Avg Consec Wins	54.5	Avg Consec Loss	7	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

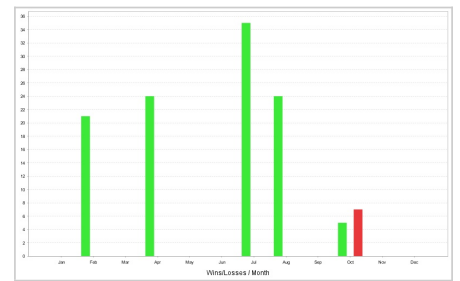
CHARTS



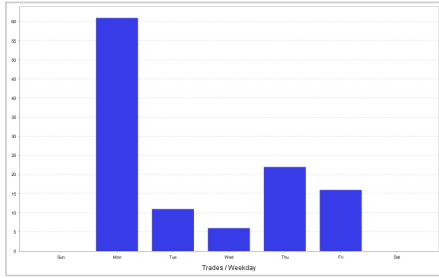
Trades by hour



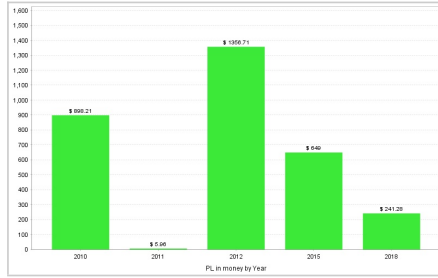
P/L by weekday



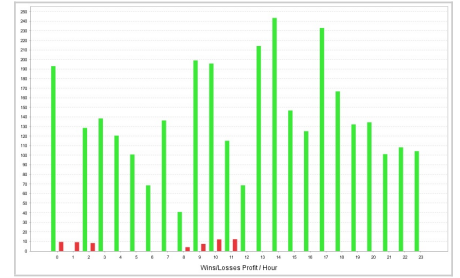
Wins/Losses by month



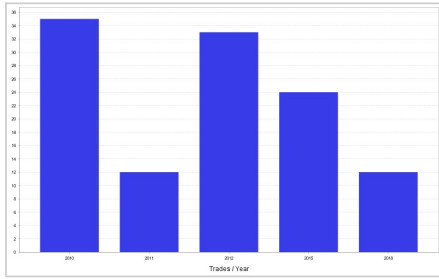
Trades by weekday



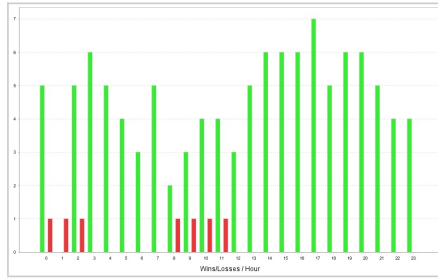
P/L by year



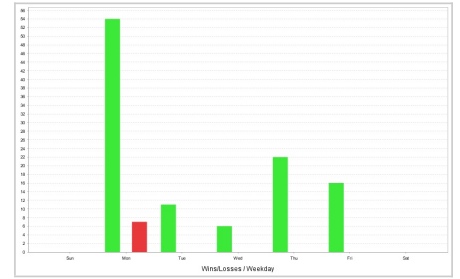
Wins/Losses Profit by hour



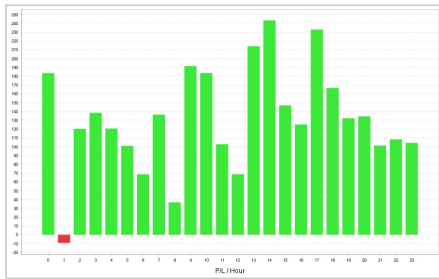
Trades by year



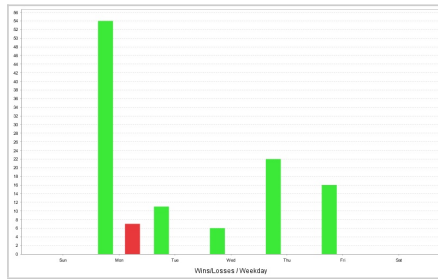
Wins/Losses by hour



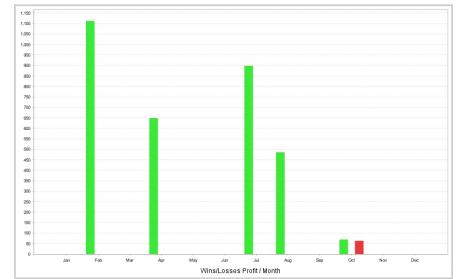
Wins/Losses by weekday



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	Buy	12.07.2010 00:00:00	1.26426	0.02	15.07.2010 10:38:00	1.27893	\$ 28.66	
2	Buy	12.07.2010 07:00:00	1.25988	0.02	15.07.2010 10:38:00	1.27893	\$ 37.42	
3	Buy	12.07.2010 14:00:00	1.25809	0.02	15.07.2010 10:38:00	1.27893	\$ 41.0	
4	Buy	12.07.2010 15:00:00	1.25732	0.02	15.07.2010 10:38:00	1.27893	\$ 42.54	
5	Buy	12.07.2010 19:00:00	1.25904	0.02	15.07.2010 10:38:00	1.27893	\$ 39.1	
6	Buy	12.07.2010 20:00:00	1.25932	0.02	15.07.2010 10:38:00	1.27893	\$ 38.54	
7	Buy	12.07.2010 21:00:00	1.25962	0.02	15.07.2010 10:38:00	1.27893	\$ 37.94	
8	Buy	12.07.2010 22:00:00	1.25928	0.02	15.07.2010 10:38:00	1.27893	\$ 38.62	
9	Buy	12.07.2010 23:00:00	1.25966	0.02	15.07.2010 10:38:00	1.27893	\$ 37.86	
10	Buy	13.07.2010 02:00:00	1.26038	0.02	15.07.2010 10:38:00	1.27893	\$ 36.65	
11	Buy	13.07.2010 03:00:00	1.26081	0.02	15.07.2010 10:38:00	1.27893	\$ 35.79	
12	Buy	13.07.2010 15:00:00	1.26144	0.02	15.07.2010 10:38:00	1.27893	\$ 34.53	
13	Buy	15.07.2010 11:00:00	1.27893	0.02	15.07.2010 21:37:00	1.2936	\$ 29.34	
14	Buy	15.07.2010 12:00:00	1.27942	0.02	15.07.2010 21:37:00	1.2936	\$ 28.36	
15	Buy	15.07.2010 13:00:00	1.28162	0.02	15.07.2010 21:37:00	1.2936	\$ 23.96	
16	Buy	15.07.2010 14:00:00	1.28152	0.02	15.07.2010 21:37:00	1.2936	\$ 24.16	
17	Buy	15.07.2010 15:00:00	1.28592	0.02	15.07.2010 21:37:00	1.2936	\$ 15.36	
18	Buy	15.07.2010 16:00:00	1.2881	0.02	15.07.2010 21:37:00	1.2936	\$ 11.0	
19	Buy	15.07.2010 17:00:00	1.28937	0.02	15.07.2010 21:37:00	1.2936	\$ 8.46	
20	Buy	15.07.2010 18:00:00	1.28923	0.02	15.07.2010 21:37:00	1.2936	\$ 8.74	
21	Buy	15.07.2010 19:00:00	1.28793	0.02	15.07.2010 21:37:00	1.2936	\$ 11.34	
22	Buy	15.07.2010 20:00:00	1.28934	0.02	15.07.2010 21:37:00	1.2936	\$ 8.52	

23	Buy	15.07.2010 21:00:00	1.28973	0.02	15.07.2010 21:37:00	1.2936	\$ 7.74
24	Buy	15.07.2010 22:00:00	1.29321	0.02	29.07.2010 11:36:00	1.30788	\$ 26.17
25	Buy	15.07.2010 23:00:00	1.29507	0.02	29.07.2010 11:36:00	1.30788	\$ 22.45
26	Buy	16.07.2010 00:00:00	1.29334	0.02	29.07.2010 11:36:00	1.30788	\$ 26.13
27	Buy	16.07.2010 07:00:00	1.29167	0.02	29.07.2010 11:36:00	1.30788	\$ 29.47
28	Buy	16.07.2010 10:00:00	1.29422	0.02	29.07.2010 11:36:00	1.30788	\$ 24.37
29	Buy	16.07.2010 11:00:00	1.29469	0.02	29.07.2010 11:36:00	1.30788	\$ 23.43
30	Buy	16.07.2010 12:00:00	1.29787	0.02	29.07.2010 11:36:00	1.30788	\$ 17.07
31	Buy	16.07.2010 13:00:00	1.29556	0.02	29.07.2010 11:36:00	1.30788	\$ 21.69
32	Buy	16.07.2010 14:00:00	1.2995	0.02	29.07.2010 11:36:00	1.30788	\$ 13.81
33	Buy	16.07.2010 15:00:00	1.29788	0.02	29.07.2010 11:36:00	1.30788	\$ 17.05
34	Buy	16.07.2010 21:00:00	1.29465	0.02	29.07.2010 11:36:00	1.30788	\$ 23.51
35	Buy	16.07.2010 22:00:00	1.29269	0.02	29.07.2010 11:36:00	1.30788	\$ 27.43
36	Buy	17.10.2011 00:00:00	1.38795	0.02	26.10.2011 16:29:00	1.3842	\$ -9.54
37	Buy	17.10.2011 01:00:00	1.38784	0.02	26.10.2011 16:29:00	1.3842	\$ -9.32
38	Buy	17.10.2011 02:00:00	1.38737	0.02	26.10.2011 16:29:00	1.3842	\$ -8.38
39	Buy	17.10.2011 08:00:00	1.38521	0.02	26.10.2011 16:29:00	1.3842	\$ -4.06
40	Buy	17.10.2011 09:00:00	1.38693	0.02	26.10.2011 16:29:00	1.3842	\$ -7.5
41	Buy	17.10.2011 10:00:00	1.38928	0.02	26.10.2011 16:29:00	1.3842	\$ -12.2
42	Buy	17.10.2011 11:00:00	1.38937	0.02	26.10.2011 16:29:00	1.3842	\$ -12.38
43	Buy	17.10.2011 16:00:00	1.37605	0.02	26.10.2011 16:29:00	1.3842	\$ 14.26
44	Buy	17.10.2011 19:00:00	1.37737	0.02	26.10.2011 16:29:00	1.3842	\$ 11.62
45	Buy	17.10.2011 20:00:00	1.37671	0.02	26.10.2011 16:29:00	1.3842	\$ 12.94
46	Buy	18.10.2011 02:00:00	1.37458	0.02	26.10.2011 16:29:00	1.3842	\$ 17.43
47	Buy	18.10.2011 03:00:00	1.37675	0.02	26.10.2011 16:29:00	1.3842	\$ 13.09
48	Buy	06.02.2012 00:00:00	1.31224	0.06	07.02.2012 17:39:00	1.32691	\$ 87.34
49	Buy	06.02.2012 09:00:00	1.30932	0.06	07.02.2012 17:39:00	1.32691	\$ 104.86
50	Buy	06.02.2012 10:00:00	1.30624	0.06	07.02.2012 17:39:00	1.32691	\$ 123.34
51	Buy	06.02.2012 13:00:00	1.30597	0.06	07.02.2012 17:39:00	1.32691	\$ 124.96
52	Buy	06.02.2012 14:00:00	1.30652	0.06	07.02.2012 17:39:00	1.32691	\$ 121.66
53	Buy	06.02.2012 17:00:00	1.30784	0.06	07.02.2012 17:39:00	1.32691	\$ 113.74
54	Buy	06.02.2012 18:00:00	1.31303	0.06	07.02.2012 17:39:00	1.32691	\$ 82.6
55	Buy	07.02.2012 09:00:00	1.31471	0.06	07.02.2012 17:39:00	1.32691	\$ 73.2
56	Buy	07.02.2012 17:00:00	1.32432	0.06	07.02.2012 17:39:00	1.32691	\$ 15.54
57	Buy	07.02.2012 18:00:00	1.3245	0.02	24.02.2012 09:38:00	1.33917	\$ 25.49
58	Buy	07.02.2012 19:00:00	1.32594	0.02	24.02.2012 09:38:00	1.33917	\$ 22.61
59	Buy	07.02.2012 23:00:00	1.32611	0.02	24.02.2012 09:38:00	1.33917	\$ 22.27
60	Buy	08.02.2012 00:00:00	1.32625	0.02	24.02.2012 09:38:00	1.33917	\$ 22.21
61	Buy	08.02.2012 02:00:00	1.32547	0.02	24.02.2012 09:38:00	1.33917	\$ 23.77
62	Buy	08.02.2012 07:00:00	1.3269	0.02	24.02.2012 09:38:00	1.33917	\$ 20.91
63	Buy	08.02.2012 08:00:00	1.32728	0.02	24.02.2012 09:38:00	1.33917	\$ 20.15
64	Buy	08.02.2012 09:00:00	1.32689	0.02	24.02.2012 09:38:00	1.33917	\$ 20.93
65	Buy	08.02.2012 10:00:00	1.32741	0.02	24.02.2012 09:38:00	1.33917	\$ 19.89
66	Buy	09.02.2012 04:00:00	1.32599	0.02	24.02.2012 09:38:00	1.33917	\$ 22.96
67	Buy	09.02.2012 05:00:00	1.32525	0.02	24.02.2012 09:38:00	1.33917	\$ 24.44
68	Buy	09.02.2012 06:00:00	1.32772	0.02	24.02.2012 09:38:00	1.33917	\$ 19.5
69	Buy	13.08.2012 04:00:00	1.22881	0.02	21.08.2012 14:18:00	1.24348	\$ 27.53
70	Buy	13.08.2012 05:00:00	1.22977	0.02	21.08.2012 14:18:00	1.24348	\$ 25.61
71	Buy	13.08.2012 06:00:00	1.22913	0.02	21.08.2012 14:18:00	1.24348	\$ 26.89
72	Buy	13.08.2012 07:00:00	1.22955	0.02	21.08.2012 14:18:00	1.24348	\$ 26.05
73	Buy	13.08.2012 11:00:00	1.22959	0.02	21.08.2012 14:18:00	1.24348	\$ 25.97
74	Buy	13.08.2012 12:00:00	1.23097	0.02	21.08.2012 14:18:00	1.24348	\$ 23.21
75	Buy	13.08.2012 13:00:00	1.2339	0.02	21.08.2012 14:18:00	1.24348	\$ 17.35
76	Buy	13.08.2012 14:00:00	1.23496	0.02	21.08.2012 14:18:00	1.24348	\$ 15.23
77	Buy	13.08.2012 15:00:00	1.23577	0.02	21.08.2012 14:18:00	1.24348	\$ 13.61
78	Buy	13.08.2012 16:00:00	1.23701	0.02	21.08.2012 14:18:00	1.24348	\$ 11.13
79	Buy	13.08.2012 17:00:00	1.23515	0.02	21.08.2012 14:18:00	1.24348	\$ 14.85
80	Buy	14.08.2012 03:00:00	1.23423	0.02	21.08.2012 14:18:00	1.24348	\$ 16.91
81	Buy	13.04.2015 00:00:00	1.06043	0.02	16.04.2015 15:36:00	1.0751	\$ 28.66
82	Buy	13.04.2015 02:00:00	1.06137	0.02	16.04.2015 15:36:00	1.0751	\$ 26.78

83	Buy	13.04.2015 03:00:00	1.06084	0.02	16.04.2015 15:36:00	1.0751	\$ 27.84
84	Buy	13.04.2015 04:00:00	1.06096	0.02	16.04.2015 15:36:00	1.0751	\$ 27.6
85	Buy	13.04.2015 05:00:00	1.06102	0.02	16.04.2015 15:36:00	1.0751	\$ 27.48
86	Buy	13.04.2015 10:00:00	1.0607	0.02	16.04.2015 15:36:00	1.0751	\$ 28.12
87	Buy	13.04.2015 11:00:00	1.05658	0.02	16.04.2015 15:36:00	1.0751	\$ 36.36
88	Buy	13.04.2015 16:00:00	1.05512	0.02	16.04.2015 15:36:00	1.0751	\$ 39.28
89	Buy	13.04.2015 17:00:00	1.05929	0.02	16.04.2015 15:36:00	1.0751	\$ 30.94
90	Buy	13.04.2015 18:00:00	1.05755	0.02	16.04.2015 15:36:00	1.0751	\$ 34.42
91	Buy	13.04.2015 19:00:00	1.05816	0.02	16.04.2015 15:36:00	1.0751	\$ 33.2
92	Buy	13.04.2015 20:00:00	1.05829	0.02	16.04.2015 15:36:00	1.0751	\$ 32.94
93	Buy	16.04.2015 16:00:00	1.07415	0.02	24.04.2015 10:36:00	1.08882	\$ 27.53
94	Buy	16.04.2015 17:00:00	1.07314	0.02	24.04.2015 10:36:00	1.08882	\$ 29.55
95	Buy	16.04.2015 20:00:00	1.07314	0.02	24.04.2015 10:36:00	1.08882	\$ 29.55
96	Buy	16.04.2015 21:00:00	1.07896	0.02	24.04.2015 10:36:00	1.08882	\$ 17.91
97	Buy	16.04.2015 22:00:00	1.0799	0.02	24.04.2015 10:36:00	1.08882	\$ 16.03
98	Buy	16.04.2015 23:00:00	1.07707	0.02	24.04.2015 10:36:00	1.08882	\$ 21.69
99	Buy	17.04.2015 03:00:00	1.07589	0.02	24.04.2015 10:36:00	1.08882	\$ 24.27
100	Buy	17.04.2015 04:00:00	1.07791	0.02	24.04.2015 10:36:00	1.08882	\$ 20.23
101	Buy	17.04.2015 05:00:00	1.07638	0.02	24.04.2015 10:36:00	1.08882	\$ 23.29
102	Buy	17.04.2015 06:00:00	1.07693	0.02	24.04.2015 10:36:00	1.08882	\$ 22.19
103	Buy	17.04.2015 07:00:00	1.07678	0.02	24.04.2015 10:36:00	1.08882	\$ 22.49
104	Buy	17.04.2015 08:00:00	1.0777	0.02	24.04.2015 10:36:00	1.08882	\$ 20.65
105	Buy	27.08.2018 02:00:00	1.1629	0.02	20.09.2018 15:32:00	1.17757	\$ 23.9
106	Buy	27.08.2018 03:00:00	1.16459	0.02	20.09.2018 15:32:00	1.17757	\$ 20.52
107	Buy	27.08.2018 04:00:00	1.16375	0.02	20.09.2018 15:32:00	1.17757	\$ 22.2
108	Buy	27.08.2018 13:00:00	1.16181	0.02	20.09.2018 15:32:00	1.17757	\$ 26.08
109	Buy	27.08.2018 14:00:00	1.16112	0.02	20.09.2018 15:32:00	1.17757	\$ 27.46
110	Buy	27.08.2018 15:00:00	1.16302	0.02	20.09.2018 15:32:00	1.17757	\$ 23.66
111	Buy	27.08.2018 16:00:00	1.16387	0.02	20.09.2018 15:32:00	1.17757	\$ 21.96
112	Buy	27.08.2018 17:00:00	1.16496	0.02	20.09.2018 15:32:00	1.17757	\$ 19.78
113	Buy	27.08.2018 18:00:00	1.16714	0.02	20.09.2018 15:32:00	1.17757	\$ 15.42
114	Buy	27.08.2018 19:00:00	1.16769	0.02	20.09.2018 15:32:00	1.17757	\$ 14.32
115	Buy	27.08.2018 20:00:00	1.1689	0.02	20.09.2018 15:32:00	1.17757	\$ 11.9
116	Buy	27.08.2018 21:00:00	1.16781	0.02	20.09.2018 15:32:00	1.17757	\$ 14.08

Report generated by Quant Analyzer