

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 02.01.2012 - 31.12.2012**
 Initial deposit **5000.0**
 Parameters -

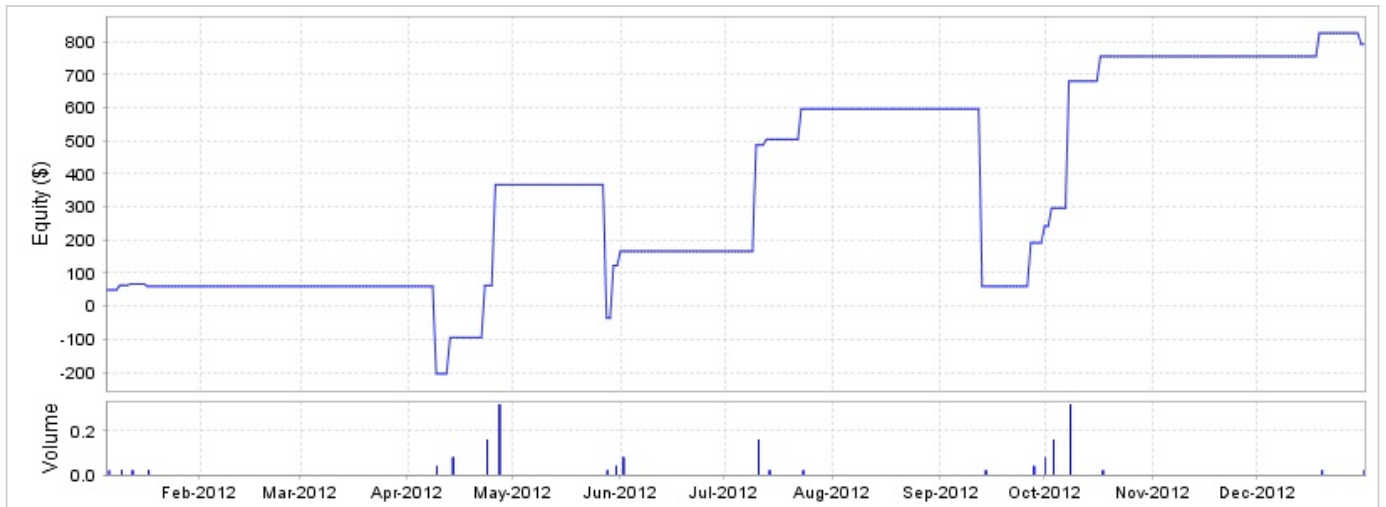
TOTAL PROFIT

\$ 791.79

PROFIT IN PIPS **-2434.4 PIPS**
 YRLY AVG PROFIT **\$ 791.27**
 YRLY AVG % RET **15.83 %**
 CAGR **15.84 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
61	0.16	1.57	1.48	70.49 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 536.31	9.58 %	\$ 2.18	\$ 65.98	\$ 12.98
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.65	0.17 R	10.19 R	1.22	0.45

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2012	59.66	0	0	307.31	-244.27	43.16	430.49	0	-405.23	564.2	0	36.47	791.79

STATS

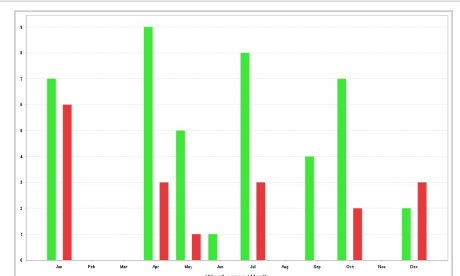
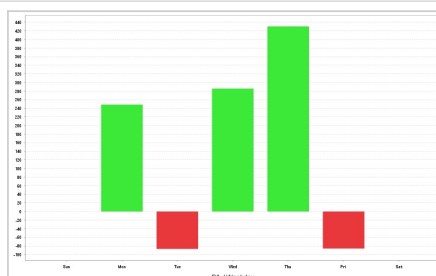
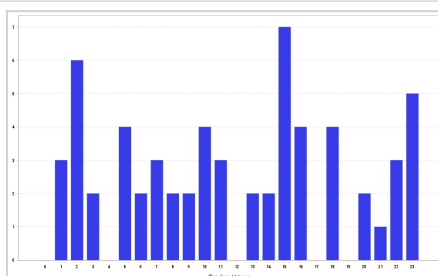
Strategy

Wins/Losses Ratio	2.39	Payout Ratio (Avg Win/Loss)	0.66	Average # of Bars in Trade	0
AHPR	0.25	Z-Score	-2.76	Z-Probability	99.71 %
Expectancy	12.98	Deviation	\$ 82.87	Exposure	-999999999 %
Stagnation in Days	106	Stagnation in %	29.04 %		

Trades

		# of Wins	43	# of Losses	18	# of Cancelled/Expired	0
Gross Profit	\$ 2189.19	Gross Loss	\$ -1397.4	Average Win	\$ 50.91	Average Loss	\$ -77.63
Largest Win	\$ 250.5	Largest Loss	\$ -182.69	Max Consec Wins	9	Max Consec Losses	4
Avg Consec Wins	4.78	Avg Consec Loss	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	02.01.2012 02:00:00	1.29418	0.02	05.01.2012 17:19:00	1.27832	\$ 32.0	
2	Sell	05.01.2012 11:00:00	1.28676	0.02	05.01.2012 17:19:00	1.27832	\$ 16.88	
3	Sell	05.01.2012 23:00:00	1.27891	0.02	09.01.2012 08:33:00	1.27425	\$ 9.69	
4	Sell	06.01.2012 06:00:00	1.27811	0.02	09.01.2012 08:33:00	1.27425	\$ 8.0	
5	Sell	06.01.2012 22:00:00	1.27218	0.02	09.01.2012 08:33:00	1.27425	\$ -3.86	
6	Sell	09.01.2012 13:00:00	1.27678	0.02	12.01.2012 10:49:00	1.27383	\$ 6.18	
7	Sell	10.01.2012 09:00:00	1.27642	0.02	12.01.2012 10:49:00	1.27383	\$ 5.37	
8	Sell	11.01.2012 13:00:00	1.26991	0.02	12.01.2012 10:49:00	1.27383	\$ -7.75	
9	Sell	12.01.2012 15:00:00	1.2752	0.02	17.01.2012 02:52:00	1.27005	\$ 10.77	
10	Sell	13.01.2012 23:00:00	1.26754	0.02	17.01.2012 02:52:00	1.27005	\$ -4.65	
11	Sell	16.01.2012 07:00:00	1.26352	0.02	17.01.2012 02:52:00	1.27005	\$ -12.97	
12	Sell	17.01.2012 15:00:00	1.27361	0.04	09.04.2012 00:00:00	1.30975	\$ -129.11	
13	Sell	17.01.2012 21:00:00	1.27216	0.04	09.04.2012 00:00:00	1.30975	\$ -134.91	
14	Buy	09.04.2012 07:00:00	1.30705	0.08	13.04.2012 14:32:00	1.31372	\$ 50.79	
15	Buy	09.04.2012 18:00:00	1.30862	0.08	13.04.2012 14:32:00	1.31372	\$ 38.23	
16	Buy	10.04.2012 02:00:00	1.31098	0.08	13.04.2012 14:32:00	1.31372	\$ 19.99	
17	Buy	13.04.2012 23:00:00	1.30777	0.16	23.04.2012 09:29:00	1.31512	\$ 104.74	
18	Buy	17.04.2012 07:00:00	1.31175	0.16	23.04.2012 09:29:00	1.31512	\$ 46.2	
19	Buy	17.04.2012 10:00:00	1.31421	0.16	23.04.2012 09:29:00	1.31512	\$ 6.84	
20	Buy	23.04.2012 16:00:00	1.31395	0.32	26.04.2012 23:43:00	1.31873	\$ 145.24	
21	Buy	24.04.2012 05:00:00	1.31517	0.32	26.04.2012 23:43:00	1.31873	\$ 108.77	
22	Buy	24.04.2012 14:00:00	1.31699	0.32	26.04.2012 23:43:00	1.31873	\$ 50.53	
23	Buy	27.04.2012 03:00:00	1.32067	0.02	28.05.2012 00:00:00	1.25707	\$ -132.18	
25	Buy	30.04.2012 05:00:00	1.32409	0.02	28.05.2012 00:00:00	1.25707	\$ -138.54	
24	Buy	27.04.2012 11:00:00	1.3208	0.02	28.05.2012 00:00:00	1.25707	\$ -132.44	
26	Sell	28.05.2012 10:00:00	1.25869	0.04	30.05.2012 12:56:00	1.24283	\$ 63.81	
27	Sell	28.05.2012 15:00:00	1.25719	0.04	30.05.2012 12:56:00	1.24283	\$ 57.81	
28	Sell	29.05.2012 02:00:00	1.2521	0.04	30.05.2012 12:56:00	1.24283	\$ 37.27	
29	Sell	30.05.2012 16:00:00	1.2417	0.08	01.06.2012 15:21:00	1.23646	\$ 42.66	
30	Sell	31.05.2012 03:00:00	1.23653	0.08	01.06.2012 15:21:00	1.23646	\$ 0.93	

31	Sell	31.05.2012 23:00:00	1.23636	0.08	01.06.2012 15:21:00	1.23646	\$ -0.43
32	Sell	04.06.2012 02:00:00	1.23967	0.16	10.07.2012 11:34:00	1.23321	\$ 130.17
33	Sell	05.07.2012 15:00:00	1.23966	0.16	10.07.2012 11:34:00	1.23321	\$ 106.92
34	Sell	06.07.2012 01:00:00	1.23828	0.16	10.07.2012 11:34:00	1.23321	\$ 84.1
35	Sell	10.07.2012 14:00:00	1.23041	0.02	13.07.2012 15:43:00	1.22386	\$ 13.38
36	Sell	10.07.2012 22:00:00	1.22509	0.02	13.07.2012 15:43:00	1.22386	\$ 2.74
37	Sell	11.07.2012 18:00:00	1.22431	0.02	13.07.2012 15:43:00	1.22386	\$ 1.09
38	Sell	16.07.2012 02:00:00	1.22464	0.02	23.07.2012 08:27:00	1.20878	\$ 32.37
39	Sell	16.07.2012 08:00:00	1.22412	0.02	23.07.2012 08:27:00	1.20878	\$ 31.33
40	Sell	16.07.2012 10:00:00	1.22265	0.02	23.07.2012 08:27:00	1.20878	\$ 28.39
41	Sell	23.07.2012 09:00:00	1.20975	0.02	13.09.2012 20:27:00	1.29989	\$ -175.44
42	Sell	23.07.2012 15:00:00	1.20838	0.02	13.09.2012 20:27:00	1.29989	\$ -178.18
43	Sell	24.07.2012 18:00:00	1.20617	0.02	13.09.2012 20:27:00	1.29989	\$ -182.69
44	Sell	14.09.2012 01:00:00	1.29947	0.04	27.09.2012 17:26:00	1.28361	\$ 65.86
45	Sell	20.09.2012 16:00:00	1.29265	0.04	27.09.2012 17:26:00	1.28361	\$ 37.46
46	Sell	24.09.2012 11:00:00	1.29041	0.04	27.09.2012 17:26:00	1.28361	\$ 27.76
47	Sell	27.09.2012 23:00:00	1.2912	0.08	01.10.2012 00:00:00	1.28502	\$ 50.93
48	Buy	01.10.2012 06:00:00	1.28217	0.16	03.10.2012 08:02:00	1.28919	\$ 109.75
49	Buy	01.10.2012 15:00:00	1.29247	0.16	03.10.2012 08:02:00	1.28919	\$ -55.05
50	Buy	03.10.2012 10:00:00	1.29135	0.32	08.10.2012 04:25:00	1.29958	\$ 250.5
51	Buy	04.10.2012 05:00:00	1.29274	0.32	08.10.2012 04:25:00	1.29958	\$ 208.59
52	Buy	05.10.2012 05:00:00	1.3017	0.32	08.10.2012 04:25:00	1.29958	\$ -75.56
53	Buy	08.10.2012 15:00:00	1.29692	0.02	17.10.2012 12:36:00	1.31278	\$ 30.27
54	Buy	09.10.2012 02:00:00	1.29759	0.02	17.10.2012 12:36:00	1.31278	\$ 29.09
55	Buy	16.10.2012 20:00:00	1.30486	0.02	17.10.2012 12:36:00	1.31278	\$ 15.68
56	Buy	17.10.2012 18:00:00	1.31328	0.02	19.12.2012 13:32:00	1.32914	\$ 21.59
57	Buy	17.12.2012 01:00:00	1.31667	0.02	19.12.2012 13:32:00	1.32914	\$ 24.62
58	Buy	18.12.2012 08:00:00	1.31711	0.02	19.12.2012 13:32:00	1.32914	\$ 23.9
61	Buy	26.12.2012 16:00:00	1.32505	0.02	31.12.2012 18:48:00	1.3197	\$ -11.5
60	Buy	20.12.2012 20:00:00	1.32447	0.02	31.12.2012 18:48:00	1.3197	\$ -11.31
59	Buy	19.12.2012 22:00:00	1.32415	0.02	31.12.2012 18:48:00	1.3197	\$ -10.83

Report generated by Quant Analyzer