

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 02.01.2013 - 31.12.2013**  
 Initial deposit **5000.0**  
 Parameters **-**

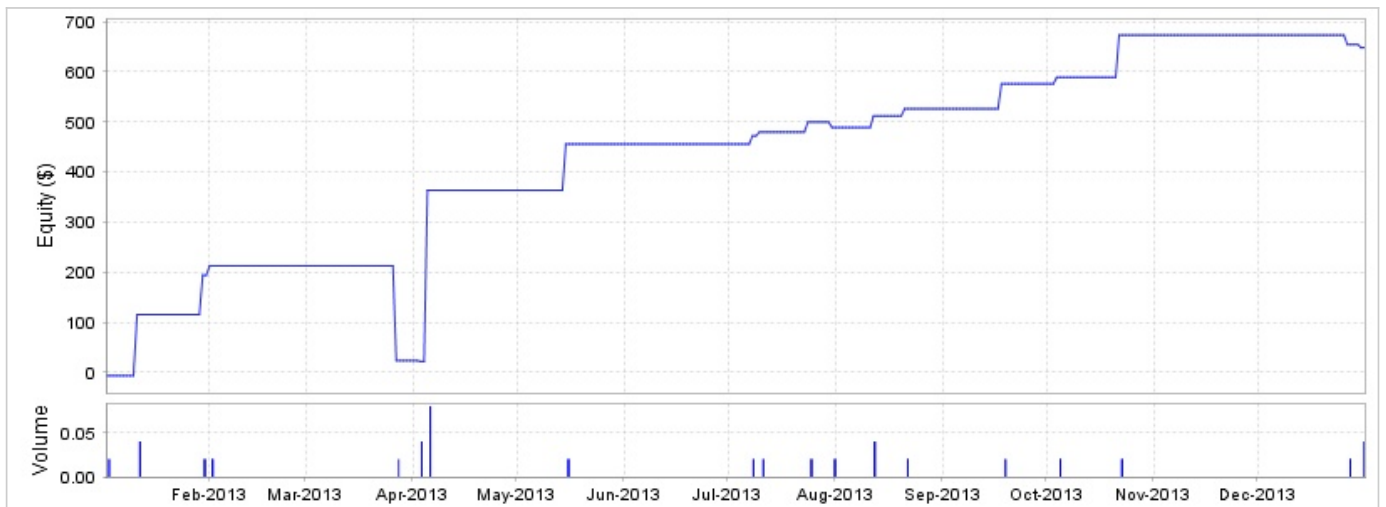
## TOTAL PROFIT

**\$ 647.87**

PROFIT IN PIPS **1975.8 PIPS**  
 YRLY AVG PROFIT **\$ 647.87**  
 YRLY AVG % RET **12.96 %**  
 CAGR **12.96 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>51</b>	<b>0.31</b>	<b>3.53</b>	<b>3.4</b>	<b>80.39 %</b>
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
<b>\$ 190.45</b>	<b>3.65 %</b>	<b>\$ 1.8</b>	<b>\$ 53.99</b>	<b>\$ 12.7</b>
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
<b>3.55</b>	<b>0.5 R</b>	<b>25.33 R</b>	<b>2.25</b>	<b>0.59</b>

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
<b>2013</b>	193.99	18.6	-188.94	339.9	92.01	0	33.17	37.34	49.72	97.33	0	-25.25	647.87

## STATS

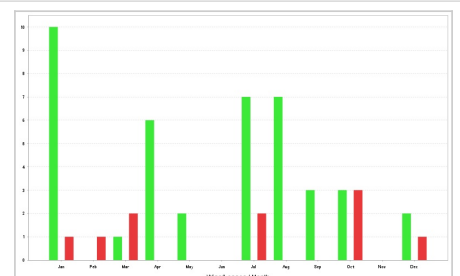
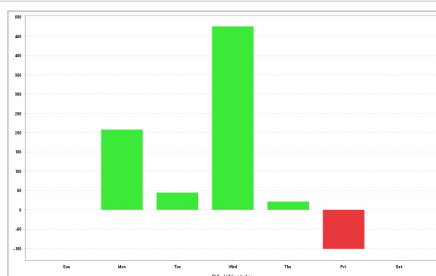
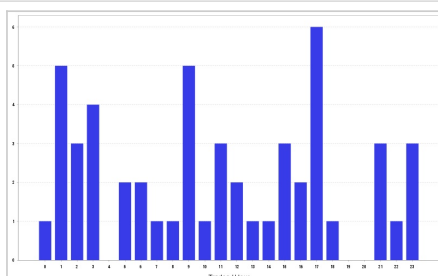
### Strategy

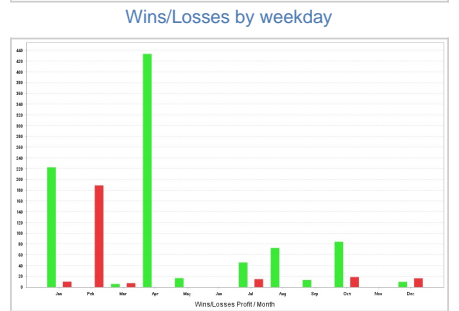
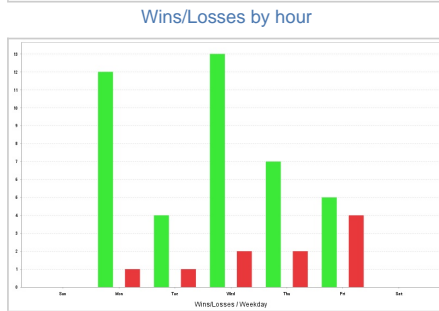
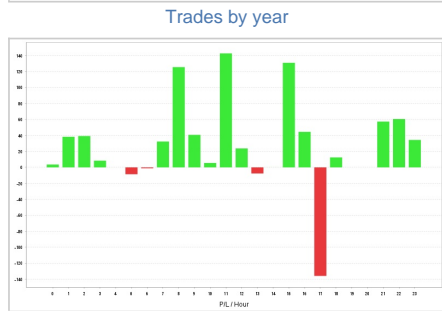
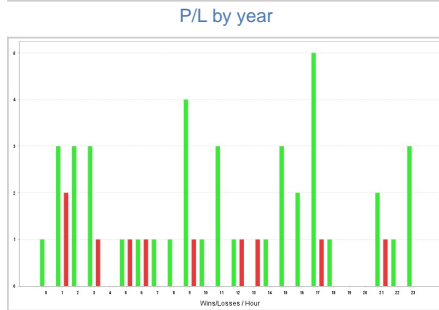
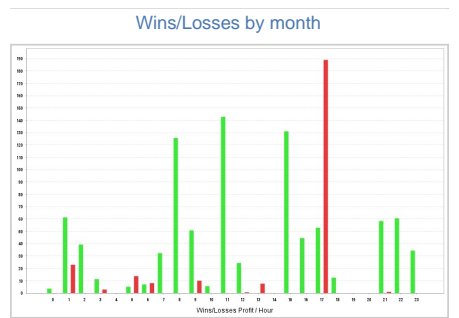
Wins/Losses Ratio	4.1	Payout Ratio (Avg Win/Loss)	0.86	Average # of Bars in Trade	0
AHPR	0.24	Z-Score	-2.08	Z-Probability	98.12 %
Expectancy	12.7	Deviation	\$ 40.24	Exposure	-999999999 %
Stagnation in Days	85	Stagnation in %	23.35 %		

### Trades

		# of Wins	41	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 903.72	Gross Loss	\$ -255.85	Average Win	\$ 22.04	Average Loss	\$ -25.58
Largest Win	\$ 125.67	Largest Loss	\$ -188.94	Max Consec Wins	14	Max Consec Losses	4
Avg Consec Wins	5.86	Avg Consec Loss	1.67	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	Buy	02.01.2013 00:00:00	1.32062	0.02	02.01.2013 17:05:00	1.32242	\$ 3.6	
2	Buy	02.01.2013 09:00:00	1.32744	0.02	02.01.2013 17:05:00	1.32242	\$ -10.04	
3	Buy	02.01.2013 22:00:00	1.31861	0.04	11.01.2013 14:33:00	1.33448	\$ 60.59	
4	Buy	11.01.2013 07:00:00	1.32638	0.04	11.01.2013 14:33:00	1.33448	\$ 32.4	
5	Buy	11.01.2013 09:00:00	1.3273	0.04	11.01.2013 14:33:00	1.33448	\$ 28.72	
6	Buy	11.01.2013 15:00:00	1.33417	0.02	30.01.2013 08:21:00	1.35004	\$ 28.68	
7	Buy	14.01.2013 01:00:00	1.33592	0.02	30.01.2013 08:21:00	1.35004	\$ 25.67	
8	Buy	14.01.2013 12:00:00	1.33657	0.02	30.01.2013 08:21:00	1.35004	\$ 24.37	
9	Buy	30.01.2013 16:00:00	1.35511	0.02	01.02.2013 15:35:00	1.35995	\$ 9.36	
10	Buy	31.01.2013 05:00:00	1.35731	0.02	01.02.2013 15:35:00	1.35995	\$ 5.12	
11	Buy	31.01.2013 23:00:00	1.35781	0.02	01.02.2013 15:35:00	1.35995	\$ 4.12	
12	Buy	01.02.2013 17:00:00	1.36964	0.02	27.03.2013 11:12:00	1.27951	\$ -188.94	
13	Buy	27.03.2013 17:00:00	1.27825	0.04	03.04.2013 03:14:00	1.28025	\$ 5.75	
14	Buy	28.03.2013 12:00:00	1.27992	0.04	03.04.2013 03:14:00	1.28025	\$ -0.61	
15	Buy	29.03.2013 01:00:00	1.28151	0.04	03.04.2013 03:14:00	1.28025	\$ -6.65	
16	Buy	03.04.2013 08:00:00	1.28063	0.08	05.04.2013 14:30:00	1.2965	\$ 125.67	
17	Buy	03.04.2013 11:00:00	1.28175	0.08	05.04.2013 14:30:00	1.2965	\$ 116.71	
18	Buy	03.04.2013 15:00:00	1.28396	0.08	05.04.2013 14:30:00	1.2965	\$ 99.03	
19	Sell	08.04.2013 16:00:00	1.30235	0.02	15.05.2013 12:51:00	1.28648	\$ 35.18	
20	Sell	08.04.2013 21:00:00	1.30035	0.02	15.05.2013 12:51:00	1.28648	\$ 31.18	
21	Sell	23.04.2013 11:00:00	1.29828	0.02	15.05.2013 12:51:00	1.28648	\$ 25.65	
22	Sell	15.05.2013 18:00:00	1.28591	0.02	08.07.2013 00:00:00	1.28217	\$ 12.51	
23	Sell	20.05.2013 03:00:00	1.28193	0.02	08.07.2013 00:00:00	1.28217	\$ 4.08	
24	Buy	08.07.2013 09:00:00	1.28277	0.02	10.07.2013 20:50:00	1.28724	\$ 8.62	
25	Buy	08.07.2013 21:00:00	1.28758	0.02	10.07.2013 20:50:00	1.28724	\$ -1.0	
26	Buy	11.07.2013 06:00:00	1.31356	0.02	24.07.2013 19:24:00	1.3181	\$ 6.99	
27	Buy	16.07.2013 17:00:00	1.31385	0.02	24.07.2013 19:24:00	1.3181	\$ 7.21	
28	Buy	17.07.2013 10:00:00	1.31475	0.02	24.07.2013 19:24:00	1.3181	\$ 5.57	
29	Buy	24.07.2013 23:00:00	1.32006	0.02	31.07.2013 14:30:00	1.32206	\$ 2.87	
30	Buy	25.07.2013 14:00:00	1.32156	0.02	31.07.2013 14:30:00	1.32206	\$ 0.04	

31	Buy	26.07.2013 05:00:00	1.32852	0.02	31.07.2013 14:30:00	1.32206	\$ -13.72
32	Buy	31.07.2013 17:00:00	1.32796	0.04	12.08.2013 02:55:00	1.33252	\$ 14.38
33	Buy	01.08.2013 03:00:00	1.33075	0.04	12.08.2013 02:55:00	1.33252	\$ 3.54
34	Buy	07.08.2013 02:00:00	1.33083	0.04	12.08.2013 02:55:00	1.33252	\$ 5.15
35	Buy	12.08.2013 09:00:00	1.33191	0.02	21.08.2013 15:25:00	1.33768	\$ 10.09
36	Buy	16.08.2013 03:00:00	1.33543	0.02	21.08.2013 15:25:00	1.33768	\$ 3.7
37	Buy	20.08.2013 11:00:00	1.33736	0.02	21.08.2013 15:25:00	1.33768	\$ 0.48
38	Buy	21.08.2013 21:00:00	1.33773	0.02	18.09.2013 22:30:00	1.3536	\$ 27.24
39	Buy	23.08.2013 17:00:00	1.34027	0.02	18.09.2013 22:30:00	1.3536	\$ 22.48
40	Buy	19.09.2013 02:00:00	1.35251	0.02	04.10.2013 18:09:00	1.35705	\$ 6.67
41	Buy	19.09.2013 17:00:00	1.3543	0.02	04.10.2013 18:09:00	1.35705	\$ 3.09
42	Buy	30.09.2013 15:00:00	1.35505	0.02	04.10.2013 18:09:00	1.35705	\$ 3.36
43	Buy	07.10.2013 01:00:00	1.35718	0.02	22.10.2013 14:30:00	1.37305	\$ 29.33
44	Buy	07.10.2013 23:00:00	1.35814	0.02	22.10.2013 14:30:00	1.37305	\$ 27.41
45	Buy	08.10.2013 02:00:00	1.35819	0.02	22.10.2013 14:30:00	1.37305	\$ 27.47
46	Buy	23.10.2013 03:00:00	1.37801	0.02	27.12.2013 14:13:00	1.3818	\$ -2.87
47	Buy	24.10.2013 13:00:00	1.38047	0.02	27.12.2013 14:13:00	1.3818	\$ -7.63
48	Buy	25.10.2013 06:00:00	1.38079	0.02	27.12.2013 14:13:00	1.3818	\$ -8.11
51	Buy	31.12.2013 01:00:00	1.38093	0.04	31.12.2013 18:47:00	1.37686	\$ -16.28
50	Buy	30.12.2013 09:00:00	1.37594	0.04	31.12.2013 18:47:00	1.37686	\$ 3.36
49	Buy	30.12.2013 01:00:00	1.37521	0.04	31.12.2013 18:47:00	1.37686	\$ 6.28

Report generated by Quant Analyzer