

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol: EURUSD Period: H1 : 02.01.2014 - 31.12.2014
Initial deposit: 5000.0
Parameters: -

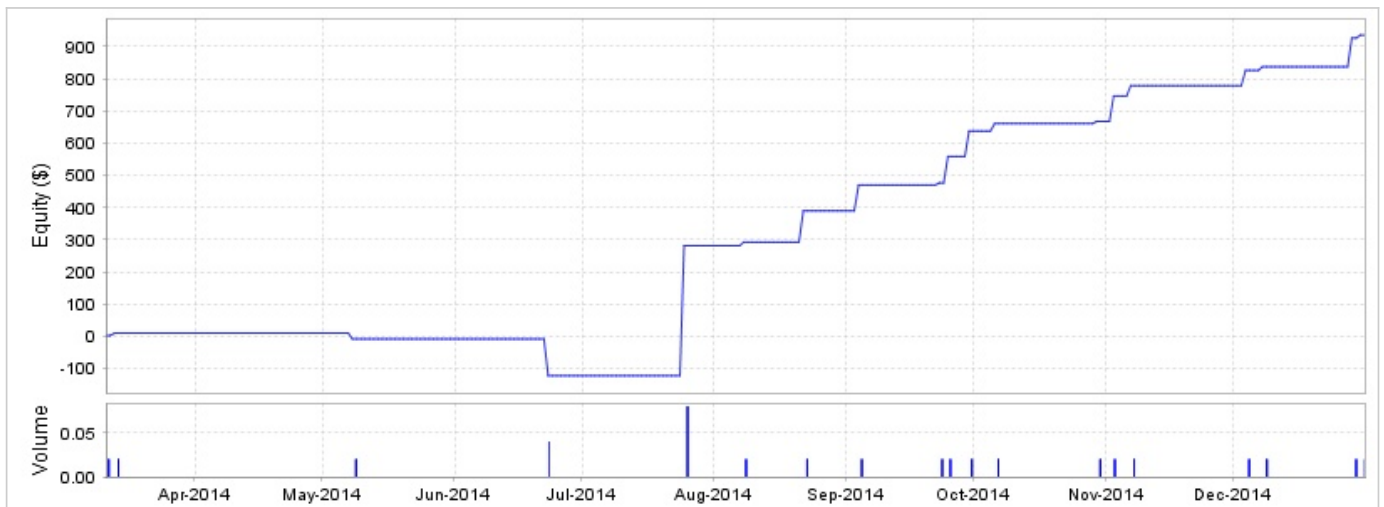
TOTAL PROFIT

\$ 935.58

PROFIT IN PIPS 3463.9 PIPS
YRLY AVG PROFIT \$ 936.29
YRLY AVG % RET 18.72 %
CAGR 18.71 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
53	0.46	7.05	6.95	81.13 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 134.65	2.69 %	\$ 2.57	\$ 77.97	\$ 17.65
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
6.96	1.14 R	60.52 R	3.59	1.01

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2014	0	0	10.12	0	-18.1	-113.95	403.66	108.1	247.72	30.09	111.16	156.78	935.58

STATS

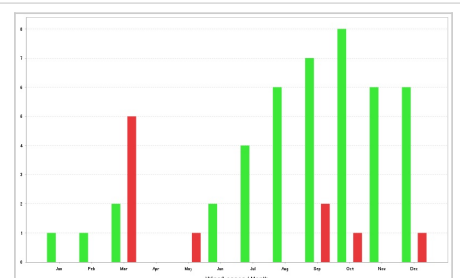
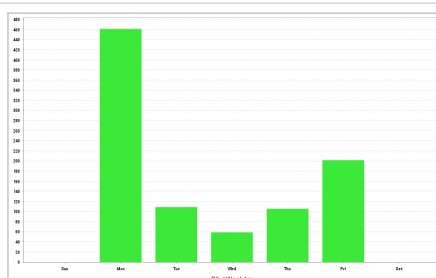
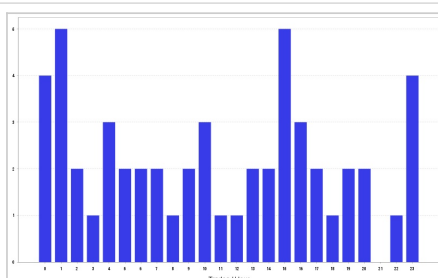
Strategy

Wins/Losses Ratio	4.3	Payout Ratio (Avg Win/Loss)	1.64	Average # of Bars in Trade	0
AHPR	0.33	Z-Score	-3.09	Z-Probability	99.9 %
Expectancy	17.65	Deviation	\$ 35.77	Exposure	-999999999 %
Stagnation in Days	136	Stagnation in %	37.36 %		

Trades

		# of Wins	43	# of Losses	10	# of Cancelled/Expired	0
Gross Profit	\$ 1090.33	Gross Loss	\$ -154.75	Average Win	\$ 25.36	Average Loss	\$ -15.47
Largest Win	\$ 138.88	Largest Loss	\$ -113.95	Max Consec Wins	13	Max Consec Losses	5
Avg Consec Wins	7.17	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	Buy	02.01.2014 05:00:00	1.37669	0.02	11.03.2014 12:05:00	1.38396	\$ 3.61	
2	Buy	28.02.2014 19:00:00	1.38109	0.02	11.03.2014 12:05:00	1.38396	\$ 3.97	
3	Buy	07.03.2014 00:00:00	1.38612	0.02	11.03.2014 12:05:00	1.38396	\$ -4.96	
4	Buy	11.03.2014 14:00:00	1.38574	0.02	13.03.2014 18:00:00	1.38916	\$ 6.52	
5	Buy	11.03.2014 20:00:00	1.38721	0.02	13.03.2014 18:00:00	1.38916	\$ 3.58	
6	Buy	13.03.2014 04:00:00	1.39046	0.02	13.03.2014 18:00:00	1.38916	\$ -2.6	
7	Buy	13.03.2014 23:00:00	1.38737	0.02	08.05.2014 14:54:00	1.39182	\$ -0.1	
8	Buy	14.03.2014 15:00:00	1.39148	0.02	08.05.2014 14:54:00	1.39182	\$ -8.16	
9	Buy	18.03.2014 00:00:00	1.39264	0.02	08.05.2014 14:54:00	1.39182	\$ -9.84	
10	Buy	09.05.2014 02:00:00	1.38436	0.04	23.06.2014 00:00:00	1.35949	\$ -113.95	
11	Sell	23.06.2014 01:00:00	1.3594	0.08	25.07.2014 14:18:00	1.34353	\$ 138.88	
12	Sell	23.06.2014 10:00:00	1.35912	0.08	25.07.2014 14:18:00	1.34353	\$ 136.64	
13	Sell	04.07.2014 15:00:00	1.35857	0.08	25.07.2014 14:18:00	1.34353	\$ 128.14	
14	Sell	28.07.2014 00:00:00	1.34305	0.02	08.08.2014 08:46:00	1.3409	\$ 5.32	
15	Sell	28.07.2014 07:00:00	1.34279	0.02	08.08.2014 08:46:00	1.3409	\$ 4.8	
16	Sell	30.07.2014 06:00:00	1.34089	0.02	08.08.2014 08:46:00	1.3409	\$ 0.82	
17	Sell	08.08.2014 15:00:00	1.33921	0.02	22.08.2014 16:42:00	1.32334	\$ 33.04	
18	Sell	11.08.2014 09:00:00	1.33913	0.02	22.08.2014 16:42:00	1.32334	\$ 32.6	
19	Sell	11.08.2014 16:00:00	1.33859	0.02	22.08.2014 16:42:00	1.32334	\$ 31.52	
20	Sell	22.08.2014 18:00:00	1.32361	0.02	04.09.2014 13:46:00	1.30774	\$ 32.95	
21	Sell	25.08.2014 01:00:00	1.31911	0.02	04.09.2014 13:46:00	1.30774	\$ 23.67	
22	Sell	26.08.2014 00:00:00	1.31904	0.02	04.09.2014 13:46:00	1.30774	\$ 23.44	
23	Sell	05.09.2014 07:00:00	1.29323	0.02	23.09.2014 11:46:00	1.28927	\$ 9.6	
24	Sell	09.09.2014 05:00:00	1.28824	0.02	23.09.2014 11:46:00	1.28927	\$ -0.76	
25	Sell	09.09.2014 10:00:00	1.28762	0.02	23.09.2014 11:46:00	1.28927	\$ -2.0	
26	Sell	23.09.2014 15:00:00	1.28822	0.02	25.09.2014 09:51:00	1.27235	\$ 31.93	
27	Sell	23.09.2014 23:00:00	1.28478	0.02	25.09.2014 09:51:00	1.27235	\$ 25.05	
28	Sell	24.09.2014 08:00:00	1.28477	0.02	25.09.2014 09:51:00	1.27235	\$ 24.93	
29	Sell	25.09.2014 23:00:00	1.27507	0.02	30.09.2014 11:39:00	1.2592	\$ 32.21	
30	Sell	26.09.2014 13:00:00	1.27434	0.02	30.09.2014 11:39:00	1.2592	\$ 30.65	

31	Sell	29.09.2014 01:00:00	1.26718	0.02	30.09.2014 11:39:00	1.2592	\$ 16.05
32	Sell	01.10.2014 01:00:00	1.26296	0.02	06.10.2014 16:50:00	1.25769	\$ 11.01
33	Sell	01.10.2014 04:00:00	1.2615	0.02	06.10.2014 16:50:00	1.25769	\$ 8.09
34	Sell	01.10.2014 10:00:00	1.25961	0.02	06.10.2014 16:50:00	1.25769	\$ 4.31
35	Sell	07.10.2014 02:00:00	1.26434	0.02	30.10.2014 15:09:00	1.26232	\$ 6.18
36	Sell	07.10.2014 09:00:00	1.2631	0.02	30.10.2014 15:09:00	1.26232	\$ 3.7
37	Sell	07.10.2014 12:00:00	1.25965	0.02	30.10.2014 15:09:00	1.26232	\$ -3.2
38	Sell	30.10.2014 19:00:00	1.26086	0.02	03.11.2014 01:45:00	1.24499	\$ 32.11
39	Sell	31.10.2014 01:00:00	1.26083	0.02	03.11.2014 01:45:00	1.24499	\$ 31.96
40	Sell	31.10.2014 14:00:00	1.25223	0.02	03.11.2014 01:45:00	1.24499	\$ 14.76
41	Sell	03.11.2014 13:00:00	1.24982	0.02	07.11.2014 14:30:00	1.24408	\$ 11.85
42	Sell	03.11.2014 16:00:00	1.24934	0.02	07.11.2014 14:30:00	1.24408	\$ 10.89
43	Sell	05.11.2014 17:00:00	1.24878	0.02	07.11.2014 14:30:00	1.24408	\$ 9.59
44	Sell	07.11.2014 16:00:00	1.24288	0.02	04.12.2014 15:38:00	1.23557	\$ 17.13
45	Sell	10.11.2014 22:00:00	1.24212	0.02	04.12.2014 15:38:00	1.23557	\$ 15.33
46	Sell	11.11.2014 06:00:00	1.24182	0.02	04.12.2014 15:38:00	1.23557	\$ 14.64
47	Sell	04.12.2014 20:00:00	1.23739	0.02	08.12.2014 20:28:00	1.23235	\$ 10.45
48	Sell	05.12.2014 11:00:00	1.2372	0.02	08.12.2014 20:28:00	1.23235	\$ 9.98
49	Sell	05.12.2014 17:00:00	1.22762	0.02	08.12.2014 20:28:00	1.23235	\$ -9.18
50	Sell	08.12.2014 23:00:00	1.23106	0.02	29.12.2014 20:14:00	1.21519	\$ 33.69
51	Sell	18.12.2014 15:00:00	1.22951	0.02	29.12.2014 20:14:00	1.21519	\$ 29.66
52	Sell	19.12.2014 03:00:00	1.22759	0.02	29.12.2014 20:14:00	1.21519	\$ 25.73
53	Sell	30.12.2014 04:00:00	1.21494	0.02	31.12.2014 19:47:00	1.21031	\$ 9.35

Report generated by Quant Analyzer