

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol EURUSD Period M5 : 02.01.2012 - 31.12.2012  
Initial deposit 1000.0  
Parameters -

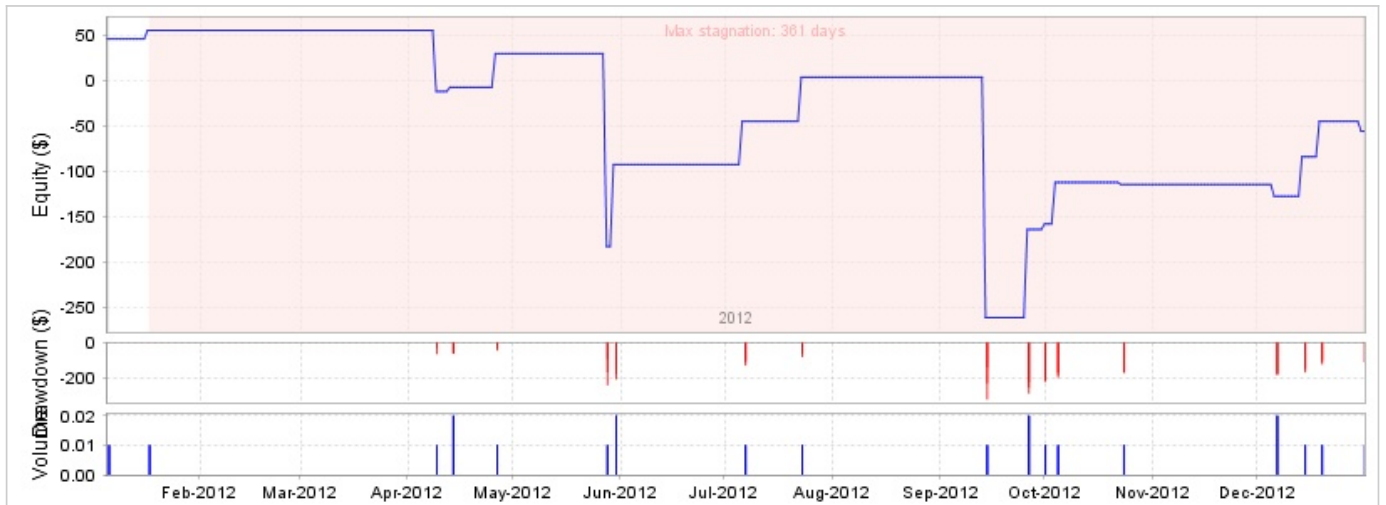
## TOTAL PROFIT

**\$ -55.32**

PROFIT IN PIPS -1354.4 PIPS  
YRLY AVG PROFIT \$ -55.32  
YRLY AVG % RET -5.53 %  
CAGR -5.53 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
51	-0.01	0.9	-0.17	72.55 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 317.06	30.03 %	\$ -0.15	\$ -4.61	\$ -1.08
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
-0.18	-0.03 R	-1.35 R	-0.24	-0.06

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2012	55.87	0	0	-25.56	-122.51	0	96.4	0	-168.06	49.57	0	58.97	-55.32

## STATS

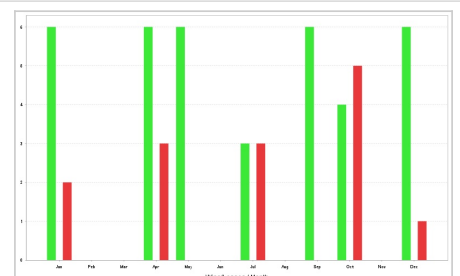
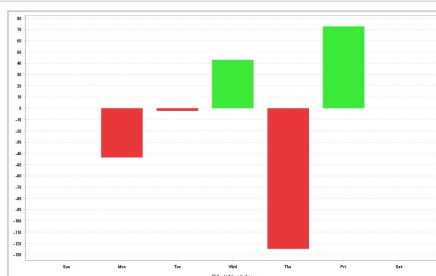
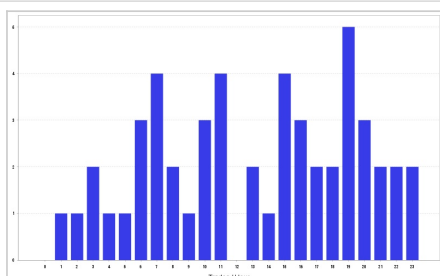
### Strategy

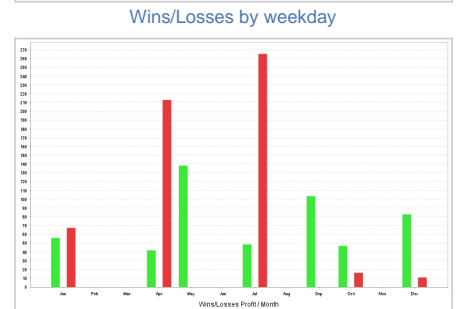
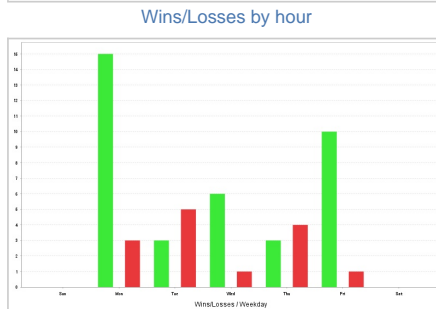
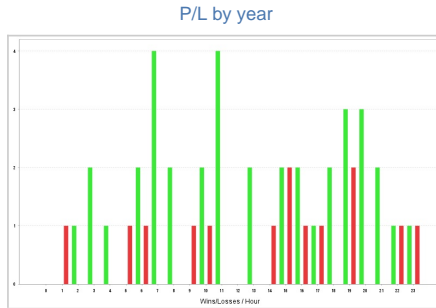
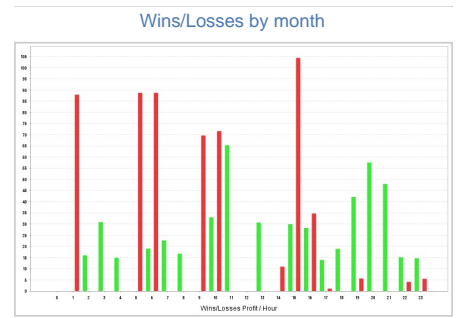
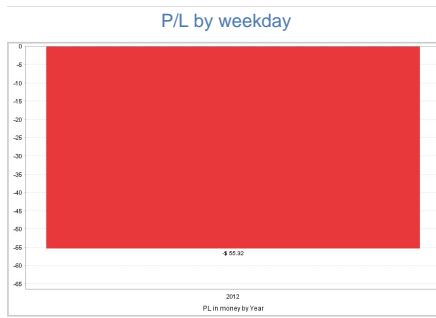
Wins/Losses Ratio	2.64	Payout Ratio (Avg Win/Loss)	0.34	Average # of Bars in Trade	0
AHPR	-0.05	Z-Score	-4.22	Z-Probability	100 %
Expectancy	-1.08	Deviation	\$ 31.79	Exposure	-999999999 %
Stagnation in Days	361	Stagnation in %	98.9 %		

### Trades

		# of Wins	37	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 517.61	Gross Loss	\$ -572.93	Average Win	\$ 13.99	Average Loss	\$ -40.92
Largest Win	\$ 32.71	Largest Loss	\$ -88.74	Max Consec Wins	10	Max Consec Losses	5
Avg Consec Wins	7.4	Avg Consec Loss	2.8	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	0.01	05.01.2012 17:19:00	1.27833	\$ 15.98	
2	Sell	02.01.2012 03:00:00	1.29387	0.01	05.01.2012 17:19:00	1.27833	\$ 15.67	
3	Sell	02.01.2012 04:00:00	1.29308	0.01	05.01.2012 17:19:00	1.27833	\$ 14.88	
4	Sell	05.01.2012 18:00:00	1.27815	0.01	17.01.2012 08:09:00	1.27516	\$ 3.5	
5	Sell	06.01.2012 06:00:00	1.27811	0.01	17.01.2012 08:09:00	1.27516	\$ 3.41	
6	Sell	06.01.2012 07:00:00	1.27713	0.01	17.01.2012 08:09:00	1.27516	\$ 2.43	
7	Sell	17.01.2012 15:00:00	1.27361	0.01	09.04.2012 00:00:00	1.30976	\$ -32.65	
8	Sell	17.01.2012 16:00:00	1.27153	0.01	09.04.2012 00:00:00	1.30976	\$ -34.73	
9	Buy	09.04.2012 07:00:00	1.30706	0.02	13.04.2012 16:19:00	1.30862	\$ 2.4	
10	Buy	09.04.2012 10:00:00	1.30768	0.02	13.04.2012 16:19:00	1.30862	\$ 1.16	
11	Buy	09.04.2012 11:00:00	1.3077	0.02	13.04.2012 16:19:00	1.30862	\$ 1.12	
12	Buy	13.04.2012 23:00:00	1.30778	0.01	26.04.2012 08:23:00	1.32363	\$ 14.69	
13	Buy	16.04.2012 19:00:00	1.30916	0.01	26.04.2012 08:23:00	1.32363	\$ 13.57	
14	Buy	16.04.2012 20:00:00	1.31385	0.01	26.04.2012 08:23:00	1.32363	\$ 8.88	
15	Buy	26.04.2012 09:00:00	1.32383	0.01	28.05.2012 00:00:00	1.25707	\$ -69.63	
17	Buy	27.04.2012 15:00:00	1.32601	0.01	28.05.2012 00:00:00	1.25707	\$ -71.72	
16	Buy	26.04.2012 10:00:00	1.32579	0.01	28.05.2012 00:00:00	1.25707	\$ -71.59	
18	Sell	28.05.2012 10:00:00	1.25869	0.02	30.05.2012 12:56:00	1.24284	\$ 31.87	
19	Sell	28.05.2012 11:00:00	1.2576	0.02	30.05.2012 12:56:00	1.24284	\$ 29.69	
20	Sell	28.05.2012 15:00:00	1.25719	0.02	30.05.2012 12:56:00	1.24284	\$ 28.87	
21	Sell	30.05.2012 13:00:00	1.24263	0.01	06.07.2012 18:02:00	1.22678	\$ 17.41	
22	Sell	30.05.2012 16:00:00	1.2417	0.01	06.07.2012 18:02:00	1.22678	\$ 16.48	
23	Sell	30.05.2012 17:00:00	1.23915	0.01	06.07.2012 18:02:00	1.22678	\$ 13.93	
24	Sell	06.07.2012 19:00:00	1.22803	0.01	23.07.2012 00:22:00	1.21218	\$ 16.57	
25	Sell	06.07.2012 20:00:00	1.22781	0.01	23.07.2012 00:22:00	1.21218	\$ 16.35	
26	Sell	06.07.2012 21:00:00	1.22712	0.01	23.07.2012 00:22:00	1.21218	\$ 15.66	
27	Sell	23.07.2012 01:00:00	1.21206	0.01	14.09.2012 05:53:00	1.30221	\$ -87.92	
28	Sell	23.07.2012 05:00:00	1.21125	0.01	14.09.2012 05:53:00	1.30221	\$ -88.73	
29	Sell	23.07.2012 06:00:00	1.21124	0.01	14.09.2012 05:53:00	1.30221	\$ -88.74	
30	Sell	14.09.2012 11:00:00	1.30358	0.02	26.09.2012 06:07:00	1.28773	\$ 32.71	

31	Sell	18.09.2012 20:00:00	1.30356	0.02	26.09.2012 06:07:00	1.28773	\$ 32.33
32	Sell	18.09.2012 21:00:00	1.30354	0.02	26.09.2012 06:07:00	1.28773	\$ 32.29
33	Sell	26.09.2012 07:00:00	1.28719	0.01	01.10.2012 00:00:00	1.28503	\$ 2.37
35	Sell	26.09.2012 11:00:00	1.2866	0.01	01.10.2012 00:00:00	1.28503	\$ 1.78
34	Sell	26.09.2012 08:00:00	1.28679	0.01	01.10.2012 00:00:00	1.28503	\$ 1.97
36	Buy	01.10.2012 06:00:00	1.28218	0.01	04.10.2012 14:33:00	1.29803	\$ 15.58
37	Buy	01.10.2012 07:00:00	1.28228	0.01	04.10.2012 14:33:00	1.29803	\$ 15.48
38	Buy	01.10.2012 08:00:00	1.28302	0.01	04.10.2012 14:33:00	1.29803	\$ 14.74
39	Buy	04.10.2012 15:00:00	1.29847	0.01	23.10.2012 12:38:00	1.30124	\$ 1.07
40	Buy	04.10.2012 17:00:00	1.30064	0.01	23.10.2012 12:38:00	1.30124	\$ -1.1
41	Buy	04.10.2012 19:00:00	1.30186	0.01	23.10.2012 12:38:00	1.30124	\$ -2.32
42	Buy	23.10.2012 19:00:00	1.29764	0.02	06.12.2012 16:00:00	1.29993	\$ -3.3
43	Buy	23.10.2012 22:00:00	1.29804	0.02	06.12.2012 16:00:00	1.29993	\$ -4.1
44	Buy	23.10.2012 23:00:00	1.29873	0.02	06.12.2012 16:00:00	1.29993	\$ -5.48
45	Buy	06.12.2012 22:00:00	1.29703	0.01	14.12.2012 17:07:00	1.31288	\$ 15.13
46	Buy	07.12.2012 03:00:00	1.29706	0.01	14.12.2012 17:07:00	1.31288	\$ 15.19
47	Buy	11.12.2012 13:00:00	1.29933	0.01	14.12.2012 17:07:00	1.31288	\$ 13.28
48	Buy	14.12.2012 18:00:00	1.31349	0.01	19.12.2012 13:39:00	1.32934	\$ 15.4
49	Buy	14.12.2012 19:00:00	1.31689	0.01	19.12.2012 13:39:00	1.32934	\$ 12.0
50	Buy	17.12.2012 16:00:00	1.31739	0.01	19.12.2012 13:39:00	1.32934	\$ 11.77
51	Buy	19.12.2012 14:00:00	1.32954	0.01	31.12.2012 18:48:00	1.3197	\$ -10.92

Report generated by Quant Analyzer