

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **M5 : 02.01.2014 - 31.12.2014**  
Initial deposit **1000.0**  
Parameters -

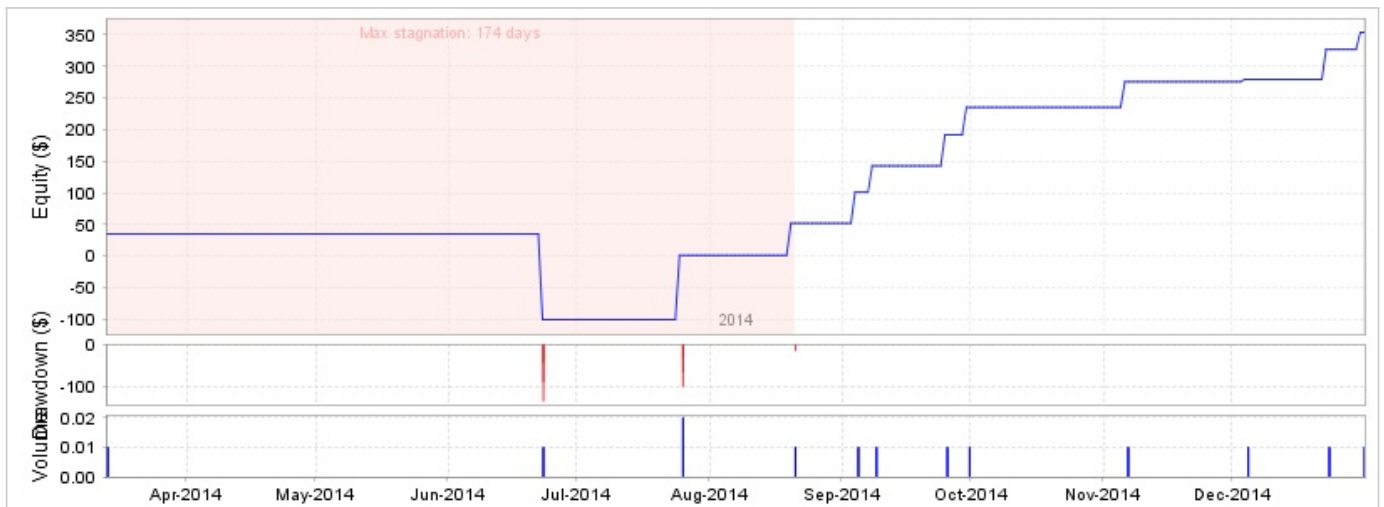
## TOTAL PROFIT

**\$ 353.8**

PROFIT IN PIPS **3159.7 PIPS**  
YRLY AVG PROFIT **\$ 353.8**  
YRLY AVG % RET **35.38 %**  
CAGR **35.38 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>36</b>	<b>0.47</b>	<b>3.61</b>	<b>2.61</b>	<b>91.67 %</b>
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
<b>\$ 135.49</b>	<b>13.09 %</b>	<b>\$ 0.97</b>	<b>\$ 29.48</b>	<b>\$ 9.83</b>
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
<b>2.7</b>	<b>0.22 R</b>	<b>7.83 R</b>	<b>3.26</b>	<b>0.42</b>

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
<b>2014</b>	0	0	35.14	0	0	-135.49	101.62	50.6	183.51	0	40.35	78.07	353.8

## STATS

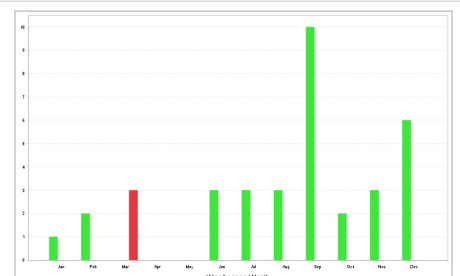
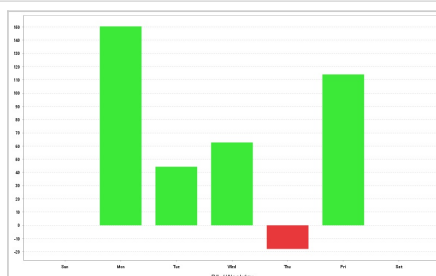
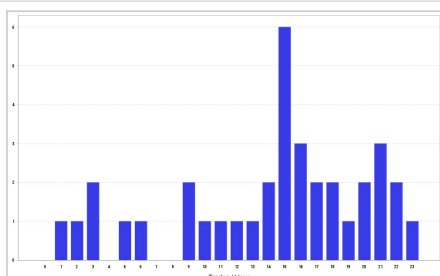
### Strategy

Wins/Losses Ratio	11	Payout Ratio (Avg Win/Loss)	0.33	Average # of Bars in Trade	0
AHPR	0.86	Z-Score	-4.76	Z-Probability	100 %
Expectancy	9.83	Deviation	\$ 18.08	Exposure	-999999999 %
Stagnation in Days	174	Stagnation in %	47.8 %		

### Trades

		# of Wins	33	# of Losses	3	# of Cancelled/Expired	0
Gross Profit	\$ 489.29	Gross Loss	\$ -135.49	Average Win	\$ 14.83	Average Loss	\$ -45.16
Largest Win	\$ 34.4	Largest Loss	\$ -46.08	Max Consec Wins	30	Max Consec Losses	3
Avg Consec Wins	16.5	Avg Consec Loss	3	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	1.37671	0.01	13.03.2014 05:31:00	1.39256	\$ 9.58	
2	Buy	19.02.2014 03:00:00	1.37707	0.01	13.03.2014 05:31:00	1.39256	\$ 13.52	
3	Buy	28.02.2014 12:00:00	1.37936	0.01	13.03.2014 05:31:00	1.39256	\$ 12.04	
4	Buy	13.03.2014 06:00:00	1.39436	0.01	23.06.2014 00:00:00	1.35949	\$ -44.01	
6	Buy	13.03.2014 11:00:00	1.39643	0.01	23.06.2014 00:00:00	1.35949	\$ -46.08	
5	Buy	13.03.2014 09:00:00	1.39575	0.01	23.06.2014 00:00:00	1.35949	\$ -45.4	
7	Sell	23.06.2014 01:00:00	1.3594	0.02	25.07.2014 14:18:00	1.34355	\$ 34.4	
8	Sell	23.06.2014 02:00:00	1.35909	0.02	25.07.2014 14:18:00	1.34355	\$ 33.78	
9	Sell	23.06.2014 03:00:00	1.35892	0.02	25.07.2014 14:18:00	1.34355	\$ 33.44	
10	Sell	25.07.2014 15:00:00	1.34324	0.01	20.08.2014 20:04:00	1.32739	\$ 16.95	
11	Sell	25.07.2014 17:00:00	1.34317	0.01	20.08.2014 20:04:00	1.32739	\$ 16.88	
12	Sell	25.07.2014 18:00:00	1.34306	0.01	20.08.2014 20:04:00	1.32739	\$ 16.77	
13	Sell	20.08.2014 21:00:00	1.3261	0.01	04.09.2014 13:45:00	1.31025	\$ 16.48	
14	Sell	20.08.2014 22:00:00	1.32607	0.01	04.09.2014 13:45:00	1.31025	\$ 16.45	
15	Sell	20.08.2014 23:00:00	1.32586	0.01	04.09.2014 13:45:00	1.31025	\$ 16.24	
16	Sell	04.09.2014 14:00:00	1.30496	0.01	08.09.2014 19:35:00	1.28911	\$ 16.02	
17	Sell	04.09.2014 15:00:00	1.30239	0.01	08.09.2014 19:35:00	1.28911	\$ 13.45	
18	Sell	04.09.2014 16:00:00	1.30123	0.01	08.09.2014 19:35:00	1.28911	\$ 12.29	
19	Sell	08.09.2014 20:00:00	1.29073	0.01	25.09.2014 08:49:00	1.27488	\$ 16.57	
20	Sell	08.09.2014 21:00:00	1.29072	0.01	25.09.2014 08:49:00	1.27488	\$ 16.56	
21	Sell	08.09.2014 22:00:00	1.28992	0.01	25.09.2014 08:49:00	1.27488	\$ 15.76	
22	Sell	25.09.2014 09:00:00	1.27372	0.01	30.09.2014 13:02:00	1.25787	\$ 16.06	
23	Sell	25.09.2014 10:00:00	1.27163	0.01	30.09.2014 13:02:00	1.25787	\$ 13.97	
24	Sell	26.09.2014 15:00:00	1.27136	0.01	30.09.2014 13:02:00	1.25787	\$ 13.66	
25	Sell	30.09.2014 14:00:00	1.25884	0.01	06.11.2014 14:36:00	1.24299	\$ 17.41	
26	Sell	03.10.2014 15:00:00	1.25395	0.01	06.11.2014 14:36:00	1.24299	\$ 12.39	
27	Sell	03.10.2014 16:00:00	1.25211	0.01	06.11.2014 14:36:00	1.24299	\$ 10.55	
28	Sell	06.11.2014 15:00:00	1.24164	0.01	04.12.2014 15:57:00	1.24069	\$ 2.13	
29	Sell	06.11.2014 18:00:00	1.2411	0.01	04.12.2014 15:57:00	1.24069	\$ 1.59	
30	Sell	06.11.2014 19:00:00	1.23969	0.01	04.12.2014 15:57:00	1.24069	\$ 0.18	

31	Sell	04.12.2014 20:00:00	1.23739	0.01	23.12.2014 14:19:00	1.22154	\$ 16.65
32	Sell	04.12.2014 21:00:00	1.23643	0.01	23.12.2014 14:19:00	1.22154	\$ 15.69
33	Sell	05.12.2014 13:00:00	1.2357	0.01	23.12.2014 14:19:00	1.22154	\$ 14.92
36	Sell	23.12.2014 17:00:00	1.21678	0.01	31.12.2014 19:47:00	1.21033	\$ 6.79
35	Sell	23.12.2014 16:00:00	1.21865	0.01	31.12.2014 19:47:00	1.21033	\$ 8.66
34	Sell	23.12.2014 15:00:00	1.22145	0.01	31.12.2014 19:47:00	1.21033	\$ 11.46

Report generated by Quant Analyzer