

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **M5 : 02.01.2013 - 31.12.2013**
 Initial deposit **1000.0**
 Parameters -

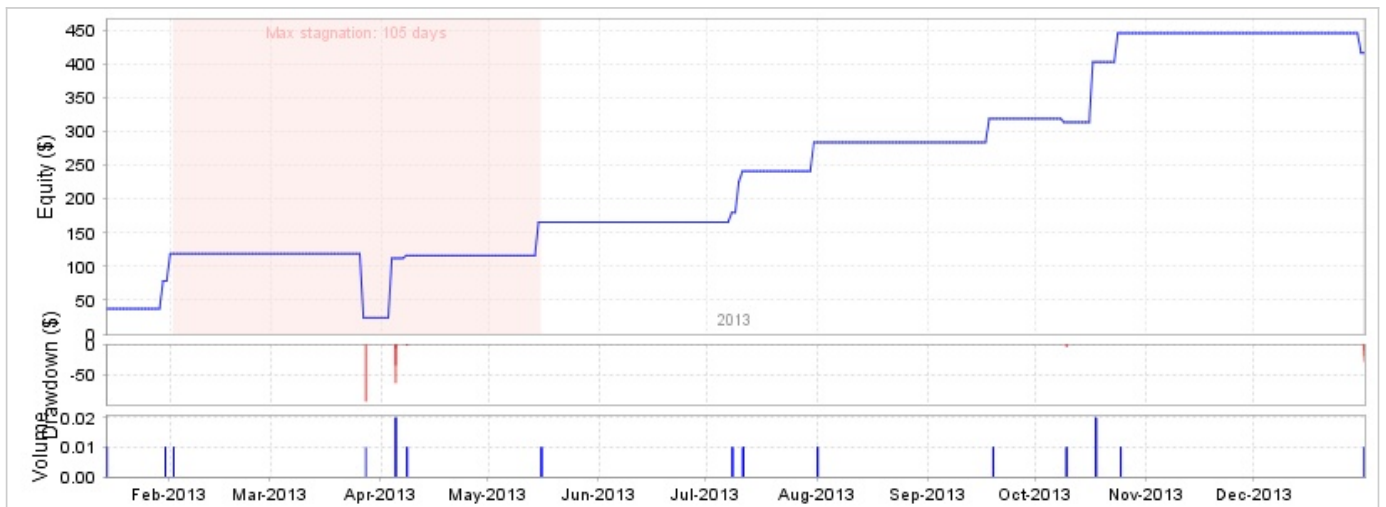
TOTAL PROFIT

\$ 416.4

PROFIT IN PIPS **3757.7 PIPS**
 YRLY AVG PROFIT **\$ 416.78**
 YRLY AVG % RET **41.68 %**
 CAGR **41.64 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
44	0.49	4.18	4.38	81.82 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 95	8.49 %	\$ 1.14	\$ 34.7	\$ 9.46
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.9	0.58 R	25.49 R	3.32	0.64

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2013	78.43	40.6	-95	92.16	49.31	0	118.44	0	35.01	126.85	0	-29.4	416.4

STATS

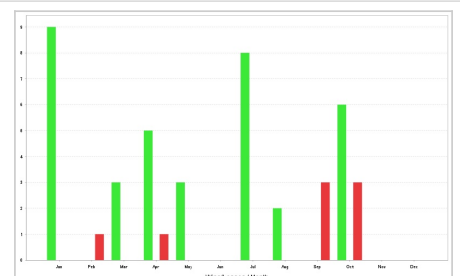
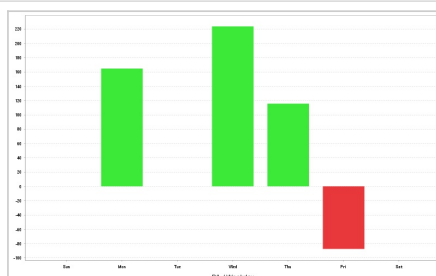
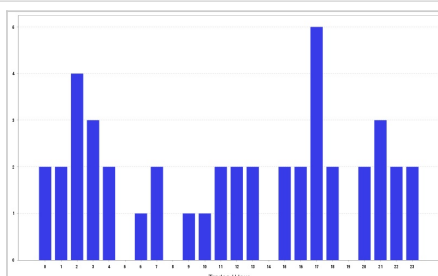
Strategy

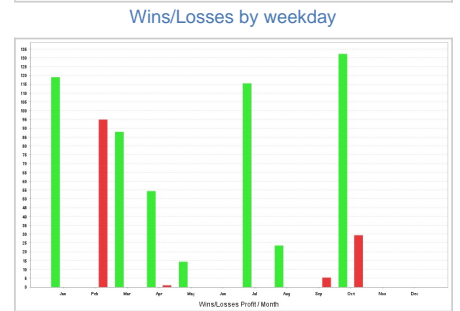
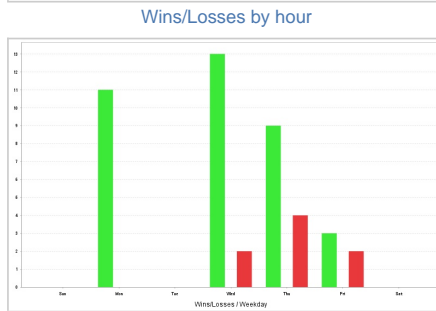
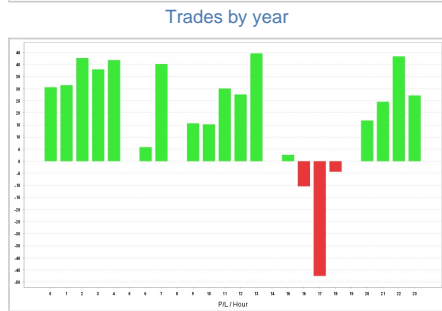
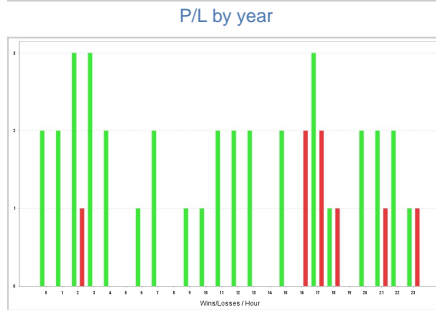
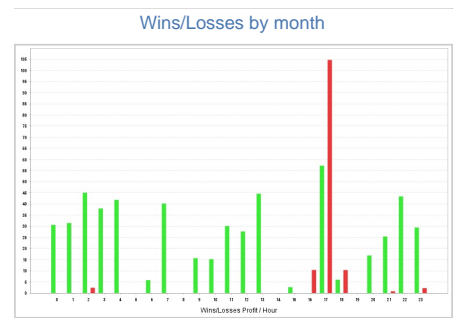
Wins/Losses Ratio	4.5	Payout Ratio (Avg Win/Loss)	0.93	Average # of Bars in Trade	0
AHPR	0.81	Z-Score	-3.44	Z-Probability	99.97 %
Expectancy	9.46	Deviation	\$ 18.91	Exposure	-999999999 %
Stagnation in Days	105	Stagnation in %	28.85 %		

Trades

		# of Wins	36	# of Losses	8	# of Cancelled/Expired	0
Gross Profit	\$ 547.17	Gross Loss	\$ -130.77	Average Win	\$ 15.2	Average Loss	\$ -16.35
Largest Win	\$ 30.25	Largest Loss	\$ -95	Max Consec Wins	17	Max Consec Losses	3
Avg Consec Wins	9	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	02.01.2013 00:00:00	1.32065	0.01	14.01.2013 01:55:00	1.33649	\$ 14.76	
2	Buy	02.01.2013 02:00:00	1.32083	0.01	14.01.2013 01:55:00	1.33649	\$ 14.58	
3	Buy	02.01.2013 03:00:00	1.3275	0.01	14.01.2013 01:55:00	1.33649	\$ 7.91	
4	Buy	14.01.2013 02:00:00	1.33732	0.01	30.01.2013 10:44:00	1.35316	\$ 14.41	
5	Buy	14.01.2013 03:00:00	1.33745	0.01	30.01.2013 10:44:00	1.35316	\$ 14.28	
6	Buy	14.01.2013 04:00:00	1.33924	0.01	30.01.2013 10:44:00	1.35316	\$ 12.49	
7	Buy	30.01.2013 11:00:00	1.35317	0.01	01.02.2013 16:55:00	1.36901	\$ 15.66	
8	Buy	30.01.2013 12:00:00	1.35564	0.01	01.02.2013 16:55:00	1.36901	\$ 13.19	
9	Buy	30.01.2013 17:00:00	1.35708	0.01	01.02.2013 16:55:00	1.36901	\$ 11.75	
10	Buy	01.02.2013 17:00:00	1.36967	0.01	27.03.2013 11:12:00	1.27951	\$ -95.0	
11	Buy	27.03.2013 17:00:00	1.27828	0.02	04.04.2013 19:45:00	1.29412	\$ 30.25	
12	Buy	28.03.2013 04:00:00	1.27882	0.02	04.04.2013 19:45:00	1.29412	\$ 29.35	
13	Buy	28.03.2013 07:00:00	1.27928	0.02	04.04.2013 19:45:00	1.29412	\$ 28.43	
14	Buy	04.04.2013 20:00:00	1.29393	0.01	08.04.2013 00:00:00	1.29937	\$ 5.08	
16	Buy	05.04.2013 16:00:00	1.3001	0.01	08.04.2013 00:00:00	1.29937	\$ -1.0	
15	Buy	05.04.2013 15:00:00	1.29905	0.01	08.04.2013 00:00:00	1.29937	\$ 0.05	
17	Sell	08.04.2013 01:00:00	1.3004	0.01	15.05.2013 14:04:00	1.28456	\$ 17.4	
18	Sell	08.04.2013 02:00:00	1.2991	0.01	15.05.2013 14:04:00	1.28456	\$ 16.1	
19	Sell	08.04.2013 03:00:00	1.29881	0.01	15.05.2013 14:04:00	1.28456	\$ 15.81	
20	Sell	15.05.2013 18:00:00	1.28591	0.01	08.07.2013 00:00:00	1.2822	\$ 5.99	
22	Sell	17.05.2013 15:00:00	1.28258	0.01	08.07.2013 00:00:00	1.2822	\$ 2.57	
21	Sell	17.05.2013 06:00:00	1.28582	0.01	08.07.2013 00:00:00	1.2822	\$ 5.81	
23	Buy	08.07.2013 09:00:00	1.2828	0.01	10.07.2013 23:10:00	1.29864	\$ 15.66	
24	Buy	08.07.2013 10:00:00	1.28321	0.01	10.07.2013 23:10:00	1.29864	\$ 15.25	
25	Buy	08.07.2013 11:00:00	1.28402	0.01	10.07.2013 23:10:00	1.29864	\$ 14.44	
26	Buy	11.07.2013 00:00:00	1.30252	0.01	11.07.2013 00:55:00	1.31836	\$ 15.84	
27	Buy	11.07.2013 01:00:00	1.31772	0.01	31.07.2013 20:00:00	1.33356	\$ 14.05	
28	Buy	22.07.2013 12:00:00	1.31829	0.01	31.07.2013 20:00:00	1.33356	\$ 14.46	
29	Buy	22.07.2013 13:00:00	1.31838	0.01	31.07.2013 20:00:00	1.33356	\$ 14.37	
30	Buy	31.07.2013 21:00:00	1.33397	0.01	18.09.2013 20:59:00	1.34981	\$ 11.45	

31	Buy	07.08.2013 20:00:00	1.33427	0.01	18.09.2013 20:59:00	1.34981	\$ 11.78
32	Buy	08.08.2013 07:00:00	1.33436	0.01	18.09.2013 20:59:00	1.34981	\$ 11.78
33	Buy	18.09.2013 21:00:00	1.35085	0.01	09.10.2013 10:07:00	1.35195	\$ -0.78
34	Buy	18.09.2013 23:00:00	1.35228	0.01	09.10.2013 10:07:00	1.35195	\$ -2.21
35	Buy	19.09.2013 02:00:00	1.35254	0.01	09.10.2013 10:07:00	1.35195	\$ -2.38
36	Buy	09.10.2013 13:00:00	1.35214	0.02	17.10.2013 16:07:00	1.36798	\$ 30.25
37	Buy	09.10.2013 22:00:00	1.35243	0.02	17.10.2013 16:07:00	1.36798	\$ 29.67
38	Buy	09.10.2013 23:00:00	1.35255	0.02	17.10.2013 16:07:00	1.36798	\$ 29.43
39	Buy	17.10.2013 17:00:00	1.36651	0.01	24.10.2013 15:06:00	1.38235	\$ 15.21
40	Buy	17.10.2013 21:00:00	1.36779	0.01	24.10.2013 15:06:00	1.38235	\$ 13.93
41	Buy	17.10.2013 22:00:00	1.36799	0.01	24.10.2013 15:06:00	1.38235	\$ 13.73
44	Buy	24.10.2013 18:00:00	1.38111	0.01	31.12.2013 18:47:00	1.37686	\$ -10.34
43	Buy	24.10.2013 17:00:00	1.38045	0.01	31.12.2013 18:47:00	1.37686	\$ -9.68
42	Buy	24.10.2013 16:00:00	1.38015	0.01	31.12.2013 18:47:00	1.37686	\$ -9.38

Report generated by Quant Analyzer