

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 02.01.2013 - 31.12.2013**  
 Initial deposit **1000.0**  
 Parameters -

## TOTAL PROFIT

**\$ 66.46**

PROFIT IN PIPS **886.9 PIPS**  
 YRLY AVG PROFIT **\$ 66.46**  
 YRLY AVG % RET **6.65 %**  
 CAGR **6.65 %**

## # OF TRADES

**45**

## SHARPE RATIO

**0.11**

## PROFIT FACTOR

**1.35**

## RETURN / DD RATIO

**0.7**

## WINNING %

**86.67 %**

## DRAWDOWN

**\$ 95.62**

## % DRAWDOWN

**9.12 %**

## DAILY AVG PROFIT

**\$ 0.18**

## MTHLY AVG PROFIT

**\$ 5.54**

## AVERAGE TRADE

**\$ 1.48**

## ANNUAL% / MAX DD%

**0.73**

## R EXPECTANCY

**0.05 R**

## R EXP SCORE

**2.1 R**

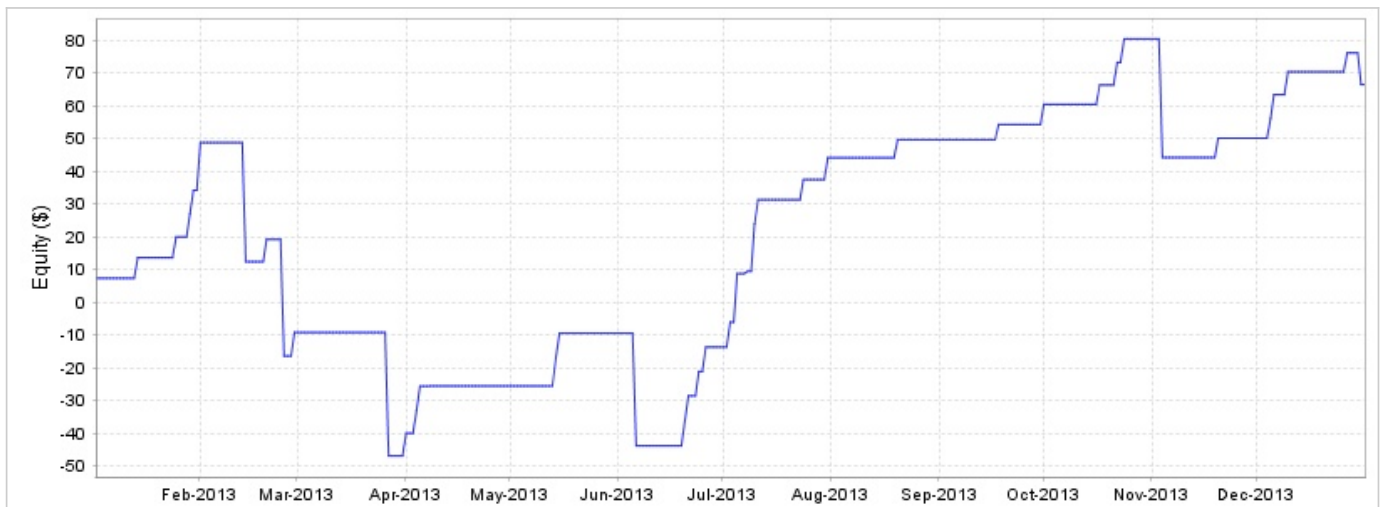
## SQN

**0.73**

## SQN SCORE

**0.15**

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2013	34.22	-43.41	-37.66	21.34	16.05	-4.19	57.8	5.49	4.65	26.1	-30.29	16.36	66.46

## STATS

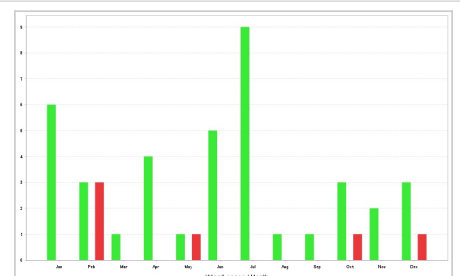
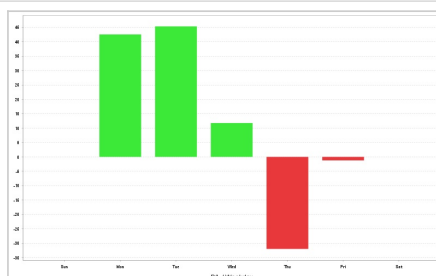
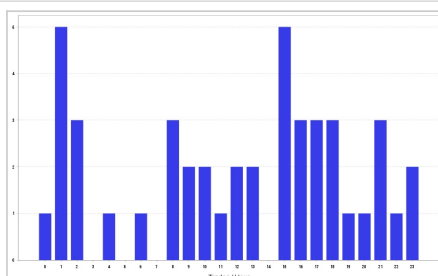
### Strategy

Wins/Losses Ratio	6.5	Payout Ratio (Avg Win/Loss)	0.21	Average # of Bars in Trade	0
AHPR	0.15	Z-Score	0.07	Z-Probability	47.21 %
Expectancy	1.48	Deviation	\$ 13.56	Exposure	-999999999 %
Stagnation in Days	201	Stagnation in %	55.22 %		

### Trades

		# of Wins	39	# of Losses	6	# of Cancelled/Expired	0
Gross Profit	\$ 256.23	Gross Loss	\$ -189.77	Average Win	\$ 6.57	Average Loss	\$ -31.63
Largest Win	\$ 8.64	Largest Loss	\$ -37.66	Max Consec Wins	19	Max Consec Losses	1
Avg Consec Wins	6.5	Avg Consec Loss	1	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	0.01	02.01.2013 03:00:00	1.32799	\$ 7.37	
2	Buy	02.01.2013 04:00:00	1.32947	0.01	14.01.2013 01:56:00	1.33684	\$ 6.24	
3	Buy	14.01.2013 02:00:00	1.33729	0.01	25.01.2013 11:03:00	1.34466	\$ 6.34	
4	Buy	25.01.2013 12:00:00	1.34189	0.01	29.01.2013 16:02:00	1.34926	\$ 6.99	
5	Buy	29.01.2013 17:00:00	1.3477	0.01	30.01.2013 11:50:00	1.35507	\$ 7.28	
6	Buy	30.01.2013 12:00:00	1.35561	0.01	01.02.2013 05:42:00	1.36298	\$ 7.18	
7	Buy	01.02.2013 06:00:00	1.36239	0.01	01.02.2013 17:12:00	1.36976	\$ 7.37	
8	Buy	01.02.2013 18:00:00	1.36918	0.01	14.02.2013 11:00:00	1.33405	\$ -36.35	
9	Buy	14.02.2013 16:00:00	1.33423	0.01	20.02.2013 01:26:00	1.3416	\$ 6.81	
10	Buy	20.02.2013 02:00:00	1.34199	0.01	25.02.2013 21:32:00	1.30686	\$ -35.6	
11	Buy	26.02.2013 02:00:00	1.30837	0.01	28.02.2013 00:55:00	1.31574	\$ 7.18	
12	Buy	28.02.2013 01:00:00	1.31564	0.01	27.03.2013 10:41:00	1.28051	\$ -37.66	
13	Buy	27.03.2013 17:00:00	1.27825	0.01	01.04.2013 17:29:00	1.28562	\$ 6.9	
14	Buy	01.04.2013 18:00:00	1.28575	0.01	04.04.2013 19:35:00	1.29312	\$ 7.09	
15	Buy	04.04.2013 20:00:00	1.2939	0.01	05.04.2013 14:32:00	1.30127	\$ 7.28	
16	Buy	05.04.2013 15:00:00	1.29902	0.01	08.04.2013 00:00:00	1.29937	\$ 0.07	
17	Sell	08.04.2013 01:00:00	1.3004	0.01	14.05.2013 22:47:00	1.29303	\$ 8.64	
18	Sell	14.05.2013 23:00:00	1.29196	0.01	15.05.2013 14:04:00	1.28459	\$ 7.41	
19	Sell	15.05.2013 18:00:00	1.28591	0.01	06.06.2013 18:50:00	1.32104	\$ -34.35	
20	Sell	07.06.2013 01:00:00	1.32389	0.01	20.06.2013 16:02:00	1.31652	\$ 7.83	
21	Sell	20.06.2013 17:00:00	1.31756	0.01	21.06.2013 18:25:00	1.31019	\$ 7.41	
22	Sell	21.06.2013 19:00:00	1.31419	0.01	24.06.2013 14:18:00	1.30682	\$ 7.48	
23	Sell	24.06.2013 15:00:00	1.30999	0.01	26.06.2013 12:26:00	1.30262	\$ 7.44	
24	Sell	26.06.2013 13:00:00	1.30196	0.01	03.07.2013 09:43:00	1.29459	\$ 7.62	
25	Sell	03.07.2013 11:00:00	1.29553	0.01	05.07.2013 09:54:00	1.28816	\$ 7.44	
26	Sell	05.07.2013 10:00:00	1.28831	0.01	05.07.2013 15:03:00	1.28094	\$ 7.37	
27	Sell	05.07.2013 16:00:00	1.28274	0.01	08.07.2013 00:00:00	1.28217	\$ 0.68	
28	Buy	08.07.2013 09:00:00	1.28277	0.01	10.07.2013 20:14:00	1.29014	\$ 7.18	
29	Buy	10.07.2013 21:00:00	1.28831	0.01	10.07.2013 22:51:00	1.29568	\$ 7.37	
30	Buy	10.07.2013 23:00:00	1.29762	0.01	11.07.2013 00:36:00	1.30499	\$ 7.28	

31	Buy	11.07.2013 01:00:00	1.31769	0.01	24.07.2013 09:34:00	1.32506	\$ 6.15
32	Buy	24.07.2013 10:00:00	1.32442	0.01	31.07.2013 20:00:00	1.33179	\$ 6.71
33	Buy	31.07.2013 21:00:00	1.33394	0.01	20.08.2013 14:25:00	1.34131	\$ 5.49
34	Buy	20.08.2013 15:00:00	1.34252	0.01	18.09.2013 20:59:00	1.34989	\$ 4.65
35	Buy	18.09.2013 21:00:00	1.35082	0.01	01.10.2013 08:54:00	1.35819	\$ 6.15
36	Buy	01.10.2013 09:00:00	1.35855	0.01	17.10.2013 14:05:00	1.36592	\$ 5.87
37	Buy	17.10.2013 15:00:00	1.36494	0.01	22.10.2013 14:30:00	1.37231	\$ 6.9
38	Buy	22.10.2013 15:00:00	1.37248	0.01	24.10.2013 07:55:00	1.37985	\$ 7.18
39	Buy	24.10.2013 08:00:00	1.38078	0.01	04.11.2013 04:04:00	1.34565	\$ -36.16
40	Buy	04.11.2013 08:00:00	1.34952	0.01	20.11.2013 00:14:00	1.35689	\$ 5.87
41	Buy	20.11.2013 01:00:00	1.35648	0.01	05.12.2013 07:28:00	1.36385	\$ 5.96
42	Buy	05.12.2013 08:00:00	1.36267	0.01	06.12.2013 21:23:00	1.37004	\$ 7.28
43	Buy	06.12.2013 22:00:00	1.37035	0.01	10.12.2013 15:51:00	1.37772	\$ 6.99
44	Buy	10.12.2013 16:00:00	1.37841	0.01	27.12.2013 12:41:00	1.38578	\$ 5.78
45	Buy	27.12.2013 13:00:00	1.38613	0.01	31.12.2013 18:47:00	1.37686	\$ -9.65

Report generated by Quant Analyzer