

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 02.01.2014 - 31.12.2014**
 Initial deposit **1000.0**
 Parameters **-**

TOTAL PROFIT

\$ 116.08

PROFIT IN PIPS **1254.8 PIPS**
 YRLY AVG PROFIT **\$ 115.89**
 YRLY AVG % RET **11.59 %**
 CAGR **11.61 %**

OF TRADES

25

SHARPE RATIO

0.45

PROFIT FACTOR

3.3

RETURN / DD RATIO

2.64

WINNING %

92 %

DRAWDOWN

\$ 43.94

% DRAWDOWN

4.36 %

DAILY AVG PROFIT

\$ 0.32

MTHLY AVG PROFIT

\$ 9.67

AVERAGE TRADE

\$ 4.64

ANNUAL% / MAX DD%

2.66

R EXPECTANCY

0.18 R

R EXP SCORE

4.59 R

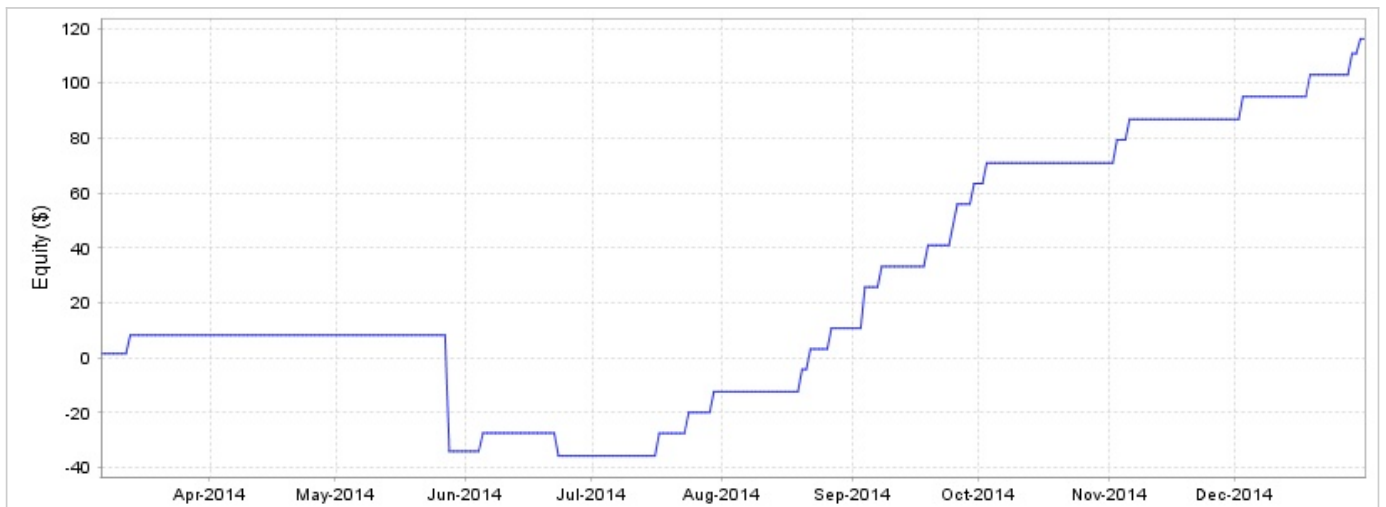
SQN

2.29

SQN SCORE

0.14

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2014	0	0	8.15	0	-42.27	-1.67	23.39	23.07	52.72	7.47	15.92	29.3	116.08

STATS

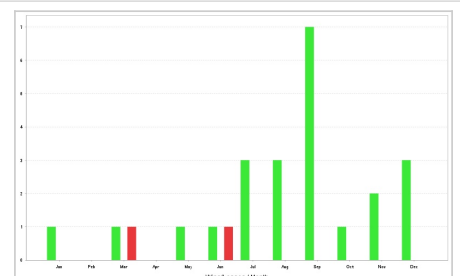
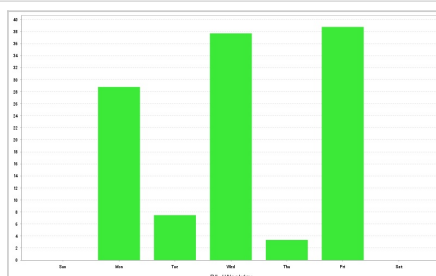
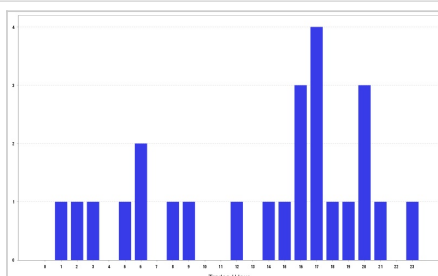
Strategy

Wins/Losses Ratio	11.5	Payout Ratio (Avg Win/Loss)	0.29	Average # of Bars in Trade	0
AHPR	0.45	Z-Score	-0.28	Z-Probability	61.03 %
Expectancy	4.64	Deviation	\$ 10.13	Exposure	-999999999 %
Stagnation in Days	174	Stagnation in %	47.8 %		

Trades

		# of Wins	23	# of Losses	2	# of Cancelled/Expired	0
Gross Profit	\$ 166.63	Gross Loss	\$ -50.55	Average Win	\$ 7.24	Average Loss	\$ -25.27
Largest Win	\$ 8.45	Largest Loss	\$ -42.27	Max Consec Wins	20	Max Consec Losses	1
Avg Consec Wins	7.67	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	02.01.2014 05:00:00	1.3767	0.01	06.03.2014 15:32:00	1.38406	\$ 1.45	
2	Buy	06.03.2014 16:00:00	1.38462	0.01	13.03.2014 05:31:00	1.39198	\$ 6.7	
3	Buy	13.03.2014 06:00:00	1.39435	0.01	28.05.2014 16:15:00	1.35921	\$ -42.27	
4	Buy	28.05.2014 23:00:00	1.35917	0.01	05.06.2014 19:53:00	1.36653	\$ 6.61	
5	Buy	05.06.2014 20:00:00	1.36608	0.01	23.06.2014 00:00:00	1.35949	\$ -8.28	
6	Sell	23.06.2014 01:00:00	1.3594	0.01	17.07.2014 16:57:00	1.35204	\$ 8.21	
7	Sell	17.07.2014 17:00:00	1.35175	0.01	24.07.2014 08:01:00	1.34439	\$ 7.61	
8	Sell	24.07.2014 09:00:00	1.34501	0.01	30.07.2014 14:30:00	1.33765	\$ 7.57	
9	Sell	30.07.2014 16:00:00	1.33757	0.01	20.08.2014 07:59:00	1.33021	\$ 8.1	
10	Sell	20.08.2014 08:00:00	1.33005	0.01	22.08.2014 16:54:00	1.32269	\$ 7.43	
11	Sell	22.08.2014 18:00:00	1.32361	0.01	27.08.2014 02:24:00	1.31625	\$ 7.54	
12	Sell	27.08.2014 03:00:00	1.31592	0.01	04.09.2014 13:45:00	1.30856	\$ 7.64	
13	Sell	04.09.2014 14:00:00	1.30496	0.01	04.09.2014 16:47:00	1.2976	\$ 7.36	
14	Sell	04.09.2014 17:00:00	1.29657	0.01	08.09.2014 19:35:00	1.28921	\$ 7.5	
15	Sell	08.09.2014 20:00:00	1.29073	0.01	19.09.2014 16:36:00	1.28337	\$ 7.75	
16	Sell	19.09.2014 17:00:00	1.28405	0.01	25.09.2014 05:27:00	1.27669	\$ 7.57	
17	Sell	25.09.2014 06:00:00	1.27667	0.01	26.09.2014 15:58:00	1.26931	\$ 7.4	
18	Sell	26.09.2014 16:00:00	1.26971	0.01	30.09.2014 11:04:00	1.26235	\$ 7.5	
19	Sell	30.09.2014 12:00:00	1.25975	0.01	03.10.2014 14:45:00	1.25239	\$ 7.47	
20	Sell	03.10.2014 15:00:00	1.25395	0.01	03.11.2014 01:45:00	1.24659	\$ 8.45	
21	Sell	03.11.2014 02:00:00	1.24618	0.01	06.11.2014 19:17:00	1.23882	\$ 7.47	
22	Sell	06.11.2014 20:00:00	1.23909	0.01	03.12.2014 16:13:00	1.23173	\$ 8.31	
23	Sell	03.12.2014 17:00:00	1.23144	0.01	19.12.2014 18:04:00	1.22408	\$ 7.92	
24	Sell	19.12.2014 19:00:00	1.22331	0.01	29.12.2014 20:04:00	1.21595	\$ 7.71	
25	Sell	29.12.2014 21:00:00	1.21561	0.01	31.12.2014 19:47:00	1.21032	\$ 5.36	

Report generated by Quant Analyzer