

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 04.01.2010 - 31.12.2010**
Initial deposit **5000.0**
Parameters -

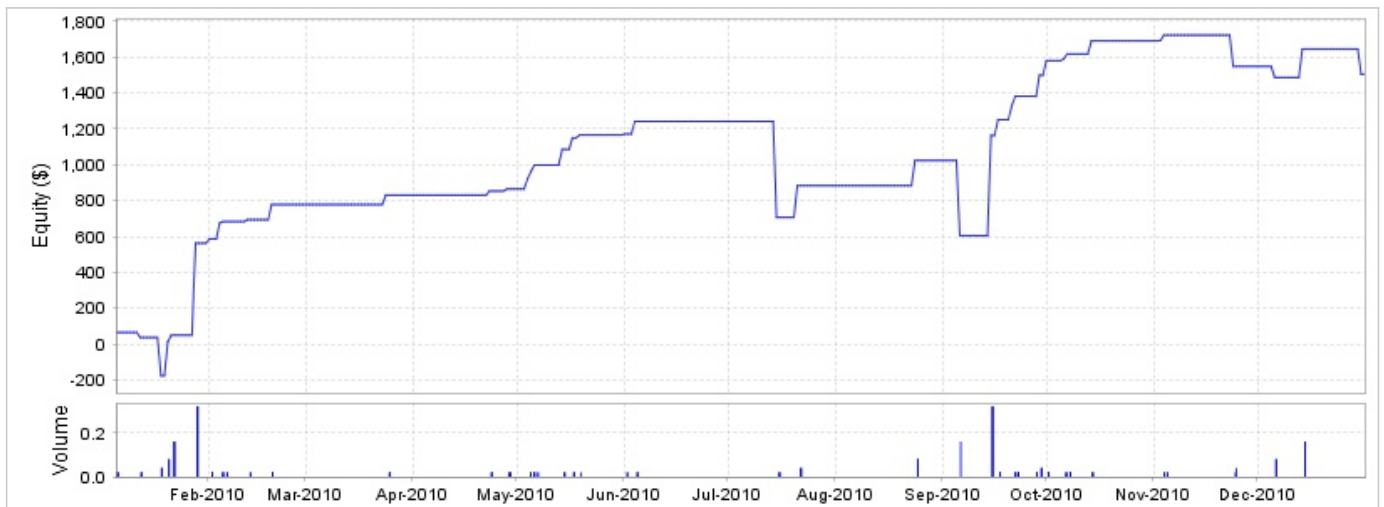
TOTAL PROFIT

\$ 1505.86

PROFIT IN PIPS **2897.4 PIPS**
YRLY AVG PROFIT **\$ 1505.86**
YRLY AVG % RET **30.12 %**
CAGR **30.12 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
111	0.19	1.89	2.36	82.88 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 637.58	10.21 %	\$ 4.21	\$ 125.49	\$ 13.57
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
2.95	0.15 R	16.88 R	1.91	1.23

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2010	562.42	215.65	53.33	33.09	301.47	75.89	-358.13	140.15	475.81	191.37	-142.16	-43.03	1505.86

STATS

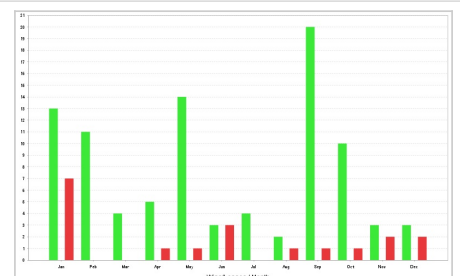
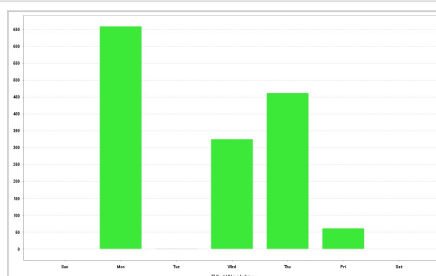
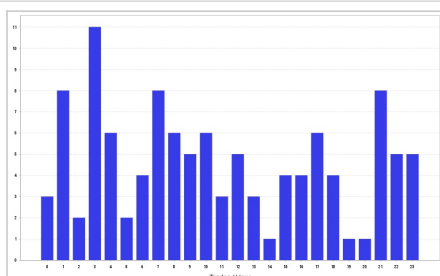
Strategy

Wins/Losses Ratio	4.84	Payout Ratio (Avg Win/Loss)	0.39	Average # of Bars in Trade	0
AHPR	0.25	Z-Score	-3.72	Z-Probability	99.99 %
Expectancy	13.57	Deviation	\$ 74.93	Exposure	-999999999 %
Stagnation in Days	106	Stagnation in %	29.28 %		

Trades

		# of Wins	92	# of Losses	19	# of Cancelled/Expired	0
Gross Profit	\$ 3201.12	Gross Loss	\$ -1695.26	Average Win	\$ 34.79	Average Loss	\$ -89.22
Largest Win	\$ 205.31	Largest Loss	\$ -419.6	Max Consec Wins	24	Max Consec Losses	5
Avg Consec Wins	8.36	Avg Consec Loss	1.73	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	04.01.2010 07:00:00	1.43016	0.02	05.01.2010 06:49:00	1.44603	\$ 31.58	
2	Buy	04.01.2010 10:00:00	1.43387	0.02	05.01.2010 06:49:00	1.44603	\$ 24.16	
3	Buy	05.01.2010 00:00:00	1.4412	0.02	05.01.2010 06:49:00	1.44603	\$ 9.66	
4	Buy	05.01.2010 14:00:00	1.44394	0.02	12.01.2010 03:16:00	1.44574	\$ 2.47	
5	Buy	11.01.2010 10:00:00	1.45199	0.02	12.01.2010 03:16:00	1.44574	\$ -12.66	
6	Buy	11.01.2010 17:00:00	1.4547	0.02	12.01.2010 03:16:00	1.44574	\$ -18.08	
7	Buy	12.01.2010 07:00:00	1.44945	0.04	18.01.2010 00:00:00	1.4348	\$ -60.53	
9	Buy	14.01.2010 07:00:00	1.45531	0.04	18.01.2010 00:00:00	1.4348	\$ -83.33	
8	Buy	13.01.2010 12:00:00	1.45173	0.04	18.01.2010 00:00:00	1.4348	\$ -69.33	
10	Sell	18.01.2010 01:00:00	1.43687	0.08	20.01.2010 03:00:00	1.421	\$ 127.7	
11	Sell	19.01.2010 23:00:00	1.42872	0.08	20.01.2010 03:00:00	1.421	\$ 62.13	
12	Sell	20.01.2010 12:00:00	1.41773	0.16	21.01.2010 15:40:00	1.41048	\$ 116.74	
13	Sell	21.01.2010 04:00:00	1.40815	0.16	21.01.2010 15:40:00	1.41048	\$ -37.28	
14	Sell	21.01.2010 10:00:00	1.40774	0.16	21.01.2010 15:40:00	1.41048	\$ -43.84	
15	Sell	21.01.2010 22:00:00	1.40933	0.32	28.01.2010 08:57:00	1.40324	\$ 205.31	
16	Sell	26.01.2010 13:00:00	1.40802	0.32	28.01.2010 08:57:00	1.40324	\$ 155.94	
17	Sell	26.01.2010 22:00:00	1.40789	0.32	28.01.2010 08:57:00	1.40324	\$ 151.78	
18	Sell	28.01.2010 12:00:00	1.40007	0.02	01.02.2010 14:41:00	1.39284	\$ 14.83	
19	Sell	28.01.2010 23:00:00	1.39707	0.02	01.02.2010 14:41:00	1.39284	\$ 8.83	
20	Sell	29.01.2010 06:00:00	1.39297	0.02	01.02.2010 14:41:00	1.39284	\$ 0.54	
21	Sell	01.02.2010 17:00:00	1.38948	0.02	04.02.2010 17:43:00	1.37361	\$ 32.02	
22	Sell	04.02.2010 03:00:00	1.38821	0.02	04.02.2010 17:43:00	1.37361	\$ 29.2	
23	Sell	04.02.2010 08:00:00	1.38759	0.02	04.02.2010 17:43:00	1.37361	\$ 27.96	
24	Sell	05.02.2010 03:00:00	1.36911	0.02	05.02.2010 21:35:00	1.36617	\$ 5.88	
25	Sell	05.02.2010 17:00:00	1.36698	0.02	05.02.2010 21:35:00	1.36617	\$ 1.62	
26	Sell	08.02.2010 04:00:00	1.36329	0.02	12.02.2010 15:56:00	1.36074	\$ 5.47	
27	Sell	08.02.2010 08:00:00	1.36295	0.02	12.02.2010 15:56:00	1.36074	\$ 4.79	
28	Sell	15.02.2010 03:00:00	1.36153	0.02	19.02.2010 00:50:00	1.34566	\$ 32.11	
29	Sell	15.02.2010 15:00:00	1.36078	0.02	19.02.2010 00:50:00	1.34566	\$ 30.61	
30	Sell	18.02.2010 03:00:00	1.35651	0.02	19.02.2010 00:50:00	1.34566	\$ 21.79	

31	Sell	19.02.2010 07:00:00	1.34728	0.02	24.03.2010 21:22:00	1.33141	\$ 34.81
32	Sell	24.03.2010 11:00:00	1.33738	0.02	24.03.2010 21:22:00	1.33141	\$ 11.94
33	Sell	24.03.2010 17:00:00	1.3347	0.02	24.03.2010 21:22:00	1.33141	\$ 6.58
34	Sell	25.03.2010 04:00:00	1.33285	0.02	23.04.2010 10:00:00	1.32779	\$ 12.82
35	Sell	25.03.2010 07:00:00	1.32958	0.02	23.04.2010 10:00:00	1.32779	\$ 6.28
36	Sell	22.04.2010 23:00:00	1.32938	0.02	23.04.2010 10:00:00	1.32779	\$ 3.27
37	Sell	23.04.2010 15:00:00	1.32859	0.02	28.04.2010 14:08:00	1.32187	\$ 13.91
38	Sell	27.04.2010 18:00:00	1.3229	0.02	28.04.2010 14:08:00	1.32187	\$ 2.15
39	Sell	28.04.2010 08:00:00	1.31885	0.02	28.04.2010 14:08:00	1.32187	\$ -6.04
40	Sell	28.04.2010 16:00:00	1.31939	0.02	28.04.2010 20:27:00	1.31904	\$ 0.7
41	Sell	29.04.2010 01:00:00	1.32103	0.02	04.05.2010 15:43:00	1.30516	\$ 32.21
42	Sell	03.05.2010 17:00:00	1.31744	0.02	04.05.2010 15:43:00	1.30516	\$ 24.65
43	Sell	05.05.2010 04:00:00	1.29555	0.02	05.05.2010 17:42:00	1.28797	\$ 15.16
44	Sell	05.05.2010 07:00:00	1.29494	0.02	05.05.2010 17:42:00	1.28797	\$ 13.94
45	Sell	05.05.2010 10:00:00	1.29478	0.02	05.05.2010 17:42:00	1.28797	\$ 13.62
46	Sell	05.05.2010 21:00:00	1.28243	0.02	06.05.2010 10:35:00	1.28134	\$ 2.27
47	Sell	06.05.2010 18:00:00	1.26879	0.02	06.05.2010 20:48:00	1.25292	\$ 31.74
48	Sell	07.05.2010 03:00:00	1.2613	0.02	14.05.2010 11:43:00	1.24543	\$ 32.39
49	Sell	12.05.2010 07:00:00	1.26056	0.02	14.05.2010 11:43:00	1.24543	\$ 30.45
50	Sell	13.05.2010 11:00:00	1.258	0.02	14.05.2010 11:43:00	1.24543	\$ 25.23
51	Sell	14.05.2010 16:00:00	1.24431	0.02	17.05.2010 04:25:00	1.22844	\$ 32.02
52	Sell	14.05.2010 22:00:00	1.23791	0.02	17.05.2010 04:25:00	1.22844	\$ 19.22
53	Sell	17.05.2010 03:00:00	1.23473	0.02	17.05.2010 04:25:00	1.22844	\$ 12.58
54	Sell	17.05.2010 18:00:00	1.22988	0.02	19.05.2010 05:17:00	1.22198	\$ 15.99
55	Sell	19.05.2010 09:00:00	1.22124	0.02	01.06.2010 15:01:00	1.2187	\$ 6.29
56	Sell	19.05.2010 11:00:00	1.21764	0.02	01.06.2010 15:01:00	1.2187	\$ -0.91
57	Sell	01.06.2010 21:00:00	1.22576	0.02	04.06.2010 13:14:00	1.20989	\$ 32.02
58	Sell	02.06.2010 06:00:00	1.22123	0.02	04.06.2010 13:14:00	1.20989	\$ 22.87
59	Sell	04.06.2010 05:00:00	1.2177	0.02	04.06.2010 13:14:00	1.20989	\$ 15.62
60	Sell	07.06.2010 16:00:00	1.19458	0.02	15.07.2010 14:29:00	1.28471	\$ -176.72
61	Sell	07.06.2010 21:00:00	1.19349	0.02	15.07.2010 14:29:00	1.28471	\$ -178.9
62	Sell	08.06.2010 20:00:00	1.1932	0.02	15.07.2010 14:29:00	1.28471	\$ -179.58
63	Sell	16.07.2010 01:00:00	1.2921	0.04	21.07.2010 20:10:00	1.27623	\$ 64.41
64	Sell	16.07.2010 08:00:00	1.29043	0.04	21.07.2010 20:10:00	1.27623	\$ 57.73
65	Sell	19.07.2010 01:00:00	1.28987	0.04	21.07.2010 20:10:00	1.27623	\$ 54.93
66	Sell	22.07.2010 03:00:00	1.27472	0.08	24.08.2010 16:05:00	1.26637	\$ 79.09
67	Sell	23.08.2010 01:00:00	1.27087	0.08	24.08.2010 16:05:00	1.26637	\$ 36.37
68	Sell	23.08.2010 10:00:00	1.26941	0.08	24.08.2010 16:05:00	1.26637	\$ 24.69
69	Sell	24.08.2010 23:00:00	1.26264	0.16	06.09.2010 00:00:00	1.28947	\$ -419.6
70	Buy	06.09.2010 02:00:00	1.28875	0.32	15.09.2010 05:11:00	1.29574	\$ 200.53
71	Buy	06.09.2010 06:00:00	1.28951	0.32	15.09.2010 05:11:00	1.29574	\$ 176.21
72	Buy	14.09.2010 10:00:00	1.28997	0.32	15.09.2010 05:11:00	1.29574	\$ 182.07
73	Buy	15.09.2010 08:00:00	1.29943	0.02	17.09.2010 09:53:00	1.3153	\$ 31.42
74	Buy	15.09.2010 21:00:00	1.30073	0.02	17.09.2010 09:53:00	1.3153	\$ 28.82
75	Buy	16.09.2010 01:00:00	1.30143	0.02	17.09.2010 09:53:00	1.3153	\$ 27.58
76	Buy	20.09.2010 01:00:00	1.30433	0.02	21.09.2010 20:21:00	1.3202	\$ 31.58
77	Buy	20.09.2010 03:00:00	1.30663	0.02	21.09.2010 20:21:00	1.3202	\$ 26.98
78	Buy	20.09.2010 09:00:00	1.31043	0.02	21.09.2010 20:21:00	1.3202	\$ 19.38
79	Buy	21.09.2010 21:00:00	1.32465	0.02	22.09.2010 15:06:00	1.34052	\$ 31.58
80	Buy	22.09.2010 09:00:00	1.33213	0.02	22.09.2010 15:06:00	1.34052	\$ 16.78
81	Buy	22.09.2010 12:00:00	1.33753	0.02	22.09.2010 15:06:00	1.34052	\$ 5.98
82	Buy	22.09.2010 21:00:00	1.33898	0.02	28.09.2010 00:26:00	1.34304	\$ 7.16
83	Buy	23.09.2010 03:00:00	1.34075	0.02	28.09.2010 00:26:00	1.34304	\$ 3.78
84	Buy	24.09.2010 22:01:00	1.34926	0.02	28.09.2010 00:26:00	1.34304	\$ -13.08
85	Buy	28.09.2010 03:00:00	1.34439	0.04	29.09.2010 08:48:00	1.36026	\$ 63.16
86	Buy	28.09.2010 12:00:00	1.3479	0.04	29.09.2010 08:48:00	1.36026	\$ 49.12
87	Buy	28.09.2010 23:00:00	1.35859	0.04	29.09.2010 08:48:00	1.36026	\$ 6.36
88	Buy	29.09.2010 13:00:00	1.36042	0.02	01.10.2010 11:38:00	1.37629	\$ 31.42
89	Buy	29.09.2010 18:00:00	1.36373	0.02	01.10.2010 11:38:00	1.37629	\$ 24.8
90	Buy	30.09.2010 21:00:00	1.3641	0.02	01.10.2010 11:38:00	1.37629	\$ 24.22

91	Buy	01.10.2010 17:00:00	1.37468	0.02	06.10.2010 13:05:00	1.38052	\$ 10.88
92	Buy	04.10.2010 09:00:00	1.37632	0.02	06.10.2010 13:05:00	1.38052	\$ 8.08
93	Buy	06.10.2010 02:00:00	1.38546	0.02	06.10.2010 13:05:00	1.38052	\$ -9.88
94	Buy	06.10.2010 16:00:00	1.38773	0.02	07.10.2010 15:49:00	1.39535	\$ 15.08
95	Buy	07.10.2010 03:00:00	1.39172	0.02	07.10.2010 15:49:00	1.39535	\$ 7.26
96	Buy	07.10.2010 06:00:00	1.39194	0.02	07.10.2010 15:49:00	1.39535	\$ 6.82
97	Buy	07.10.2010 21:00:00	1.39304	0.02	14.10.2010 04:32:00	1.40891	\$ 30.61
98	Buy	08.10.2010 05:00:00	1.39573	0.02	14.10.2010 04:32:00	1.40891	\$ 25.4
99	Buy	11.10.2010 00:00:00	1.40033	0.02	14.10.2010 04:32:00	1.40891	\$ 16.68
100	Buy	14.10.2010 15:00:00	1.40794	0.02	03.11.2010 19:18:00	1.41047	\$ 1.84
101	Buy	15.10.2010 15:00:00	1.40832	0.02	03.11.2010 19:18:00	1.41047	\$ 1.24
102	Buy	04.11.2010 04:00:00	1.41243	0.02	04.11.2010 17:49:00	1.42063	\$ 16.4
103	Buy	04.11.2010 09:00:00	1.41425	0.02	04.11.2010 17:49:00	1.42063	\$ 12.76
104	Buy	05.11.2010 01:00:00	1.42292	0.02	24.11.2010 10:01:00	1.33279	\$ -183.32
105	Buy	24.11.2010 13:00:00	1.33229	0.04	24.11.2010 17:50:00	1.33452	\$ 8.92
106	Buy	25.11.2010 00:00:00	1.33375	0.08	06.12.2010 04:31:00	1.33415	\$ -3.87
107	Buy	03.12.2010 22:00:00	1.34123	0.08	06.12.2010 04:31:00	1.33415	\$ -58.57
108	Buy	06.12.2010 07:00:00	1.33474	0.16	14.12.2010 14:30:00	1.34216	\$ 108.43
109	Buy	14.12.2010 04:00:00	1.33959	0.16	14.12.2010 14:30:00	1.34216	\$ 41.12
110	Buy	14.12.2010 08:00:00	1.34156	0.16	14.12.2010 14:30:00	1.34216	\$ 9.6
111	Buy	14.12.2010 19:00:00	1.34136	0.32	31.12.2010 22:47:00	1.33836	\$ -139.74

Report generated by Quant Analyzer