

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol: EURUSD Period: H1 : 02.01.2009 - 31.12.2009
Initial deposit: 5000.0
Parameters: -

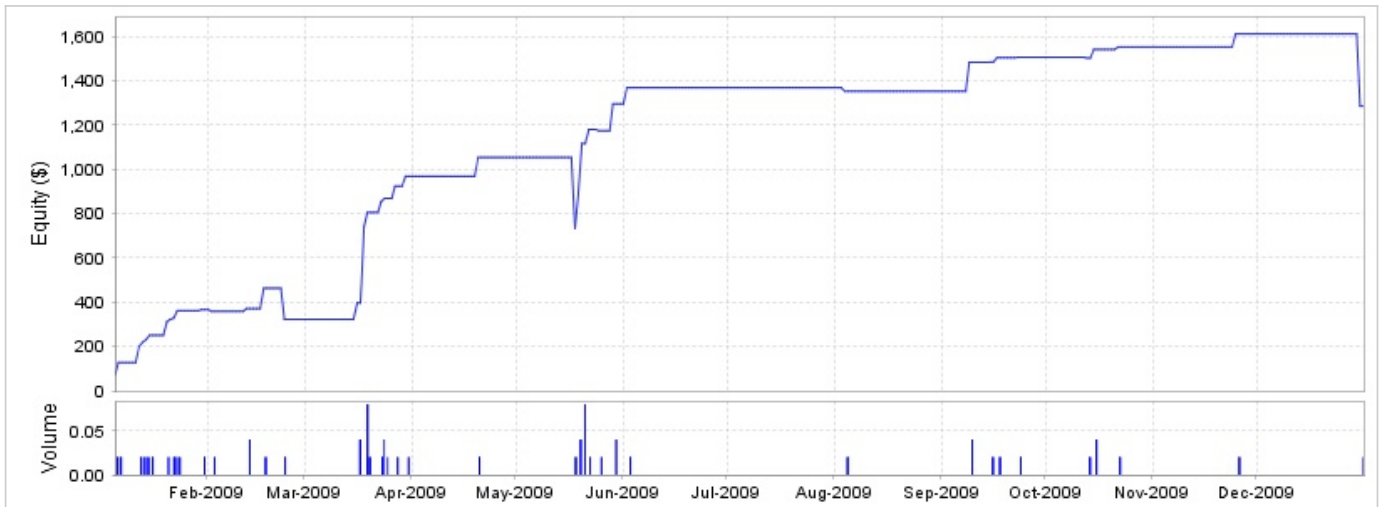
TOTAL PROFIT

\$ 1285.15

PROFIT IN PIPS 3063.1 PIPS
YRLY AVG PROFIT \$ 1285.63
YRLY AVG % RET 25.71 %
CAGR 25.7 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
107	0.3	2.47	3.94	78.5 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 325.85	5.27 %	\$ 3.53	\$ 107.1	\$ 12.01
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.88	0.32 R	33.92 R	2.89	2.2

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2009	365.83	-43.73	646.42	84.58	241.82	73.06	0	-16.17	153.77	46.31	59.11	-325.85	1285.15

STATS

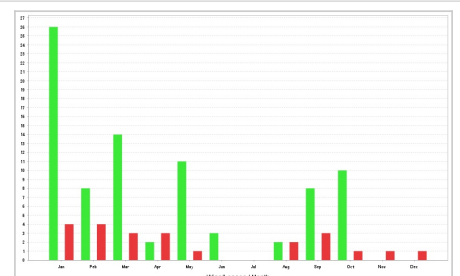
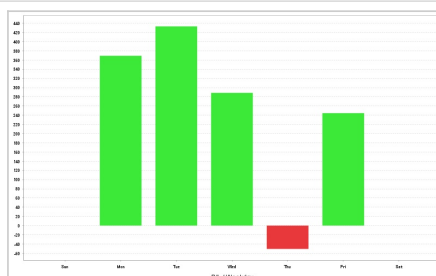
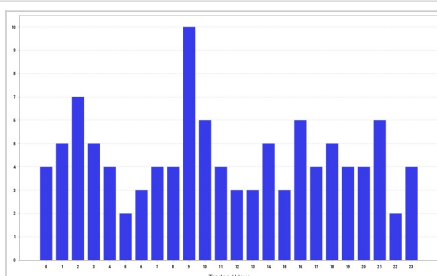
Strategy

Wins/Losses Ratio	3.65	Payout Ratio (Avg Win/Loss)	0.68	Average # of Bars in Trade	0
AHPR	0.22	Z-Score	-2.78	Z-Probability	99.73 %
Expectancy	12.01	Deviation	\$ 43.05	Exposure	-999999999 %
Stagnation in Days	34	Stagnation in %	9.34 %		

Trades

		# of Wins	84	# of Losses	23	# of Cancelled/Expired	0
Gross Profit	\$ 2156.92	Gross Loss	\$ -871.77	Average Win	\$ 25.68	Average Loss	\$ -37.9
Largest Win	\$ 126.32	Largest Loss	\$ -163.4	Max Consec Wins	12	Max Consec Losses	3
Avg Consec Wins	6	Avg Consec Loss	1.64	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	Sell	02.01.2009 07:00:00	1.3865	0.02	05.01.2009 09:29:00	1.37063	\$ 32.02	
2	Sell	05.01.2009 04:00:00	1.3857	0.02	05.01.2009 09:29:00	1.37063	\$ 30.14	
3	Sell	05.01.2009 10:00:00	1.3668	0.02	05.01.2009 15:46:00	1.36303	\$ 7.54	
4	Sell	05.01.2009 22:00:00	1.3572	0.02	06.01.2009 09:21:00	1.34133	\$ 31.83	
5	Sell	06.01.2009 07:00:00	1.3514	0.02	06.01.2009 09:21:00	1.34133	\$ 20.14	
6	Sell	06.01.2009 10:00:00	1.3418	0.02	06.01.2009 14:46:00	1.33893	\$ 5.74	
7	Sell	07.01.2009 01:00:00	1.3508	0.02	12.01.2009 09:20:00	1.33493	\$ 32.21	
8	Sell	07.01.2009 08:00:00	1.3488	0.02	12.01.2009 09:20:00	1.33493	\$ 28.21	
9	Sell	12.01.2009 01:00:00	1.3417	0.02	12.01.2009 09:20:00	1.33493	\$ 13.54	
10	Sell	12.01.2009 10:00:00	1.3352	0.02	13.01.2009 09:07:00	1.32973	\$ 11.03	
11	Sell	13.01.2009 06:00:00	1.3329	0.02	13.01.2009 09:07:00	1.32973	\$ 6.34	
12	Sell	13.01.2009 14:00:00	1.3282	0.02	14.01.2009 01:16:00	1.32173	\$ 13.03	
13	Sell	13.01.2009 21:00:00	1.3176	0.02	14.01.2009 01:16:00	1.32173	\$ -8.17	
14	Sell	14.01.2009 11:00:00	1.3204	0.02	14.01.2009 16:42:00	1.31693	\$ 6.94	
15	Sell	14.01.2009 21:00:00	1.3157	0.02	15.01.2009 17:37:00	1.31023	\$ 11.03	
16	Sell	15.01.2009 09:00:00	1.3148	0.02	15.01.2009 17:37:00	1.31023	\$ 9.14	
17	Sell	15.01.2009 14:00:00	1.31	0.02	15.01.2009 17:37:00	1.31023	\$ -0.46	
18	Sell	16.01.2009 00:00:00	1.3136	0.02	20.01.2009 06:03:00	1.29773	\$ 32.11	
19	Sell	19.01.2009 21:00:00	1.312	0.02	20.01.2009 06:03:00	1.29773	\$ 28.63	
20	Sell	20.01.2009 09:00:00	1.2946	0.02	21.01.2009 20:33:00	1.29003	\$ 9.23	
21	Sell	20.01.2009 15:00:00	1.2933	0.02	21.01.2009 20:33:00	1.29003	\$ 6.63	
22	Sell	20.01.2009 20:00:00	1.2879	0.02	21.01.2009 20:33:00	1.29003	\$ -4.17	
23	Sell	22.01.2009 01:00:00	1.2999	0.02	22.01.2009 15:55:00	1.29823	\$ 3.34	
24	Sell	22.01.2009 13:00:00	1.2993	0.02	22.01.2009 15:55:00	1.29823	\$ 2.14	
25	Sell	23.01.2009 02:01:00	1.2991	0.02	23.01.2009 09:12:00	1.28323	\$ 31.74	
26	Sell	23.01.2009 10:00:00	1.2847	0.02	23.01.2009 15:14:00	1.28403	\$ 1.34	
27	Sell	26.01.2009 00:00:00	1.2916	0.02	30.01.2009 15:16:00	1.28783	\$ 7.91	
28	Sell	30.01.2009 09:00:00	1.2892	0.02	30.01.2009 15:16:00	1.28783	\$ 2.74	
29	Sell	30.01.2009 11:00:00	1.2848	0.02	30.01.2009 15:16:00	1.28783	\$ -6.06	
30	Sell	30.01.2009 17:00:00	1.2816	0.02	02.02.2009 12:43:00	1.27823	\$ 7.02	

31	Sell	02.02.2009 08:00:00	1.2708	0.02	02.02.2009 12:43:00	1.27823	\$ -14.86
32	Sell	03.02.2009 00:00:00	1.2814	0.04	12.02.2009 17:09:00	1.27963	\$ 8.76
33	Sell	05.02.2009 15:00:00	1.28	0.04	12.02.2009 17:09:00	1.27963	\$ 2.78
34	Sell	05.02.2009 21:00:00	1.2795	0.04	12.02.2009 17:09:00	1.27963	\$ 0.78
35	Sell	12.02.2009 21:00:00	1.2776	0.02	17.02.2009 08:19:00	1.26173	\$ 32.21
36	Sell	16.02.2009 14:00:00	1.2768	0.02	17.02.2009 08:19:00	1.26173	\$ 30.23
37	Sell	17.02.2009 02:00:00	1.2765	0.02	17.02.2009 08:19:00	1.26173	\$ 29.54
38	Sell	17.02.2009 14:00:00	1.2628	0.02	23.02.2009 00:00:00	1.28203	\$ -37.9
40	Sell	18.02.2009 16:00:00	1.2554	0.02	23.02.2009 00:00:00	1.28203	\$ -52.79
39	Sell	17.02.2009 18:00:00	1.257	0.02	23.02.2009 00:00:00	1.28203	\$ -49.5
41	Buy	23.02.2009 03:00:00	1.29143	0.04	16.03.2009 15:17:00	1.2996	\$ 25.93
42	Buy	23.02.2009 08:00:00	1.29233	0.04	16.03.2009 15:17:00	1.2996	\$ 22.33
43	Buy	13.03.2009 10:00:00	1.29293	0.04	16.03.2009 15:17:00	1.2996	\$ 25.72
44	Buy	17.03.2009 03:00:00	1.29983	0.08	18.03.2009 19:18:00	1.3157	\$ 126.32
45	Buy	17.03.2009 12:00:00	1.30023	0.08	18.03.2009 19:18:00	1.3157	\$ 123.12
46	Buy	18.03.2009 04:00:00	1.30373	0.08	18.03.2009 19:18:00	1.3157	\$ 95.76
47	Buy	18.03.2009 20:00:00	1.34243	0.02	19.03.2009 01:13:00	1.3459	\$ 6.78
48	Buy	19.03.2009 07:00:00	1.34543	0.02	19.03.2009 12:53:00	1.3613	\$ 31.74
49	Buy	19.03.2009 09:00:00	1.34883	0.02	19.03.2009 12:53:00	1.3613	\$ 24.94
50	Buy	20.03.2009 00:00:00	1.36553	0.02	23.03.2009 00:00:00	1.36564	\$ -0.26
52	Buy	20.03.2009 09:00:00	1.37163	0.02	23.03.2009 00:00:00	1.36564	\$ -12.46
51	Buy	20.03.2009 05:00:00	1.36573	0.02	23.03.2009 00:00:00	1.36564	\$ -0.66
53	Sell	23.03.2009 10:00:00	1.36462	0.04	23.03.2009 14:54:00	1.34875	\$ 63.48
54	Sell	23.03.2009 23:00:00	1.36192	0.02	24.03.2009 15:03:00	1.35518	\$ 13.57
55	Sell	24.03.2009 19:00:00	1.34937	0.02	27.03.2009 12:54:00	1.3335	\$ 32.02
56	Sell	25.03.2009 03:00:00	1.34489	0.02	27.03.2009 12:54:00	1.3335	\$ 22.97
57	Sell	27.03.2009 22:00:00	1.32861	0.02	30.03.2009 15:53:00	1.31274	\$ 32.02
58	Sell	30.03.2009 11:00:00	1.31929	0.02	30.03.2009 15:53:00	1.31274	\$ 13.1
59	Sell	30.03.2009 16:00:00	1.31355	0.02	20.04.2009 02:41:00	1.29768	\$ 33.69
60	Sell	10.04.2009 09:00:00	1.31325	0.02	20.04.2009 02:41:00	1.29768	\$ 32.07
61	Sell	17.04.2009 11:00:00	1.30695	0.02	20.04.2009 02:41:00	1.29768	\$ 18.82
62	Sell	20.04.2009 03:00:00	1.29845	0.02	18.05.2009 00:00:00	1.34849	\$ -97.47
64	Sell	21.04.2009 03:00:00	1.29126	0.02	18.05.2009 00:00:00	1.34849	\$ -111.95
63	Sell	20.04.2009 16:00:00	1.2923	0.02	18.05.2009 00:00:00	1.34849	\$ -109.77
65	Buy	18.05.2009 07:00:00	1.34489	0.04	19.05.2009 09:55:00	1.36076	\$ 63.16
66	Buy	18.05.2009 12:00:00	1.34723	0.04	19.05.2009 09:55:00	1.36076	\$ 53.8
67	Buy	18.05.2009 18:00:00	1.35034	0.04	19.05.2009 09:55:00	1.36076	\$ 41.36
68	Buy	19.05.2009 18:00:00	1.36077	0.08	20.05.2009 15:46:00	1.37664	\$ 126.32
69	Buy	20.05.2009 02:00:00	1.3644	0.08	20.05.2009 15:46:00	1.37664	\$ 97.92
70	Buy	21.05.2009 02:00:00	1.37835	0.02	22.05.2009 02:42:00	1.39422	\$ 31.58
71	Buy	21.05.2009 09:00:00	1.37859	0.02	22.05.2009 02:42:00	1.39422	\$ 31.1
72	Buy	22.05.2009 09:00:00	1.39519	0.02	25.05.2009 10:00:00	1.39748	\$ 4.1
73	Buy	25.05.2009 01:00:00	1.40234	0.02	25.05.2009 10:00:00	1.39748	\$ -9.72
74	Buy	25.05.2009 13:00:00	1.39898	0.04	29.05.2009 16:25:00	1.41485	\$ 62.19
75	Buy	26.05.2009 08:00:00	1.39981	0.04	29.05.2009 16:25:00	1.41485	\$ 59.2
76	Buy	29.05.2009 17:00:00	1.4155	0.02	02.06.2009 19:36:00	1.43137	\$ 31.1
77	Buy	01.06.2009 09:00:00	1.41922	0.02	02.06.2009 19:36:00	1.43137	\$ 24.14
78	Buy	01.06.2009 20:00:00	1.42238	0.02	02.06.2009 19:36:00	1.43137	\$ 17.82
79	Buy	03.06.2009 06:00:00	1.43071	0.02	04.08.2009 14:02:00	1.43685	\$ 2.31
80	Buy	04.08.2009 04:00:00	1.44116	0.02	04.08.2009 14:02:00	1.43685	\$ -8.62
81	Buy	04.08.2009 09:00:00	1.44178	0.02	04.08.2009 14:02:00	1.43685	\$ -9.86
82	Buy	04.08.2009 16:00:00	1.44099	0.04	09.09.2009 15:07:00	1.45686	\$ 51.9
83	Buy	06.08.2009 02:00:00	1.44108	0.04	09.09.2009 15:07:00	1.45686	\$ 52.19
84	Buy	09.09.2009 01:00:00	1.45003	0.04	09.09.2009 15:07:00	1.45686	\$ 27.32
85	Buy	09.09.2009 23:00:00	1.45583	0.02	15.09.2009 14:43:00	1.45761	\$ 2.6
86	Buy	10.09.2009 14:00:00	1.45613	0.02	15.09.2009 14:43:00	1.45761	\$ 2.16
87	Buy	10.09.2009 19:00:00	1.45913	0.02	15.09.2009 14:43:00	1.45761	\$ -3.84
88	Buy	15.09.2009 18:00:00	1.46182	0.02	17.09.2009 15:14:00	1.46902	\$ 14.08
89	Buy	16.09.2009 02:00:00	1.4671	0.02	17.09.2009 15:14:00	1.46902	\$ 3.68
90	Buy	16.09.2009 06:00:00	1.46821	0.02	17.09.2009 15:14:00	1.46902	\$ 1.46

91	Buy	17.09.2009 16:00:00	1.4741	0.02	23.09.2009 15:54:00	1.47662	\$ 4.08
92	Buy	17.09.2009 21:00:00	1.47501	0.02	23.09.2009 15:54:00	1.47662	\$ 2.26
93	Buy	22.09.2009 16:00:00	1.4786	0.02	23.09.2009 15:54:00	1.47662	\$ -4.12
94	Buy	23.09.2009 20:00:00	1.47871	0.02	13.10.2009 16:24:00	1.47987	\$ -0.9
95	Buy	08.10.2009 15:00:00	1.47943	0.02	13.10.2009 16:24:00	1.47987	\$ 0.08
96	Buy	08.10.2009 19:00:00	1.48066	0.02	13.10.2009 16:24:00	1.47987	\$ -2.38
97	Buy	13.10.2009 18:00:00	1.4837	0.04	15.10.2009 13:19:00	1.48906	\$ 20.8
98	Buy	13.10.2009 23:00:00	1.4853	0.04	15.10.2009 13:19:00	1.48906	\$ 14.4
99	Buy	14.10.2009 04:00:00	1.48818	0.04	15.10.2009 13:19:00	1.48906	\$ 3.2
100	Buy	15.10.2009 17:00:00	1.49378	0.02	22.10.2009 08:49:00	1.49703	\$ 5.37
101	Buy	19.10.2009 17:00:00	1.49438	0.02	22.10.2009 08:49:00	1.49703	\$ 4.82
102	Buy	19.10.2009 23:00:00	1.49633	0.02	22.10.2009 08:49:00	1.49703	\$ 0.92
103	Buy	22.10.2009 13:00:00	1.49733	0.02	25.11.2009 20:23:00	1.5132	\$ 26.27
104	Buy	22.10.2009 19:00:00	1.50067	0.02	25.11.2009 20:23:00	1.5132	\$ 19.59
105	Buy	23.10.2009 02:00:00	1.50392	0.02	25.11.2009 20:23:00	1.5132	\$ 13.25
107	Buy	03.12.2009 12:00:00	1.51223	0.02	31.12.2009 18:47:00	1.43278	\$ -163.4
106	Buy	26.11.2009 05:00:00	1.51119	0.02	31.12.2009 18:47:00	1.43278	\$ -162.45

Report generated by Quant Analyzer