

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol EURUSD Period M5 : 03.01.2011 - 30.12.2011  
Initial deposit 1000.0  
Parameters -

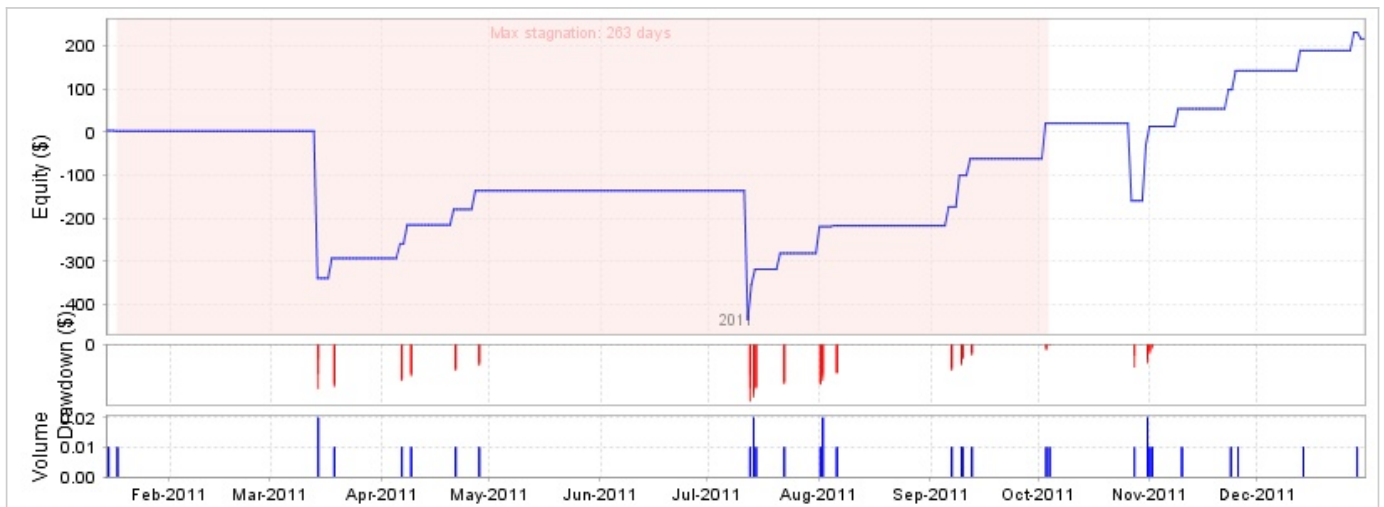
## TOTAL PROFIT

**\$ 215.32**

PROFIT IN PIPS 2728.5 PIPS  
YRLY AVG PROFIT \$ 215.41  
YRLY AVG % RET 21.54 %  
CAGR 21.53 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
92	0.07	1.25	0.49	80.43 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 437.46	43.6 %	\$ 0.59	\$ 17.94	\$ 2.34
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.49	0.05 R	4.5 R	0.67	0.57

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2011	2.04	0	-294.31	156.44	0	0	-144.95	63.91	154.71	31.87	171.64	73.97	215.32

## STATS

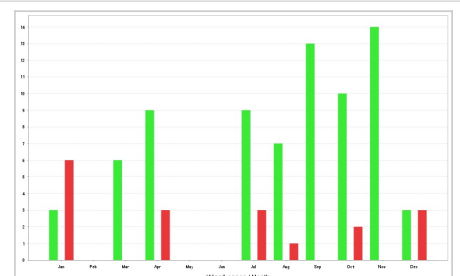
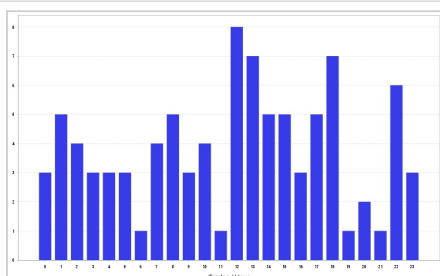
### Strategy

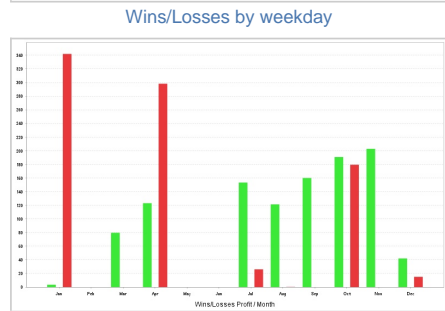
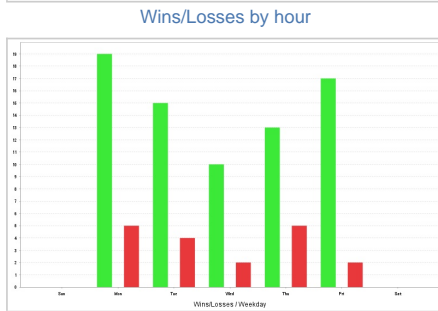
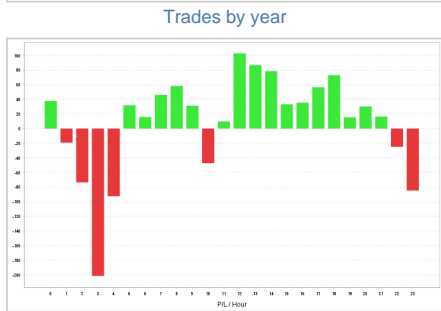
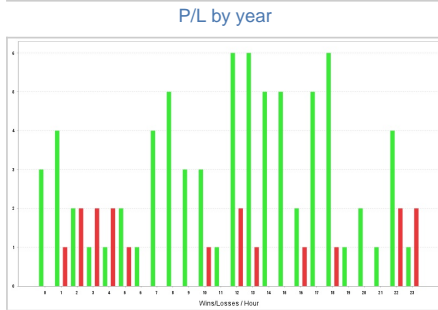
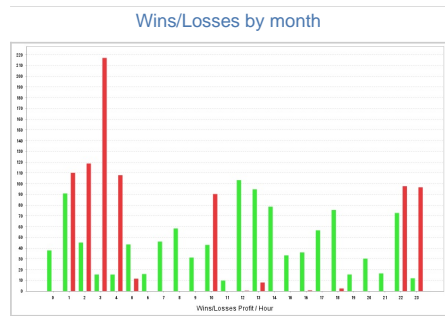
Wins/Losses Ratio	4.11	Payout Ratio (Avg Win/Loss)	0.3	Average # of Bars in Trade	0
AHPR	0.3	Z-Score	-5.52	Z-Probability	100 %
Expectancy	2.34	Deviation	\$ 33.52	Exposure	-999999999 %
Stagnation in Days	263	Stagnation in %	72.65 %		

### Trades

		# of Wins	74	# of Losses	18	# of Cancelled/Expired	0
Gross Profit	\$ 1076.38	Gross Loss	\$ -861.06	Average Win	\$ 14.55	Average Loss	\$ -47.84
Largest Win	\$ 32.04	Largest Loss	\$ -116.46	Max Consec Wins	24	Max Consec Losses	5
Avg Consec Wins	10.57	Avg Consec Loss	2.57	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	03.01.2011 07:00:00	1.32987	0.01	14.01.2011 13:18:00	1.33302	\$ 2.16	
2	Buy	03.01.2011 08:00:00	1.33106	0.01	14.01.2011 13:18:00	1.33302	\$ 0.97	
3	Buy	03.01.2011 12:00:00	1.33215	0.01	14.01.2011 13:18:00	1.33302	\$ -0.12	
4	Buy	14.01.2011 15:00:00	1.33644	0.01	17.01.2011 00:00:00	1.33704	\$ 0.33	
6	Buy	14.01.2011 22:00:00	1.33743	0.01	17.01.2011 00:00:00	1.33704	\$ -0.66	
5	Buy	14.01.2011 16:00:00	1.33741	0.01	17.01.2011 00:00:00	1.33704	\$ -0.64	
7	Sell	17.01.2011 01:00:00	1.33783	0.02	14.03.2011 00:00:00	1.39522	\$ -110.06	
9	Sell	17.01.2011 03:00:00	1.33463	0.02	14.03.2011 00:00:00	1.39522	\$ -116.46	
8	Sell	17.01.2011 02:00:00	1.33583	0.02	14.03.2011 00:00:00	1.39522	\$ -114.06	
10	Buy	14.03.2011 01:00:00	1.39359	0.01	18.03.2011 11:11:00	1.40944	\$ 15.49	
11	Buy	14.03.2011 03:00:00	1.39365	0.01	18.03.2011 11:11:00	1.40944	\$ 15.43	
12	Buy	14.03.2011 08:00:00	1.39373	0.01	18.03.2011 11:11:00	1.40944	\$ 15.35	
13	Buy	18.03.2011 12:00:00	1.41111	0.01	06.04.2011 08:12:00	1.42696	\$ 14.15	
14	Buy	18.03.2011 13:00:00	1.41378	0.01	06.04.2011 08:12:00	1.42696	\$ 11.48	
15	Buy	18.03.2011 18:00:00	1.41753	0.01	06.04.2011 08:12:00	1.42696	\$ 7.73	
16	Buy	06.04.2011 09:00:00	1.42854	0.01	08.04.2011 21:48:00	1.44439	\$ 15.67	
17	Buy	06.04.2011 10:00:00	1.42995	0.01	08.04.2011 21:48:00	1.44439	\$ 14.26	
18	Buy	06.04.2011 12:00:00	1.43032	0.01	08.04.2011 21:48:00	1.44439	\$ 13.89	
19	Buy	08.04.2011 22:00:00	1.44556	0.01	21.04.2011 07:47:00	1.46141	\$ 14.69	
20	Buy	08.04.2011 23:00:00	1.44837	0.01	21.04.2011 07:47:00	1.46141	\$ 11.88	
21	Buy	12.04.2011 15:00:00	1.45118	0.01	21.04.2011 07:47:00	1.46141	\$ 9.42	
22	Buy	21.04.2011 08:00:00	1.46145	0.01	27.04.2011 21:31:00	1.4773	\$ 15.31	
23	Buy	21.04.2011 09:00:00	1.46164	0.01	27.04.2011 21:31:00	1.4773	\$ 15.12	
24	Buy	21.04.2011 10:00:00	1.46392	0.01	27.04.2011 21:31:00	1.4773	\$ 12.84	
25	Buy	27.04.2011 22:00:00	1.47951	0.01	12.07.2011 09:12:00	1.38936	\$ -96.96	
26	Buy	28.04.2011 03:00:00	1.48319	0.01	12.07.2011 09:12:00	1.38936	\$ -100.55	
27	Buy	28.04.2011 04:00:00	1.48342	0.01	12.07.2011 09:12:00	1.38936	\$ -100.78	
28	Buy	12.07.2011 12:00:00	1.39201	0.02	13.07.2011 11:06:00	1.40786	\$ 31.52	
29	Buy	12.07.2011 13:00:00	1.39266	0.02	13.07.2011 11:06:00	1.40786	\$ 30.22	
30	Buy	12.07.2011 14:00:00	1.39841	0.02	13.07.2011 11:06:00	1.40786	\$ 18.72	

31	Buy	13.07.2011 12:00:00	1.41082	0.01	14.07.2011 01:51:00	1.42667	\$ 15.76
32	Buy	13.07.2011 17:00:00	1.41613	0.01	14.07.2011 01:51:00	1.42667	\$ 10.45
33	Buy	13.07.2011 18:00:00	1.41687	0.01	14.07.2011 01:51:00	1.42667	\$ 9.71
34	Buy	14.07.2011 02:00:00	1.42705	0.01	21.07.2011 22:54:00	1.4429	\$ 15.22
35	Buy	21.07.2011 15:00:00	1.43093	0.01	21.07.2011 22:54:00	1.4429	\$ 11.97
36	Buy	21.07.2011 16:00:00	1.43313	0.01	21.07.2011 22:54:00	1.4429	\$ 9.77
37	Buy	21.07.2011 23:00:00	1.44252	0.01	01.08.2011 00:00:00	1.43607	\$ -7.44
39	Buy	26.07.2011 05:00:00	1.44706	0.01	01.08.2011 00:00:00	1.43607	\$ -11.53
38	Buy	26.07.2011 04:00:00	1.4426	0.01	01.08.2011 00:00:00	1.43607	\$ -7.07
40	Sell	01.08.2011 01:00:00	1.43613	0.02	01.08.2011 16:59:00	1.42028	\$ 31.7
41	Sell	01.08.2011 02:00:00	1.43524	0.02	01.08.2011 16:59:00	1.42028	\$ 29.92
42	Sell	01.08.2011 16:00:00	1.43339	0.02	01.08.2011 16:59:00	1.42028	\$ 26.22
43	Sell	01.08.2011 17:00:00	1.42006	0.01	05.08.2011 14:23:00	1.41828	\$ 1.95
44	Sell	02.08.2011 09:00:00	1.41855	0.01	05.08.2011 14:23:00	1.41828	\$ 0.4
45	Sell	02.08.2011 12:00:00	1.41791	0.01	05.08.2011 14:23:00	1.41828	\$ -0.24
46	Sell	05.08.2011 18:00:00	1.41546	0.01	06.09.2011 16:07:00	1.39961	\$ 17.2
47	Sell	11.08.2011 01:00:00	1.41245	0.01	06.09.2011 16:07:00	1.39961	\$ 13.94
48	Sell	05.09.2011 13:00:00	1.41205	0.01	06.09.2011 16:07:00	1.39961	\$ 12.48
49	Sell	06.09.2011 17:00:00	1.39977	0.01	09.09.2011 09:56:00	1.38392	\$ 15.98
50	Sell	06.09.2011 18:00:00	1.39895	0.01	09.09.2011 09:56:00	1.38392	\$ 15.16
51	Sell	08.09.2011 14:00:00	1.39853	0.01	09.09.2011 09:56:00	1.38392	\$ 14.65
52	Sell	09.09.2011 10:00:00	1.38526	0.01	09.09.2011 16:01:00	1.36941	\$ 15.85
53	Sell	09.09.2011 11:00:00	1.37917	0.01	09.09.2011 16:01:00	1.36941	\$ 9.76
54	Sell	09.09.2011 15:00:00	1.37077	0.01	09.09.2011 16:01:00	1.36941	\$ 1.36
55	Sell	09.09.2011 17:00:00	1.36652	0.01	12.09.2011 06:55:00	1.35067	\$ 15.98
56	Sell	09.09.2011 20:00:00	1.36573	0.01	12.09.2011 06:55:00	1.35067	\$ 15.19
57	Sell	12.09.2011 00:00:00	1.35783	0.01	12.09.2011 06:55:00	1.35067	\$ 7.16
58	Sell	12.09.2011 07:00:00	1.35173	0.01	03.10.2011 00:00:00	1.33588	\$ 16.74
59	Sell	22.09.2011 12:00:00	1.34742	0.01	03.10.2011 00:00:00	1.33588	\$ 12.0
60	Sell	22.09.2011 13:00:00	1.34312	0.01	03.10.2011 00:00:00	1.33588	\$ 7.7
61	Sell	03.10.2011 00:00:00	1.33447	0.01	03.10.2011 22:22:00	1.31862	\$ 15.85
62	Sell	03.10.2011 04:00:00	1.334	0.01	03.10.2011 22:22:00	1.31862	\$ 15.38
63	Sell	03.10.2011 05:00:00	1.33327	0.01	03.10.2011 22:22:00	1.31862	\$ 14.65
64	Sell	03.10.2011 23:10:00	1.31671	0.01	27.10.2011 14:44:00	1.40686	\$ -89.14
65	Sell	04.10.2011 10:00:00	1.31557	0.01	27.10.2011 14:44:00	1.40686	\$ -90.32
66	Sell	27.10.2011 22:00:00	1.41841	0.02	31.10.2011 05:28:00	1.40256	\$ 32.04
67	Sell	28.10.2011 01:00:00	1.4173	0.02	31.10.2011 05:28:00	1.40256	\$ 29.73
68	Sell	28.10.2011 05:00:00	1.41681	0.02	31.10.2011 05:28:00	1.40256	\$ 28.75
69	Sell	31.10.2011 06:00:00	1.40143	0.01	31.10.2011 21:29:00	1.38558	\$ 15.85
70	Sell	31.10.2011 07:00:00	1.39902	0.01	31.10.2011 21:29:00	1.38558	\$ 13.44
71	Sell	31.10.2011 18:00:00	1.39478	0.01	31.10.2011 21:29:00	1.38558	\$ 9.2
72	Sell	31.10.2011 22:00:00	1.38348	0.01	01.11.2011 12:28:00	1.36763	\$ 15.89
73	Sell	01.11.2011 07:00:00	1.38133	0.01	01.11.2011 12:28:00	1.36763	\$ 13.7
74	Sell	01.11.2011 08:00:00	1.3813	0.01	01.11.2011 12:28:00	1.36763	\$ 13.67
75	Sell	01.11.2011 13:00:00	1.36975	0.01	09.11.2011 20:06:00	1.3539	\$ 16.19
76	Sell	01.11.2011 14:00:00	1.36782	0.01	09.11.2011 20:06:00	1.3539	\$ 14.26
77	Sell	01.11.2011 15:00:00	1.3637	0.01	09.11.2011 20:06:00	1.3539	\$ 10.14
78	Sell	09.11.2011 21:00:00	1.35395	0.01	23.11.2011 11:28:00	1.3381	\$ 16.44
79	Sell	10.11.2011 00:00:00	1.35238	0.01	23.11.2011 11:28:00	1.3381	\$ 14.83
80	Sell	10.11.2011 08:00:00	1.3505	0.01	23.11.2011 11:28:00	1.3381	\$ 12.95
81	Sell	23.11.2011 12:00:00	1.3388	0.01	25.11.2011 12:29:00	1.32295	\$ 15.93
82	Sell	23.11.2011 14:00:00	1.33835	0.01	25.11.2011 12:29:00	1.32295	\$ 15.48
83	Sell	23.11.2011 17:00:00	1.33503	0.01	25.11.2011 12:29:00	1.32295	\$ 12.16
84	Sell	25.11.2011 13:00:00	1.32412	0.01	13.12.2011 17:01:00	1.30827	\$ 16.61
85	Sell	25.11.2011 14:00:00	1.32292	0.01	13.12.2011 17:01:00	1.30827	\$ 15.41
86	Sell	25.11.2011 20:00:00	1.32251	0.01	13.12.2011 17:01:00	1.30827	\$ 15.0
87	Sell	13.12.2011 18:00:00	1.30924	0.01	28.12.2011 17:33:00	1.29339	\$ 16.48
88	Sell	13.12.2011 19:00:00	1.30819	0.01	28.12.2011 17:33:00	1.29339	\$ 15.43
89	Sell	13.12.2011 22:00:00	1.30283	0.01	28.12.2011 17:33:00	1.29339	\$ 10.07
92	Sell	29.12.2011 13:00:00	1.28675	0.01	30.12.2011 22:48:00	1.29475	\$ -7.96

91	Sell	29.12.2011 02:00:00	1.29004	0.01	30.12.2011 22:48:00	1.29475	\$ -4.67
90	Sell	28.12.2011 18:00:00	1.29227	0.01	30.12.2011 22:48:00	1.29475	\$ -2.4

Report generated by Quant Analyzer