

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol EURUSD Period M5 : 02.01.2008 - 31.12.2008
Initial deposit 1000.0
Parameters -

TOTAL PROFIT

\$ 362.75

PROFIT IN PIPS 5354 PIPS
YRLY AVG PROFIT \$ 362.75
YRLY AVG % RET 36.27 %
CAGR 36.28 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
132	0.1	1.29	0.57	89.39 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 638.32	34.3 %	\$ 0.99	\$ 30.23	\$ 2.75
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.06	0.03 R	4.09 R	0.83	1.48

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2008	46.92	70.9	168.47	30.7	0	0	0	-185.08	338.62	309.25	81.16	-498.19	362.75

STATS

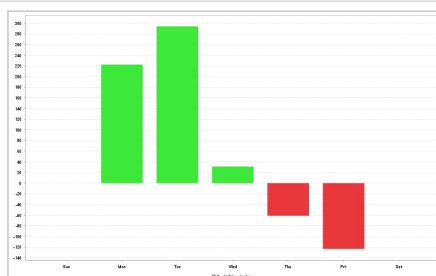
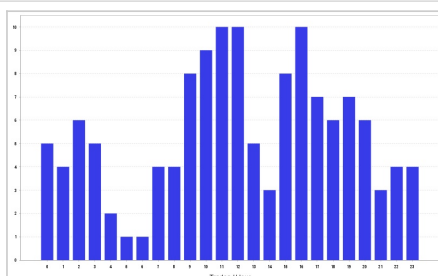
Strategy

Wins/Losses Ratio	8.43	Payout Ratio (Avg Win/Loss)	0.15	Average # of Bars in Trade	0
AHPR	0.27	Z-Score	-5.85	Z-Probability	100 %
Expectancy	2.75	Deviation	\$ 38.15	Exposure	-999999999 %
Stagnation in Days	179	Stagnation in %	49.04 %		

Trades

		# of Wins	118	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 1605.93	Gross Loss	\$ -1243.18	Average Win	\$ 13.61	Average Loss	\$ -88.8
Largest Win	\$ 31.95	Largest Loss	\$ -186.68	Max Consec Wins	42	Max Consec Losses	4
Avg Consec Wins	16.86	Avg Consec Loss	2	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	02.01.2008 12:00:00	1.46815	0.01	07.01.2008 03:51:00	1.4697	\$ 1.1	
2	Buy	02.01.2008 13:00:00	1.46855	0.01	07.01.2008 03:51:00	1.4697	\$ 0.7	
3	Buy	02.01.2008 14:00:00	1.46905	0.01	07.01.2008 03:51:00	1.4697	\$ 0.2	
4	Buy	07.01.2008 07:00:00	1.47295	0.01	14.01.2008 10:20:00	1.4888	\$ 15.22	
5	Buy	08.01.2008 16:00:00	1.47305	0.01	14.01.2008 10:20:00	1.4888	\$ 15.21	
6	Buy	10.01.2008 16:00:00	1.47395	0.01	14.01.2008 10:20:00	1.4888	\$ 14.49	
7	Buy	14.01.2008 11:00:00	1.48955	0.01	27.02.2008 08:31:00	1.5054	\$ 11.91	
8	Buy	14.01.2008 12:00:00	1.48985	0.01	27.02.2008 08:31:00	1.5054	\$ 11.61	
9	Buy	15.01.2008 16:00:00	1.49085	0.01	27.02.2008 08:31:00	1.5054	\$ 10.7	
10	Buy	27.02.2008 09:00:00	1.50245	0.01	28.02.2008 17:01:00	1.5183	\$ 15.76	
11	Buy	27.02.2008 10:00:00	1.50685	0.01	28.02.2008 17:01:00	1.5183	\$ 11.36	
12	Buy	27.02.2008 16:00:00	1.50865	0.01	28.02.2008 17:01:00	1.5183	\$ 9.56	
13	Buy	28.02.2008 18:00:00	1.51725	0.01	06.03.2008 09:41:00	1.5331	\$ 15.22	
14	Buy	28.02.2008 19:00:00	1.52225	0.01	06.03.2008 09:41:00	1.5331	\$ 10.22	
15	Buy	29.02.2008 09:00:00	1.52325	0.01	06.03.2008 09:41:00	1.5331	\$ 9.31	
16	Buy	06.03.2008 10:00:00	1.53415	0.01	11.03.2008 13:47:00	1.5366	\$ 2.0	
17	Buy	06.03.2008 15:00:00	1.53505	0.01	11.03.2008 13:47:00	1.5366	\$ 1.1	
18	Buy	06.03.2008 17:00:00	1.53575	0.01	11.03.2008 13:47:00	1.5366	\$ 0.4	
19	Buy	11.03.2008 22:00:00	1.53385	0.01	12.03.2008 15:01:00	1.5497	\$ 15.76	
20	Buy	11.03.2008 23:00:00	1.53405	0.01	12.03.2008 15:01:00	1.5497	\$ 15.56	
21	Buy	12.03.2008 00:07:00	1.53425	0.01	12.03.2008 15:01:00	1.5497	\$ 15.45	
22	Buy	12.03.2008 16:00:00	1.54665	0.01	13.03.2008 10:12:00	1.5625	\$ 15.76	
23	Buy	12.03.2008 17:00:00	1.54955	0.01	13.03.2008 10:12:00	1.5625	\$ 12.86	
24	Buy	12.03.2008 19:00:00	1.55165	0.01	13.03.2008 10:12:00	1.5625	\$ 10.76	
25	Buy	13.03.2008 11:00:00	1.55875	0.01	17.03.2008 00:46:00	1.5746	\$ 15.49	
26	Buy	13.03.2008 12:00:00	1.55985	0.01	17.03.2008 00:46:00	1.5746	\$ 14.39	
27	Buy	13.03.2008 15:00:00	1.56005	0.01	17.03.2008 00:46:00	1.5746	\$ 14.19	
28	Buy	17.03.2008 01:00:00	1.57515	0.01	10.04.2008 11:14:00	1.591	\$ 13.7	
29	Buy	17.03.2008 02:00:00	1.57895	0.01	10.04.2008 11:14:00	1.591	\$ 9.9	
30	Buy	17.03.2008 03:00:00	1.58175	0.01	10.04.2008 11:14:00	1.591	\$ 7.1	

31	Buy	10.04.2008 12:00:00	1.58925	0.01	11.08.2008 00:01:00	1.4991	\$ -101.17
32	Buy	16.04.2008 12:00:00	1.59445	0.01	11.08.2008 00:01:00	1.4991	\$ -105.83
33	Buy	16.04.2008 15:00:00	1.59595	0.01	11.08.2008 00:01:00	1.4991	\$ -107.33
34	Sell	11.08.2008 00:01:00	1.4944	0.02	14.08.2008 18:34:00	1.47855	\$ 31.95
35	Sell	11.08.2008 02:00:00	1.4933	0.02	14.08.2008 18:34:00	1.47855	\$ 29.75
36	Sell	11.08.2008 20:00:00	1.4904	0.02	14.08.2008 18:34:00	1.47855	\$ 23.95
37	Sell	14.08.2008 19:00:00	1.4802	0.01	19.08.2008 08:18:00	1.46435	\$ 16.06
38	Sell	15.08.2008 01:12:00	1.4783	0.01	19.08.2008 08:18:00	1.46435	\$ 14.12
39	Sell	15.08.2008 02:00:00	1.4776	0.01	19.08.2008 08:18:00	1.46435	\$ 13.42
40	Sell	19.08.2008 09:00:00	1.4648	0.01	02.09.2008 10:18:00	1.44895	\$ 16.44
41	Sell	26.08.2008 11:00:00	1.4609	0.01	02.09.2008 10:18:00	1.44895	\$ 12.25
42	Sell	26.08.2008 12:00:00	1.4593	0.01	02.09.2008 10:18:00	1.44895	\$ 10.65
43	Sell	02.09.2008 11:00:00	1.4501	0.01	04.09.2008 17:18:00	1.43425	\$ 15.93
44	Sell	02.09.2008 12:00:00	1.4475	0.01	04.09.2008 17:18:00	1.43425	\$ 13.33
45	Sell	03.09.2008 07:00:00	1.4431	0.01	04.09.2008 17:18:00	1.43425	\$ 8.89
46	Sell	04.09.2008 18:00:00	1.4356	0.01	05.09.2008 12:57:00	1.41975	\$ 15.89
47	Sell	04.09.2008 20:00:00	1.4352	0.01	05.09.2008 12:57:00	1.41975	\$ 15.49
48	Sell	04.09.2008 21:00:00	1.4324	0.01	05.09.2008 12:57:00	1.41975	\$ 12.69
49	Sell	05.09.2008 13:00:00	1.4208	0.01	09.09.2008 04:48:00	1.40495	\$ 16.02
50	Sell	08.09.2008 18:00:00	1.4122	0.01	09.09.2008 04:48:00	1.40495	\$ 7.29
51	Sell	08.09.2008 20:00:00	1.4076	0.01	09.09.2008 04:48:00	1.40495	\$ 2.69
52	Sell	09.09.2008 05:00:00	1.4056	0.01	11.09.2008 10:59:00	1.38975	\$ 15.93
53	Sell	10.09.2008 17:00:00	1.4055	0.01	11.09.2008 10:59:00	1.38975	\$ 15.79
54	Sell	10.09.2008 18:00:00	1.4018	0.01	11.09.2008 10:59:00	1.38975	\$ 12.09
55	Sell	11.09.2008 11:00:00	1.39	0.01	22.09.2008 20:23:00	1.48015	\$ -89.69
56	Sell	23.09.2008 00:00:00	1.4795	0.02	23.09.2008 19:05:00	1.46365	\$ 31.7
57	Sell	23.09.2008 01:00:00	1.4792	0.02	23.09.2008 19:05:00	1.46365	\$ 31.1
58	Sell	23.09.2008 04:00:00	1.4783	0.02	23.09.2008 19:05:00	1.46365	\$ 29.3
59	Sell	23.09.2008 20:00:00	1.4653	0.01	29.09.2008 02:38:00	1.44945	\$ 16.1
60	Sell	23.09.2008 23:00:00	1.4648	0.01	29.09.2008 02:38:00	1.44945	\$ 15.6
61	Sell	24.09.2008 22:00:00	1.4622	0.01	29.09.2008 02:38:00	1.44945	\$ 12.96
62	Sell	29.09.2008 03:00:00	1.4493	0.01	29.09.2008 09:23:00	1.43345	\$ 15.85
63	Sell	29.09.2008 08:00:00	1.4469	0.01	29.09.2008 09:23:00	1.43345	\$ 13.45
64	Sell	29.09.2008 09:00:00	1.4404	0.01	29.09.2008 09:23:00	1.43345	\$ 6.95
65	Sell	29.09.2008 10:00:00	1.4346	0.01	30.09.2008 15:39:00	1.41875	\$ 15.89
66	Sell	29.09.2008 13:04:00	1.4339	0.01	30.09.2008 15:39:00	1.41875	\$ 15.19
67	Sell	30.09.2008 13:00:00	1.433	0.01	30.09.2008 15:39:00	1.41875	\$ 14.25
68	Sell	30.09.2008 16:00:00	1.4178	0.01	30.09.2008 17:05:00	1.40195	\$ 15.85
69	Sell	30.09.2008 17:00:00	1.4047	0.01	30.09.2008 17:05:00	1.40195	\$ 2.75
70	Sell	30.09.2008 18:00:00	1.4079	0.01	02.10.2008 08:13:00	1.39205	\$ 15.93
71	Sell	30.09.2008 19:00:00	1.4064	0.01	02.10.2008 08:13:00	1.39205	\$ 14.43
72	Sell	01.10.2008 15:00:00	1.4023	0.01	02.10.2008 08:13:00	1.39205	\$ 10.29
73	Sell	02.10.2008 09:00:00	1.3935	0.01	02.10.2008 14:50:00	1.37765	\$ 15.85
74	Sell	02.10.2008 10:00:00	1.3876	0.01	02.10.2008 14:50:00	1.37765	\$ 9.95
75	Sell	02.10.2008 15:00:00	1.3762	0.01	06.10.2008 07:43:00	1.36035	\$ 16.02
76	Sell	03.10.2008 15:00:00	1.3751	0.01	06.10.2008 07:43:00	1.36035	\$ 14.88
77	Sell	03.10.2008 16:00:00	1.3748	0.01	06.10.2008 07:43:00	1.36035	\$ 14.58
78	Sell	06.10.2008 08:00:00	1.3593	0.01	10.10.2008 19:25:00	1.34345	\$ 16.02
79	Sell	06.10.2008 09:00:00	1.3561	0.01	10.10.2008 19:25:00	1.34345	\$ 12.82
80	Sell	06.10.2008 17:00:00	1.3501	0.01	10.10.2008 19:25:00	1.34345	\$ 6.82
81	Sell	10.10.2008 20:00:00	1.3375	0.01	21.10.2008 10:31:00	1.32165	\$ 16.31
82	Sell	10.10.2008 21:00:00	1.3307	0.01	21.10.2008 10:31:00	1.32165	\$ 9.51
83	Sell	20.10.2008 17:00:00	1.3306	0.01	21.10.2008 10:31:00	1.32165	\$ 8.99
84	Sell	21.10.2008 11:00:00	1.3232	0.01	21.10.2008 21:23:00	1.30735	\$ 15.85
85	Sell	21.10.2008 13:00:00	1.3213	0.01	21.10.2008 21:23:00	1.30735	\$ 13.95
86	Sell	21.10.2008 14:00:00	1.3208	0.01	21.10.2008 21:23:00	1.30735	\$ 13.45
87	Sell	21.10.2008 23:00:00	1.3063	0.01	22.10.2008 06:15:00	1.29045	\$ 15.89
88	Sell	22.10.2008 00:01:00	1.3058	0.01	22.10.2008 06:15:00	1.29045	\$ 15.35
89	Sell	22.10.2008 01:00:00	1.3057	0.01	22.10.2008 06:15:00	1.29045	\$ 15.25
90	Sell	22.10.2008 07:00:00	1.2809	0.01	24.10.2008 09:34:00	1.26505	\$ 15.93

91	Sell	23.10.2008 02:00:00	1.2772	0.01	24.10.2008 09:34:00	1.26505	\$ 12.19
92	Sell	23.10.2008 06:00:00	1.2754	0.01	24.10.2008 09:34:00	1.26505	\$ 10.39
93	Sell	24.10.2008 10:00:00	1.2659	0.01	24.10.2008 11:35:00	1.25005	\$ 15.85
94	Sell	24.10.2008 11:00:00	1.2547	0.01	24.10.2008 11:35:00	1.25005	\$ 4.65
95	Sell	24.10.2008 12:00:00	1.2556	0.01	27.10.2008 09:29:00	1.23975	\$ 15.98
96	Sell	27.10.2008 03:00:00	1.2551	0.01	27.10.2008 09:29:00	1.23975	\$ 15.35
97	Sell	27.10.2008 04:00:00	1.2544	0.01	27.10.2008 09:29:00	1.23975	\$ 14.65
98	Sell	27.10.2008 10:00:00	1.2378	0.01	30.10.2008 03:41:00	1.32795	\$ -90.02
99	Sell	28.10.2008 03:00:00	1.2355	0.01	30.10.2008 03:41:00	1.32795	\$ -92.37
100	Sell	30.10.2008 08:00:00	1.3168	0.02	30.10.2008 14:28:00	1.30095	\$ 31.7
101	Sell	30.10.2008 10:00:00	1.3155	0.02	30.10.2008 14:28:00	1.30095	\$ 29.1
102	Sell	30.10.2008 11:00:00	1.305	0.02	30.10.2008 14:28:00	1.30095	\$ 8.1
103	Sell	30.10.2008 15:00:00	1.296	0.01	30.10.2008 18:11:00	1.29325	\$ 2.75
104	Sell	30.10.2008 16:00:00	1.2929	0.01	30.10.2008 18:11:00	1.29325	\$ -0.35
105	Sell	30.10.2008 17:00:00	1.2849	0.01	30.10.2008 18:11:00	1.29325	\$ -8.35
106	Sell	30.10.2008 19:00:00	1.2922	0.02	31.10.2008 01:37:00	1.27635	\$ 31.78
107	Sell	30.10.2008 23:00:00	1.2862	0.02	31.10.2008 01:37:00	1.27635	\$ 19.78
108	Sell	31.10.2008 02:00:00	1.2783	0.01	03.11.2008 19:56:00	1.26245	\$ 15.98
109	Sell	31.10.2008 08:00:00	1.2715	0.01	03.11.2008 19:56:00	1.26245	\$ 9.18
110	Sell	31.10.2008 09:00:00	1.2702	0.01	03.11.2008 19:56:00	1.26245	\$ 7.88
111	Sell	03.11.2008 20:00:00	1.2628	0.01	12.11.2008 07:26:00	1.26035	\$ 2.83
112	Sell	03.11.2008 21:00:00	1.2625	0.01	12.11.2008 07:26:00	1.26035	\$ 2.53
113	Sell	04.11.2008 00:00:00	1.2586	0.01	12.11.2008 07:26:00	1.26035	\$ -1.41
114	Sell	12.11.2008 10:00:00	1.2553	0.01	13.11.2008 08:43:00	1.23945	\$ 15.89
115	Sell	12.11.2008 11:00:00	1.2546	0.01	13.11.2008 08:43:00	1.23945	\$ 15.19
116	Sell	12.11.2008 12:00:00	1.2525	0.01	13.11.2008 08:43:00	1.23945	\$ 13.09
117	Sell	13.11.2008 09:00:00	1.2405	0.01	11.12.2008 18:04:00	1.33065	\$ -88.97
118	Sell	11.12.2008 22:00:00	1.3334	0.02	17.12.2008 15:43:00	1.42355	\$ -179.79
119	Sell	12.12.2008 02:00:00	1.3319	0.02	17.12.2008 15:43:00	1.42355	\$ -182.88
120	Sell	12.12.2008 07:00:00	1.33	0.02	17.12.2008 15:43:00	1.42355	\$ -186.68
121	Sell	18.12.2008 03:00:00	1.4415	0.01	18.12.2008 17:15:00	1.42565	\$ 15.85
122	Sell	18.12.2008 16:00:00	1.4405	0.01	18.12.2008 17:15:00	1.42565	\$ 14.85
123	Sell	18.12.2008 18:00:00	1.4293	0.01	19.12.2008 09:51:00	1.41345	\$ 15.89
124	Sell	18.12.2008 19:00:00	1.4284	0.01	19.12.2008 09:51:00	1.41345	\$ 14.99
125	Sell	18.12.2008 22:00:00	1.4236	0.01	19.12.2008 09:51:00	1.41345	\$ 10.19
126	Sell	19.12.2008 10:00:00	1.4092	0.01	19.12.2008 13:04:00	1.39335	\$ 15.85
127	Sell	19.12.2008 11:00:00	1.409	0.01	19.12.2008 13:04:00	1.39335	\$ 15.65
128	Sell	19.12.2008 12:00:00	1.4006	0.01	19.12.2008 13:04:00	1.39335	\$ 7.25
129	Sell	19.12.2008 14:00:00	1.3987	0.01	19.12.2008 18:53:00	1.38285	\$ 15.85
130	Sell	19.12.2008 15:00:00	1.3953	0.01	19.12.2008 18:53:00	1.38285	\$ 12.45
131	Sell	19.12.2008 16:00:00	1.3925	0.01	19.12.2008 18:53:00	1.38285	\$ 9.65
132	Sell	19.12.2008 19:00:00	1.3869	0.01	31.12.2008 19:48:00	1.39575	\$ -8.34