

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol EURUSD Period M5 : 02.01.2009 - 31.12.2009
Initial deposit 1000.0
Parameters -

TOTAL PROFIT

\$ 533.72

PROFIT IN PIPS 5418.9 PIPS
YRLY AVG PROFIT \$ 533.97
YRLY AVG % RET 53.39 %
CAGR 53.37 %

OF TRADES

86

SHARPE RATIO

0.35

PROFIT FACTOR

2.13

RETURN / DD RATIO

2.28

WINNING %

87.21 %

DRAWDOWN

\$ 234.07

% DRAWDOWN

13.24 %

DAILY AVG PROFIT

\$ 1.46

MTHLY AVG PROFIT

\$ 44.48

AVERAGE TRADE

\$ 6.21

ANNUAL% / MAX DD%

4.03

R EXPECTANCY

0.15 R

R EXP SCORE

12.48 R

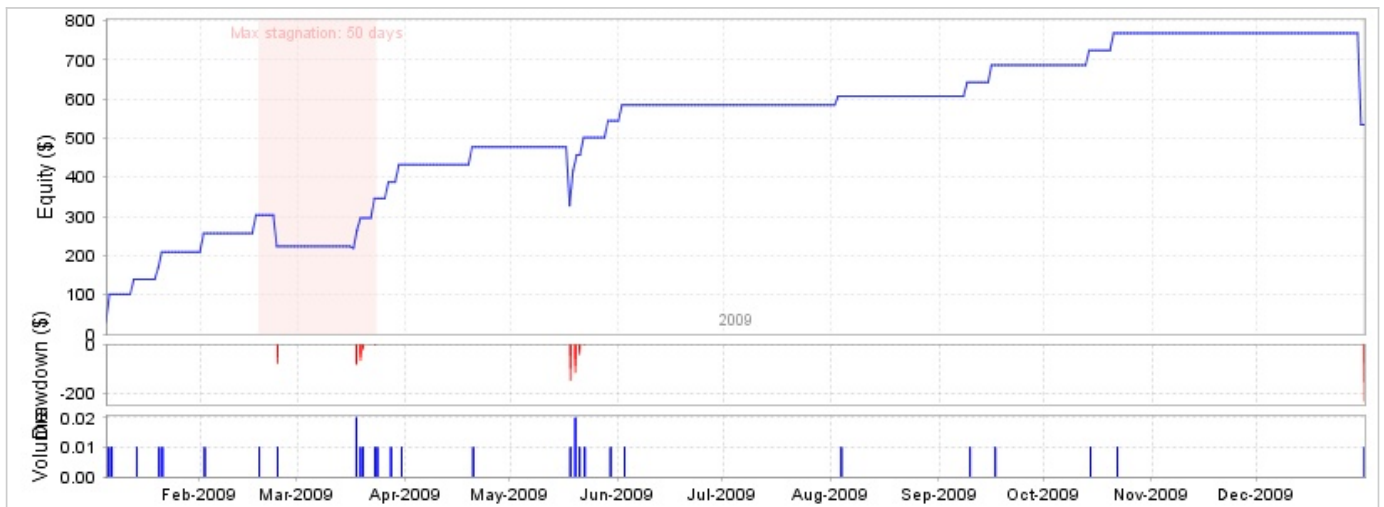
SQN

2.67

SQN SCORE

1.97

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2009	208.97	14.46	208.38	45.19	66.97	40.28	0	22.46	79.32	81.76	0	-234.07	533.72

STATS

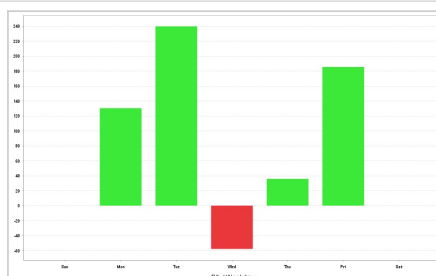
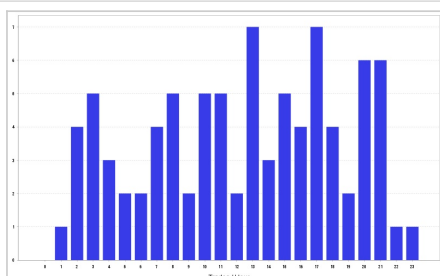
Strategy

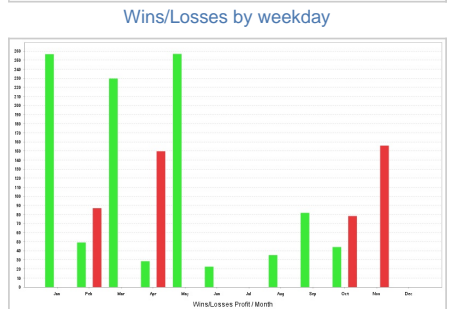
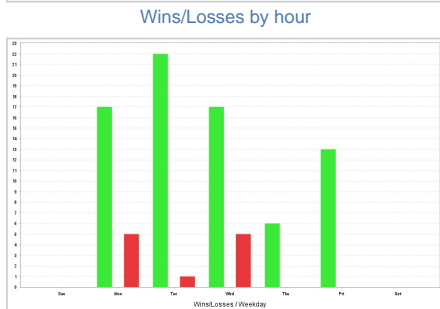
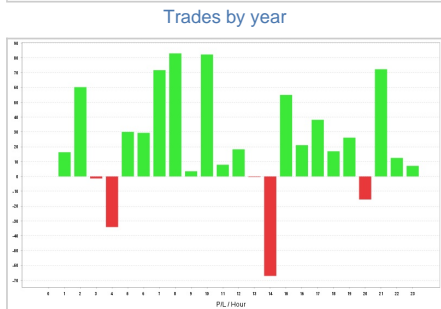
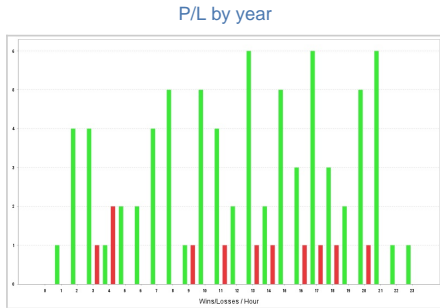
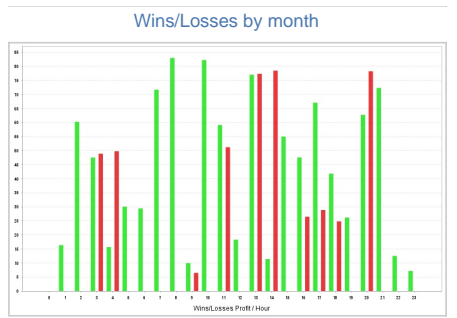
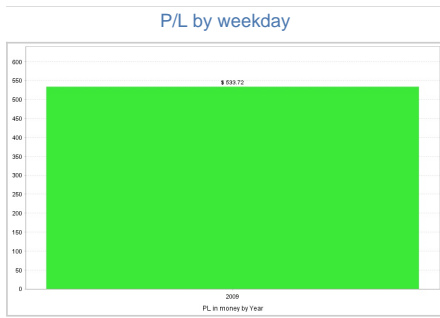
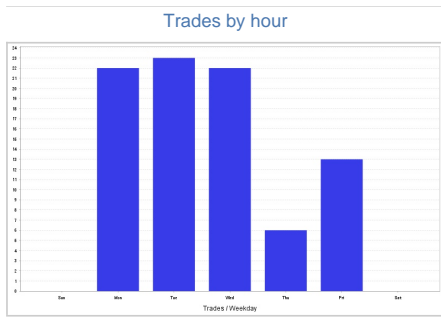
Wins/Losses Ratio	6.82	Payout Ratio (Avg Win/Loss)	0.31	Average # of Bars in Trade	0
AHPR	0.51	Z-Score	-6.26	Z-Probability	0 %
Expectancy	6.21	Deviation	\$ 21.59	Exposure	-999999999 %
Stagnation in Days	50	Stagnation in %	13.74 %		

Trades

		# of Wins	75	# of Losses	11	# of Cancelled/Expired	0
Gross Profit	\$ 1004.3	Gross Loss	\$ -470.58	Average Win	\$ 13.39	Average Loss	\$ -42.78
Largest Win	\$ 31.48	Largest Loss	\$ -78.47	Max Consec Wins	30	Max Consec Losses	3
Avg Consec Wins	18.75	Avg Consec Loss	2.75	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	0.01	05.01.2009 09:29:00	1.37067	\$ 15.96	
2	Sell	02.01.2009 08:00:00	1.384	0.01	05.01.2009 09:29:00	1.37067	\$ 13.46	
3	Sell	05.01.2009 10:00:00	1.3668	0.01	06.01.2009 06:20:00	1.35097	\$ 15.87	
4	Sell	05.01.2009 11:00:00	1.3666	0.01	06.01.2009 06:20:00	1.35097	\$ 15.67	
5	Sell	05.01.2009 12:00:00	1.3664	0.01	06.01.2009 06:20:00	1.35097	\$ 15.47	
6	Sell	06.01.2009 07:00:00	1.3514	0.01	06.01.2009 12:14:00	1.33557	\$ 15.83	
7	Sell	06.01.2009 10:00:00	1.3418	0.01	06.01.2009 12:14:00	1.33557	\$ 6.23	
8	Sell	06.01.2009 12:00:00	1.3384	0.01	06.01.2009 12:14:00	1.33557	\$ 2.83	
9	Sell	06.01.2009 13:00:00	1.3332	0.01	13.01.2009 16:57:00	1.31737	\$ 16.13	
10	Sell	13.01.2009 02:00:00	1.3308	0.01	13.01.2009 16:57:00	1.31737	\$ 13.43	
11	Sell	13.01.2009 07:00:00	1.3258	0.01	13.01.2009 16:57:00	1.31737	\$ 8.43	
12	Sell	13.01.2009 17:00:00	1.3176	0.01	20.01.2009 01:34:00	1.30177	\$ 16.13	
13	Sell	14.01.2009 15:00:00	1.3097	0.01	20.01.2009 01:34:00	1.30177	\$ 8.18	
14	Sell	15.01.2009 17:00:00	1.3061	0.01	20.01.2009 01:34:00	1.30177	\$ 4.54	
15	Sell	20.01.2009 02:00:00	1.3005	0.01	21.01.2009 00:16:00	1.28467	\$ 15.87	
16	Sell	20.01.2009 06:00:00	1.2996	0.01	21.01.2009 00:16:00	1.28467	\$ 14.97	
17	Sell	20.01.2009 09:00:00	1.2946	0.01	21.01.2009 00:16:00	1.28467	\$ 9.97	
18	Sell	21.01.2009 01:00:00	1.2884	0.01	02.02.2009 02:22:00	1.27257	\$ 16.34	
19	Sell	21.01.2009 02:00:00	1.2883	0.01	02.02.2009 02:22:00	1.27257	\$ 16.24	
20	Sell	21.01.2009 17:00:00	1.2871	0.01	02.02.2009 02:22:00	1.27257	\$ 15.04	
21	Sell	02.02.2009 03:00:00	1.2729	0.01	17.02.2009 17:09:00	1.25707	\$ 16.46	
22	Sell	02.02.2009 04:00:00	1.2721	0.01	17.02.2009 17:09:00	1.25707	\$ 15.66	
23	Sell	02.02.2009 05:00:00	1.2713	0.01	17.02.2009 17:09:00	1.25707	\$ 14.86	
24	Sell	17.02.2009 18:00:00	1.257	0.01	23.02.2009 00:00:00	1.28207	\$ -24.82	
26	Sell	18.02.2009 17:00:00	1.253	0.01	23.02.2009 00:00:00	1.28207	\$ -28.86	
25	Sell	18.02.2009 16:00:00	1.2554	0.01	23.02.2009 00:00:00	1.28207	\$ -26.46	
27	Buy	23.02.2009 03:00:00	1.29147	0.02	17.03.2009 13:18:00	1.2945	\$ 2.12	
28	Buy	23.02.2009 04:00:00	1.29267	0.02	17.03.2009 13:18:00	1.2945	\$ -0.28	
29	Buy	23.02.2009 09:00:00	1.29577	0.02	17.03.2009 13:18:00	1.2945	\$ -6.48	
30	Buy	17.03.2009 18:00:00	1.29987	0.01	18.03.2009 19:18:00	1.3157	\$ 15.74	

31	Buy	17.03.2009 20:00:00	1.30037	0.01	18.03.2009 19:18:00	1.3157	\$ 15.24
32	Buy	17.03.2009 21:00:00	1.30137	0.01	18.03.2009 19:18:00	1.3157	\$ 14.24
33	Buy	18.03.2009 20:00:00	1.34247	0.01	19.03.2009 12:50:00	1.3583	\$ 15.74
34	Buy	18.03.2009 21:00:00	1.34927	0.01	19.03.2009 12:50:00	1.3583	\$ 8.94
35	Buy	18.03.2009 23:00:00	1.35107	0.01	19.03.2009 12:50:00	1.3583	\$ 7.14
36	Buy	19.03.2009 13:00:00	1.36237	0.01	23.03.2009 00:00:00	1.36564	\$ 2.91
38	Buy	19.03.2009 15:00:00	1.36427	0.01	23.03.2009 00:00:00	1.36564	\$ 1.01
37	Buy	19.03.2009 14:00:00	1.36417	0.01	23.03.2009 00:00:00	1.36564	\$ 1.11
39	Sell	23.03.2009 10:00:00	1.36462	0.01	23.03.2009 14:54:00	1.34879	\$ 15.83
40	Sell	23.03.2009 11:00:00	1.3641	0.01	23.03.2009 14:54:00	1.34879	\$ 15.31
41	Sell	23.03.2009 13:00:00	1.36256	0.01	23.03.2009 14:54:00	1.34879	\$ 13.77
42	Sell	23.03.2009 15:00:00	1.35028	0.01	27.03.2009 12:52:00	1.33445	\$ 16.0
43	Sell	24.03.2009 19:00:00	1.34937	0.01	27.03.2009 12:52:00	1.33445	\$ 15.05
44	Sell	24.03.2009 21:00:00	1.34481	0.01	27.03.2009 12:52:00	1.33445	\$ 10.49
45	Sell	27.03.2009 13:00:00	1.33091	0.01	30.03.2009 15:28:00	1.31508	\$ 15.96
46	Sell	27.03.2009 15:00:00	1.32994	0.01	30.03.2009 15:28:00	1.31508	\$ 14.99
47	Sell	27.03.2009 18:00:00	1.3285	0.01	30.03.2009 15:28:00	1.31508	\$ 13.55
48	Sell	30.03.2009 16:00:00	1.31355	0.01	20.04.2009 02:41:00	1.29772	\$ 16.72
49	Sell	10.04.2009 02:00:00	1.31201	0.01	20.04.2009 02:41:00	1.29772	\$ 14.71
50	Sell	10.04.2009 03:00:00	1.31106	0.01	20.04.2009 02:41:00	1.29772	\$ 13.76
51	Sell	20.04.2009 03:00:00	1.29845	0.01	18.05.2009 00:00:00	1.34853	\$ -48.9
53	Sell	20.04.2009 11:00:00	1.29614	0.01	18.05.2009 00:00:00	1.34853	\$ -51.21
52	Sell	20.04.2009 04:00:00	1.29785	0.01	18.05.2009 00:00:00	1.34853	\$ -49.5
54	Buy	18.05.2009 07:00:00	1.34493	0.02	19.05.2009 09:55:00	1.36076	\$ 31.48
55	Buy	18.05.2009 08:00:00	1.34624	0.02	19.05.2009 09:55:00	1.36076	\$ 28.86
56	Buy	18.05.2009 10:00:00	1.34638	0.02	19.05.2009 09:55:00	1.36076	\$ 28.58
57	Buy	19.05.2009 10:00:00	1.36129	0.01	20.05.2009 15:47:00	1.37712	\$ 15.74
58	Buy	19.05.2009 11:00:00	1.3638	0.01	20.05.2009 15:47:00	1.37712	\$ 13.23
59	Buy	19.05.2009 21:00:00	1.36549	0.01	20.05.2009 15:47:00	1.37712	\$ 11.54
60	Buy	20.05.2009 16:00:00	1.37879	0.01	22.05.2009 02:43:00	1.39462	\$ 15.65
61	Buy	20.05.2009 20:00:00	1.37962	0.01	22.05.2009 02:43:00	1.39462	\$ 14.82
62	Buy	20.05.2009 21:00:00	1.38065	0.01	22.05.2009 02:43:00	1.39462	\$ 13.79
63	Buy	22.05.2009 03:00:00	1.39553	0.01	29.05.2009 12:38:00	1.41136	\$ 15.2
64	Buy	22.05.2009 11:00:00	1.39583	0.01	29.05.2009 12:38:00	1.41136	\$ 14.9
65	Buy	22.05.2009 13:00:00	1.39794	0.01	29.05.2009 12:38:00	1.41136	\$ 12.79
66	Buy	29.05.2009 13:00:00	1.41007	0.01	02.06.2009 13:37:00	1.4259	\$ 15.47
67	Buy	29.05.2009 15:00:00	1.41073	0.01	02.06.2009 13:37:00	1.4259	\$ 14.81
68	Buy	29.05.2009 17:00:00	1.41554	0.01	02.06.2009 13:37:00	1.4259	\$ 10.0
69	Buy	02.06.2009 14:00:00	1.42659	0.01	03.08.2009 17:02:00	1.44242	\$ 10.28
70	Buy	02.06.2009 17:00:00	1.43001	0.01	03.08.2009 17:02:00	1.44242	\$ 6.86
71	Buy	02.06.2009 20:00:00	1.43155	0.01	03.08.2009 17:02:00	1.44242	\$ 5.32
72	Buy	03.08.2009 18:00:00	1.44158	0.01	09.09.2009 15:07:00	1.45741	\$ 12.51
73	Buy	03.08.2009 20:00:00	1.44248	0.01	09.09.2009 15:07:00	1.45741	\$ 11.61
74	Buy	04.08.2009 19:00:00	1.44307	0.01	09.09.2009 15:07:00	1.45741	\$ 11.11
75	Buy	09.09.2009 16:00:00	1.45747	0.01	16.09.2009 20:39:00	1.4733	\$ 15.2
76	Buy	09.09.2009 17:00:00	1.45817	0.01	16.09.2009 20:39:00	1.4733	\$ 14.5
77	Buy	10.09.2009 08:00:00	1.45837	0.01	16.09.2009 20:39:00	1.4733	\$ 14.39
78	Buy	16.09.2009 21:00:00	1.47235	0.01	14.10.2009 04:00:00	1.48818	\$ 13.32
79	Buy	16.09.2009 22:00:00	1.47317	0.01	14.10.2009 04:00:00	1.48818	\$ 12.5
80	Buy	17.09.2009 08:00:00	1.4739	0.01	14.10.2009 04:00:00	1.48818	\$ 11.86
81	Buy	14.10.2009 05:00:00	1.48787	0.01	21.10.2009 19:19:00	1.5037	\$ 15.2
82	Buy	14.10.2009 06:00:00	1.48862	0.01	21.10.2009 19:19:00	1.5037	\$ 14.45
83	Buy	14.10.2009 08:00:00	1.48864	0.01	21.10.2009 19:19:00	1.5037	\$ 14.43
86	Buy	25.11.2009 14:00:00	1.50802	0.01	31.12.2009 18:47:00	1.43278	\$ -78.47
85	Buy	25.11.2009 13:00:00	1.5069	0.01	31.12.2009 18:47:00	1.43278	\$ -77.35
84	Buy	21.10.2009 20:00:00	1.50467	0.01	31.12.2009 18:47:00	1.43278	\$ -78.25