

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol: EURUSD Period: M5 : 04.01.2010 - 31.12.2010
Initial deposit: 1000.0
Parameters: -

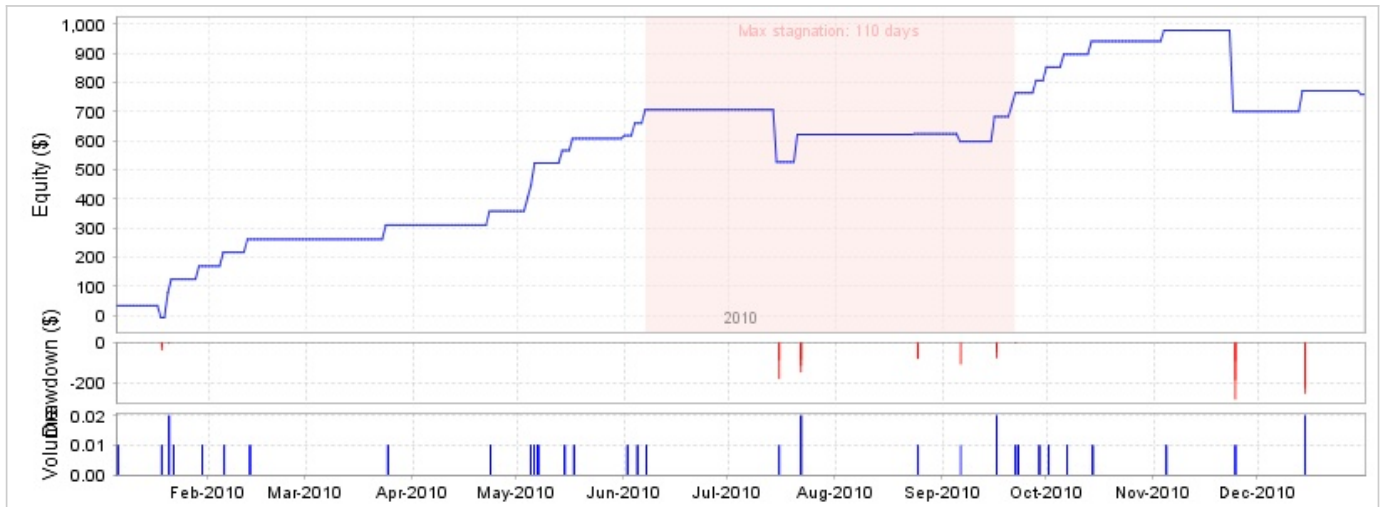
TOTAL PROFIT

\$ 759.14

PROFIT IN PIPS: 6001.4 PIPS
YRLY AVG PROFIT: \$ 758.82
YRLY AVG % RET: 75.88 %
CAGR: 75.91 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
94	0.4	2.41	2.73	88.3 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 277.88	14.04 %	\$ 2.09	\$ 63.26	\$ 8.08
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
5.41	0.16 R	15.48 R	3.08	2.72

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2010	169.38	92.41	49.01	47.46	249.39	98.74	-85.12	2.86	183	134.58	-240.51	57.94	759.14

STATS

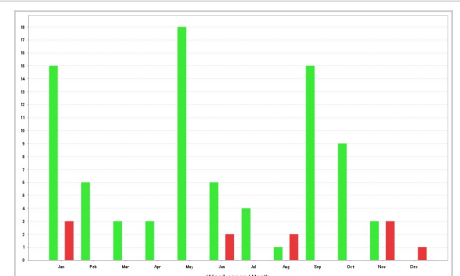
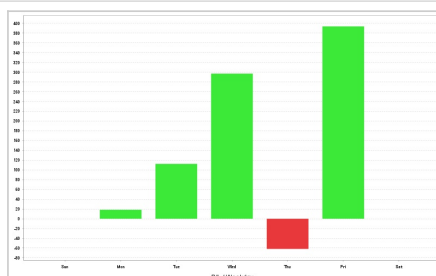
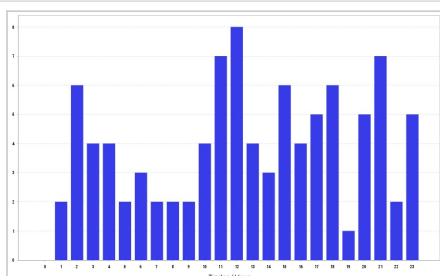
Strategy

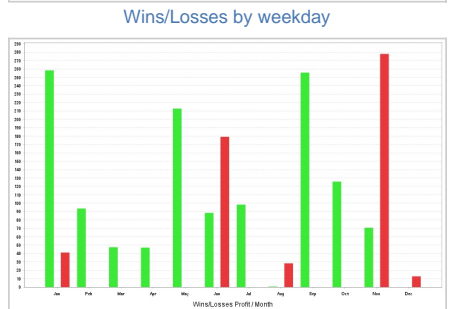
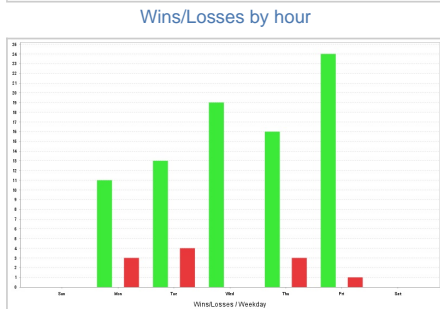
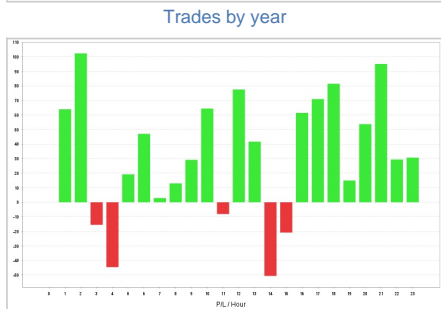
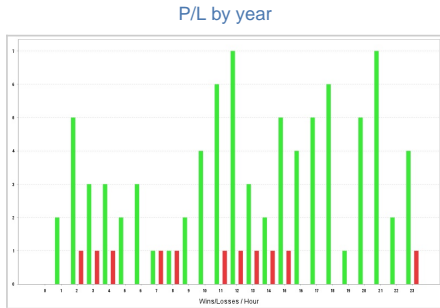
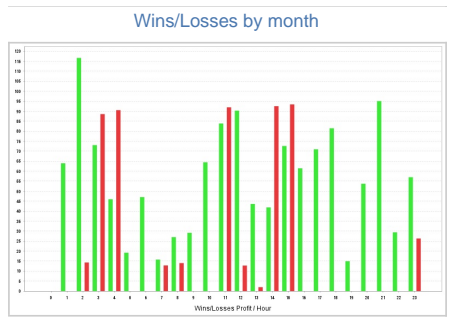
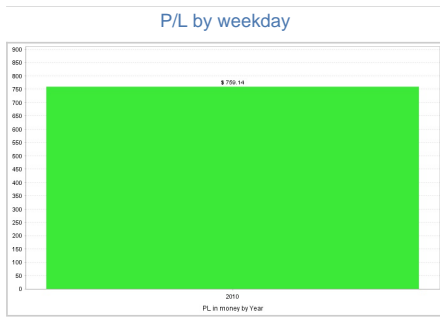
Wins/Losses Ratio	7.55	Payout Ratio (Avg Win/Loss)	0.32	Average # of Bars in Trade	0
AHPR	0.61	Z-Score	-5.57	Z-Probability	100 %
Expectancy	8.08	Deviation	\$ 25.38	Exposure	-999999999 %
Stagnation in Days	110	Stagnation in %	30.39 %		

Trades

		# of Wins	83	# of Losses	11	# of Cancelled/Expired	0
Gross Profit	\$ 1298.3	Gross Loss	\$ -539.16	Average Win	\$ 15.64	Average Loss	\$ -49.01
Largest Win	\$ 32.1	Largest Loss	\$ -93.41	Max Consec Wins	48	Max Consec Losses	3
Avg Consec Wins	16.6	Avg Consec Loss	2.2	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	04.01.2010 07:00:00	1.43019	0.01	05.01.2010 06:49:00	1.44603	\$ 15.75	
2	Buy	04.01.2010 10:00:00	1.4339	0.01	05.01.2010 06:49:00	1.44603	\$ 12.04	
3	Buy	04.01.2010 11:00:00	1.43958	0.01	05.01.2010 06:49:00	1.44603	\$ 6.36	
4	Buy	05.01.2010 07:00:00	1.44647	0.01	18.01.2010 00:00:00	1.4348	\$ -12.83	
6	Buy	11.01.2010 02:00:00	1.44848	0.01	18.01.2010 00:00:00	1.4348	\$ -14.31	
5	Buy	05.01.2010 08:00:00	1.44765	0.01	18.01.2010 00:00:00	1.4348	\$ -14.01	
7	Sell	18.01.2010 01:00:00	1.43687	0.02	20.01.2010 03:00:00	1.42103	\$ 31.85	
8	Sell	18.01.2010 02:00:00	1.43437	0.02	20.01.2010 03:00:00	1.42103	\$ 26.85	
9	Sell	18.01.2010 03:00:00	1.43423	0.02	20.01.2010 03:00:00	1.42103	\$ 26.57	
10	Sell	20.01.2010 04:00:00	1.4219	0.01	21.01.2010 10:06:00	1.40606	\$ 15.88	
11	Sell	20.01.2010 05:00:00	1.42145	0.01	21.01.2010 10:06:00	1.40606	\$ 15.43	
12	Sell	20.01.2010 06:00:00	1.42131	0.01	21.01.2010 10:06:00	1.40606	\$ 15.29	
13	Sell	21.01.2010 11:00:00	1.40536	0.01	29.01.2010 17:16:00	1.38952	\$ 16.18	
14	Sell	21.01.2010 12:00:00	1.40404	0.01	29.01.2010 17:16:00	1.38952	\$ 14.86	
15	Sell	27.01.2010 10:00:00	1.40291	0.01	29.01.2010 17:16:00	1.38952	\$ 13.47	
16	Sell	29.01.2010 18:00:00	1.38675	0.01	05.02.2010 01:58:00	1.37091	\$ 16.14	
17	Sell	29.01.2010 21:00:00	1.38657	0.01	05.02.2010 01:58:00	1.37091	\$ 15.96	
18	Sell	29.01.2010 22:00:00	1.38628	0.01	05.02.2010 01:58:00	1.37091	\$ 15.67	
19	Sell	05.02.2010 03:00:00	1.36911	0.01	12.02.2010 12:28:00	1.35327	\$ 16.14	
20	Sell	05.02.2010 11:00:00	1.36746	0.01	12.02.2010 12:28:00	1.35327	\$ 14.49	
21	Sell	05.02.2010 17:00:00	1.36698	0.01	12.02.2010 12:28:00	1.35327	\$ 14.01	
22	Sell	12.02.2010 13:00:00	1.35501	0.01	24.03.2010 09:41:00	1.33917	\$ 17.53	
23	Sell	18.02.2010 09:00:00	1.35431	0.01	24.03.2010 09:41:00	1.33917	\$ 16.57	
24	Sell	18.02.2010 23:00:00	1.35265	0.01	24.03.2010 09:41:00	1.33917	\$ 14.91	
25	Sell	24.03.2010 11:00:00	1.33738	0.01	23.04.2010 01:12:00	1.32154	\$ 17.1	
26	Sell	24.03.2010 12:00:00	1.3358	0.01	23.04.2010 01:12:00	1.32154	\$ 15.52	
27	Sell	24.03.2010 13:00:00	1.33512	0.01	23.04.2010 01:12:00	1.32154	\$ 14.84	
28	Sell	23.04.2010 02:00:00	1.32225	0.01	04.05.2010 15:11:00	1.30641	\$ 16.3	
29	Sell	23.04.2010 04:00:00	1.32205	0.01	04.05.2010 15:11:00	1.30641	\$ 16.1	
30	Sell	27.04.2010 21:00:00	1.3207	0.01	04.05.2010 15:11:00	1.30641	\$ 14.59	

31	Sell	04.05.2010 16:00:00	1.30559	0.01	05.05.2010 14:34:00	1.28975	\$ 15.88
32	Sell	04.05.2010 17:00:00	1.30322	0.01	05.05.2010 14:34:00	1.28975	\$ 13.51
33	Sell	04.05.2010 20:00:00	1.30213	0.01	05.05.2010 14:34:00	1.28975	\$ 12.42
34	Sell	05.05.2010 15:00:00	1.28599	0.01	06.05.2010 15:17:00	1.27015	\$ 15.88
35	Sell	05.05.2010 16:00:00	1.28453	0.01	06.05.2010 15:17:00	1.27015	\$ 14.42
36	Sell	05.05.2010 21:00:00	1.28243	0.01	06.05.2010 15:17:00	1.27015	\$ 12.32
37	Sell	06.05.2010 16:00:00	1.27468	0.01	06.05.2010 20:43:00	1.25884	\$ 15.84
38	Sell	06.05.2010 18:00:00	1.26879	0.01	06.05.2010 20:43:00	1.25884	\$ 9.95
39	Sell	06.05.2010 20:00:00	1.26722	0.01	06.05.2010 20:43:00	1.25884	\$ 8.38
40	Sell	06.05.2010 21:00:00	1.25954	0.01	14.05.2010 11:55:00	1.2437	\$ 16.18
41	Sell	13.05.2010 11:00:00	1.258	0.01	14.05.2010 11:55:00	1.2437	\$ 14.34
42	Sell	13.05.2010 15:00:00	1.2558	0.01	14.05.2010 11:55:00	1.2437	\$ 12.14
43	Sell	14.05.2010 12:00:00	1.24415	0.01	17.05.2010 04:26:00	1.22831	\$ 15.97
44	Sell	14.05.2010 17:00:00	1.24258	0.01	17.05.2010 04:26:00	1.22831	\$ 14.4
45	Sell	14.05.2010 18:00:00	1.23895	0.01	17.05.2010 04:26:00	1.22831	\$ 10.77
46	Sell	17.05.2010 05:00:00	1.22698	0.01	01.06.2010 16:05:00	1.22383	\$ 3.78
47	Sell	17.05.2010 06:00:00	1.22657	0.01	01.06.2010 16:05:00	1.22383	\$ 3.37
48	Sell	18.05.2010 20:00:00	1.2264	0.01	01.06.2010 16:05:00	1.22383	\$ 3.16
49	Sell	01.06.2010 21:00:00	1.22576	0.01	04.06.2010 13:14:00	1.20992	\$ 15.97
50	Sell	01.06.2010 22:00:00	1.22351	0.01	04.06.2010 13:14:00	1.20992	\$ 13.72
51	Sell	01.06.2010 23:00:00	1.2227	0.01	04.06.2010 13:14:00	1.20992	\$ 12.91
52	Sell	04.06.2010 14:00:00	1.20502	0.01	07.06.2010 02:26:00	1.18918	\$ 15.97
53	Sell	04.06.2010 15:00:00	1.20457	0.01	07.06.2010 02:26:00	1.18918	\$ 15.52
54	Sell	04.06.2010 17:00:00	1.20339	0.01	07.06.2010 02:26:00	1.18918	\$ 14.34
55	Sell	07.06.2010 03:00:00	1.19064	0.01	15.07.2010 12:23:00	1.2808	\$ -88.56
56	Sell	07.06.2010 04:00:00	1.18866	0.01	15.07.2010 12:23:00	1.2808	\$ -90.54
57	Sell	16.07.2010 01:00:00	1.2921	0.02	21.07.2010 20:10:00	1.27626	\$ 32.1
58	Sell	16.07.2010 02:00:00	1.29182	0.02	21.07.2010 20:10:00	1.27626	\$ 31.54
59	Sell	16.07.2010 03:00:00	1.29122	0.02	21.07.2010 20:10:00	1.27626	\$ 30.34
60	Sell	21.07.2010 21:00:00	1.27437	0.01	24.08.2010 16:26:00	1.2715	\$ 4.3
61	Sell	20.08.2010 12:00:00	1.27185	0.01	24.08.2010 16:26:00	1.2715	\$ 0.52
62	Sell	20.08.2010 13:00:00	1.26937	0.01	24.08.2010 16:26:00	1.2715	\$ -1.96
63	Sell	24.08.2010 23:00:00	1.26264	0.01	06.09.2010 00:00:00	1.2895	\$ -26.31
64	Buy	06.09.2010 02:00:00	1.28878	0.02	16.09.2010 10:43:00	1.30462	\$ 29.89
65	Buy	06.09.2010 06:00:00	1.28954	0.02	16.09.2010 10:43:00	1.30462	\$ 28.37
66	Buy	06.09.2010 08:00:00	1.29023	0.02	16.09.2010 10:43:00	1.30462	\$ 26.99
67	Buy	16.09.2010 11:00:00	1.3057	0.01	21.09.2010 20:33:00	1.32154	\$ 15.39
68	Buy	16.09.2010 12:00:00	1.30828	0.01	21.09.2010 20:33:00	1.32154	\$ 12.81
69	Buy	16.09.2010 13:00:00	1.30986	0.01	21.09.2010 20:33:00	1.32154	\$ 11.23
70	Buy	21.09.2010 21:00:00	1.32468	0.01	22.09.2010 15:06:00	1.34052	\$ 15.75
71	Buy	21.09.2010 23:00:00	1.32648	0.01	22.09.2010 15:06:00	1.34052	\$ 13.95
72	Buy	22.09.2010 02:00:00	1.32844	0.01	22.09.2010 15:06:00	1.34052	\$ 12.08
73	Buy	22.09.2010 16:00:00	1.34209	0.01	28.09.2010 17:45:00	1.35793	\$ 15.3
74	Buy	24.09.2010 12:00:00	1.34237	0.01	28.09.2010 17:45:00	1.35793	\$ 15.2
75	Buy	24.09.2010 15:00:00	1.34522	0.01	28.09.2010 17:45:00	1.35793	\$ 12.35
76	Buy	28.09.2010 18:00:00	1.35825	0.01	01.10.2010 11:28:00	1.37409	\$ 15.57
77	Buy	28.09.2010 20:00:00	1.3583	0.01	01.10.2010 11:28:00	1.37409	\$ 15.52
78	Buy	28.09.2010 23:00:00	1.35862	0.01	01.10.2010 11:28:00	1.37409	\$ 15.2
79	Buy	01.10.2010 12:00:00	1.374	0.01	06.10.2010 17:11:00	1.38984	\$ 15.39
80	Buy	01.10.2010 17:00:00	1.37471	0.01	06.10.2010 17:11:00	1.38984	\$ 14.68
81	Buy	01.10.2010 18:00:00	1.37547	0.01	06.10.2010 17:11:00	1.38984	\$ 13.92
82	Buy	06.10.2010 18:00:00	1.39243	0.01	14.10.2010 03:58:00	1.40827	\$ 15.12
83	Buy	06.10.2010 19:00:00	1.3926	0.01	14.10.2010 03:58:00	1.40827	\$ 14.95
84	Buy	06.10.2010 20:00:00	1.39332	0.01	14.10.2010 03:58:00	1.40827	\$ 14.23
85	Buy	14.10.2010 04:00:00	1.40848	0.01	04.11.2010 10:40:00	1.42432	\$ 13.96
86	Buy	14.10.2010 09:00:00	1.40986	0.01	04.11.2010 10:40:00	1.42432	\$ 12.58
87	Buy	14.10.2010 10:00:00	1.41161	0.01	04.11.2010 10:40:00	1.42432	\$ 10.83
88	Buy	04.11.2010 11:00:00	1.42595	0.01	24.11.2010 09:40:00	1.33579	\$ -91.95
89	Buy	04.11.2010 14:00:00	1.42652	0.01	24.11.2010 09:40:00	1.33579	\$ -92.52
90	Buy	04.11.2010 15:00:00	1.42741	0.01	24.11.2010 09:40:00	1.33579	\$ -93.41

91	Buy	24.11.2010 10:00:00	1.33337	0.02	14.12.2010 11:59:00	1.34921	\$ 28.1
92	Buy	24.11.2010 14:00:00	1.33447	0.02	14.12.2010 11:59:00	1.34921	\$ 25.9
93	Buy	24.11.2010 15:00:00	1.33907	0.02	14.12.2010 11:59:00	1.34921	\$ 16.7
94	Buy	14.12.2010 12:00:00	1.3496	0.01	31.12.2010 22:47:00	1.33836	\$ -12.76

[Report generated by Quant Analyzer](#)