

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 02.01.2009 - 31.12.2009**
 Initial deposit **1000.0**
 Parameters **-**

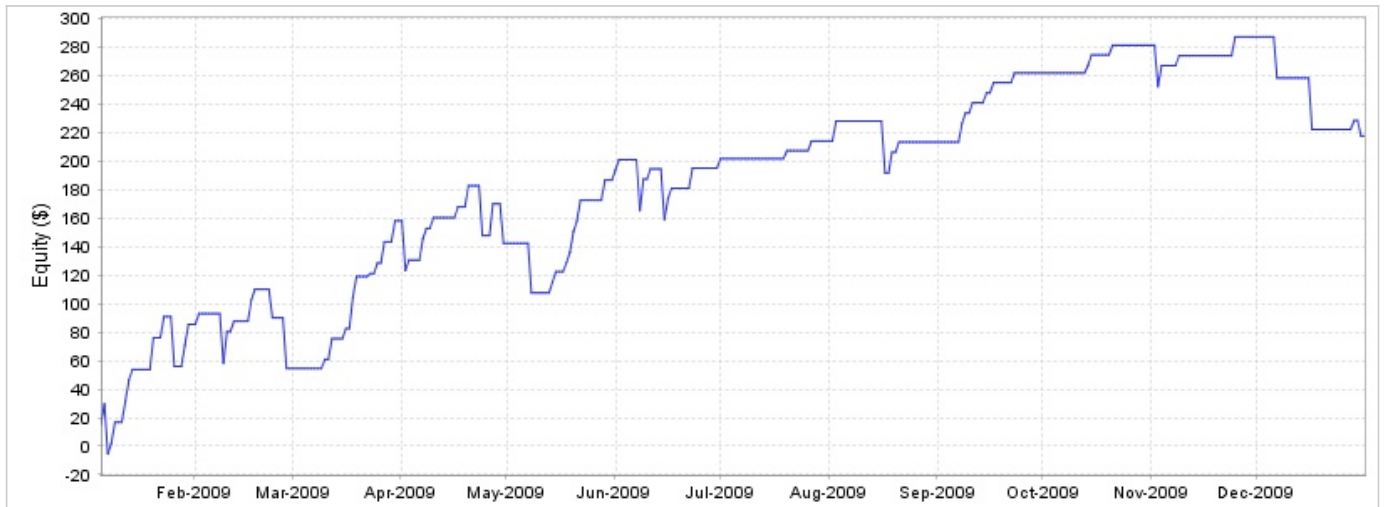
TOTAL PROFIT

\$ 217.68

PROFIT IN PIPS **2377.8 PIPS**
 YRLY AVG PROFIT **\$ 217.68**
 YRLY AVG % RET **21.77 %**
 CAGR **21.77 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
123	0.14	1.4	2.89	85.37 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 75.27	6.36 %	\$ 0.6	\$ 18.14	\$ 1.77
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
3.42	0.06 R	7.24 R	1.42	0.95

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2009	85.55	-30.97	103.65	-15.83	44.35	8.48	18.92	-0.63	48.49	19.49	5.81	-69.63	217.68

STATS

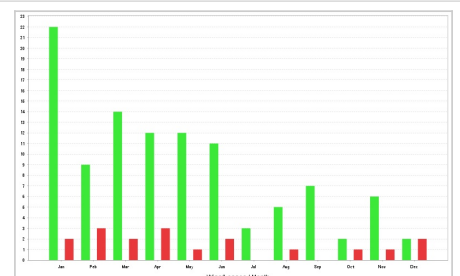
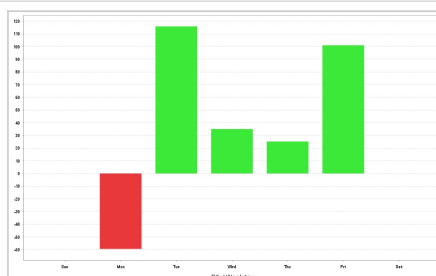
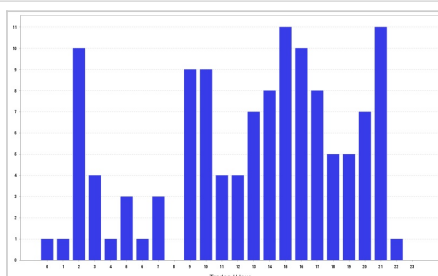
Strategy

Wins/Losses Ratio	5.83	Payout Ratio (Avg Win/Loss)	0.24	Average # of Bars in Trade	0
AHPR	0.17	Z-Score	1.38	Z-Probability	8.38 %
Expectancy	1.77	Deviation	\$ 13.86	Exposure	-999999999 %
Stagnation in Days	40	Stagnation in %	10.99 %		

Trades

		# of Wins	105	# of Losses	18	# of Cancelled/Expired	0
Gross Profit	\$ 758.91	Gross Loss	\$ -541.23	Average Win	\$ 7.23	Average Loss	\$ -30.07
Largest Win	\$ 7.62	Largest Loss	\$ -36.44	Max Consec Wins	13	Max Consec Losses	1
Avg Consec Wins	5.83	Avg Consec Loss	1	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 09:22:00	1.37913	\$ 7.48	
2	Sell	05.01.2009 10:00:00	1.3668	0.01	05.01.2009 13:18:00	1.35943	\$ 7.37	
3	Sell	05.01.2009 14:00:00	1.3558	0.01	06.01.2009 08:44:00	1.34843	\$ 7.41	
4	Sell	06.01.2009 10:00:00	1.3418	0.01	06.01.2009 12:45:00	1.33443	\$ 7.37	
5	Sell	06.01.2009 13:00:00	1.3332	0.01	07.01.2009 14:29:00	1.36833	\$ -35.09	
6	Sell	07.01.2009 21:00:00	1.3612	0.01	08.01.2009 09:37:00	1.35383	\$ 7.41	
7	Sell	08.01.2009 10:00:00	1.3559	0.01	09.01.2009 16:31:00	1.34853	\$ 7.41	
8	Sell	09.01.2009 17:00:00	1.3508	0.01	09.01.2009 19:36:00	1.34343	\$ 7.37	
9	Sell	09.01.2009 20:00:00	1.3452	0.01	12.01.2009 05:22:00	1.33783	\$ 7.48	
10	Sell	12.01.2009 06:00:00	1.3388	0.01	12.01.2009 16:11:00	1.33143	\$ 7.37	
11	Sell	12.01.2009 17:00:00	1.3354	0.01	13.01.2009 06:42:00	1.32803	\$ 7.41	
12	Sell	13.01.2009 07:00:00	1.3258	0.01	13.01.2009 16:46:00	1.31843	\$ 7.37	
13	Sell	13.01.2009 17:00:00	1.3176	0.01	14.01.2009 14:40:00	1.31023	\$ 7.41	
14	Sell	14.01.2009 15:00:00	1.3097	0.01	20.01.2009 01:34:00	1.30233	\$ 7.58	
15	Sell	20.01.2009 02:00:00	1.3005	0.01	20.01.2009 08:52:00	1.29313	\$ 7.37	
16	Sell	20.01.2009 09:00:00	1.2946	0.01	20.01.2009 20:01:00	1.28723	\$ 7.37	
17	Sell	20.01.2009 21:00:00	1.289	0.01	23.01.2009 09:13:00	1.28163	\$ 7.48	
18	Sell	23.01.2009 10:00:00	1.2847	0.01	23.01.2009 10:45:00	1.27733	\$ 7.37	
19	Sell	23.01.2009 11:00:00	1.2789	0.01	26.01.2009 15:43:00	1.31403	\$ -35.02	
20	Sell	26.01.2009 20:00:00	1.314	0.01	29.01.2009 08:03:00	1.30663	\$ 7.48	
21	Sell	29.01.2009 09:00:00	1.3079	0.01	29.01.2009 17:57:00	1.30053	\$ 7.37	
22	Sell	29.01.2009 18:00:00	1.2985	0.01	30.01.2009 01:18:00	1.29113	\$ 7.41	
23	Sell	30.01.2009 02:00:00	1.2886	0.01	30.01.2009 13:01:00	1.28123	\$ 7.37	
24	Sell	30.01.2009 14:00:00	1.2816	0.01	02.02.2009 01:56:00	1.27423	\$ 7.48	
25	Sell	02.02.2009 02:00:00	1.274	0.01	09.02.2009 15:33:00	1.30913	\$ -34.88	
26	Sell	09.02.2009 20:00:00	1.3032	0.01	10.02.2009 00:58:00	1.29583	\$ 7.41	
27	Sell	10.02.2009 01:00:00	1.2961	0.01	10.02.2009 01:33:00	1.28873	\$ 7.37	
28	Sell	10.02.2009 02:00:00	1.2896	0.01	10.02.2009 02:05:00	1.28223	\$ 7.37	
29	Sell	10.02.2009 03:00:00	1.2864	0.01	12.02.2009 15:15:00	1.27903	\$ 7.44	
30	Sell	12.02.2009 16:00:00	1.2735	0.01	17.02.2009 02:48:00	1.26613	\$ 7.55	

31	Sell	17.02.2009 03:00:00	1.2668	0.01	17.02.2009 14:52:00	1.25943	\$ 7.37
32	Sell	17.02.2009 15:00:00	1.2594	0.01	18.02.2009 17:02:00	1.25203	\$ 7.41
33	Sell	18.02.2009 18:00:00	1.2545	0.01	23.02.2009 00:00:00	1.28203	\$ -27.35
34	Buy	23.02.2009 03:00:00	1.29143	0.01	23.02.2009 08:22:00	1.2988	\$ 7.37
35	Buy	23.02.2009 09:00:00	1.29573	0.01	27.02.2009 14:36:00	1.2606	\$ -35.51
36	Buy	27.02.2009 17:00:00	1.26993	0.01	10.03.2009 13:18:00	1.2773	\$ 6.34
37	Buy	10.03.2009 14:00:00	1.27973	0.01	12.03.2009 04:40:00	1.2871	\$ 7.18
38	Buy	12.03.2009 05:00:00	1.28303	0.01	12.03.2009 20:16:00	1.2904	\$ 7.37
39	Buy	12.03.2009 21:00:00	1.29273	0.01	16.03.2009 11:02:00	1.3001	\$ 6.99
40	Buy	16.03.2009 12:00:00	1.30453	0.01	18.03.2009 13:36:00	1.3119	\$ 7.18
41	Buy	18.03.2009 14:00:00	1.31203	0.01	18.03.2009 19:18:00	1.3194	\$ 7.37
42	Buy	18.03.2009 20:00:00	1.34243	0.01	18.03.2009 20:59:00	1.3498	\$ 7.37
43	Buy	18.03.2009 21:00:00	1.34923	0.01	19.03.2009 12:44:00	1.3566	\$ 7.28
44	Buy	19.03.2009 13:00:00	1.36233	0.01	19.03.2009 15:34:00	1.3697	\$ 7.37
45	Buy	19.03.2009 16:00:00	1.37053	0.01	23.03.2009 00:00:00	1.36564	\$ -5.27
46	Sell	23.03.2009 10:00:00	1.36462	0.01	23.03.2009 14:08:00	1.35725	\$ 7.37
47	Sell	23.03.2009 15:00:00	1.35028	0.01	25.03.2009 09:33:00	1.34291	\$ 7.44
48	Sell	25.03.2009 10:00:00	1.34453	0.01	27.03.2009 11:15:00	1.33716	\$ 7.44
49	Sell	27.03.2009 12:00:00	1.33988	0.01	27.03.2009 12:57:00	1.33251	\$ 7.37
50	Sell	27.03.2009 13:00:00	1.33091	0.01	30.03.2009 00:00:00	1.32354	\$ 7.48
51	Sell	30.03.2009 00:00:00	1.32211	0.01	30.03.2009 15:28:00	1.31474	\$ 7.37
52	Sell	30.03.2009 16:00:00	1.31355	0.01	02.04.2009 14:45:00	1.34868	\$ -35.02
53	Sell	02.04.2009 21:00:00	1.34432	0.01	03.04.2009 15:03:00	1.33695	\$ 7.41
54	Sell	03.04.2009 16:00:00	1.34116	0.01	07.04.2009 01:35:00	1.33379	\$ 7.51
55	Sell	07.04.2009 02:00:00	1.33219	0.01	07.04.2009 12:18:00	1.32482	\$ 7.37
56	Sell	07.04.2009 13:00:00	1.32385	0.01	08.04.2009 08:43:00	1.31648	\$ 7.41
57	Sell	08.04.2009 09:00:00	1.31665	0.01	10.04.2009 01:26:00	1.30928	\$ 7.44
58	Sell	10.04.2009 02:00:00	1.31201	0.01	17.04.2009 13:21:00	1.30464	\$ 7.62
59	Sell	17.04.2009 14:00:00	1.30676	0.01	20.04.2009 02:35:00	1.29939	\$ 7.48
60	Sell	20.04.2009 03:00:00	1.29845	0.01	20.04.2009 16:01:00	1.29108	\$ 7.37
61	Sell	20.04.2009 17:00:00	1.29205	0.01	24.04.2009 10:31:00	1.32718	\$ -34.99
62	Sell	24.04.2009 15:00:00	1.32427	0.01	27.04.2009 04:16:00	1.3169	\$ 7.48
63	Sell	27.04.2009 05:00:00	1.31635	0.01	27.04.2009 15:48:00	1.30898	\$ 7.37
64	Sell	27.04.2009 16:00:00	1.30997	0.01	27.04.2009 19:29:00	1.3026	\$ 7.37
65	Sell	27.04.2009 20:00:00	1.30052	0.01	30.04.2009 08:44:00	1.33565	\$ -35.02
66	Sell	30.04.2009 12:00:00	1.32951	0.01	30.04.2009 14:57:00	1.32214	\$ 7.37
67	Sell	30.04.2009 15:00:00	1.32311	0.01	08.05.2009 19:47:00	1.35824	\$ -34.85
68	Sell	11.05.2009 02:00:00	1.3632	0.01	14.05.2009 01:50:00	1.35583	\$ 7.48
69	Sell	14.05.2009 02:00:00	1.35394	0.01	15.05.2009 20:06:00	1.34657	\$ 7.41
70	Sell	15.05.2009 21:00:00	1.34738	0.01	18.05.2009 00:00:00	1.34849	\$ -1.0
71	Buy	18.05.2009 07:00:00	1.34489	0.01	18.05.2009 18:27:00	1.35226	\$ 7.37
72	Buy	18.05.2009 19:00:00	1.35444	0.01	19.05.2009 10:02:00	1.36181	\$ 7.28
73	Buy	19.05.2009 11:00:00	1.36376	0.01	20.05.2009 14:36:00	1.37113	\$ 7.28
74	Buy	20.05.2009 15:00:00	1.36739	0.01	20.05.2009 15:44:00	1.37476	\$ 7.37
75	Buy	20.05.2009 16:00:00	1.37875	0.01	21.05.2009 18:41:00	1.38612	\$ 7.28
76	Buy	21.05.2009 19:00:00	1.38946	0.01	22.05.2009 08:38:00	1.39683	\$ 7.28
77	Buy	22.05.2009 09:00:00	1.39519	0.01	22.05.2009 15:18:00	1.40256	\$ 7.37
78	Buy	22.05.2009 16:00:00	1.39983	0.01	29.05.2009 11:37:00	1.4072	\$ 6.71
79	Buy	29.05.2009 12:00:00	1.40769	0.01	29.05.2009 16:54:00	1.41506	\$ 7.37
80	Buy	29.05.2009 17:00:00	1.4155	0.01	01.06.2009 10:07:00	1.42287	\$ 7.09
81	Buy	01.06.2009 11:00:00	1.42264	0.01	02.06.2009 17:01:00	1.43001	\$ 7.28
82	Buy	02.06.2009 18:00:00	1.42702	0.01	08.06.2009 09:13:00	1.39189	\$ -35.69
83	Buy	08.06.2009 15:00:00	1.38703	0.01	09.06.2009 09:18:00	1.3944	\$ 7.28
84	Buy	09.06.2009 10:00:00	1.39426	0.01	09.06.2009 15:15:00	1.40163	\$ 7.37
85	Buy	09.06.2009 16:00:00	1.39797	0.01	09.06.2009 20:20:00	1.40534	\$ 7.37
86	Buy	09.06.2009 21:00:00	1.40791	0.01	11.06.2009 19:28:00	1.41528	\$ 7.18
87	Buy	11.06.2009 20:00:00	1.41319	0.01	15.06.2009 17:06:00	1.37806	\$ -35.51
88	Buy	15.06.2009 21:00:00	1.37876	0.01	16.06.2009 08:49:00	1.38613	\$ 7.28
89	Buy	16.06.2009 09:00:00	1.38491	0.01	16.06.2009 13:53:00	1.39228	\$ 7.37
90	Buy	16.06.2009 14:00:00	1.39086	0.01	17.06.2009 20:30:00	1.39823	\$ 7.28

91	Buy	17.06.2009 21:00:00	1.3964	0.01	23.06.2009 16:05:00	1.40377	\$ 6.81
92	Buy	23.06.2009 17:00:00	1.40104	0.01	23.06.2009 18:21:00	1.40841	\$ 7.37
93	Buy	23.06.2009 19:00:00	1.40921	0.01	01.07.2009 15:26:00	1.41658	\$ 6.62
94	Buy	01.07.2009 16:00:00	1.41459	0.01	20.07.2009 10:00:00	1.42196	\$ 5.59
95	Buy	20.07.2009 11:00:00	1.42193	0.01	27.07.2009 12:45:00	1.4293	\$ 6.71
96	Buy	27.07.2009 13:00:00	1.42765	0.01	03.08.2009 15:37:00	1.43502	\$ 6.71
97	Buy	03.08.2009 16:00:00	1.43244	0.01	03.08.2009 16:23:00	1.43981	\$ 7.37
98	Buy	03.08.2009 17:00:00	1.44176	0.01	17.08.2009 12:30:00	1.40663	\$ -36.44
99	Buy	17.08.2009 18:00:00	1.40883	0.01	19.08.2009 01:53:00	1.4162	\$ 7.18
100	Buy	19.08.2009 02:00:00	1.41672	0.01	19.08.2009 17:02:00	1.42409	\$ 7.37
101	Buy	19.08.2009 18:00:00	1.42627	0.01	21.08.2009 13:27:00	1.43364	\$ 7.18
102	Buy	21.08.2009 14:00:00	1.43369	0.01	08.09.2009 09:46:00	1.44106	\$ 5.68
103	Buy	08.09.2009 10:00:00	1.44153	0.01	08.09.2009 12:06:00	1.4489	\$ 7.37
104	Buy	08.09.2009 13:00:00	1.44773	0.01	09.09.2009 14:30:00	1.4551	\$ 7.28
105	Buy	09.09.2009 15:00:00	1.45513	0.01	11.09.2009 08:00:00	1.4625	\$ 7.18
106	Buy	11.09.2009 09:00:00	1.46013	0.01	15.09.2009 19:41:00	1.4675	\$ 6.99
107	Buy	15.09.2009 20:00:00	1.46802	0.01	17.09.2009 08:32:00	1.47539	\$ 7.18
108	Buy	17.09.2009 09:00:00	1.47489	0.01	23.09.2009 01:23:00	1.48226	\$ 6.81
109	Buy	23.09.2009 02:00:00	1.48095	0.01	14.10.2009 04:00:00	1.48832	\$ 5.4
110	Buy	14.10.2009 05:00:00	1.48783	0.01	15.10.2009 03:03:00	1.4952	\$ 7.28
111	Buy	15.10.2009 04:00:00	1.49452	0.01	21.10.2009 18:52:00	1.50189	\$ 6.81
112	Buy	21.10.2009 19:00:00	1.50142	0.01	03.11.2009 11:02:00	1.46629	\$ -36.35
113	Buy	03.11.2009 15:00:00	1.46527	0.01	03.11.2009 20:10:00	1.47264	\$ 7.37
114	Buy	03.11.2009 21:00:00	1.47037	0.01	04.11.2009 14:25:00	1.47774	\$ 7.28
115	Buy	04.11.2009 15:00:00	1.47794	0.01	04.11.2009 20:09:00	1.48531	\$ 7.37
116	Buy	04.11.2009 21:00:00	1.48976	0.01	09.11.2009 08:56:00	1.49713	\$ 6.9
117	Buy	09.11.2009 09:00:00	1.49753	0.01	25.11.2009 12:30:00	1.5049	\$ 5.87
118	Buy	25.11.2009 13:00:00	1.50686	0.01	25.11.2009 21:38:00	1.51423	\$ 7.37
119	Buy	25.11.2009 22:00:00	1.51434	0.01	07.12.2009 09:37:00	1.47921	\$ -36.26
120	Buy	07.12.2009 15:00:00	1.47999	0.01	07.12.2009 18:37:00	1.48736	\$ 7.37
121	Buy	07.12.2009 19:00:00	1.48468	0.01	17.12.2009 02:44:00	1.44955	\$ -36.07
122	Buy	17.12.2009 14:00:00	1.43535	0.01	29.12.2009 09:27:00	1.44272	\$ 6.24
123	Buy	29.12.2009 10:00:00	1.4435	0.01	31.12.2009 18:47:00	1.43278	\$ -10.91

Report generated by Quant Analyzer