

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 03.01.2011 - 30.12.2011**  
 Initial deposit **5000.0**  
 Parameters **-**

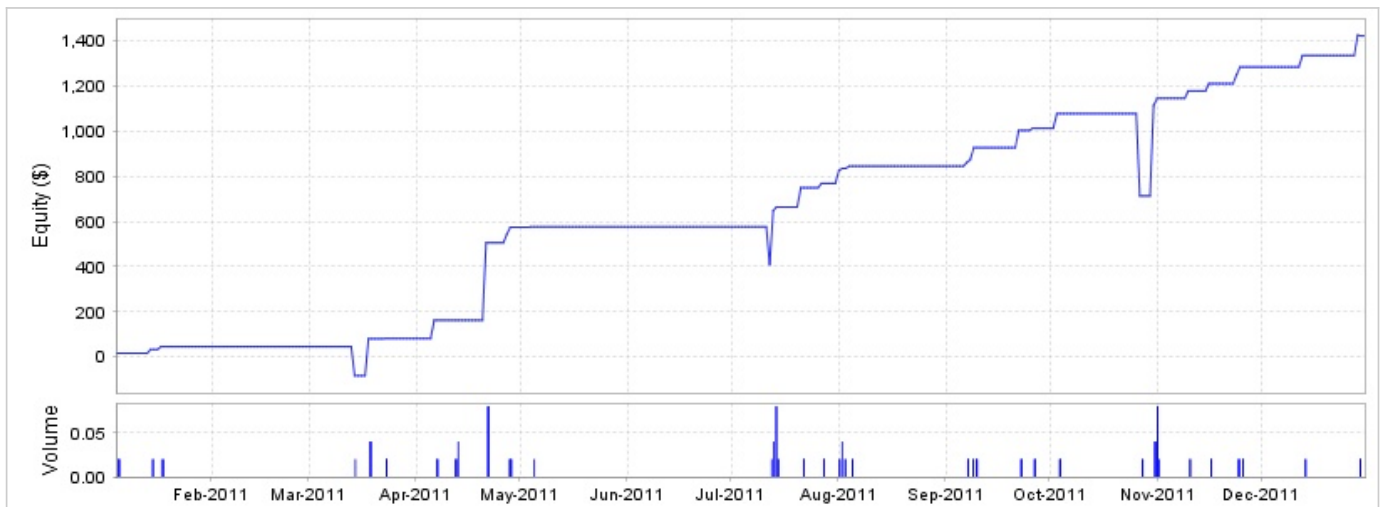
## TOTAL PROFIT

**\$ 1421.03**

PROFIT IN PIPS **3061.5 PIPS**  
 YRLY AVG PROFIT **\$ 1420.41**  
 YRLY AVG % RET **28.41 %**  
 CAGR **28.42 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>91</b>	<b>0.31</b>	<b>2.93</b>	<b>3.9</b>	<b>84.62 %</b>
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
<b>\$ 364.42</b>	<b>6 %</b>	<b>\$ 3.94</b>	<b>\$ 118.42</b>	<b>\$ 15.62</b>
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
<b>4.74</b>	<b>0.3 R</b>	<b>27.05 R</b>	<b>2.93</b>	<b>2.43</b>

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
<b>2011</b>	45.31	0	36.22	492.75	2.12	0	192.03	76.12	167.78	100.91	170.68	137.11	1421.03

## STATS

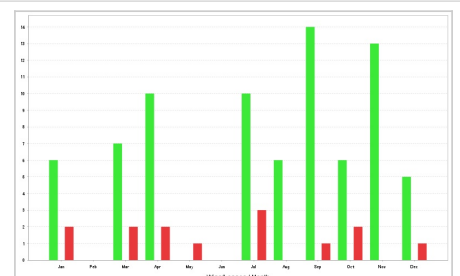
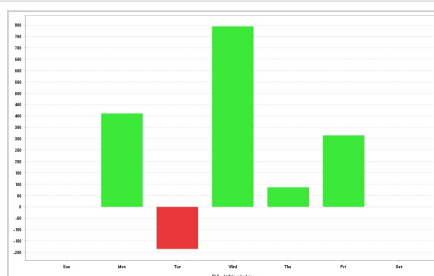
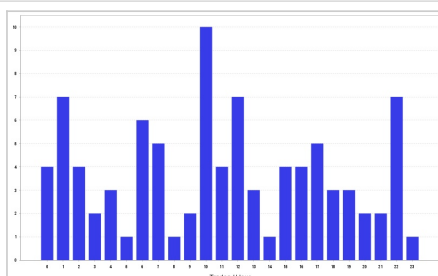
### Strategy

Wins/Losses Ratio	5.5	Payout Ratio (Avg Win/Loss)	0.53	Average # of Bars in Trade	0
AHPR	0.28	Z-Score	-2.53	Z-Probability	99.43 %
Expectancy	15.62	Deviation	\$ 50.84	Exposure	-999999999 %
Stagnation in Days	77	Stagnation in %	21.27 %		

### Trades

		# of Wins	77	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 2156.37	Gross Loss	\$ -735.34	Average Win	\$ 28	Average Loss	\$ -52.52
Largest Win	\$ 127.04	Largest Loss	\$ -191.17	Max Consec Wins	22	Max Consec Losses	3
Avg Consec Wins	7.7	Avg Consec Loss	1.56	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	1.32984	0.02	04.01.2011 16:08:00	1.3358	\$ 11.76	
2	Buy	03.01.2011 12:00:00	1.33212	0.02	04.01.2011 16:08:00	1.3358	\$ 7.2	
3	Buy	03.01.2011 18:00:00	1.33712	0.02	04.01.2011 16:08:00	1.3358	\$ -2.8	
4	Buy	04.01.2011 20:00:00	1.33226	0.02	14.01.2011 10:46:00	1.33812	\$ 10.11	
5	Buy	14.01.2011 06:00:00	1.33472	0.02	14.01.2011 10:46:00	1.33812	\$ 6.8	
6	Buy	14.01.2011 15:00:00	1.33641	0.02	17.01.2011 00:00:00	1.33704	\$ 0.78	
7	Sell	17.01.2011 01:00:00	1.33783	0.02	17.01.2011 12:56:00	1.3321	\$ 11.46	
8	Sell	17.01.2011 22:00:00	1.32844	0.02	14.03.2011 00:00:00	1.39519	\$ -128.29	
9	Buy	14.03.2011 07:00:00	1.39304	0.04	18.03.2011 09:01:00	1.40892	\$ 62.23	
10	Buy	14.03.2011 11:00:00	1.39536	0.04	18.03.2011 09:01:00	1.40892	\$ 52.95	
11	Buy	14.03.2011 16:00:00	1.39657	0.04	18.03.2011 09:01:00	1.40892	\$ 48.11	
12	Buy	18.03.2011 12:00:00	1.41108	0.02	23.03.2011 00:38:00	1.41729	\$ 11.62	
13	Buy	21.03.2011 04:00:00	1.41783	0.02	23.03.2011 00:38:00	1.41729	\$ -1.4	
14	Buy	22.03.2011 02:00:00	1.42171	0.02	23.03.2011 00:38:00	1.41729	\$ -9.0	
15	Buy	23.03.2011 05:00:00	1.41784	0.02	06.04.2011 16:46:00	1.43372	\$ 29.51	
16	Buy	24.03.2011 16:00:00	1.41992	0.02	06.04.2011 16:46:00	1.43372	\$ 25.51	
17	Buy	31.03.2011 20:00:00	1.42025	0.02	06.04.2011 16:46:00	1.43372	\$ 25.98	
18	Buy	06.04.2011 17:00:00	1.43468	0.02	12.04.2011 02:26:00	1.44119	\$ 12.06	
19	Buy	08.04.2011 22:00:00	1.44553	0.02	12.04.2011 02:26:00	1.44119	\$ -9.32	
20	Buy	11.04.2011 10:00:00	1.44611	0.02	12.04.2011 02:26:00	1.44119	\$ -10.0	
21	Buy	12.04.2011 10:00:00	1.44263	0.04	12.04.2011 17:27:00	1.44433	\$ 6.8	
22	Buy	13.04.2011 01:00:00	1.44768	0.08	21.04.2011 09:32:00	1.46356	\$ 121.89	
23	Buy	13.04.2011 07:00:00	1.44784	0.08	21.04.2011 09:32:00	1.46356	\$ 120.61	
24	Buy	13.04.2011 17:00:00	1.45031	0.08	21.04.2011 09:32:00	1.46356	\$ 100.85	
25	Buy	22.04.2011 02:00:00	1.45594	0.02	27.04.2011 16:50:00	1.46369	\$ 14.7	
26	Buy	22.04.2011 07:00:00	1.45722	0.02	27.04.2011 16:50:00	1.46369	\$ 12.14	
27	Buy	25.04.2011 22:00:00	1.45832	0.02	27.04.2011 16:50:00	1.46369	\$ 10.42	
28	Buy	27.04.2011 19:00:00	1.46871	0.02	28.04.2011 03:10:00	1.48459	\$ 31.6	
29	Buy	28.04.2011 12:00:00	1.48481	0.02	04.05.2011 17:18:00	1.48635	\$ 2.12	
30	Buy	05.05.2011 01:00:00	1.48302	0.02	12.07.2011 08:21:00	1.3929	\$ -191.17	

31	Buy	12.07.2011 12:00:00	1.39198	0.04	12.07.2011 21:45:00	1.39778	\$ 23.2
32	Buy	13.07.2011 02:00:00	1.39901	0.08	13.07.2011 16:33:00	1.41489	\$ 127.04
33	Buy	13.07.2011 06:00:00	1.40094	0.08	13.07.2011 16:33:00	1.41489	\$ 111.6
34	Buy	13.07.2011 17:00:00	1.4161	0.02	14.07.2011 05:38:00	1.42058	\$ 8.8
35	Buy	13.07.2011 23:00:00	1.41643	0.02	14.07.2011 05:38:00	1.42058	\$ 8.14
36	Buy	14.07.2011 11:00:00	1.42331	0.02	21.07.2011 16:26:00	1.43919	\$ 30.63
37	Buy	14.07.2011 15:00:00	1.42349	0.02	21.07.2011 16:26:00	1.43919	\$ 30.27
38	Buy	21.07.2011 01:00:00	1.42687	0.02	21.07.2011 16:26:00	1.43919	\$ 24.64
39	Buy	22.07.2011 07:00:00	1.43952	0.02	27.07.2011 12:32:00	1.446	\$ 12.16
40	Buy	22.07.2011 13:00:00	1.44057	0.02	27.07.2011 12:32:00	1.446	\$ 10.06
41	Buy	26.07.2011 14:00:00	1.44759	0.02	27.07.2011 12:32:00	1.446	\$ -3.34
42	Buy	27.07.2011 21:00:00	1.43723	0.02	01.08.2011 00:00:00	1.43607	\$ -3.12
43	Buy	28.07.2011 10:00:00	1.4375	0.02	01.08.2011 00:00:00	1.43607	\$ -3.5
44	Sell	01.08.2011 01:00:00	1.43613	0.04	01.08.2011 16:59:00	1.42025	\$ 63.52
45	Sell	02.08.2011 00:00:00	1.42535	0.02	02.08.2011 14:58:00	1.42272	\$ 5.26
46	Sell	02.08.2011 06:00:00	1.42486	0.02	02.08.2011 14:58:00	1.42272	\$ 4.28
47	Sell	02.08.2011 18:00:00	1.42307	0.02	04.08.2011 17:33:00	1.4187	\$ 8.93
48	Sell	03.08.2011 00:00:00	1.41903	0.02	04.08.2011 17:33:00	1.4187	\$ 0.75
49	Sell	05.08.2011 09:00:00	1.40894	0.02	07.09.2011 02:30:00	1.40495	\$ 11.05
50	Sell	06.09.2011 00:00:00	1.40637	0.02	07.09.2011 02:30:00	1.40495	\$ 2.93
51	Sell	06.09.2011 06:00:00	1.40601	0.02	07.09.2011 02:30:00	1.40495	\$ 2.21
52	Sell	07.09.2011 11:00:00	1.40569	0.02	08.09.2011 14:44:00	1.40213	\$ 7.21
53	Sell	08.09.2011 12:00:00	1.40546	0.02	08.09.2011 14:44:00	1.40213	\$ 6.66
54	Sell	09.09.2011 06:00:00	1.3913	0.02	09.09.2011 14:27:00	1.37542	\$ 31.76
55	Sell	09.09.2011 10:00:00	1.38526	0.02	09.09.2011 14:27:00	1.37542	\$ 19.68
56	Sell	09.09.2011 15:00:00	1.37077	0.02	09.09.2011 18:11:00	1.37034	\$ 0.86
57	Sell	12.09.2011 17:00:00	1.36067	0.02	22.09.2011 12:39:00	1.34479	\$ 32.69
58	Sell	13.09.2011 10:00:00	1.35859	0.02	22.09.2011 12:39:00	1.34479	\$ 28.44
59	Sell	22.09.2011 11:00:00	1.35207	0.02	22.09.2011 12:39:00	1.34479	\$ 14.56
60	Sell	22.09.2011 22:00:00	1.34736	0.02	26.09.2011 10:00:00	1.34386	\$ 7.37
61	Sell	23.09.2011 19:00:00	1.34694	0.02	26.09.2011 10:00:00	1.34386	\$ 6.44
62	Sell	26.09.2011 03:00:00	1.34182	0.02	26.09.2011 10:00:00	1.34386	\$ -4.08
63	Sell	26.09.2011 16:00:00	1.34455	0.02	03.10.2011 16:48:00	1.32867	\$ 32.41
64	Sell	30.09.2011 22:00:00	1.33945	0.02	03.10.2011 16:48:00	1.32867	\$ 21.84
65	Sell	03.10.2011 04:00:00	1.334	0.02	03.10.2011 16:48:00	1.32867	\$ 10.66
66	Sell	04.10.2011 06:00:00	1.31968	0.02	27.10.2011 15:08:00	1.4098	\$ -178.1
67	Sell	04.10.2011 10:00:00	1.31557	0.02	27.10.2011 15:08:00	1.4098	\$ -186.32
68	Sell	27.10.2011 22:00:00	1.41841	0.04	31.10.2011 05:28:00	1.40253	\$ 64.26
69	Sell	28.10.2011 03:00:00	1.41824	0.04	31.10.2011 05:28:00	1.40253	\$ 63.4
70	Sell	28.10.2011 10:00:00	1.417	0.04	31.10.2011 05:28:00	1.40253	\$ 58.44
71	Sell	31.10.2011 12:00:00	1.39975	0.08	31.10.2011 21:45:00	1.38387	\$ 127.04
72	Sell	31.10.2011 18:00:00	1.39478	0.08	31.10.2011 21:45:00	1.38387	\$ 87.28
73	Sell	01.11.2011 04:00:00	1.38457	0.02	01.11.2011 10:28:00	1.36869	\$ 31.76
74	Sell	02.11.2011 01:00:00	1.36615	0.02	10.11.2011 08:00:00	1.35027	\$ 32.5
75	Sell	10.11.2011 08:00:00	1.3505	0.02	10.11.2011 08:00:00	1.35027	\$ 0.46
76	Sell	10.11.2011 16:00:00	1.35785	0.02	16.11.2011 09:34:00	1.35048	\$ 15.3
77	Sell	15.11.2011 10:00:00	1.35739	0.02	16.11.2011 09:34:00	1.35048	\$ 13.91
78	Sell	15.11.2011 17:00:00	1.35207	0.02	16.11.2011 09:34:00	1.35048	\$ 3.27
79	Sell	16.11.2011 13:00:00	1.34713	0.02	24.11.2011 10:10:00	1.33963	\$ 15.74
80	Sell	18.11.2011 02:00:00	1.34581	0.02	24.11.2011 10:10:00	1.33963	\$ 12.92
81	Sell	23.11.2011 10:00:00	1.34558	0.02	24.11.2011 10:10:00	1.33963	\$ 11.99
82	Sell	24.11.2011 12:00:00	1.33576	0.02	25.11.2011 16:10:00	1.32881	\$ 13.99
83	Sell	24.11.2011 15:00:00	1.33358	0.02	25.11.2011 16:10:00	1.32881	\$ 9.63
84	Sell	24.11.2011 21:00:00	1.33337	0.02	25.11.2011 16:10:00	1.32881	\$ 9.21
85	Sell	25.11.2011 19:00:00	1.32394	0.02	13.12.2011 17:02:00	1.30806	\$ 33.44
86	Sell	13.12.2011 00:00:00	1.31665	0.02	13.12.2011 17:02:00	1.30806	\$ 17.18
87	Sell	13.12.2011 22:00:00	1.30283	0.02	29.12.2011 12:55:00	1.28695	\$ 33.25
88	Sell	14.12.2011 09:00:00	1.30177	0.02	29.12.2011 12:55:00	1.28695	\$ 31.04
89	Sell	14.12.2011 13:00:00	1.29939	0.02	29.12.2011 12:55:00	1.28695	\$ 26.28
91	Sell	30.12.2011 10:00:00	1.29227	0.02	30.12.2011 22:48:00	1.29472	\$ -4.9

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90	Sell	30.12.2011 01:00:00	1.29513	0.02	30.12.2011 22:48:00	1.29472	\$ 0.82
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Report generated by Quant Analyzer