

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 03.01.2011 - 30.12.2011**
 Initial deposit **1000.0**
 Parameters **-**

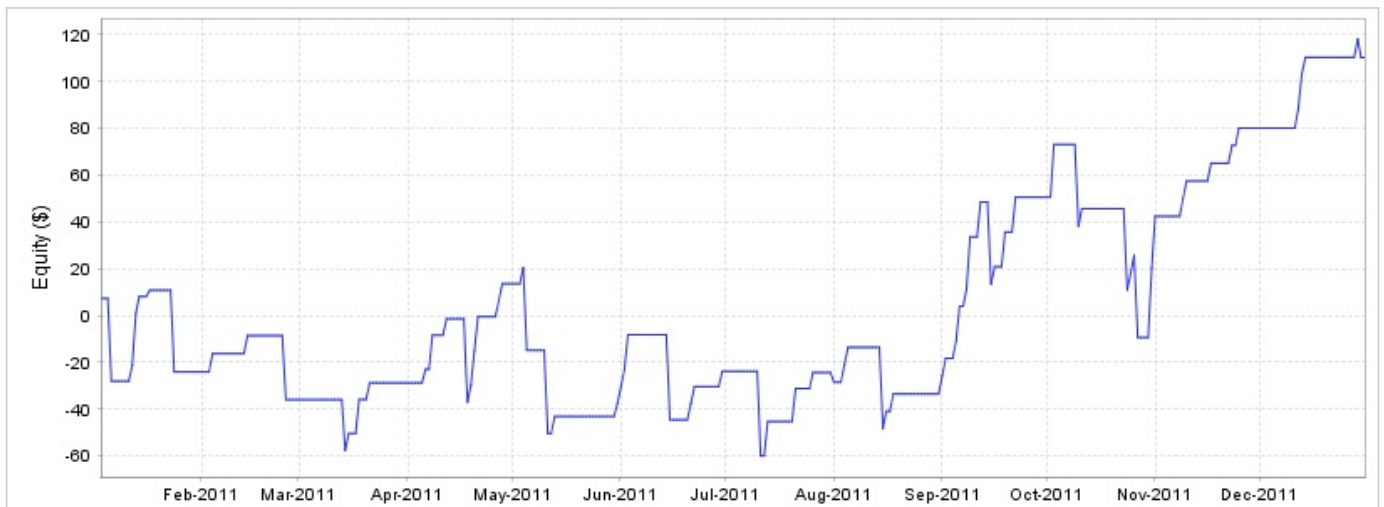
TOTAL PROFIT

\$ 110.25

PROFIT IN PIPS **1167.7 PIPS**
 YRLY AVG PROFIT **\$ 110.29**
 YRLY AVG % RET **11.02 %**
 CAGR **11.02 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
101	0.08	1.22	1.34	83.17 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 82.41	7.88 %	\$ 0.3	\$ 9.19	\$ 1.09
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.4	0.04 R	3.72 R	0.76	0.41

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2011	-24.03	-11.89	7.16	42.39	-51.05	13.66	-0.53	-9.2	84.06	-30.29	59.85	30.12	110.25

STATS

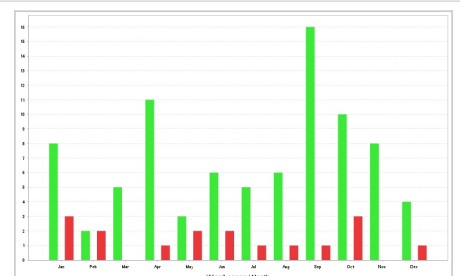
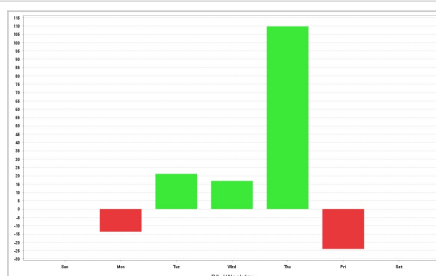
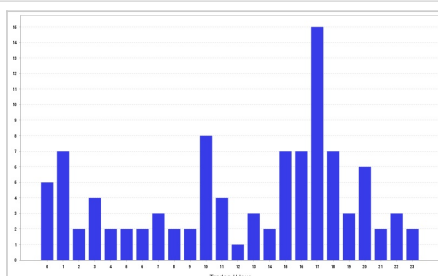
Strategy

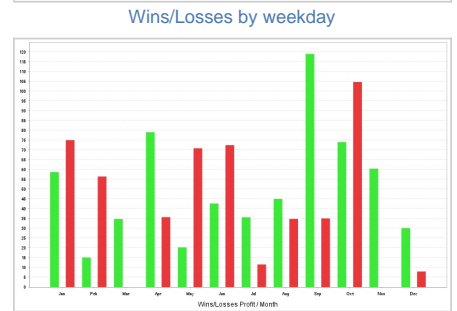
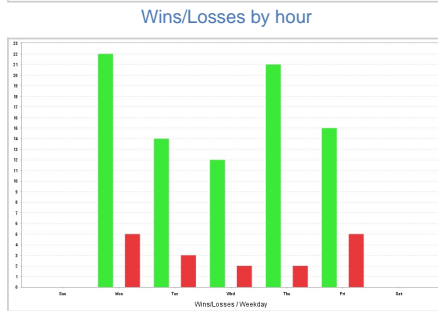
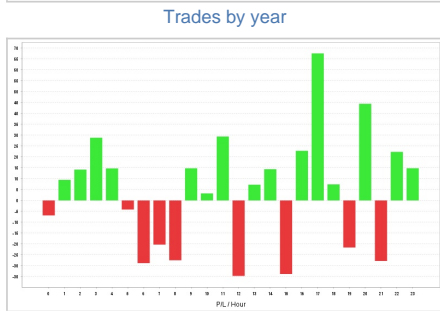
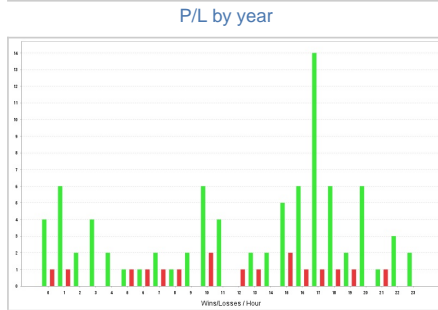
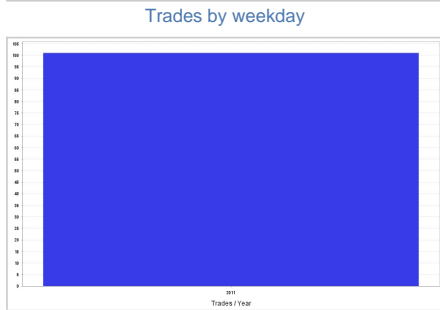
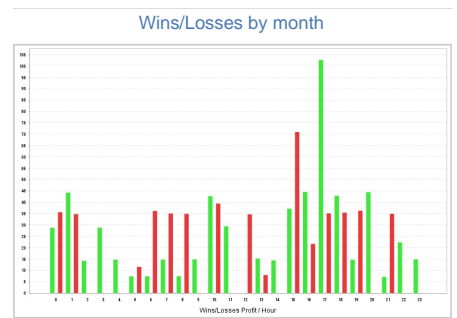
Wins/Losses Ratio	4.94	Payout Ratio (Avg Win/Loss)	0.25	Average # of Bars in Trade	0
AHPR	0.11	Z-Score	0.8	Z-Probability	21.19 %
Expectancy	1.09	Deviation	\$ 14.5	Exposure	-999999999 %
Stagnation in Days	135	Stagnation in %	37.29 %		

Trades

		# of Wins	84	# of Losses	17	# of Cancelled/Expired	0
Gross Profit	\$ 614.47	Gross Loss	\$ -504.22	Average Win	\$ 7.32	Average Loss	\$ -29.66
Largest Win	\$ 7.97	Largest Loss	\$ -36.26	Max Consec Wins	17	Max Consec Losses	2
Avg Consec Wins	5.25	Avg Consec Loss	1.06	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	1.32985	0.01	03.01.2011 17:05:00	1.33722	\$ 7.37	
2	Buy	03.01.2011 18:00:00	1.33713	0.01	06.01.2011 17:01:00	1.302	\$ -35.41	
3	Buy	07.01.2011 02:00:00	1.30107	0.01	12.01.2011 18:16:00	1.30844	\$ 6.9	
4	Buy	12.01.2011 19:00:00	1.30841	0.01	13.01.2011 10:22:00	1.31578	\$ 7.28	
5	Buy	13.01.2011 11:00:00	1.31553	0.01	13.01.2011 14:30:00	1.3229	\$ 7.37	
6	Buy	13.01.2011 15:00:00	1.32774	0.01	13.01.2011 16:26:00	1.33511	\$ 7.37	
7	Buy	13.01.2011 17:00:00	1.33351	0.01	14.01.2011 09:09:00	1.34088	\$ 7.28	
8	Buy	14.01.2011 10:00:00	1.34144	0.01	17.01.2011 00:00:00	1.33704	\$ -4.68	
9	Sell	17.01.2011 01:00:00	1.33783	0.01	17.01.2011 07:57:00	1.33046	\$ 7.37	
10	Sell	17.01.2011 08:00:00	1.32981	0.01	24.01.2011 15:51:00	1.36494	\$ -34.88	
11	Sell	24.01.2011 20:00:00	1.3642	0.01	04.02.2011 15:51:00	1.35683	\$ 7.76	
12	Sell	04.02.2011 16:00:00	1.35531	0.01	14.02.2011 09:32:00	1.34794	\$ 7.72	
13	Sell	14.02.2011 10:00:00	1.34747	0.01	25.02.2011 02:12:00	1.3826	\$ -34.74	
14	Sell	25.02.2011 07:00:00	1.38139	0.01	25.02.2011 15:23:00	1.37402	\$ 7.37	
15	Sell	25.02.2011 16:00:00	1.37293	0.01	14.03.2011 00:00:00	1.3952	\$ -21.67	
16	Buy	14.03.2011 01:00:00	1.39357	0.01	15.03.2011 20:12:00	1.40094	\$ 7.28	
17	Buy	15.03.2011 21:00:00	1.39975	0.01	18.03.2011 02:39:00	1.40712	\$ 7.09	
18	Buy	18.03.2011 03:00:00	1.40652	0.01	18.03.2011 13:29:00	1.41389	\$ 7.37	
19	Buy	18.03.2011 14:00:00	1.41332	0.01	21.03.2011 17:19:00	1.42069	\$ 7.09	
20	Buy	21.03.2011 18:00:00	1.4204	0.01	06.04.2011 08:16:00	1.42777	\$ 5.87	
21	Buy	06.04.2011 09:00:00	1.42852	0.01	08.04.2011 03:42:00	1.43589	\$ 7.18	
22	Buy	08.04.2011 04:00:00	1.43637	0.01	08.04.2011 15:17:00	1.44374	\$ 7.37	
23	Buy	08.04.2011 16:00:00	1.44415	0.01	12.04.2011 14:46:00	1.45152	\$ 6.99	
24	Buy	12.04.2011 15:00:00	1.45116	0.01	18.04.2011 17:06:00	1.41603	\$ -35.69	
25	Buy	18.04.2011 20:00:00	1.42343	0.01	19.04.2011 13:40:00	1.4308	\$ 7.28	
26	Buy	19.04.2011 14:00:00	1.431	0.01	20.04.2011 03:19:00	1.43837	\$ 7.28	
27	Buy	20.04.2011 04:00:00	1.43957	0.01	20.04.2011 10:48:00	1.44694	\$ 7.37	
28	Buy	20.04.2011 11:00:00	1.44885	0.01	21.04.2011 02:41:00	1.45622	\$ 7.28	
29	Buy	21.04.2011 03:00:00	1.45565	0.01	21.04.2011 09:31:00	1.46302	\$ 7.37	
30	Buy	21.04.2011 10:00:00	1.4639	0.01	27.04.2011 19:41:00	1.47127	\$ 6.81	

31	Buy	27.04.2011 20:00:00	1.47281	0.01	28.04.2011 02:06:00	1.48018	\$ 7.28
32	Buy	28.04.2011 03:00:00	1.48317	0.01	04.05.2011 14:24:00	1.49054	\$ 6.81
33	Buy	04.05.2011 15:00:00	1.49199	0.01	05.05.2011 18:46:00	1.45686	\$ -35.22
34	Buy	06.05.2011 00:00:00	1.45424	0.01	11.05.2011 19:35:00	1.41911	\$ -35.6
35	Buy	12.05.2011 01:00:00	1.42103	0.01	13.05.2011 09:26:00	1.4284	\$ 7.28
36	Buy	13.05.2011 10:00:00	1.43043	0.01	31.05.2011 02:28:00	1.4378	\$ 5.68
37	Buy	31.05.2011 03:00:00	1.43757	0.01	01.06.2011 17:27:00	1.44494	\$ 7.28
38	Buy	01.06.2011 18:00:00	1.44305	0.01	02.06.2011 19:32:00	1.45042	\$ 7.28
39	Buy	02.06.2011 20:00:00	1.45014	0.01	03.06.2011 16:27:00	1.45751	\$ 7.28
40	Buy	03.06.2011 17:00:00	1.45664	0.01	03.06.2011 18:50:00	1.46401	\$ 7.37
41	Buy	03.06.2011 19:00:00	1.463	0.01	15.06.2011 14:31:00	1.42787	\$ -36.26
42	Buy	15.06.2011 17:00:00	1.42904	0.01	21.06.2011 01:36:00	1.43641	\$ 6.81
43	Buy	21.06.2011 02:00:00	1.43627	0.01	22.06.2011 16:34:00	1.44364	\$ 7.28
44	Buy	22.06.2011 17:00:00	1.44342	0.01	30.06.2011 05:00:00	1.45079	\$ 6.62
45	Buy	30.06.2011 06:00:00	1.45084	0.01	11.07.2011 09:18:00	1.41571	\$ -36.16
46	Buy	12.07.2011 00:00:00	1.40478	0.01	13.07.2011 16:18:00	1.41215	\$ 7.28
47	Buy	13.07.2011 17:00:00	1.41611	0.01	13.07.2011 23:59:00	1.42348	\$ 7.37
48	Buy	14.07.2011 00:00:00	1.42395	0.01	21.07.2011 14:46:00	1.43132	\$ 6.71
49	Buy	21.07.2011 15:00:00	1.43091	0.01	21.07.2011 16:23:00	1.43828	\$ 7.37
50	Buy	21.07.2011 17:00:00	1.43794	0.01	26.07.2011 04:49:00	1.44531	\$ 6.9
51	Buy	26.07.2011 05:00:00	1.44704	0.01	01.08.2011 00:00:00	1.43607	\$ -11.53
52	Sell	01.08.2011 01:00:00	1.43613	0.01	01.08.2011 16:07:00	1.42876	\$ 7.37
53	Sell	01.08.2011 17:00:00	1.42006	0.01	04.08.2011 16:16:00	1.41269	\$ 7.48
54	Sell	04.08.2011 17:00:00	1.41585	0.01	05.08.2011 00:33:00	1.40848	\$ 7.41
55	Sell	05.08.2011 01:00:00	1.40653	0.01	15.08.2011 15:31:00	1.44166	\$ -34.78
56	Sell	15.08.2011 20:00:00	1.44393	0.01	16.08.2011 12:55:00	1.43656	\$ 7.41
57	Sell	16.08.2011 13:00:00	1.43622	0.01	18.08.2011 16:15:00	1.42885	\$ 7.44
58	Sell	18.08.2011 17:00:00	1.43162	0.01	01.09.2011 15:14:00	1.42425	\$ 7.86
59	Sell	01.09.2011 17:00:00	1.4282	0.01	02.09.2011 14:36:00	1.42083	\$ 7.41
60	Sell	02.09.2011 16:00:00	1.42079	0.01	05.09.2011 07:43:00	1.41342	\$ 7.48
61	Sell	05.09.2011 08:00:00	1.41312	0.01	06.09.2011 05:54:00	1.40575	\$ 7.41
62	Sell	06.09.2011 06:00:00	1.40601	0.01	06.09.2011 16:12:00	1.39864	\$ 7.37
63	Sell	06.09.2011 17:00:00	1.39977	0.01	08.09.2011 17:44:00	1.3924	\$ 7.44
64	Sell	08.09.2011 18:00:00	1.3932	0.01	09.09.2011 09:36:00	1.38583	\$ 7.41
65	Sell	09.09.2011 10:00:00	1.38526	0.01	09.09.2011 14:10:00	1.37789	\$ 7.37
66	Sell	09.09.2011 15:00:00	1.37077	0.01	09.09.2011 17:36:00	1.3634	\$ 7.37
67	Sell	09.09.2011 18:00:00	1.36855	0.01	12.09.2011 00:00:00	1.36118	\$ 7.48
68	Sell	12.09.2011 00:00:00	1.35783	0.01	12.09.2011 06:55:00	1.35046	\$ 7.37
69	Sell	12.09.2011 07:00:00	1.35173	0.01	15.09.2011 15:07:00	1.38686	\$ -35.02
70	Sell	15.09.2011 23:00:00	1.38755	0.01	16.09.2011 09:15:00	1.38018	\$ 7.41
71	Sell	16.09.2011 10:00:00	1.3795	0.01	19.09.2011 00:00:00	1.37213	\$ 7.48
72	Sell	19.09.2011 01:00:00	1.3702	0.01	19.09.2011 15:20:00	1.36283	\$ 7.37
73	Sell	19.09.2011 16:00:00	1.36019	0.01	22.09.2011 09:50:00	1.35282	\$ 7.48
74	Sell	22.09.2011 11:00:00	1.35207	0.01	22.09.2011 12:39:00	1.3447	\$ 7.37
75	Sell	22.09.2011 13:00:00	1.34312	0.01	03.10.2011 00:00:00	1.33575	\$ 7.76
76	Sell	03.10.2011 00:00:00	1.33447	0.01	03.10.2011 17:01:00	1.3271	\$ 7.37
77	Sell	03.10.2011 18:00:00	1.32805	0.01	03.10.2011 20:47:00	1.32068	\$ 7.37
78	Sell	03.10.2011 21:00:00	1.32202	0.01	10.10.2011 10:45:00	1.35715	\$ -34.88
79	Sell	10.10.2011 20:00:00	1.36572	0.01	11.10.2011 11:28:00	1.35835	\$ 7.41
80	Sell	11.10.2011 12:00:00	1.36046	0.01	24.10.2011 21:02:00	1.39559	\$ -34.67
81	Sell	24.10.2011 23:00:00	1.39282	0.01	25.10.2011 15:38:00	1.38545	\$ 7.41
82	Sell	25.10.2011 16:00:00	1.38877	0.01	26.10.2011 16:49:00	1.3814	\$ 7.41
83	Sell	26.10.2011 17:00:00	1.38201	0.01	27.10.2011 17:09:00	1.41714	\$ -35.09
84	Sell	27.10.2011 22:00:00	1.41841	0.01	31.10.2011 03:35:00	1.41104	\$ 7.51
85	Sell	31.10.2011 05:00:00	1.40472	0.01	31.10.2011 14:35:00	1.39735	\$ 7.37
86	Sell	31.10.2011 15:00:00	1.40005	0.01	31.10.2011 18:18:00	1.39268	\$ 7.37
87	Sell	31.10.2011 19:00:00	1.39268	0.01	31.10.2011 21:30:00	1.38531	\$ 7.37
88	Sell	31.10.2011 22:00:00	1.38348	0.01	01.11.2011 09:06:00	1.37611	\$ 7.41
89	Sell	01.11.2011 10:00:00	1.37752	0.01	01.11.2011 10:27:00	1.37015	\$ 7.37
90	Sell	01.11.2011 11:00:00	1.37028	0.01	01.11.2011 14:46:00	1.36291	\$ 7.37

91	Sell	01.11.2011 15:00:00	1.3637	0.01	09.11.2011 15:46:00	1.35633	\$ 7.65
92	Sell	09.11.2011 16:00:00	1.35629	0.01	10.11.2011 08:11:00	1.34892	\$ 7.41
93	Sell	10.11.2011 09:00:00	1.34967	0.01	17.11.2011 00:41:00	1.3423	\$ 7.62
94	Sell	17.11.2011 01:00:00	1.3439	0.01	23.11.2011 16:01:00	1.33653	\$ 7.58
95	Sell	23.11.2011 17:00:00	1.33503	0.01	25.11.2011 09:53:00	1.32766	\$ 7.44
96	Sell	25.11.2011 10:00:00	1.3269	0.01	12.12.2011 17:48:00	1.31953	\$ 7.97
97	Sell	12.12.2011 18:00:00	1.3187	0.01	13.12.2011 16:46:00	1.31133	\$ 7.41
98	Sell	13.12.2011 17:00:00	1.3085	0.01	13.12.2011 21:34:00	1.30113	\$ 7.37
99	Sell	13.12.2011 22:00:00	1.30283	0.01	14.12.2011 16:58:00	1.29546	\$ 7.41
100	Sell	14.12.2011 17:00:00	1.295	0.01	29.12.2011 12:53:00	1.28763	\$ 7.9
101	Sell	29.12.2011 13:00:00	1.28675	0.01	30.12.2011 22:48:00	1.29473	\$ -7.94

Report generated by Quant Analyzer