

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 04.01.2010 - 31.12.2010**  
 Initial deposit **1000.0**  
 Parameters **-**

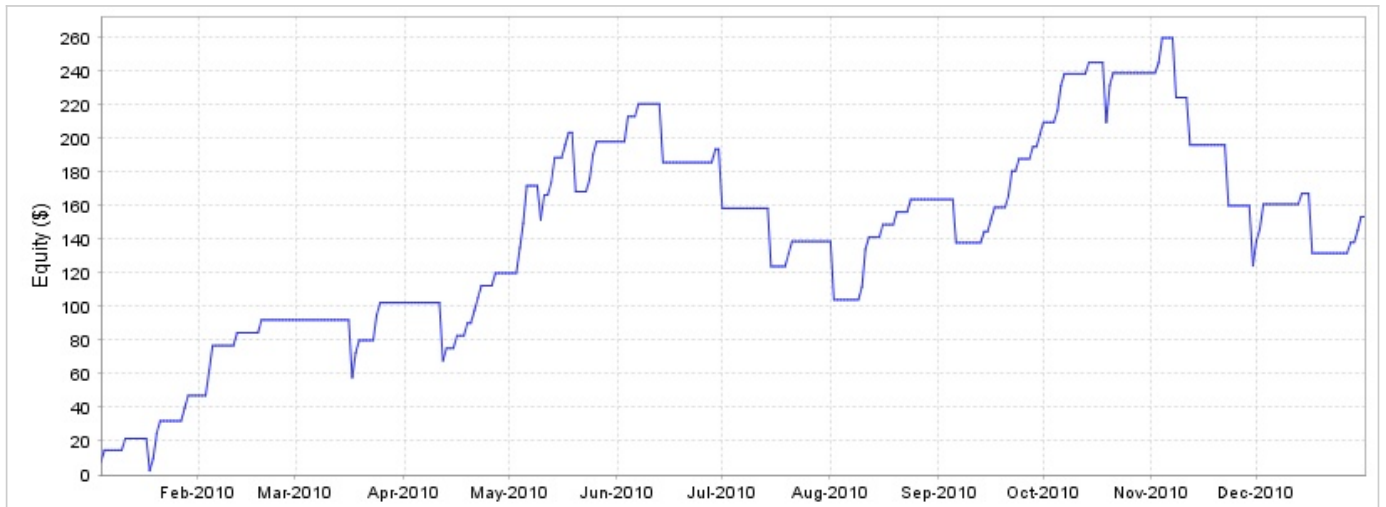
## TOTAL PROFIT

**\$ 153.38**

PROFIT IN PIPS **1569.9 PIPS**  
 YRLY AVG PROFIT **\$ 153.38**  
 YRLY AVG % RET **15.34 %**  
 CAGR **15.34 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>111</b>	<b>0.11</b>	<b>1.29</b>	<b>1.13</b>	<b>85.59 %</b>
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
<b>\$ 135.5</b>	<b>10.76 %</b>	<b>\$ 0.42</b>	<b>\$ 12.78</b>	<b>\$ 1.38</b>
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
<b>1.43</b>	<b>0.04 R</b>	<b>4.57 R</b>	<b>1.01</b>	<b>0.51</b>

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
<b>2010</b>	47.04	44.97	10.31	17.64	78.16	-4.48	-54.81	25	38.51	36.7	-114.7	29.04	153.38

## STATS

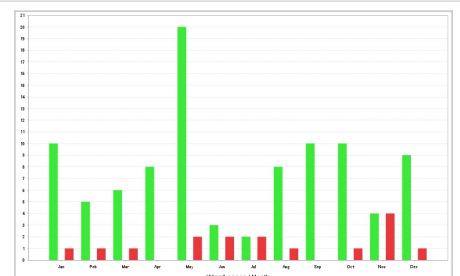
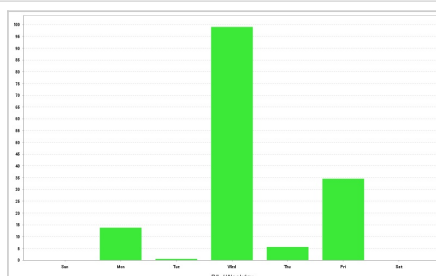
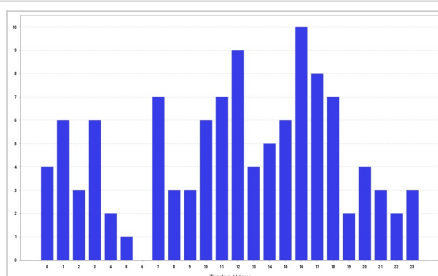
### Strategy

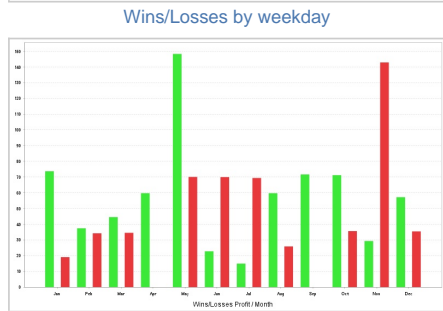
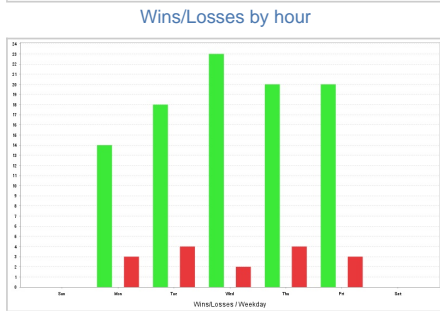
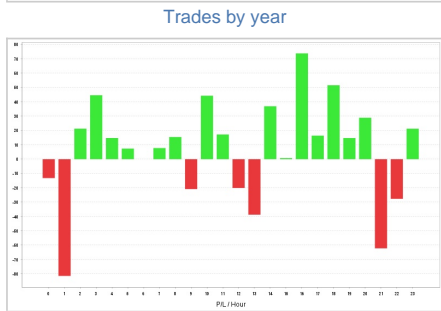
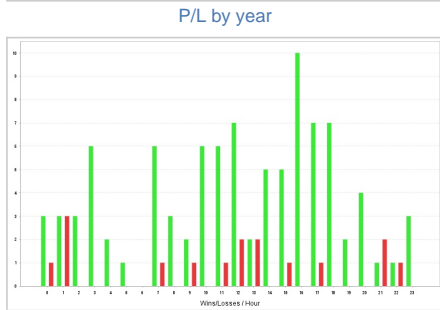
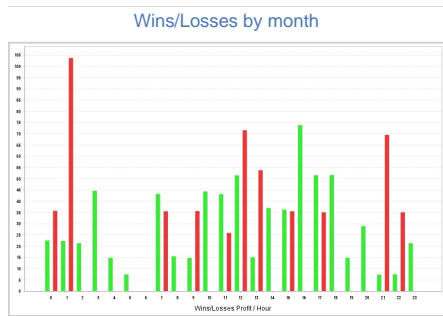
Wins/Losses Ratio	5.94	Payout Ratio (Avg Win/Loss)	0.22	Average # of Bars in Trade	0
AHPR	0.14	Z-Score	-0.74	Z-Probability	77.04 %
Expectancy	1.38	Deviation	\$ 14.45	Exposure	-999999999 %
Stagnation in Days	124	Stagnation in %	34.25 %		

### Trades

		# of Wins	95	# of Losses	16	# of Cancelled/Expired	0
Gross Profit	\$ 690.24	Gross Loss	\$ -536.86	Average Win	\$ 7.27	Average Loss	\$ -33.55
Largest Win	\$ 7.9	Largest Loss	\$ -36.16	Max Consec Wins	15	Max Consec Losses	2
Avg Consec Wins	6.79	Avg Consec Loss	1.23	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	1.43016	0.01	04.01.2010 10:35:00	1.43753	\$ 7.37	
2	Buy	04.01.2010 11:00:00	1.43955	0.01	05.01.2010 06:55:00	1.44692	\$ 7.28	
3	Buy	05.01.2010 07:00:00	1.44644	0.01	11.01.2010 12:05:00	1.45381	\$ 6.81	
4	Buy	11.01.2010 13:00:00	1.45319	0.01	18.01.2010 00:00:00	1.4348	\$ -19.05	
5	Sell	18.01.2010 01:00:00	1.43687	0.01	19.01.2010 12:55:00	1.4295	\$ 7.41	
6	Sell	19.01.2010 13:00:00	1.42991	0.01	20.01.2010 02:18:00	1.42254	\$ 7.41	
7	Sell	20.01.2010 03:00:00	1.42128	0.01	20.01.2010 13:01:00	1.41391	\$ 7.37	
8	Sell	20.01.2010 14:00:00	1.414	0.01	21.01.2010 10:05:00	1.40663	\$ 7.41	
9	Sell	21.01.2010 11:00:00	1.40536	0.01	28.01.2010 02:45:00	1.39799	\$ 7.62	
10	Sell	28.01.2010 03:00:00	1.39786	0.01	29.01.2010 16:08:00	1.39049	\$ 7.41	
11	Sell	29.01.2010 17:00:00	1.38987	0.01	04.02.2010 14:47:00	1.3825	\$ 7.58	
12	Sell	04.02.2010 15:00:00	1.38218	0.01	04.02.2010 17:42:00	1.37481	\$ 7.37	
13	Sell	04.02.2010 18:00:00	1.37579	0.01	05.02.2010 02:05:00	1.36842	\$ 7.41	
14	Sell	05.02.2010 03:00:00	1.36911	0.01	05.02.2010 17:39:00	1.36174	\$ 7.37	
15	Sell	05.02.2010 18:00:00	1.36063	0.01	12.02.2010 12:28:00	1.35326	\$ 7.62	
16	Sell	12.02.2010 13:00:00	1.35501	0.01	19.02.2010 00:05:00	1.34764	\$ 7.62	
17	Sell	19.02.2010 01:00:00	1.34665	0.01	17.03.2010 08:17:00	1.38178	\$ -34.21	
18	Sell	17.03.2010 10:00:00	1.37761	0.01	18.03.2010 05:58:00	1.37024	\$ 7.41	
19	Sell	18.03.2010 07:00:00	1.36718	0.01	18.03.2010 16:31:00	1.35981	\$ 7.37	
20	Sell	18.03.2010 17:00:00	1.3601	0.01	19.03.2010 15:15:00	1.35273	\$ 7.41	
21	Sell	19.03.2010 16:00:00	1.35153	0.01	24.03.2010 06:05:00	1.34416	\$ 7.55	
22	Sell	24.03.2010 07:00:00	1.34151	0.01	24.03.2010 13:26:00	1.33414	\$ 7.37	
23	Sell	24.03.2010 14:00:00	1.33504	0.01	25.03.2010 20:34:00	1.32767	\$ 7.41	
24	Sell	25.03.2010 21:00:00	1.32818	0.01	12.04.2010 01:00:00	1.36331	\$ -34.5	
25	Sell	12.04.2010 04:00:00	1.36347	0.01	13.04.2010 11:37:00	1.3561	\$ 7.41	
26	Sell	13.04.2010 12:00:00	1.35704	0.01	16.04.2010 15:15:00	1.34967	\$ 7.48	
27	Sell	16.04.2010 16:00:00	1.35104	0.01	19.04.2010 11:06:00	1.34367	\$ 7.48	
28	Sell	19.04.2010 12:00:00	1.34343	0.01	21.04.2010 13:41:00	1.33606	\$ 7.44	
29	Sell	21.04.2010 14:00:00	1.33756	0.01	22.04.2010 15:36:00	1.33019	\$ 7.41	
30	Sell	22.04.2010 16:00:00	1.32861	0.01	23.04.2010 01:19:00	1.32124	\$ 7.41	

31	Sell	23.04.2010 02:00:00	1.32225	0.01	27.04.2010 23:30:00	1.31488	\$ 7.51
32	Sell	28.04.2010 00:00:00	1.31644	0.01	04.05.2010 13:48:00	1.30907	\$ 7.58
33	Sell	04.05.2010 14:00:00	1.30951	0.01	04.05.2010 19:15:00	1.30214	\$ 7.37
34	Sell	04.05.2010 20:00:00	1.30213	0.01	05.05.2010 02:59:00	1.29476	\$ 7.41
35	Sell	05.05.2010 04:00:00	1.29555	0.01	05.05.2010 14:54:00	1.28818	\$ 7.37
36	Sell	05.05.2010 15:00:00	1.28599	0.01	06.05.2010 08:15:00	1.27862	\$ 7.41
37	Sell	06.05.2010 09:00:00	1.27433	0.01	06.05.2010 17:49:00	1.26696	\$ 7.37
38	Sell	06.05.2010 18:00:00	1.26879	0.01	06.05.2010 20:22:00	1.26142	\$ 7.37
39	Sell	06.05.2010 21:00:00	1.25954	0.01	10.05.2010 05:23:00	1.29467	\$ -34.99
40	Sell	10.05.2010 08:00:00	1.29343	0.01	10.05.2010 16:06:00	1.28606	\$ 7.37
41	Sell	10.05.2010 17:00:00	1.28375	0.01	10.05.2010 21:35:00	1.27638	\$ 7.37
42	Sell	10.05.2010 22:00:00	1.27839	0.01	11.05.2010 06:27:00	1.27102	\$ 7.41
43	Sell	11.05.2010 07:00:00	1.27347	0.01	11.05.2010 22:33:00	1.2661	\$ 7.37
44	Sell	11.05.2010 23:00:00	1.26606	0.01	13.05.2010 10:45:00	1.25869	\$ 7.44
45	Sell	13.05.2010 11:00:00	1.258	0.01	14.05.2010 10:10:00	1.25063	\$ 7.41
46	Sell	14.05.2010 11:00:00	1.24825	0.01	14.05.2010 17:03:00	1.24088	\$ 7.37
47	Sell	14.05.2010 18:00:00	1.23895	0.01	17.05.2010 04:02:00	1.23158	\$ 7.48
48	Sell	17.05.2010 05:00:00	1.22698	0.01	18.05.2010 21:00:00	1.21961	\$ 7.41
49	Sell	18.05.2010 22:00:00	1.22081	0.01	20.05.2010 20:33:00	1.25594	\$ -35.06
50	Sell	20.05.2010 23:00:00	1.24867	0.01	24.05.2010 11:24:00	1.2413	\$ 7.51
51	Sell	24.05.2010 12:00:00	1.24009	0.01	25.05.2010 02:25:00	1.23272	\$ 7.41
52	Sell	25.05.2010 03:00:00	1.23019	0.01	25.05.2010 09:53:00	1.22282	\$ 7.37
53	Sell	25.05.2010 10:00:00	1.22369	0.01	26.05.2010 23:26:00	1.21632	\$ 7.41
54	Sell	27.05.2010 00:00:00	1.21615	0.01	04.06.2010 13:38:00	1.20878	\$ 7.65
55	Sell	04.06.2010 14:00:00	1.20502	0.01	04.06.2010 18:07:00	1.19765	\$ 7.37
56	Sell	04.06.2010 19:00:00	1.20196	0.01	07.06.2010 00:00:00	1.19459	\$ 7.48
57	Sell	07.06.2010 01:00:00	1.19358	0.01	14.06.2010 17:08:00	1.22871	\$ -34.88
58	Sell	14.06.2010 20:00:00	1.22291	0.01	29.06.2010 16:17:00	1.21554	\$ 7.9
59	Sell	29.06.2010 17:00:00	1.21768	0.01	01.07.2010 21:48:00	1.25281	\$ -35.06
60	Sell	02.07.2010 01:00:00	1.25022	0.01	15.07.2010 14:36:00	1.28535	\$ -34.67
61	Sell	16.07.2010 01:00:00	1.2921	0.01	20.07.2010 14:11:00	1.28473	\$ 7.51
62	Sell	20.07.2010 15:00:00	1.28696	0.01	21.07.2010 12:58:00	1.27959	\$ 7.41
63	Sell	21.07.2010 13:00:00	1.27969	0.01	02.08.2010 16:08:00	1.31482	\$ -34.71
64	Sell	03.08.2010 03:00:00	1.31691	0.01	10.08.2010 15:53:00	1.30954	\$ 7.62
65	Sell	10.08.2010 16:00:00	1.30987	0.01	11.08.2010 11:47:00	1.3025	\$ 7.41
66	Sell	11.08.2010 12:00:00	1.30243	0.01	11.08.2010 15:17:00	1.29506	\$ 7.37
67	Sell	11.08.2010 16:00:00	1.29661	0.01	11.08.2010 16:48:00	1.28924	\$ 7.37
68	Sell	11.08.2010 17:00:00	1.28994	0.01	12.08.2010 11:53:00	1.28257	\$ 7.41
69	Sell	12.08.2010 12:00:00	1.28128	0.01	16.08.2010 02:25:00	1.27391	\$ 7.51
70	Sell	16.08.2010 03:00:00	1.27521	0.01	20.08.2010 15:51:00	1.26784	\$ 7.51
71	Sell	20.08.2010 16:00:00	1.26862	0.01	24.08.2010 10:04:00	1.26125	\$ 7.51
72	Sell	24.08.2010 11:00:00	1.26316	0.01	06.09.2010 00:00:00	1.28947	\$ -25.85
73	Buy	06.09.2010 02:00:00	1.28875	0.01	14.09.2010 16:32:00	1.29612	\$ 6.62
74	Buy	14.09.2010 17:00:00	1.29772	0.01	16.09.2010 10:43:00	1.30509	\$ 7.18
75	Buy	16.09.2010 11:00:00	1.30567	0.01	17.09.2010 06:27:00	1.31304	\$ 7.28
76	Buy	17.09.2010 07:00:00	1.31248	0.01	21.09.2010 20:20:00	1.31985	\$ 6.99
77	Buy	21.09.2010 21:00:00	1.32465	0.01	22.09.2010 08:42:00	1.33202	\$ 7.28
78	Buy	22.09.2010 09:00:00	1.33213	0.01	22.09.2010 15:03:00	1.3395	\$ 7.37
79	Buy	22.09.2010 16:00:00	1.34206	0.01	24.09.2010 22:34:00	1.34943	\$ 7.18
80	Buy	27.09.2010 00:00:00	1.34833	0.01	28.09.2010 17:19:00	1.3557	\$ 7.28
81	Buy	28.09.2010 18:00:00	1.35822	0.01	30.09.2010 11:29:00	1.36559	\$ 7.18
82	Buy	30.09.2010 12:00:00	1.36632	0.01	01.10.2010 11:24:00	1.37369	\$ 7.28
83	Buy	01.10.2010 12:00:00	1.37397	0.01	05.10.2010 15:15:00	1.38134	\$ 6.99
84	Buy	05.10.2010 16:00:00	1.37984	0.01	06.10.2010 09:38:00	1.38721	\$ 7.28
85	Buy	06.10.2010 10:00:00	1.38542	0.01	06.10.2010 18:01:00	1.39279	\$ 7.37
86	Buy	06.10.2010 19:00:00	1.39257	0.01	07.10.2010 14:51:00	1.39994	\$ 7.28
87	Buy	07.10.2010 15:00:00	1.40242	0.01	14.10.2010 08:59:00	1.40979	\$ 6.71
88	Buy	14.10.2010 09:00:00	1.40983	0.01	19.10.2010 20:04:00	1.3747	\$ -35.6
89	Buy	20.10.2010 01:00:00	1.37383	0.01	20.10.2010 09:47:00	1.3812	\$ 7.37
90	Buy	20.10.2010 10:00:00	1.3813	0.01	20.10.2010 15:49:00	1.38867	\$ 7.37

91	Buy	20.10.2010 16:00:00	1.38984	0.01	20.10.2010 16:48:00	1.39721	\$ 7.37
92	Buy	20.10.2010 17:00:00	1.39696	0.01	21.10.2010 10:22:00	1.40433	\$ 7.28
93	Buy	21.10.2010 11:00:00	1.40222	0.01	03.11.2010 19:17:00	1.40959	\$ 6.15
94	Buy	03.11.2010 20:00:00	1.41043	0.01	04.11.2010 09:15:00	1.4178	\$ 7.28
95	Buy	04.11.2010 10:00:00	1.42067	0.01	04.11.2010 14:56:00	1.42804	\$ 7.37
96	Buy	04.11.2010 15:00:00	1.42738	0.01	08.11.2010 03:21:00	1.39225	\$ -35.51
97	Buy	08.11.2010 07:00:00	1.3953	0.01	12.11.2010 03:00:00	1.36017	\$ -35.51
98	Buy	12.11.2010 08:00:00	1.36229	0.01	12.11.2010 11:38:00	1.36966	\$ 7.37
99	Buy	12.11.2010 12:00:00	1.37202	0.01	23.11.2010 20:19:00	1.33689	\$ -36.16
100	Buy	24.11.2010 00:00:00	1.33813	0.01	30.11.2010 10:13:00	1.303	\$ -35.69
101	Buy	30.11.2010 17:00:00	1.3017	0.01	01.12.2010 09:25:00	1.30907	\$ 7.28
102	Buy	01.12.2010 10:00:00	1.30745	0.01	01.12.2010 17:56:00	1.31482	\$ 7.37
103	Buy	01.12.2010 18:00:00	1.31489	0.01	02.12.2010 17:22:00	1.32226	\$ 7.28
104	Buy	02.12.2010 18:00:00	1.32284	0.01	03.12.2010 14:40:00	1.33021	\$ 7.28
105	Buy	03.12.2010 15:00:00	1.3343	0.01	03.12.2010 22:01:00	1.34167	\$ 7.37
106	Buy	03.12.2010 23:00:00	1.34152	0.01	14.12.2010 11:58:00	1.34889	\$ 6.34
107	Buy	14.12.2010 12:00:00	1.34957	0.01	17.12.2010 16:43:00	1.31444	\$ -35.41
108	Buy	17.12.2010 20:00:00	1.31724	0.01	28.12.2010 01:30:00	1.32461	\$ 6.34
109	Buy	28.12.2010 02:00:00	1.32338	0.01	30.12.2010 15:57:00	1.33075	\$ 7.18
110	Buy	30.12.2010 16:00:00	1.33081	0.01	31.12.2010 07:59:00	1.33818	\$ 7.28
111	Buy	31.12.2010 08:00:00	1.33763	0.01	31.12.2010 22:47:00	1.33836	\$ 0.73

Report generated by Quant Analyzer