

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 02.01.2008 - 31.12.2008**  
 Initial deposit **1000.0**  
 Parameters **-**

## TOTAL PROFIT

**\$ 129.49**

PROFIT IN PIPS **1453.2 PIPS**  
 YRLY AVG PROFIT **\$ 129.46**  
 YRLY AVG % RET **12.95 %**  
 CAGR **12.95 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>166</b>	<b>0.06</b>	<b>1.15</b>	<b>0.73</b>	<b>84.34 %</b>
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
<b>\$ 178.6</b>	<b>14.23 %</b>	<b>\$ 0.35</b>	<b>\$ 10.79</b>	<b>\$ 0.78</b>
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
<b>0.91</b>	<b>0.02 R</b>	<b>3.77 R</b>	<b>0.66</b>	<b>0.81</b>

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
<b>2008</b>	13.84	36.04	65.06	-22.64	6.47	-7.58	-8.56	-33.91	57.96	116.81	-1.36	-92.64	129.49

## STATS

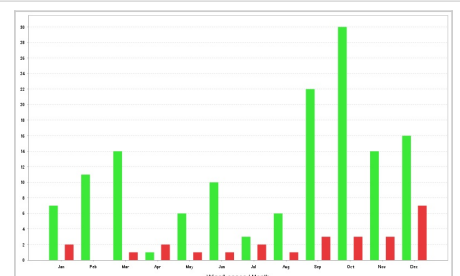
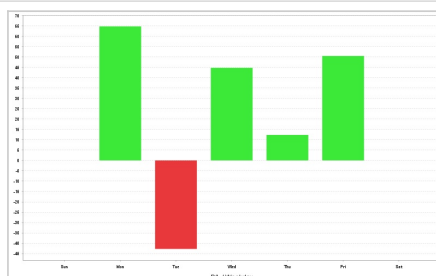
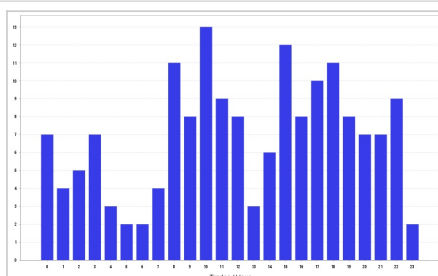
### Strategy

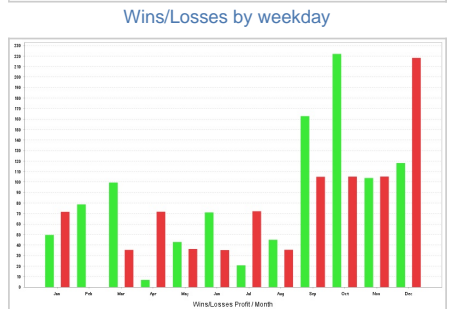
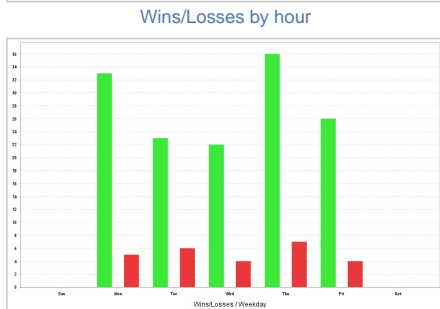
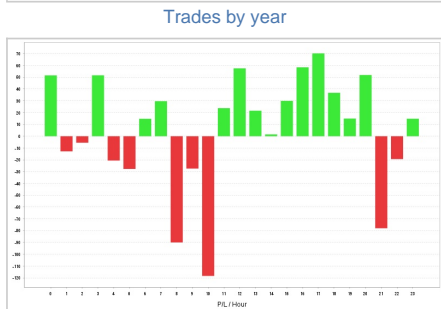
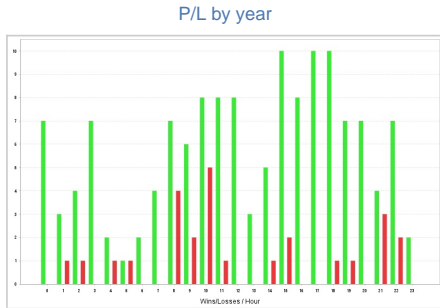
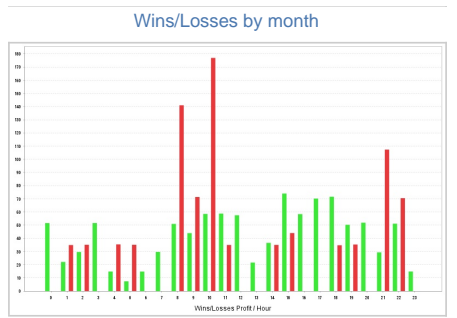
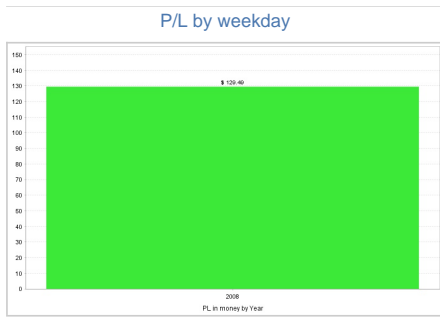
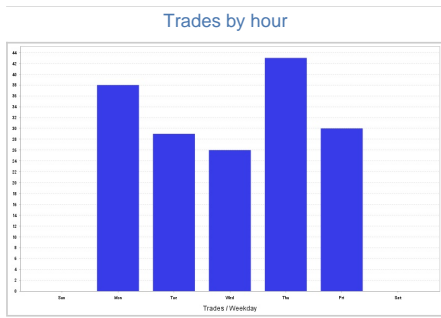
Wins/Losses Ratio	5.38	Payout Ratio (Avg Win/Loss)	0.21	Average # of Bars in Trade	0
AHPR	0.08	Z-Score	-0.4	Z-Probability	65.54 %
Expectancy	0.78	Deviation	\$ 15.26	Exposure	-999999999 %
Stagnation in Days	170	Stagnation in %	46.58 %		

### Trades

		# of Wins	140	# of Losses	26	# of Cancelled/Expired	0
Gross Profit	\$ 1021.3	Gross Loss	\$ -891.81	Average Win	\$ 7.3	Average Loss	\$ -34.3
Largest Win	\$ 7.76	Largest Loss	\$ -36.44	Max Consec Wins	19	Max Consec Losses	3
Avg Consec Wins	6.36	Avg Consec Loss	1.18	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	02.01.2008 12:00:00	1.46813	0.01	03.01.2008 11:46:00	1.4755	\$ 7.28	
2	Buy	03.01.2008 12:00:00	1.47623	0.01	14.01.2008 07:06:00	1.4836	\$ 6.34	
3	Buy	14.01.2008 08:00:00	1.48743	0.01	21.01.2008 07:56:00	1.4523	\$ -35.79	
4	Buy	21.01.2008 08:00:00	1.45343	0.01	22.01.2008 16:28:00	1.4608	\$ 7.28	
5	Buy	22.01.2008 17:00:00	1.46133	0.01	24.01.2008 13:06:00	1.4687	\$ 7.18	
6	Buy	24.01.2008 14:00:00	1.46623	0.01	24.01.2008 17:30:00	1.4736	\$ 7.37	
7	Buy	24.01.2008 18:00:00	1.47373	0.01	30.01.2008 11:15:00	1.4811	\$ 6.81	
8	Buy	30.01.2008 12:00:00	1.48053	0.01	30.01.2008 20:25:00	1.4879	\$ 7.37	
9	Buy	30.01.2008 21:00:00	1.48983	0.01	07.02.2008 14:39:00	1.4547	\$ -35.88	
10	Buy	08.02.2008 00:00:00	1.44943	0.01	11.02.2008 08:53:00	1.4568	\$ 7.09	
11	Buy	11.02.2008 09:00:00	1.45693	0.01	14.02.2008 17:04:00	1.4643	\$ 7.09	
12	Buy	14.02.2008 18:00:00	1.46343	0.01	19.02.2008 07:35:00	1.4708	\$ 6.9	
13	Buy	19.02.2008 08:00:00	1.47083	0.01	21.02.2008 16:56:00	1.4782	\$ 7.18	
14	Buy	21.02.2008 17:00:00	1.47893	0.01	26.02.2008 11:05:00	1.4863	\$ 6.9	
15	Buy	26.02.2008 12:00:00	1.48623	0.01	26.02.2008 19:23:00	1.4936	\$ 7.37	
16	Buy	26.02.2008 20:00:00	1.49313	0.01	26.02.2008 23:19:00	1.5005	\$ 7.37	
17	Buy	27.02.2008 00:00:00	1.50123	0.01	27.02.2008 10:06:00	1.5086	\$ 7.37	
18	Buy	27.02.2008 11:00:00	1.50513	0.01	27.02.2008 17:20:00	1.5125	\$ 7.37	
19	Buy	27.02.2008 18:00:00	1.51313	0.01	28.02.2008 18:12:00	1.5205	\$ 7.28	
20	Buy	28.02.2008 19:00:00	1.52223	0.01	05.03.2008 17:21:00	1.5296	\$ 6.81	
21	Buy	05.03.2008 18:00:00	1.52803	0.01	06.03.2008 14:56:00	1.5354	\$ 7.28	
22	Buy	06.03.2008 15:00:00	1.53503	0.01	07.03.2008 07:53:00	1.5424	\$ 7.28	
23	Buy	07.03.2008 08:00:00	1.54223	0.01	12.03.2008 15:01:00	1.5496	\$ 6.9	
24	Buy	12.03.2008 16:00:00	1.54663	0.01	12.03.2008 20:24:00	1.554	\$ 7.37	
25	Buy	12.03.2008 21:00:00	1.55573	0.01	13.03.2008 21:35:00	1.5631	\$ 7.28	
26	Buy	13.03.2008 22:00:00	1.56343	0.01	17.03.2008 00:01:00	1.5708	\$ 6.99	
27	Buy	17.03.2008 01:00:00	1.57513	0.01	17.03.2008 02:28:00	1.5825	\$ 7.37	
28	Buy	17.03.2008 03:00:00	1.58173	0.01	17.03.2008 03:27:00	1.5891	\$ 7.37	
29	Buy	17.03.2008 04:00:00	1.58673	0.01	20.03.2008 10:28:00	1.5516	\$ -35.41	
30	Buy	20.03.2008 19:00:00	1.54683	0.01	25.03.2008 03:56:00	1.5542	\$ 6.9	

31	Buy	25.03.2008 04:00:00	1.55483	0.01	25.03.2008 21:32:00	1.5622	\$ 7.37
32	Buy	25.03.2008 22:00:00	1.56493	0.01	26.03.2008 10:43:00	1.5723	\$ 7.28
33	Buy	26.03.2008 11:00:00	1.57193	0.01	26.03.2008 18:37:00	1.5793	\$ 7.37
34	Buy	26.03.2008 19:00:00	1.58053	0.01	31.03.2008 16:22:00	1.5879	\$ 6.9
35	Buy	31.03.2008 17:00:00	1.58433	0.01	16.04.2008 11:34:00	1.5917	\$ 5.87
36	Buy	16.04.2008 12:00:00	1.59443	0.01	22.04.2008 18:00:00	1.6018	\$ 6.81
37	Buy	22.04.2008 19:00:00	1.59893	0.01	24.04.2008 18:11:00	1.5638	\$ -35.32
38	Buy	24.04.2008 21:00:00	1.56863	0.01	08.05.2008 01:51:00	1.5335	\$ -36.44
39	Buy	08.05.2008 08:00:00	1.53193	0.01	08.05.2008 15:09:00	1.5393	\$ 7.37
40	Buy	08.05.2008 16:00:00	1.54023	0.01	09.05.2008 09:35:00	1.5476	\$ 7.28
41	Buy	09.05.2008 10:00:00	1.54653	0.01	12.05.2008 17:44:00	1.5539	\$ 7.09
42	Buy	12.05.2008 18:00:00	1.55363	0.01	19.05.2008 10:14:00	1.561	\$ 6.71
43	Buy	19.05.2008 11:00:00	1.56173	0.01	21.05.2008 10:00:00	1.5691	\$ 7.18
44	Buy	21.05.2008 11:00:00	1.57343	0.01	22.05.2008 08:57:00	1.5808	\$ 7.28
45	Buy	22.05.2008 09:00:00	1.58053	0.01	03.06.2008 15:22:00	1.5454	\$ -36.26
46	Buy	03.06.2008 20:00:00	1.54673	0.01	05.06.2008 15:37:00	1.5541	\$ 7.18
47	Buy	05.06.2008 16:00:00	1.55473	0.01	06.06.2008 14:30:00	1.5621	\$ 7.28
48	Buy	06.06.2008 15:00:00	1.56703	0.01	06.06.2008 17:04:00	1.5744	\$ 7.37
49	Buy	06.06.2008 18:00:00	1.57323	0.01	09.06.2008 09:08:00	1.5806	\$ 7.09
50	Buy	09.06.2008 10:00:00	1.58263	0.01	10.06.2008 17:25:00	1.5475	\$ -35.22
51	Buy	10.06.2008 23:00:00	1.54673	0.01	11.06.2008 16:12:00	1.5541	\$ 7.28
52	Buy	11.06.2008 17:00:00	1.55383	0.01	20.06.2008 12:05:00	1.5612	\$ 6.53
53	Buy	20.06.2008 13:00:00	1.56083	0.01	25.06.2008 20:42:00	1.5682	\$ 6.9
54	Buy	25.06.2008 21:00:00	1.56673	0.01	26.06.2008 13:48:00	1.5741	\$ 7.28
55	Buy	26.06.2008 14:00:00	1.57373	0.01	30.06.2008 09:15:00	1.5811	\$ 6.99
56	Buy	30.06.2008 10:00:00	1.58023	0.01	02.07.2008 16:31:00	1.5876	\$ 7.18
57	Buy	02.07.2008 17:00:00	1.58663	0.01	11.07.2008 15:41:00	1.594	\$ 6.53
58	Buy	11.07.2008 16:00:00	1.58993	0.01	15.07.2008 09:51:00	1.5973	\$ 6.99
59	Buy	15.07.2008 10:00:00	1.59763	0.01	29.07.2008 16:08:00	1.5625	\$ -36.44
60	Buy	29.07.2008 22:00:00	1.55873	0.01	31.07.2008 14:32:00	1.5661	\$ 7.18
61	Buy	31.07.2008 15:00:00	1.56793	0.01	07.08.2008 18:39:00	1.5328	\$ -35.79
62	Buy	07.08.2008 22:00:00	1.53223	0.01	11.08.2008 00:01:00	1.4971	\$ -35.51
63	Sell	11.08.2008 00:01:00	1.4944	0.01	12.08.2008 03:09:00	1.48703	\$ 7.41
64	Sell	12.08.2008 04:00:00	1.4883	0.01	14.08.2008 18:31:00	1.48093	\$ 7.44
65	Sell	14.08.2008 19:00:00	1.4802	0.01	15.08.2008 09:31:00	1.47283	\$ 7.41
66	Sell	15.08.2008 10:00:00	1.4736	0.01	15.08.2008 19:30:00	1.46623	\$ 7.37
67	Sell	15.08.2008 20:00:00	1.4666	0.01	26.08.2008 11:13:00	1.45923	\$ 7.76
68	Sell	26.08.2008 12:00:00	1.4593	0.01	02.09.2008 08:48:00	1.45193	\$ 7.62
69	Sell	02.09.2008 09:00:00	1.4518	0.01	03.09.2008 06:14:00	1.44443	\$ 7.41
70	Sell	03.09.2008 07:00:00	1.4431	0.01	04.09.2008 17:16:00	1.43573	\$ 7.41
71	Sell	04.09.2008 18:00:00	1.4356	0.01	04.09.2008 23:13:00	1.42823	\$ 7.37
72	Sell	05.09.2008 00:00:00	1.4239	0.01	08.09.2008 17:47:00	1.41653	\$ 7.48
73	Sell	08.09.2008 18:00:00	1.4122	0.01	09.09.2008 04:50:00	1.40483	\$ 7.41
74	Sell	09.09.2008 05:00:00	1.4056	0.01	10.09.2008 23:04:00	1.39823	\$ 7.41
75	Sell	11.09.2008 00:00:00	1.397	0.01	11.09.2008 10:59:00	1.38963	\$ 7.37
76	Sell	11.09.2008 11:00:00	1.39	0.01	15.09.2008 00:00:00	1.42513	\$ -34.99
77	Sell	15.09.2008 07:00:00	1.4389	0.01	15.09.2008 08:37:00	1.43153	\$ 7.37
78	Sell	15.09.2008 10:00:00	1.4309	0.01	15.09.2008 12:15:00	1.42353	\$ 7.37
79	Sell	15.09.2008 13:00:00	1.4183	0.01	15.09.2008 13:35:00	1.41093	\$ 7.37
80	Sell	15.09.2008 14:00:00	1.4129	0.01	18.09.2008 11:58:00	1.44803	\$ -35.02
81	Sell	18.09.2008 15:00:00	1.4444	0.01	18.09.2008 15:51:00	1.43703	\$ 7.37
82	Sell	18.09.2008 16:00:00	1.4381	0.01	18.09.2008 21:16:00	1.43073	\$ 7.37
83	Sell	18.09.2008 22:00:00	1.4304	0.01	19.09.2008 02:30:00	1.42303	\$ 7.41
84	Sell	19.09.2008 03:00:00	1.4233	0.01	19.09.2008 07:10:00	1.41593	\$ 7.37
85	Sell	19.09.2008 08:00:00	1.4221	0.01	22.09.2008 09:46:00	1.45723	\$ -35.02
86	Sell	22.09.2008 15:00:00	1.4603	0.01	29.09.2008 00:01:00	1.45293	\$ 7.62
87	Sell	29.09.2008 01:00:00	1.4543	0.01	29.09.2008 07:12:00	1.44693	\$ 7.37
88	Sell	29.09.2008 08:00:00	1.4469	0.01	29.09.2008 08:50:00	1.43953	\$ 7.37
89	Sell	29.09.2008 09:00:00	1.4404	0.01	29.09.2008 09:23:00	1.43303	\$ 7.37
90	Sell	29.09.2008 10:00:00	1.4346	0.01	30.09.2008 14:36:00	1.42723	\$ 7.41

91	Sell	30.09.2008 15:00:00	1.4258	0.01	30.09.2008 15:39:00	1.41843	\$ 7.37
92	Sell	30.09.2008 16:00:00	1.4178	0.01	30.09.2008 16:44:00	1.41043	\$ 7.37
93	Sell	30.09.2008 17:00:00	1.4047	0.01	02.10.2008 02:01:00	1.39733	\$ 7.44
94	Sell	02.10.2008 03:00:00	1.3961	0.01	02.10.2008 09:23:00	1.38873	\$ 7.37
95	Sell	02.10.2008 10:00:00	1.3876	0.01	02.10.2008 14:38:00	1.38023	\$ 7.37
96	Sell	02.10.2008 15:00:00	1.3762	0.01	06.10.2008 00:00:00	1.36883	\$ 7.51
97	Sell	06.10.2008 00:00:00	1.3637	0.01	06.10.2008 08:09:00	1.35633	\$ 7.37
98	Sell	06.10.2008 09:00:00	1.3561	0.01	06.10.2008 16:47:00	1.34873	\$ 7.37
99	Sell	06.10.2008 17:00:00	1.3501	0.01	10.10.2008 19:25:00	1.34273	\$ 7.51
100	Sell	10.10.2008 20:00:00	1.3375	0.01	10.10.2008 20:28:00	1.33013	\$ 7.37
101	Sell	10.10.2008 21:00:00	1.3307	0.01	13.10.2008 08:37:00	1.36583	\$ -35.02
102	Sell	13.10.2008 12:00:00	1.3601	0.01	13.10.2008 18:02:00	1.35273	\$ 7.37
103	Sell	13.10.2008 19:00:00	1.3505	0.01	16.10.2008 00:23:00	1.34313	\$ 7.48
104	Sell	16.10.2008 01:00:00	1.3439	0.01	16.10.2008 06:39:00	1.33653	\$ 7.37
105	Sell	16.10.2008 07:00:00	1.3371	0.01	20.10.2008 16:53:00	1.32973	\$ 7.51
106	Sell	20.10.2008 17:00:00	1.3306	0.01	21.10.2008 10:28:00	1.32323	\$ 7.41
107	Sell	21.10.2008 11:00:00	1.3232	0.01	21.10.2008 14:58:00	1.31583	\$ 7.37
108	Sell	21.10.2008 15:00:00	1.3162	0.01	21.10.2008 18:33:00	1.30883	\$ 7.37
109	Sell	21.10.2008 19:00:00	1.3104	0.01	22.10.2008 01:31:00	1.30303	\$ 7.41
110	Sell	22.10.2008 02:00:00	1.3008	0.01	22.10.2008 05:29:00	1.29343	\$ 7.37
111	Sell	22.10.2008 06:00:00	1.2919	0.01	22.10.2008 06:18:00	1.28453	\$ 7.37
112	Sell	22.10.2008 07:00:00	1.2809	0.01	23.10.2008 01:28:00	1.27353	\$ 7.41
113	Sell	23.10.2008 02:00:00	1.2772	0.01	24.10.2008 08:55:00	1.26983	\$ 7.41
114	Sell	24.10.2008 09:00:00	1.27	0.01	24.10.2008 09:37:00	1.26263	\$ 7.37
115	Sell	24.10.2008 10:00:00	1.2659	0.01	24.10.2008 10:18:00	1.25853	\$ 7.37
116	Sell	24.10.2008 11:00:00	1.2547	0.01	27.10.2008 08:12:00	1.24733	\$ 7.48
117	Sell	27.10.2008 09:00:00	1.2443	0.01	27.10.2008 09:38:00	1.23693	\$ 7.37
118	Sell	27.10.2008 10:00:00	1.2378	0.01	28.10.2008 21:23:00	1.27293	\$ -35.09
119	Sell	29.10.2008 03:00:00	1.2717	0.01	29.10.2008 06:18:00	1.26433	\$ 7.37
120	Sell	29.10.2008 10:00:00	1.2768	0.01	30.10.2008 02:14:00	1.31193	\$ -35.09
121	Sell	30.10.2008 08:00:00	1.3168	0.01	30.10.2008 10:29:00	1.30943	\$ 7.37
122	Sell	30.10.2008 11:00:00	1.305	0.01	30.10.2008 14:47:00	1.29763	\$ 7.37
123	Sell	30.10.2008 15:00:00	1.296	0.01	30.10.2008 16:29:00	1.28863	\$ 7.37
124	Sell	30.10.2008 17:00:00	1.2849	0.01	31.10.2008 01:34:00	1.27753	\$ 7.41
125	Sell	31.10.2008 02:00:00	1.2783	0.01	31.10.2008 07:47:00	1.27093	\$ 7.37
126	Sell	31.10.2008 08:00:00	1.2715	0.01	03.11.2008 19:46:00	1.26413	\$ 7.48
127	Sell	03.11.2008 20:00:00	1.2628	0.01	04.11.2008 04:33:00	1.25543	\$ 7.41
128	Sell	04.11.2008 05:00:00	1.2574	0.01	04.11.2008 16:36:00	1.29253	\$ -35.13
129	Sell	04.11.2008 21:00:00	1.2953	0.01	05.11.2008 05:12:00	1.28793	\$ 7.41
130	Sell	05.11.2008 06:00:00	1.2849	0.01	06.11.2008 13:57:00	1.27753	\$ 7.41
131	Sell	06.11.2008 14:00:00	1.2771	0.01	06.11.2008 22:19:00	1.26973	\$ 7.37
132	Sell	06.11.2008 23:00:00	1.2714	0.01	11.11.2008 15:59:00	1.26403	\$ 7.55
133	Sell	11.11.2008 16:00:00	1.2641	0.01	11.11.2008 16:56:00	1.25673	\$ 7.37
134	Sell	11.11.2008 17:00:00	1.2543	0.01	12.11.2008 17:09:00	1.24693	\$ 7.41
135	Sell	12.11.2008 21:00:00	1.2509	0.01	13.11.2008 08:22:00	1.24353	\$ 7.41
136	Sell	13.11.2008 09:00:00	1.2405	0.01	13.11.2008 21:26:00	1.27563	\$ -35.13
137	Sell	14.11.2008 03:00:00	1.2742	0.01	14.11.2008 10:11:00	1.26683	\$ 7.37
138	Sell	14.11.2008 11:00:00	1.2677	0.01	14.11.2008 22:21:00	1.26033	\$ 7.37
139	Sell	17.11.2008 00:00:00	1.2536	0.01	20.11.2008 21:54:00	1.24623	\$ 7.48
140	Sell	20.11.2008 22:00:00	1.2472	0.01	24.11.2008 15:13:00	1.28233	\$ -34.99
141	Sell	25.11.2008 02:00:00	1.2874	0.01	28.11.2008 12:56:00	1.28003	\$ 7.48
142	Sell	28.11.2008 13:00:00	1.2791	0.01	28.11.2008 13:55:00	1.27173	\$ 7.37
143	Sell	28.11.2008 14:00:00	1.2709	0.01	01.12.2008 02:17:00	1.26353	\$ 7.48
144	Sell	01.12.2008 03:00:00	1.2657	0.01	02.12.2008 00:35:00	1.25833	\$ 7.41
145	Sell	02.12.2008 01:00:00	1.2595	0.01	08.12.2008 16:46:00	1.29463	\$ -34.92
146	Sell	08.12.2008 20:00:00	1.2915	0.01	09.12.2008 09:19:00	1.28413	\$ 7.41
147	Sell	09.12.2008 10:00:00	1.2854	0.01	11.12.2008 13:09:00	1.32053	\$ -35.06
148	Sell	11.12.2008 22:00:00	1.3334	0.01	12.12.2008 07:31:00	1.32603	\$ 7.41
149	Sell	12.12.2008 08:00:00	1.3279	0.01	15.12.2008 16:14:00	1.36303	\$ -35.02
150	Sell	16.12.2008 02:00:00	1.3694	0.01	16.12.2008 21:25:00	1.40453	\$ -35.13

151	Sell	17.12.2008 08:00:00	1.4054	0.01	17.12.2008 16:11:00	1.44053	\$ -35.13
152	Sell	18.12.2008 03:00:00	1.4415	0.01	18.12.2008 17:06:00	1.43413	\$ 7.37
153	Sell	18.12.2008 18:00:00	1.4293	0.01	18.12.2008 18:26:00	1.42193	\$ 7.37
154	Sell	18.12.2008 19:00:00	1.4284	0.01	18.12.2008 21:30:00	1.42103	\$ 7.37
155	Sell	18.12.2008 22:00:00	1.4236	0.01	19.12.2008 09:49:00	1.41623	\$ 7.41
156	Sell	19.12.2008 10:00:00	1.4092	0.01	19.12.2008 11:21:00	1.40183	\$ 7.37
157	Sell	19.12.2008 12:00:00	1.4006	0.01	19.12.2008 13:04:00	1.39323	\$ 7.37
158	Sell	19.12.2008 14:00:00	1.3987	0.01	19.12.2008 14:27:00	1.39133	\$ 7.37
159	Sell	19.12.2008 15:00:00	1.3953	0.01	19.12.2008 15:55:00	1.38793	\$ 7.37
160	Sell	19.12.2008 16:00:00	1.3925	0.01	19.12.2008 17:36:00	1.38513	\$ 7.37
161	Sell	19.12.2008 18:00:00	1.3865	0.01	29.12.2008 08:05:00	1.42163	\$ -34.78
162	Sell	29.12.2008 15:00:00	1.4298	0.01	29.12.2008 17:16:00	1.42243	\$ 7.37
163	Sell	29.12.2008 18:00:00	1.4231	0.01	29.12.2008 19:00:00	1.41573	\$ 7.37
164	Sell	29.12.2008 20:00:00	1.4061	0.01	29.12.2008 21:37:00	1.39873	\$ 7.37
165	Sell	29.12.2008 22:00:00	1.3973	0.01	31.12.2008 14:18:00	1.38993	\$ 7.44
166	Sell	31.12.2008 15:00:00	1.3875	0.01	31.12.2008 19:48:00	1.39573	\$ -8.23

Report generated by Quant Analyzer