

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol	EURUSD	Period	H1 : 02.01.2006 - 29.12.2006
Initial deposit	5000.0		
Parameters	-		

TOTAL PROFIT	# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
\$ 369.6	41	0.21	1.75	1.17	65.85 %
PROFIT IN PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
926.7 PIPS	\$ 315.16	5.94 %	\$ 1.03	\$ 30.8	\$ 9.01
YRLY AVG PROFIT	ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
\$ 369.96	1.24	0.26 R	10.53 R	1.32	0.22
YRLY AVG % RET					
7.4 %					
CAGR					
7.39 %					

generated by Quant Analyzer



Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2006	0	-111.89	150.02	164.75	107.01	0	0	0	0	-201.33	239.82	21.22	369.6

STATS

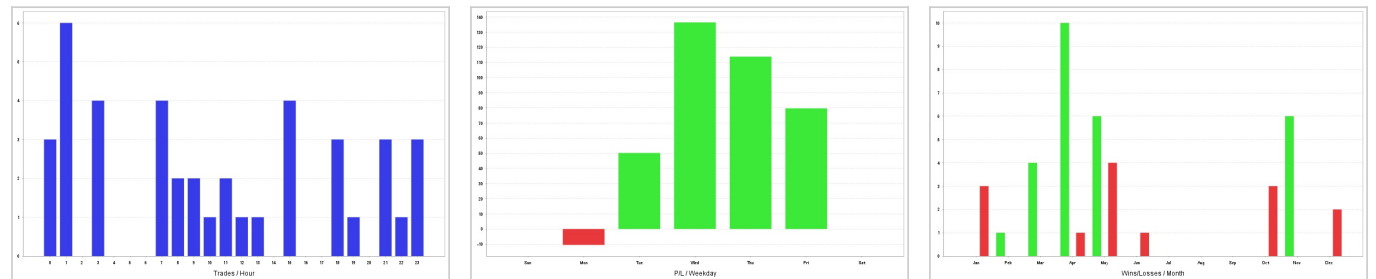
Strategy

Wins/Losses Ratio	1.93	Payout Ratio (Avg Win/Loss)	0.91	Average # of Bars in Trade	0
AHPR	0.18	Z-Score	-3.86	Z-Probability	99.99 %
Expectancy	9.01	Deviation	\$ 43.69	Exposure	-999999999 %
Stagnation in Days	197	Stagnation in %	54.42 %		

Trades

		# of Wins	27	# of Losses	14	# of Cancelled/Expired	0
Gross Profit	\$ 861.67	Gross Loss	\$ -492.07	Average Win	\$ 31.91	Average Loss	\$ -35.15
Largest Win	\$ 124.39	Largest Loss	\$ -70.3	Max Consec Wins	11	Max Consec Losses	6
Avg Consec Wins	6.75	Avg Consec Loss	2.8	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	02.01.2006 01:00:00	1.1839	0.02	06.02.2006 00:01:00	1.20343	\$ -35.8	
3	Sell	03.01.2006 00:01:00	1.1822	0.02	06.02.2006 00:01:00	1.20343	\$ -39.29	
2	Sell	02.01.2006 13:00:00	1.1834	0.02	06.02.2006 00:01:00	1.20343	\$ -36.8	
4	Buy	06.02.2006 01:00:00	1.20293	0.04	16.03.2006 18:34:00	1.2188	\$ 51.26	
5	Buy	03.03.2006 15:00:00	1.20393	0.04	16.03.2006 18:34:00	1.2188	\$ 55.3	
6	Buy	06.03.2006 09:00:00	1.20713	0.04	16.03.2006 18:34:00	1.2188	\$ 43.46	
7	Buy	17.03.2006 10:00:00	1.21703	0.02	06.04.2006 10:59:00	1.2329	\$ 28.52	
8	Buy	17.03.2006 18:00:00	1.21983	0.02	06.04.2006 10:59:00	1.2329	\$ 22.92	
9	Buy	04.04.2006 21:00:00	1.22693	0.02	06.04.2006 10:59:00	1.2329	\$ 11.62	
10	Buy	06.04.2006 22:00:00	1.22323	0.02	19.04.2006 15:01:00	1.2301	\$ 11.65	
11	Buy	18.04.2006 01:00:00	1.22543	0.02	19.04.2006 15:01:00	1.2301	\$ 9.18	
12	Buy	18.04.2006 12:00:00	1.22583	0.02	19.04.2006 15:01:00	1.2301	\$ 8.38	
13	Buy	19.04.2006 18:00:00	1.23423	0.02	25.04.2006 16:23:00	1.2367	\$ 3.98	
14	Buy	20.04.2006 11:00:00	1.23553	0.02	25.04.2006 16:23:00	1.2367	\$ 1.54	
15	Buy	24.04.2006 18:00:00	1.23743	0.02	25.04.2006 16:23:00	1.2367	\$ -1.62	
16	Buy	25.04.2006 21:00:00	1.24313	0.02	28.04.2006 16:54:00	1.259	\$ 31.26	
17	Buy	27.04.2006 03:00:00	1.24643	0.02	28.04.2006 16:54:00	1.259	\$ 24.98	
18	Buy	28.04.2006 00:01:00	1.25283	0.02	28.04.2006 16:54:00	1.259	\$ 12.34	
19	Buy	28.04.2006 23:00:00	1.26363	0.02	08.05.2006 15:57:00	1.2715	\$ 14.13	
20	Buy	04.05.2006 03:00:00	1.26383	0.02	08.05.2006 15:57:00	1.2715	\$ 14.7	
21	Buy	05.05.2006 07:00:00	1.27023	0.02	08.05.2006 15:57:00	1.2715	\$ 2.06	
22	Buy	08.05.2006 23:00:00	1.27133	0.02	11.05.2006 01:33:00	1.2761	\$ 9.06	
23	Buy	10.05.2006 00:01:00	1.27633	0.02	11.05.2006 01:33:00	1.2761	\$ -0.62	
24	Buy	10.05.2006 07:00:00	1.27653	0.02	11.05.2006 01:33:00	1.2761	\$ -1.02	
25	Buy	11.05.2006 09:00:00	1.27323	0.02	12.05.2006 09:27:00	1.2891	\$ 31.58	
26	Buy	11.05.2006 15:00:00	1.27433	0.02	12.05.2006 09:27:00	1.2891	\$ 29.38	
27	Buy	12.05.2006 01:00:00	1.28523	0.02	12.05.2006 09:27:00	1.2891	\$ 7.74	
28	Buy	12.05.2006 21:00:00	1.29093	0.02	30.10.2006 00:00:00	1.273	\$ -63.36	
30	Buy	05.06.2006 19:00:00	1.29633	0.02	30.10.2006 00:00:00	1.273	\$ -70.3	
29	Buy	15.05.2006 08:00:00	1.29333	0.02	30.10.2006 00:00:00	1.273	\$ -67.67	

31	Sell	30.10.2006 01:00:00	1.2728	0.04	20.11.2006 00:00:00	1.28263	\$ -35.41
33	Sell	30.10.2006 15:00:00	1.2718	0.04	20.11.2006 00:00:00	1.28263	\$ -39.41
32	Sell	30.10.2006 07:00:00	1.2719	0.04	20.11.2006 00:00:00	1.28263	\$ -39.01
34	Buy	20.11.2006 03:02:00	1.28353	0.08	24.11.2006 09:26:00	1.2994	\$ 124.39
35	Buy	20.11.2006 11:00:00	1.28433	0.08	24.11.2006 09:26:00	1.2994	\$ 117.99
36	Buy	22.11.2006 03:00:00	1.28533	0.08	24.11.2006 09:26:00	1.2994	\$ 111.27
37	Buy	27.11.2006 01:00:00	1.31553	0.02	01.12.2006 16:09:00	1.3314	\$ 31.1
38	Buy	28.11.2006 15:00:00	1.31663	0.02	01.12.2006 16:09:00	1.3314	\$ 29.06
39	Buy	29.11.2006 08:00:00	1.31983	0.02	01.12.2006 16:09:00	1.3314	\$ 22.82
41	Buy	04.12.2006 23:00:00	1.33423	0.02	29.12.2006 22:46:00	1.3204	\$ -31.68
40	Buy	04.12.2006 07:00:00	1.33343	0.02	29.12.2006 22:46:00	1.3204	\$ -30.08

Report generated by Quant Analyzer