

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol EURUSD Period H1 : 02.01.2007 - 31.12.2007
Initial deposit 5000.0
Parameters -

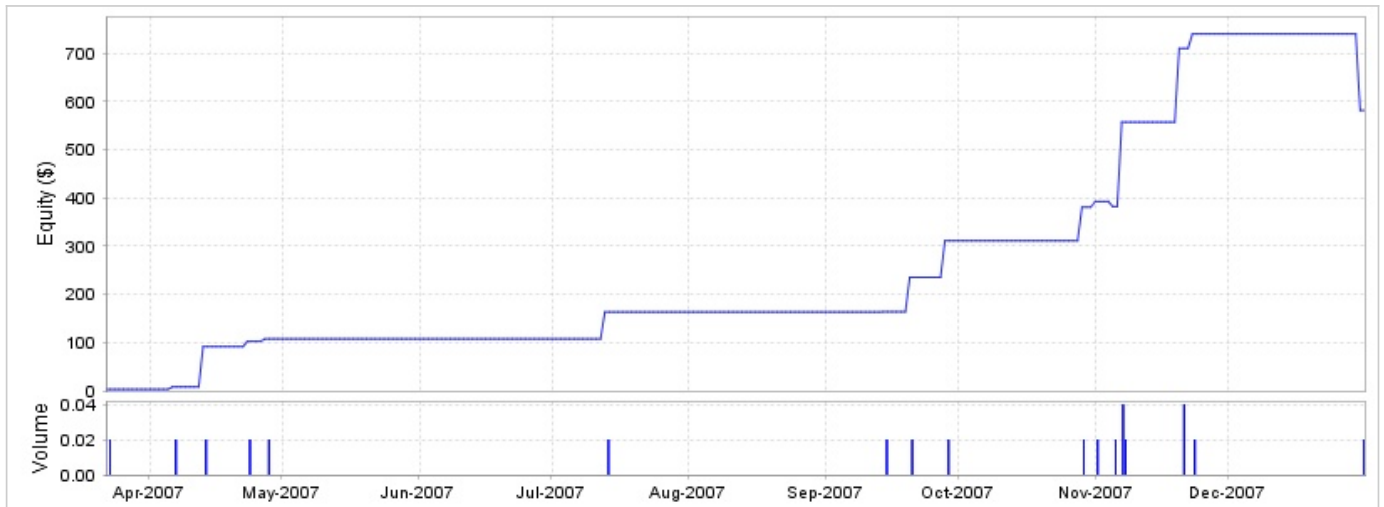
TOTAL PROFIT

\$ 581.78

PROFIT IN PIPS 2802 PIPS
YRLY AVG PROFIT \$ 582.25
YRLY AVG % RET 11.65 %
CAGR 11.64 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
50	0.49	4	3.66	82 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 158.85	2.77 %	\$ 1.6	\$ 48.48	\$ 11.64
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
4.2	0.54 R	27.03 R	3.36	0.84

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2007	0	0	2.96	104.57	0	0	55.9	0	147.86	69.68	359.66	-158.85	581.78

STATS

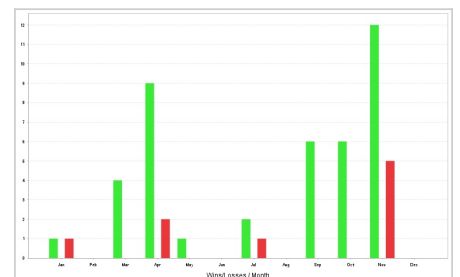
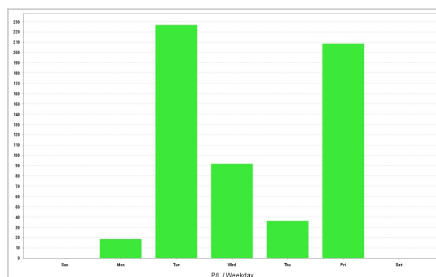
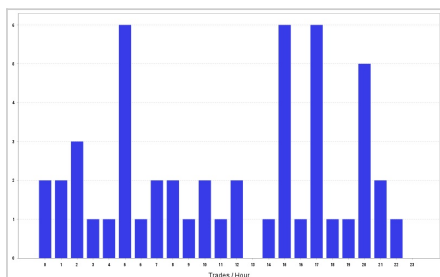
Strategy

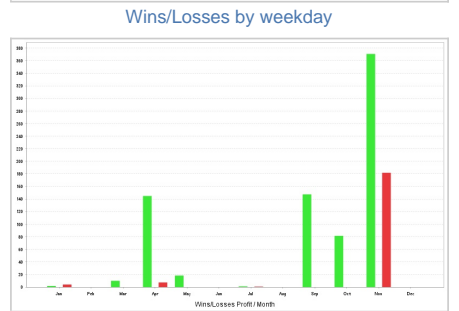
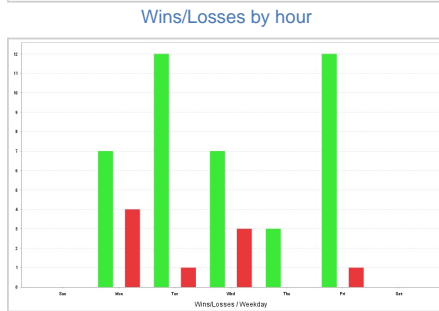
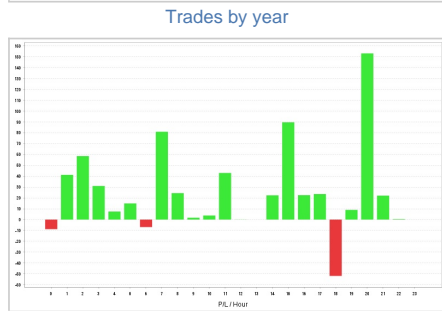
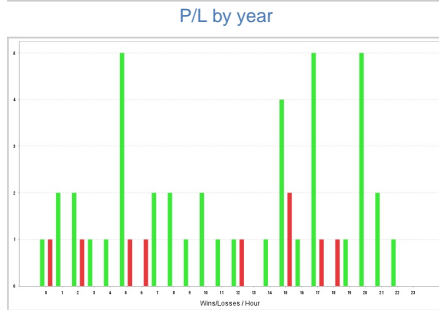
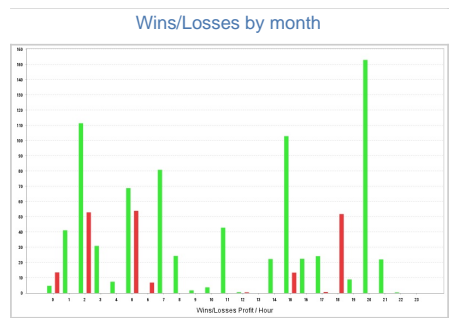
Wins/Losses Ratio	4.56	Payout Ratio (Avg Win/Loss)	0.88	Average # of Bars in Trade	0
AHPR	0.22	Z-Score	-1.11	Z-Probability	86.65 %
Expectancy	11.64	Deviation	\$ 24.48	Exposure	-999999999 %
Stagnation in Days	40	Stagnation in %	10.99 %		

Trades

		# of Wins	41	# of Losses	9	# of Cancelled/Expired	0
Gross Profit	\$ 775.67	Gross Loss	\$ -193.89	Average Win	\$ 18.92	Average Loss	\$ -21.54
Largest Win	\$ 62.64	Largest Loss	\$ -53.99	Max Consec Wins	13	Max Consec Losses	3
Avg Consec Wins	5.86	Avg Consec Loss	1.29	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

CHARTS





P/L by hour

Wins/Losses by weekday

Wins/Losses Profit by month

TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
1	Buy	02.01.2007 09:00:00	1.32628	0.02	22.03.2007 17:32:00	1.3335	\$ 1.74	
2	Buy	02.01.2007 15:00:00	1.32918	0.02	22.03.2007 17:32:00	1.3335	\$ -4.06	
3	Buy	16.03.2007 08:00:00	1.33038	0.02	22.03.2007 17:32:00	1.3335	\$ 5.28	
4	Buy	22.03.2007 21:00:00	1.33378	0.02	06.04.2007 16:12:00	1.3364	\$ 2.83	
5	Buy	27.03.2007 17:00:00	1.33488	0.02	06.04.2007 16:12:00	1.3364	\$ 1.43	
6	Buy	27.03.2007 22:00:00	1.33538	0.02	06.04.2007 16:12:00	1.3364	\$ 0.43	
7	Buy	06.04.2007 20:03:00	1.33798	0.02	13.04.2007 12:02:00	1.3538	\$ 30.51	
8	Buy	10.04.2007 03:00:00	1.33808	0.02	13.04.2007 12:02:00	1.3538	\$ 30.96	
9	Buy	10.04.2007 14:00:00	1.34238	0.02	13.04.2007 12:02:00	1.3538	\$ 22.36	
10	Buy	13.04.2007 17:00:00	1.35128	0.02	23.04.2007 10:25:00	1.3561	\$ 8.03	
11	Buy	13.04.2007 20:00:00	1.35358	0.02	23.04.2007 10:25:00	1.3561	\$ 3.43	
12	Buy	16.04.2007 12:00:00	1.35578	0.02	23.04.2007 10:25:00	1.3561	\$ -0.49	
13	Buy	23.04.2007 17:00:00	1.35668	0.02	27.04.2007 17:16:00	1.3606	\$ 7.2	
14	Buy	24.04.2007 00:01:00	1.35798	0.02	27.04.2007 17:16:00	1.3606	\$ 4.76	
15	Buy	25.04.2007 06:01:00	1.36388	0.02	27.04.2007 17:16:00	1.3606	\$ -6.88	
16	Buy	27.04.2007 21:00:00	1.36428	0.02	13.07.2007 14:37:00	1.3801	\$ 19.26	
17	Buy	30.04.2007 05:01:00	1.36498	0.02	13.07.2007 14:37:00	1.3801	\$ 18.34	
18	Buy	01.05.2007 01:00:00	1.36508	0.02	13.07.2007 14:37:00	1.3801	\$ 18.3	
19	Buy	13.07.2007 15:00:00	1.37978	0.02	14.09.2007 15:20:00	1.3851	\$ 0.51	
20	Buy	16.07.2007 12:01:00	1.37998	0.02	14.09.2007 15:20:00	1.3851	\$ 0.59	
21	Buy	18.07.2007 17:00:00	1.38078	0.02	14.09.2007 15:20:00	1.3851	\$ -0.69	
22	Buy	14.09.2007 20:00:00	1.38788	0.02	20.09.2007 09:13:00	1.4037	\$ 30.68	
23	Buy	18.09.2007 20:00:00	1.38888	0.02	20.09.2007 09:13:00	1.4037	\$ 29.32	
24	Buy	19.09.2007 05:00:00	1.39778	0.02	20.09.2007 09:13:00	1.4037	\$ 11.68	
25	Buy	20.09.2007 15:00:00	1.40388	0.02	28.09.2007 14:51:00	1.4197	\$ 30.35	
26	Buy	21.09.2007 01:00:00	1.40768	0.02	28.09.2007 14:51:00	1.4197	\$ 22.91	
27	Buy	21.09.2007 16:00:00	1.40788	0.02	28.09.2007 14:51:00	1.4197	\$ 22.51	
28	Buy	01.10.2007 07:00:00	1.42618	0.02	29.10.2007 06:12:00	1.442	\$ 27.14	
29	Buy	19.10.2007 05:00:00	1.42948	0.02	29.10.2007 06:12:00	1.442	\$ 23.43	
30	Buy	22.10.2007 08:00:00	1.43188	0.02	29.10.2007 06:12:00	1.442	\$ 19.11	

31	Buy	29.10.2007 17:00:00	1.44028	0.02	01.11.2007 09:15:00	1.4428	\$ 4.56
32	Buy	30.10.2007 05:00:00	1.44068	0.02	01.11.2007 09:15:00	1.4428	\$ 3.92
33	Buy	30.10.2007 10:00:00	1.44098	0.02	01.11.2007 09:15:00	1.4428	\$ 3.32
34	Buy	01.11.2007 17:00:00	1.44338	0.02	05.11.2007 11:49:00	1.4452	\$ 3.0
35	Buy	05.11.2007 00:00:00	1.45198	0.02	05.11.2007 11:49:00	1.4452	\$ -13.56
36	Buy	05.11.2007 15:00:00	1.44758	0.04	07.11.2007 03:28:00	1.4634	\$ 62.64
37	Buy	06.11.2007 02:00:00	1.44818	0.04	07.11.2007 03:28:00	1.4634	\$ 60.56
38	Buy	06.11.2007 07:00:00	1.44988	0.04	07.11.2007 03:28:00	1.4634	\$ 53.76
39	Buy	07.11.2007 04:00:00	1.46158	0.02	07.11.2007 17:10:00	1.4653	\$ 7.44
40	Buy	07.11.2007 10:00:00	1.46508	0.02	07.11.2007 17:10:00	1.4653	\$ 0.44
41	Buy	07.11.2007 15:00:00	1.46998	0.02	07.11.2007 17:10:00	1.4653	\$ -9.36
42	Buy	07.11.2007 20:00:00	1.46738	0.04	20.11.2007 22:16:00	1.4832	\$ 59.1
43	Buy	09.11.2007 02:01:00	1.46958	0.04	20.11.2007 22:16:00	1.4832	\$ 50.94
44	Buy	09.11.2007 11:00:00	1.47158	0.04	20.11.2007 22:16:00	1.4832	\$ 42.94
45	Buy	21.11.2007 05:00:00	1.48318	0.02	23.11.2007 09:13:00	1.4891	\$ 11.52
46	Buy	21.11.2007 15:00:00	1.48418	0.02	23.11.2007 09:13:00	1.4891	\$ 9.52
47	Buy	21.11.2007 19:00:00	1.48448	0.02	23.11.2007 09:13:00	1.4891	\$ 8.92
50	Buy	26.11.2007 05:00:00	1.48368	0.02	31.12.2007 17:47:00	1.4595	\$ -53.99
49	Buy	26.11.2007 02:00:00	1.48318	0.02	31.12.2007 17:47:00	1.4595	\$ -52.99
48	Buy	23.11.2007 18:00:00	1.48238	0.02	31.12.2007 17:47:00	1.4595	\$ -51.87

Report generated by Quant Analyzer