

# QUANT ANALYZER REPORT

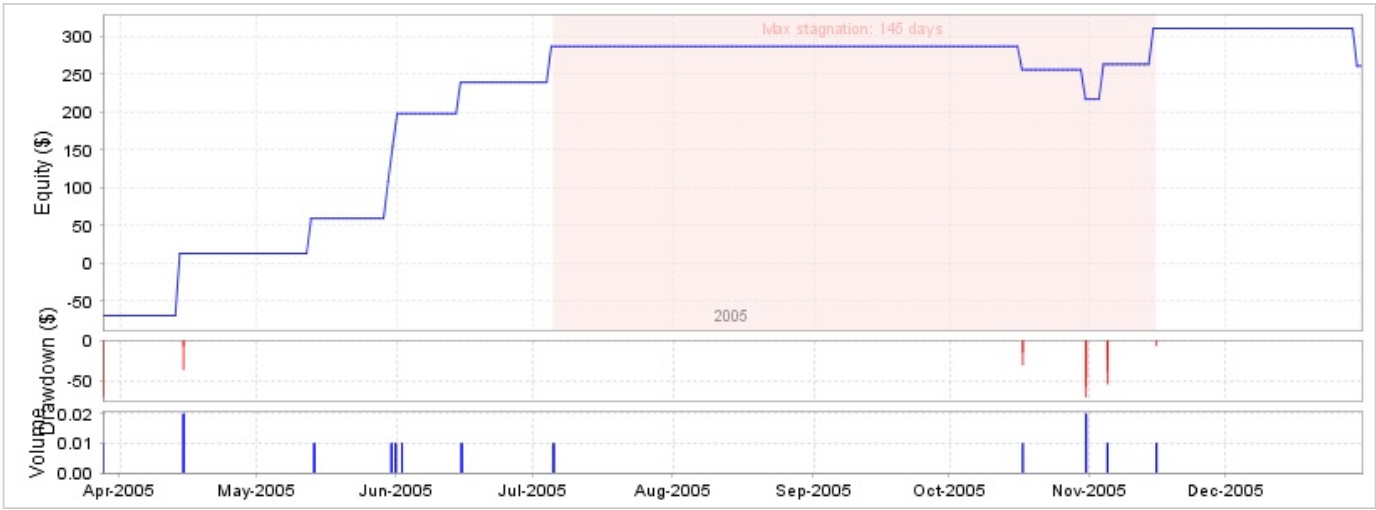
Lt-Trender 120

Source: MT4Report

Symbol	EURUSD	Period	M5 : 03.01.2005 - 30.12.2005
Initial deposit	1000.0		
Parameters	-		

TOTAL PROFIT	# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>\$ 261.24</b>	<b>36</b>	<b>0.38</b>	<b>2.38</b>	<b>3.74</b>	<b>75 %</b>
PROFIT IN PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
2233 PIPS	<b>\$ 69.89</b>	<b>6.94 %</b>	<b>\$ 0.72</b>	<b>\$ 21.77</b>	<b>\$ 7.26</b>
YRLY AVG PROFIT	ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
\$ 261.24	<b>3.76</b>	<b>0.35 R</b>	<b>12.43 R</b>	<b>2.31</b>	<b>0.3</b>
YRLY AVG % RET					
26.12 %					
CAGR					
26.12 %					

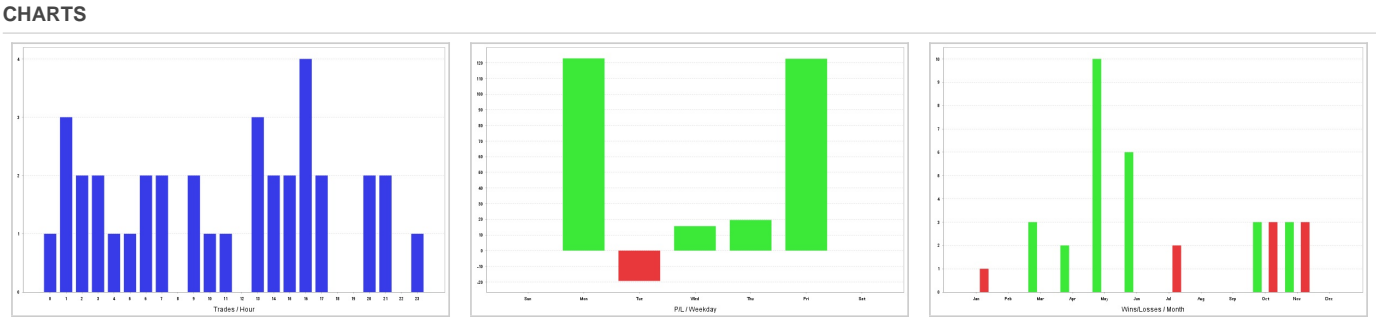
generated by Quant Analyzer

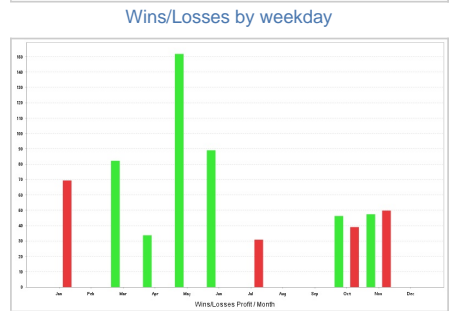
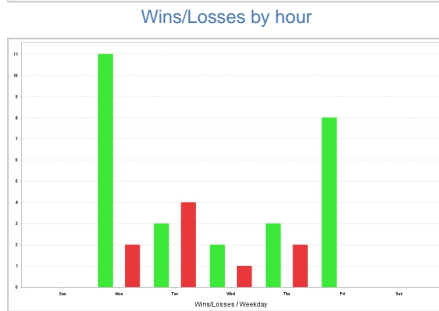
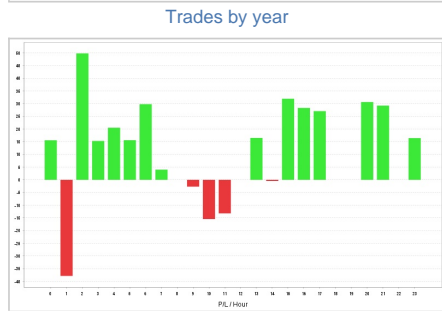
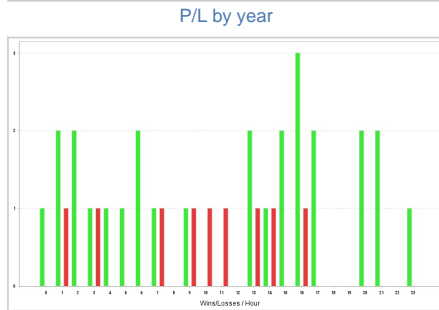
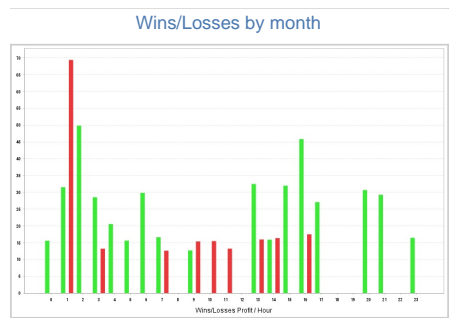


Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2005	0	0	-69.38	82.19	141.67	85.23	47.56	0	0	-69.89	93.65	-49.79	261.24

Strategy					
Wins/Losses Ratio	3	Payout Ratio (Avg Win/Loss)	0.79	Average # of Bars in Trade	0
AHPR	0.66	Z-Score	-4.55	Z-Probability	100 %
Expectancy	7.26	Deviation	\$ 18.82	Exposure	-999999999 %
Stagnation in Days	145	Stagnation in %	40.06 %		

Trades							
		# of Wins	27	# of Losses	9	# of Cancelled/Expired	0
Gross Profit	\$ 450.3	Gross Loss	\$ -189.06	Average Win	\$ 16.68	Average Loss	\$ -21.01
Largest Win	\$ 33.13	Largest Loss	\$ -69.38	Max Consec Wins	21	Max Consec Losses	5
Avg Consec Wins	13.5	Avg Consec Loss	3	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0





## TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
1	Buy	03.01.2005 01:00:00	1.35805	0.01	28.03.2005 00:01:00	1.2962	\$ -69.38	
2	Sell	28.03.2005 02:00:00	1.2956	0.02	14.04.2005 15:00:00	1.27975	\$ 33.13	
3	Sell	28.03.2005 03:00:00	1.2933	0.02	14.04.2005 15:00:00	1.27975	\$ 28.53	
4	Sell	28.03.2005 04:00:00	1.2893	0.02	14.04.2005 15:00:00	1.27975	\$ 20.53	
5	Sell	14.04.2005 16:00:00	1.2787	0.01	13.05.2005 12:06:00	1.26285	\$ 17.07	
6	Sell	15.04.2005 07:00:00	1.2783	0.01	13.05.2005 12:06:00	1.26285	\$ 16.63	
7	Sell	12.05.2005 09:00:00	1.2755	0.01	13.05.2005 12:06:00	1.26285	\$ 12.69	
8	Sell	13.05.2005 13:00:00	1.2632	0.01	30.05.2005 13:31:00	1.24735	\$ 16.57	
9	Sell	13.05.2005 15:00:00	1.2631	0.01	30.05.2005 13:31:00	1.24735	\$ 16.47	
10	Sell	13.05.2005 20:00:00	1.263	0.01	30.05.2005 13:31:00	1.24735	\$ 16.37	
11	Sell	30.05.2005 14:00:00	1.2483	0.01	31.05.2005 12:17:00	1.23245	\$ 15.89	
12	Sell	30.05.2005 15:00:00	1.2479	0.01	31.05.2005 12:17:00	1.23245	\$ 15.49	
13	Sell	30.05.2005 16:00:00	1.2469	0.01	31.05.2005 12:17:00	1.23245	\$ 14.49	
14	Sell	31.05.2005 13:00:00	1.2327	0.01	01.06.2005 22:24:00	1.21685	\$ 15.89	
15	Sell	31.05.2005 20:00:00	1.2311	0.01	01.06.2005 22:24:00	1.21685	\$ 14.29	
16	Sell	31.05.2005 21:00:00	1.2304	0.01	01.06.2005 22:24:00	1.21685	\$ 13.59	
17	Sell	01.06.2005 23:00:00	1.2178	0.01	15.06.2005 01:19:00	1.20195	\$ 16.44	
18	Sell	10.06.2005 16:00:00	1.216	0.01	15.06.2005 01:19:00	1.20195	\$ 14.26	
19	Sell	10.06.2005 17:00:00	1.2125	0.01	15.06.2005 01:19:00	1.20195	\$ 10.76	
20	Sell	15.06.2005 02:00:00	1.2029	0.01	05.07.2005 08:42:00	1.18705	\$ 16.69	
21	Sell	23.06.2005 21:00:00	1.2022	0.01	05.07.2005 08:42:00	1.18705	\$ 15.66	
22	Sell	24.06.2005 06:00:00	1.2018	0.01	05.07.2005 08:42:00	1.18705	\$ 15.21	
23	Sell	05.07.2005 09:00:00	1.1882	0.01	17.10.2005 00:01:00	1.20795	\$ -15.37	
24	Sell	05.07.2005 10:00:00	1.1881	0.01	17.10.2005 00:01:00	1.20795	\$ -15.47	
25	Buy	17.10.2005 03:00:00	1.21165	0.02	31.10.2005 00:01:00	1.2063	\$ -13.21	
27	Buy	27.10.2005 11:00:00	1.21255	0.02	31.10.2005 00:01:00	1.2063	\$ -13.22	
26	Buy	27.10.2005 07:00:00	1.21225	0.02	31.10.2005 00:01:00	1.2063	\$ -12.62	
28	Sell	31.10.2005 01:00:00	1.2062	0.01	04.11.2005 16:07:00	1.19035	\$ 16.02	
29	Sell	31.10.2005 05:00:00	1.2058	0.01	04.11.2005 16:07:00	1.19035	\$ 15.62	
30	Sell	31.10.2005 06:00:00	1.2048	0.01	04.11.2005 16:07:00	1.19035	\$ 14.62	

31	Sell	04.11.2005 17:00:00	1.181	0.01	15.11.2005 12:52:00	1.16515	\$ 16.31
32	Sell	07.11.2005 00:01:00	1.1804	0.01	15.11.2005 12:52:00	1.16515	\$ 15.59
33	Sell	07.11.2005 01:00:00	1.1803	0.01	15.11.2005 12:52:00	1.16515	\$ 15.49
36	Sell	16.11.2005 16:00:00	1.1646	0.01	30.12.2005 23:34:00	1.18395	\$ -17.49
35	Sell	15.11.2005 14:00:00	1.1657	0.01	30.12.2005 23:34:00	1.18395	\$ -16.35
34	Sell	15.11.2005 13:00:00	1.1661	0.01	30.12.2005 23:34:00	1.18395	\$ -15.95

Report generated by Quant Analyzer