

# QUANT ANALYZER REPORT

## Lt-Trender 120

Source: MT4Report

Symbol	EURUSD	Period	M5 : 02.01.2007 - 31.12.2007
Initial deposit	1000.0		
Parameters	-		

## TOTAL PROFIT

**\$ 435.3**

PROFIT IN PIPS	4559 PIPS
YRLY AVG PROFIT	\$ 434.86
YRLY AVG % RET	43.49 %
CAGR	43.53 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
40	1.08	10.1	11.34	82.5 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 38.37	2.6 %	\$ 1.19	\$ 36.28	\$ 10.88
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
16.74	1.59 R	63.67 R	6.24	1

generated by Quant Analyzer



### MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2007	0	0	22.92	39.7	-3.61	0	49.15	0	113.36	123.86	128.29	-38.37	435.3

## STATS

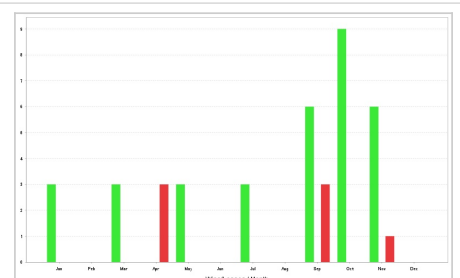
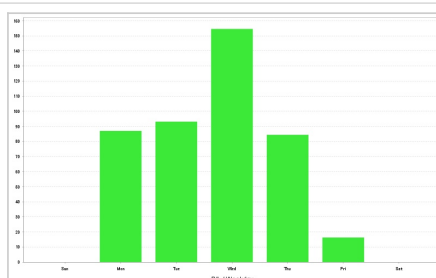
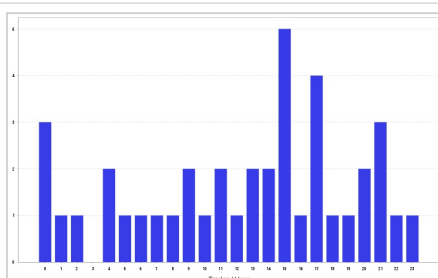
## Strategy

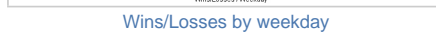
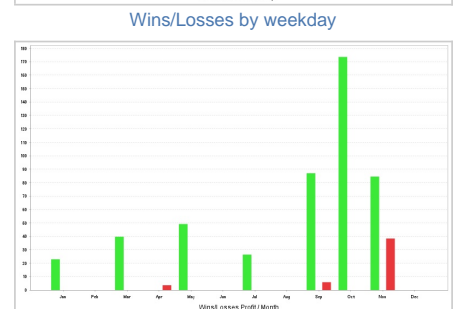
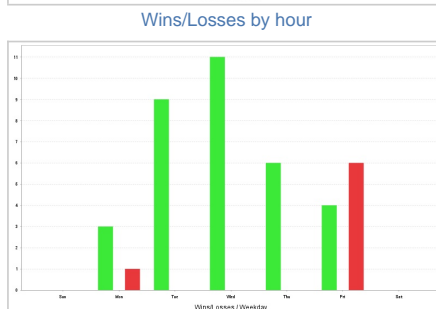
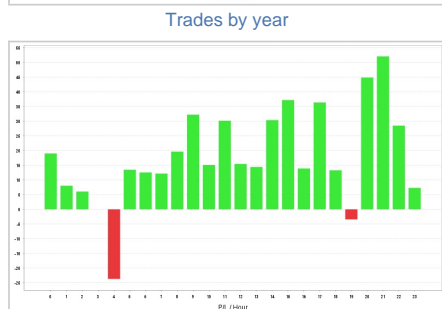
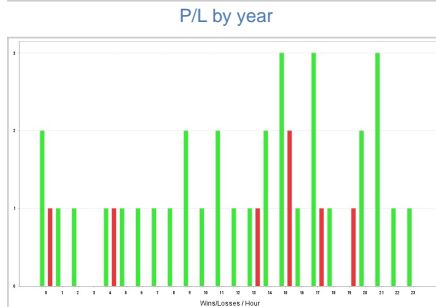
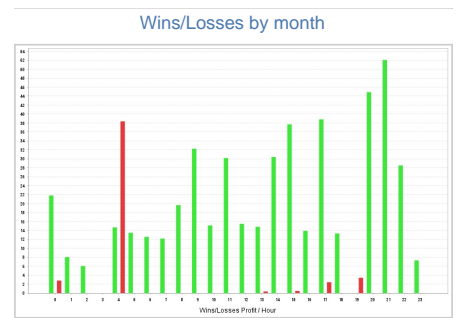
Wins/Losses Ratio	4.71	Payout Ratio (Avg Win/Loss)	2.14	Average # of Bars in Trade	0
AHPR	0.91	Z-Score	-3.99	Z-Probability	100 %
Expectancy	10.88	Deviation	\$ 11.03	Exposure	-999999999 %
Stagnation in Days	35	Stagnation in %	9.62 %		

## Trades

		# of Wins	33	# of Losses	7	# of Cancelled/Expired	0
Gross Profit	\$ 483.14	Gross Loss	\$ -47.84	Average Win	\$ 14.64	Average Loss	\$ -6.83
Largest Win	\$ 31.12	Largest Loss	\$ -38.37	Max Consec Wins	15	Max Consec Losses	3
Avg Consec Wins	11	Avg Consec Loss	2.33	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	02.01.2007 00:00:00	1.32067	0.01	21.03.2007 19:26:00	1.3365	\$ 8.84	
2	Buy	02.01.2007 01:00:00	1.32147	0.01	21.03.2007 19:26:00	1.3365	\$ 8.04	
3	Buy	02.01.2007 02:00:00	1.32347	0.01	21.03.2007 19:26:00	1.3365	\$ 6.04	
4	Buy	21.03.2007 20:00:00	1.33817	0.01	13.04.2007 12:20:00	1.354	\$ 13.77	
5	Buy	21.03.2007 21:00:00	1.33897	0.01	13.04.2007 12:20:00	1.354	\$ 12.97	
6	Buy	22.03.2007 00:01:00	1.33907	0.01	13.04.2007 12:20:00	1.354	\$ 12.96	
7	Buy	13.04.2007 13:00:00	1.35407	0.01	03.05.2007 16:24:00	1.3555	\$ -0.36	
8	Buy	13.04.2007 15:00:00	1.35417	0.01	03.05.2007 16:24:00	1.3555	\$ -0.46	
9	Buy	16.04.2007 00:00:00	1.35677	0.01	03.05.2007 16:24:00	1.3555	\$ -2.79	
10	Buy	04.05.2007 08:00:00	1.35587	0.02	10.07.2007 16:32:00	1.3717	\$ 19.65	
11	Buy	04.05.2007 09:00:00	1.35717	0.02	10.07.2007 16:32:00	1.3717	\$ 17.05	
12	Buy	04.05.2007 15:00:00	1.35947	0.02	10.07.2007 16:32:00	1.3717	\$ 12.45	
13	Buy	10.07.2007 17:00:00	1.37187	0.01	12.09.2007 13:10:00	1.3877	\$ 10.1	
14	Buy	10.07.2007 21:00:00	1.37297	0.01	12.09.2007 13:10:00	1.3877	\$ 9.0	
15	Buy	10.07.2007 23:00:00	1.37467	0.01	12.09.2007 13:10:00	1.3877	\$ 7.3	
16	Buy	12.09.2007 14:00:00	1.38847	0.01	20.09.2007 09:19:00	1.4043	\$ 15.11	
17	Buy	12.09.2007 17:00:00	1.38867	0.01	20.09.2007 09:19:00	1.4043	\$ 14.91	
18	Buy	12.09.2007 18:00:00	1.39027	0.01	20.09.2007 09:19:00	1.4043	\$ 13.31	
19	Buy	20.09.2007 10:00:00	1.40397	0.01	28.09.2007 14:51:00	1.4198	\$ 15.11	
20	Buy	20.09.2007 11:00:00	1.40447	0.01	28.09.2007 14:51:00	1.4198	\$ 14.61	
21	Buy	20.09.2007 16:00:00	1.40517	0.01	28.09.2007 14:51:00	1.4198	\$ 13.91	
22	Buy	28.09.2007 15:00:00	1.42007	0.01	22.10.2007 12:35:00	1.4222	\$ -0.02	
23	Buy	28.09.2007 17:00:00	1.42247	0.01	22.10.2007 12:35:00	1.4222	\$ -2.42	
24	Buy	28.09.2007 19:00:00	1.42347	0.01	22.10.2007 12:35:00	1.4222	\$ -3.42	
25	Buy	22.10.2007 20:00:00	1.41537	0.02	25.10.2007 13:28:00	1.4312	\$ 31.12	
26	Buy	22.10.2007 21:00:00	1.41587	0.02	25.10.2007 13:28:00	1.4312	\$ 30.12	
27	Buy	22.10.2007 22:00:00	1.41667	0.02	25.10.2007 13:28:00	1.4312	\$ 28.52	
28	Buy	25.10.2007 14:00:00	1.43047	0.01	31.10.2007 08:20:00	1.4463	\$ 15.29	
29	Buy	25.10.2007 15:00:00	1.43327	0.01	31.10.2007 08:20:00	1.4463	\$ 12.49	
30	Buy	26.10.2007 07:00:00	1.43367	0.01	31.10.2007 08:20:00	1.4463	\$ 12.18	

31	Buy	31.10.2007 09:00:00	1.44537	0.01	07.11.2007 03:28:00	1.4612	\$ 15.2
32	Buy	31.10.2007 13:00:00	1.44577	0.01	07.11.2007 03:28:00	1.4612	\$ 14.8
33	Buy	31.10.2007 17:00:00	1.44677	0.01	07.11.2007 03:28:00	1.4612	\$ 13.8
34	Buy	07.11.2007 04:00:00	1.46157	0.01	20.11.2007 10:28:00	1.4774	\$ 14.67
35	Buy	07.11.2007 05:00:00	1.46277	0.01	20.11.2007 10:28:00	1.4774	\$ 13.47
36	Buy	07.11.2007 06:00:00	1.46367	0.01	20.11.2007 10:28:00	1.4774	\$ 12.57
37	Buy	20.11.2007 11:00:00	1.47807	0.01	23.11.2007 03:31:00	1.4939	\$ 15.56
38	Buy	20.11.2007 12:00:00	1.47817	0.01	23.11.2007 03:31:00	1.4939	\$ 15.46
39	Buy	20.11.2007 15:00:00	1.48087	0.01	23.11.2007 03:31:00	1.4939	\$ 12.76
40	Buy	23.11.2007 04:00:00	1.49447	0.01	31.12.2007 17:47:00	1.4595	\$ -38.37

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