

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol	EURUSD	Period	M5 : 02.01.2006 - 29.12.2006
Initial deposit	1000.0		
Parameters	-		

TOTAL PROFIT	# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
\$ 82.08	36	0.14	1.34	0.5	66.67 %
PROFIT IN PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
1425.8 PIPS	\$ 163.51	13.8 %	\$ 0.23	\$ 6.84	\$ 2.28
YRLY AVG PROFIT	ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
\$ 82.08	0.59	0.11 R	4.05 R	0.78	0.1
YRLY AVG % RET					
8.21 %					
CAGR					
8.21 %					

generated by Quant Analyzer



Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2006	0	-55.07	73.65	78.73	87.52	0	0	0	0	-107.4	29.47	-24.82	82.08

STATS

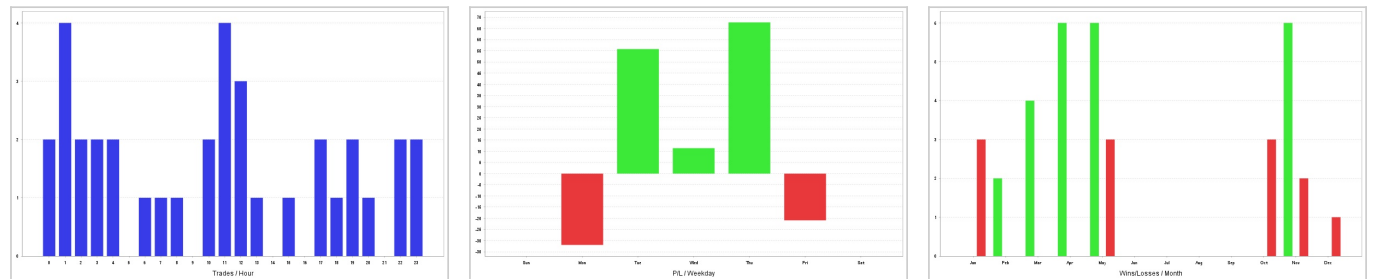
Strategy

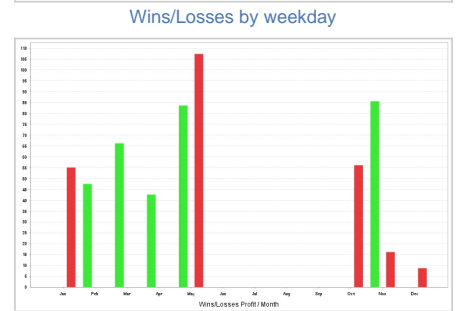
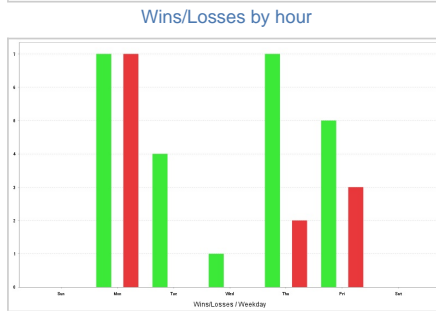
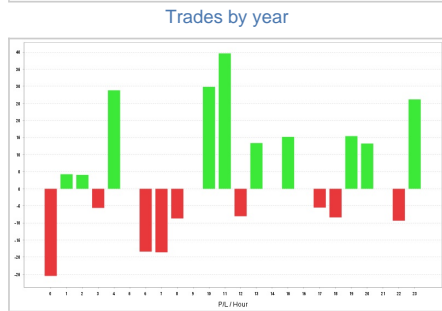
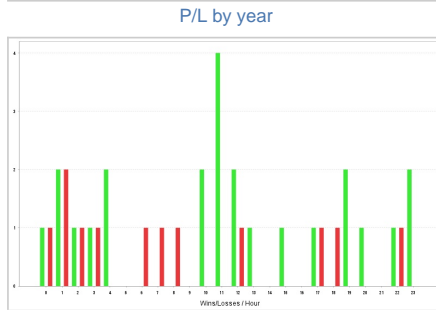
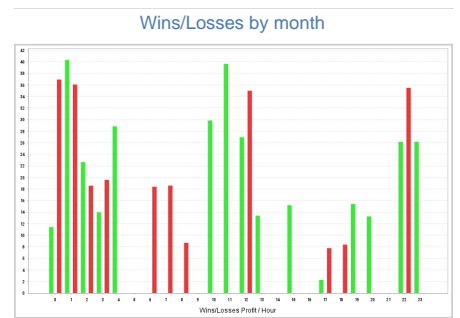
Wins/Losses Ratio	2	Payout Ratio (Avg Win/Loss)	0.67	Average # of Bars in Trade	0
AHPR	0.23	Z-Score	-4.77	Z-Probability	100 %
Expectancy	2.28	Deviation	\$ 17.63	Exposure	-999999999 %
Stagnation in Days	236	Stagnation in %	65.19 %		

Trades

		# of Wins	24	# of Losses	12	# of Cancelled/Expired	0
Gross Profit	\$ 325.48	Gross Loss	\$ -243.4	Average Win	\$ 13.56	Average Loss	\$ -20.28
Largest Win	\$ 26.15	Largest Loss	\$ -36.92	Max Consec Wins	18	Max Consec Losses	6
Avg Consec Wins	12	Avg Consec Loss	4	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	0.01	06.02.2006 00:01:00	1.20347	\$ -18.09	
3	Sell	02.01.2006 07:00:00	1.1834	0.01	06.02.2006 00:01:00	1.20347	\$ -18.59	
2	Sell	02.01.2006 06:00:00	1.1836	0.01	06.02.2006 00:01:00	1.20347	\$ -18.39	
4	Buy	06.02.2006 01:00:00	1.20297	0.02	16.03.2006 18:34:00	1.2188	\$ 24.85	
5	Buy	06.02.2006 02:00:00	1.20407	0.02	16.03.2006 18:34:00	1.2188	\$ 22.65	
6	Buy	02.03.2006 22:00:00	1.20447	0.02	16.03.2006 18:34:00	1.2188	\$ 26.15	
7	Buy	16.03.2006 19:00:00	1.21717	0.01	06.04.2006 10:59:00	1.233	\$ 13.95	
8	Buy	16.03.2006 20:00:00	1.21787	0.01	06.04.2006 10:59:00	1.233	\$ 13.25	
9	Buy	16.03.2006 23:00:00	1.21827	0.01	06.04.2006 10:59:00	1.233	\$ 12.85	
10	Buy	06.04.2006 11:00:00	1.23287	0.01	27.04.2006 16:09:00	1.2487	\$ 13.95	
11	Buy	18.04.2006 23:00:00	1.23457	0.01	27.04.2006 16:09:00	1.2487	\$ 13.32	
12	Buy	19.04.2006 00:01:00	1.23657	0.01	27.04.2006 16:09:00	1.2487	\$ 11.41	
13	Buy	27.04.2006 17:00:00	1.25407	0.01	01.05.2006 21:42:00	1.2567	\$ 2.27	
14	Buy	27.04.2006 19:00:00	1.25487	0.01	01.05.2006 21:42:00	1.2567	\$ 1.47	
15	Buy	28.04.2006 11:00:00	1.25627	0.01	01.05.2006 21:42:00	1.2567	\$ 0.16	
16	Buy	02.05.2006 04:00:00	1.25867	0.01	05.05.2006 14:31:00	1.2745	\$ 15.56	
17	Buy	02.05.2006 10:00:00	1.25967	0.01	05.05.2006 14:31:00	1.2745	\$ 14.56	
18	Buy	02.05.2006 11:00:00	1.26187	0.01	05.05.2006 14:31:00	1.2745	\$ 12.36	
19	Buy	05.05.2006 15:00:00	1.27517	0.01	12.05.2006 11:35:00	1.291	\$ 15.2	
20	Buy	08.05.2006 11:00:00	1.27747	0.01	12.05.2006 11:35:00	1.291	\$ 13.17	
21	Buy	08.05.2006 12:00:00	1.27787	0.01	12.05.2006 11:35:00	1.291	\$ 12.77	
22	Buy	12.05.2006 12:00:00	1.29267	0.01	30.10.2006 00:00:00	1.273	\$ -34.99	
24	Buy	15.05.2006 00:01:00	1.29487	0.01	30.10.2006 00:00:00	1.273	\$ -36.92	
23	Buy	12.05.2006 22:00:00	1.29317	0.01	30.10.2006 00:00:00	1.273	\$ -35.49	
25	Sell	30.10.2006 01:00:00	1.2728	0.02	20.11.2006 00:00:00	1.28267	\$ -17.97	
27	Sell	30.10.2006 03:00:00	1.272	0.02	20.11.2006 00:00:00	1.28267	\$ -19.57	
26	Sell	30.10.2006 02:00:00	1.2725	0.02	20.11.2006 00:00:00	1.28267	\$ -18.57	
28	Buy	20.11.2006 01:00:00	1.28207	0.01	24.11.2006 09:25:00	1.2979	\$ 15.47	
29	Buy	20.11.2006 03:02:00	1.28357	0.01	24.11.2006 09:25:00	1.2979	\$ 13.97	
30	Buy	20.11.2006 04:00:00	1.28427	0.01	24.11.2006 09:25:00	1.2979	\$ 13.27	

31	Buy	24.11.2006 10:00:00	1.30687	0.01	30.11.2006 16:04:00	1.3227	\$ 15.29
32	Buy	24.11.2006 12:00:00	1.30797	0.01	30.11.2006 16:04:00	1.3227	\$ 14.19
33	Buy	24.11.2006 13:00:00	1.30877	0.01	30.11.2006 16:04:00	1.3227	\$ 13.39
36	Buy	01.12.2006 08:00:00	1.32657	0.01	29.12.2006 22:46:00	1.3204	\$ -8.68
35	Buy	30.11.2006 18:00:00	1.32617	0.01	29.12.2006 22:46:00	1.3204	\$ -8.37
34	Buy	30.11.2006 17:00:00	1.32557	0.01	29.12.2006 22:46:00	1.3204	\$ -7.77

Report generated by Quant Analyzer