

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol **EURUSD** Period **H1 : 02.01.2007 - 31.12.2007**
Initial deposit **1000.0**
Parameters **-**

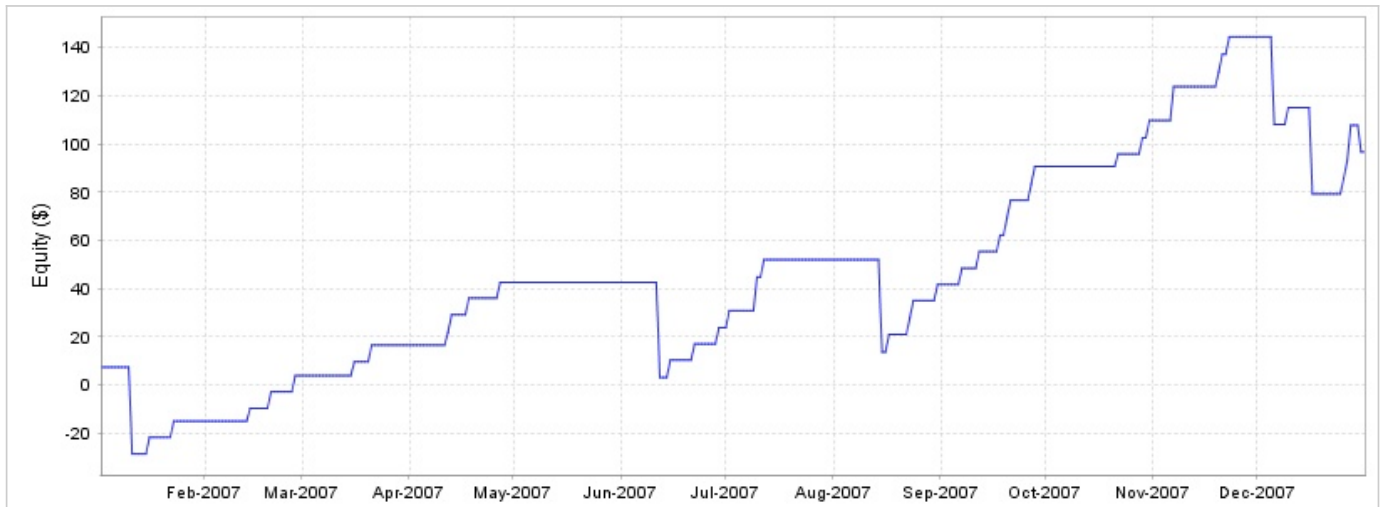
TOTAL PROFIT

\$ 96.69

PROFIT IN PIPS **1305.3 PIPS**
YRLY AVG PROFIT **\$ 96.61**
YRLY AVG % RET **9.66 %**
CAGR **9.67 %**

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
49	0.16	1.49	1.48	87.76 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 65.15	5.69 %	\$ 0.26	\$ 8.06	\$ 1.97
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
1.7	0.06 R	2.94 R	1.03	0.25

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2007	-14.99	18.83	12.68	26.02	0	-18.84	28.26	-10.24	48.97	19.01	34.69	-47.7	96.69

STATS

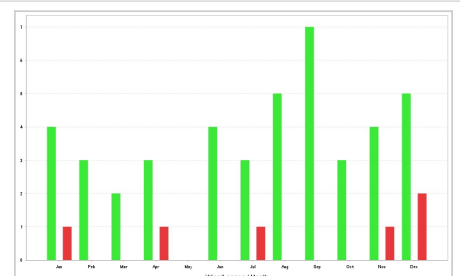
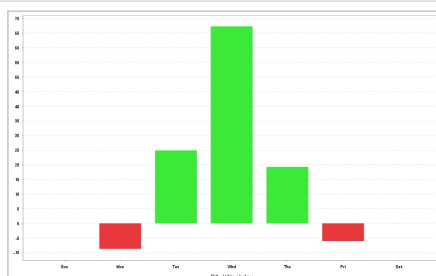
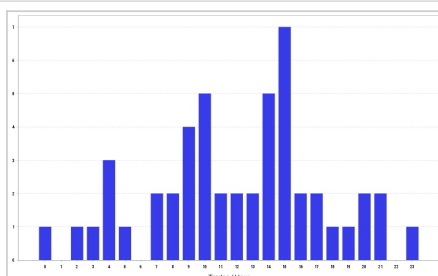
Strategy

Wins/Losses Ratio	7.17	Payout Ratio (Avg Win/Loss)	0.21	Average # of Bars in Trade	0
AHPR	0.2	Z-Score	-0.02	Z-Probability	50.8 %
Expectancy	1.97	Deviation	\$ 13.45	Exposure	-999999999 %
Stagnation in Days	84	Stagnation in %	23.08 %		

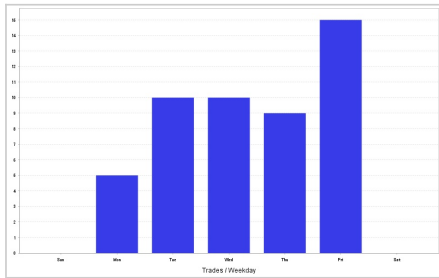
Trades

		# of Wins	43	# of Losses	6	# of Cancelled/Expired	0
Gross Profit	\$ 293.57	Gross Loss	\$ -196.88	Average Win	\$ 6.83	Average Loss	\$ -32.81
Largest Win	\$ 7.37	Largest Loss	\$ -39.44	Max Consec Wins	19	Max Consec Losses	1
Avg Consec Wins	7.17	Avg Consec Loss	1	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0

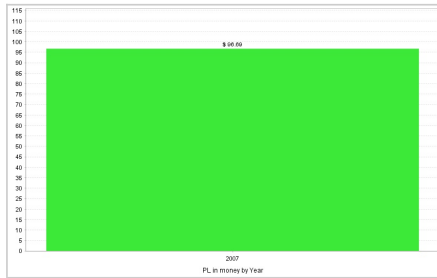
CHARTS



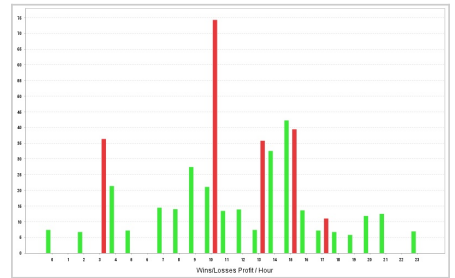
Trades by hour



P/L by weekday



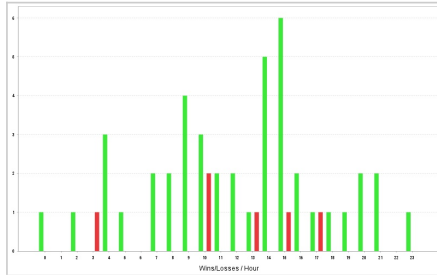
Wins/Losses by month



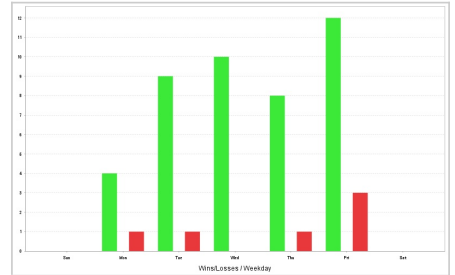
Trades by weekday



P/L by year



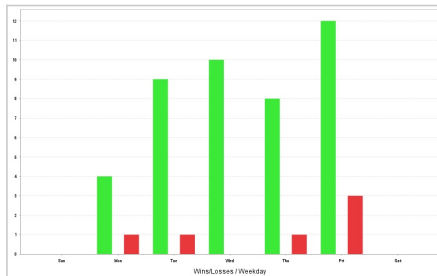
Wins/Losses Profit by hour



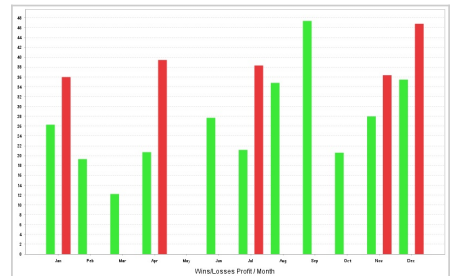
Trades by year



Wins/Losses by hour



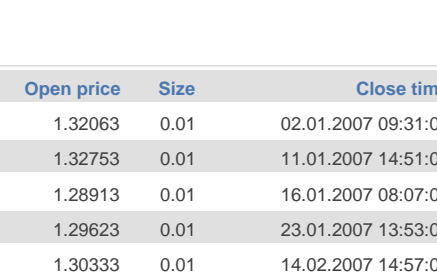
Wins/Losses Profit by month



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 00:00:00	1.32063	0.01	02.01.2007 09:31:00	1.328	\$ 7.37	
2	Buy	02.01.2007 10:00:00	1.32753	0.01	11.01.2007 14:51:00	1.2924	\$ -35.97	
3	Buy	11.01.2007 23:00:00	1.28913	0.01	16.01.2007 08:07:00	1.2965	\$ 6.9	
4	Buy	16.01.2007 09:00:00	1.29623	0.01	23.01.2007 13:53:00	1.3036	\$ 6.71	
5	Buy	23.01.2007 14:00:00	1.30333	0.01	14.02.2007 14:57:00	1.3107	\$ 5.31	
6	Buy	14.02.2007 15:00:00	1.31003	0.01	20.02.2007 03:02:00	1.3174	\$ 6.81	
7	Buy	20.02.2007 04:00:00	1.31783	0.01	27.02.2007 18:12:00	1.3252	\$ 6.71	
8	Buy	27.02.2007 19:00:00	1.32453	0.01	16.03.2007 09:33:00	1.3319	\$ 5.78	
9	Buy	16.03.2007 10:00:00	1.33123	0.01	21.03.2007 20:49:00	1.3386	\$ 6.9	
10	Buy	21.03.2007 21:00:00	1.33893	0.01	12.04.2007 03:42:00	1.3463	\$ 5.31	
11	Buy	12.04.2007 04:00:00	1.34583	0.01	13.04.2007 09:18:00	1.3532	\$ 7.28	
12	Buy	13.04.2007 10:00:00	1.35233	0.01	18.04.2007 08:54:00	1.3597	\$ 6.9	
13	Buy	18.04.2007 09:00:00	1.35963	0.01	27.04.2007 14:30:00	1.367	\$ 6.53	
14	Buy	27.04.2007 15:00:00	1.36633	0.01	12.06.2007 21:07:00	1.3312	\$ -39.44	
15	Buy	13.06.2007 05:00:00	1.32953	0.01	15.06.2007 17:14:00	1.3369	\$ 7.18	
16	Buy	15.06.2007 18:00:00	1.33643	0.01	22.06.2007 13:55:00	1.3438	\$ 6.71	
17	Buy	22.06.2007 14:00:00	1.34353	0.01	29.06.2007 14:07:00	1.3509	\$ 6.71	
18	Buy	29.06.2007 15:00:00	1.35113	0.01	02.07.2007 11:57:00	1.3585	\$ 7.09	
19	Buy	02.07.2007 12:00:00	1.35863	0.01	10.07.2007 12:02:00	1.366	\$ 6.62	
20	Buy	10.07.2007 13:00:00	1.36463	0.01	10.07.2007 16:32:00	1.372	\$ 7.37	
21	Buy	10.07.2007 17:00:00	1.37183	0.01	12.07.2007 09:59:00	1.3792	\$ 7.18	
22	Buy	12.07.2007 10:00:00	1.37863	0.01	15.08.2007 23:05:00	1.3435	\$ -38.32	
23	Buy	16.08.2007 07:00:00	1.34203	0.01	17.08.2007 14:20:00	1.3494	\$ 7.28	
24	Buy	17.08.2007 15:00:00	1.34953	0.01	23.08.2007 11:31:00	1.3569	\$ 6.81	
25	Buy	23.08.2007 12:00:00	1.35643	0.01	24.08.2007 15:13:00	1.3638	\$ 7.28	
26	Buy	24.08.2007 16:00:00	1.36313	0.01	31.08.2007 13:35:00	1.3705	\$ 6.71	
27	Buy	31.08.2007 14:00:00	1.37143	0.01	07.09.2007 15:38:00	1.3788	\$ 6.71	
28	Buy	07.09.2007 16:00:00	1.37753	0.01	12.09.2007 07:21:00	1.3849	\$ 6.9	
29	Buy	12.09.2007 08:00:00	1.38653	0.01	18.09.2007 20:17:00	1.3939	\$ 6.81	
30	Buy	18.09.2007 21:00:00	1.39723	0.01	20.09.2007 09:20:00	1.4046	\$ 7.18	

31	Buy	20.09.2007 10:00:00	1.40393	0.01	21.09.2007 08:33:00	1.4113	\$ 7.28
32	Buy	21.09.2007 09:00:00	1.41023	0.01	27.09.2007 13:53:00	1.4176	\$ 6.81
33	Buy	27.09.2007 14:00:00	1.41723	0.01	28.09.2007 19:20:00	1.4246	\$ 7.28
34	Buy	28.09.2007 20:00:00	1.42613	0.01	22.10.2007 01:35:00	1.4335	\$ 5.12
35	Buy	22.10.2007 02:00:00	1.43403	0.01	29.10.2007 06:07:00	1.4414	\$ 6.71
36	Buy	29.10.2007 07:00:00	1.44243	0.01	31.10.2007 19:59:00	1.4498	\$ 7.18
37	Buy	31.10.2007 20:00:00	1.45013	0.01	07.11.2007 03:26:00	1.4575	\$ 6.71
38	Buy	07.11.2007 04:00:00	1.46153	0.01	07.11.2007 10:21:00	1.4689	\$ 7.37
39	Buy	07.11.2007 11:00:00	1.46923	0.01	20.11.2007 10:26:00	1.4766	\$ 6.15
40	Buy	20.11.2007 11:00:00	1.47803	0.01	21.11.2007 07:35:00	1.4854	\$ 7.28
41	Buy	21.11.2007 08:00:00	1.48343	0.01	23.11.2007 02:32:00	1.4908	\$ 7.18
42	Buy	23.11.2007 03:00:00	1.49153	0.01	06.12.2007 09:03:00	1.4564	\$ -36.35
43	Buy	06.12.2007 15:00:00	1.46093	0.01	10.12.2007 12:26:00	1.4683	\$ 6.99
44	Buy	10.12.2007 13:00:00	1.46833	0.01	17.12.2007 11:33:00	1.4332	\$ -35.79
45	Buy	17.12.2007 14:00:00	1.43873	0.01	26.12.2007 14:04:00	1.4461	\$ 6.53
46	Buy	26.12.2007 15:00:00	1.44693	0.01	27.12.2007 14:36:00	1.4543	\$ 7.28
47	Buy	27.12.2007 15:00:00	1.45693	0.01	28.12.2007 08:36:00	1.4643	\$ 7.28
48	Buy	28.12.2007 09:00:00	1.46473	0.01	28.12.2007 16:05:00	1.4721	\$ 7.37
49	Buy	28.12.2007 17:00:00	1.47023	0.01	31.12.2007 17:47:00	1.4595	\$ -11.01

Report generated by Quant Analyzer