

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol EURUSD Period H1 : 02.01.2006 - 29.12.2006
Initial deposit 1000.0
Parameters -

TOTAL PROFIT

\$ 43.07

PROFIT IN PIPS 696.8 PIPS
YRLY AVG PROFIT \$ 43.02
YRLY AVG % RET 4.3 %
CAGR 4.31 %

OF TRADES

34

SHARPE RATIO

0.1

PROFIT FACTOR

1.3

RETURN / DD RATIO

0.78

WINNING %

82.35 %

DRAWDOWN

\$ 54.94

% DRAWDOWN

5.13 %

DAILY AVG PROFIT

\$ 0.12

MTHLY AVG PROFIT

\$ 3.59

AVERAGE TRADE

\$ 1.27

ANNUAL% / MAX DD%

0.84

R EXPECTANCY

0.05 R

R EXP SCORE

1.81 R

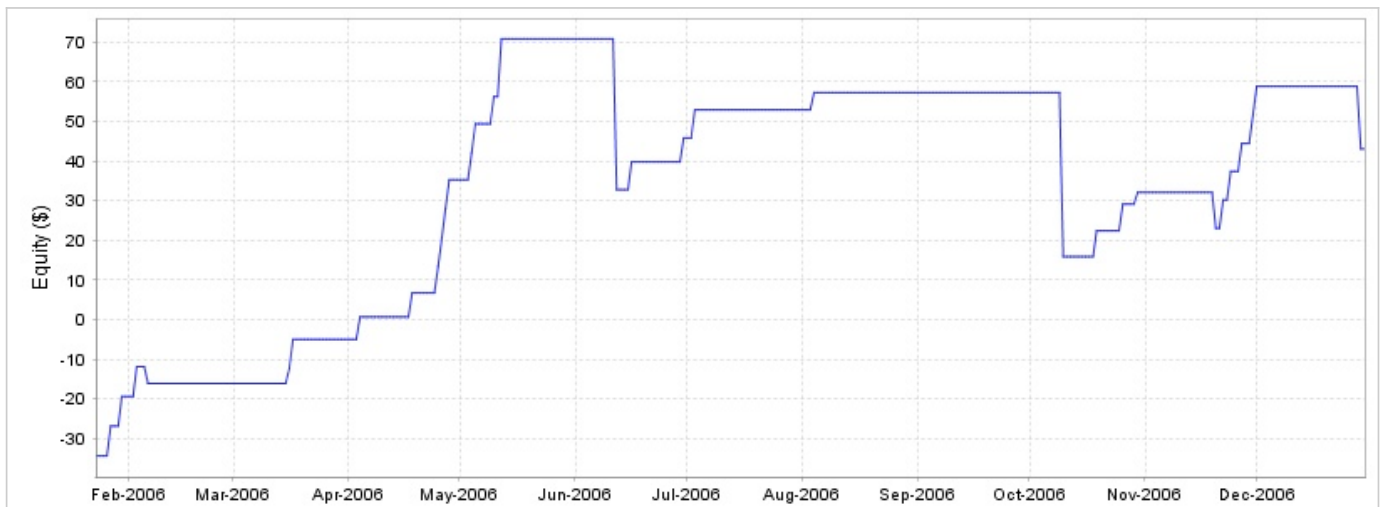
SQN

0.56

SQN SCORE

0.06

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2006	-19.4	3.29	11.09	40.29	35.54	-24.99	7.09	4.37	0	-25.18	19.45	-8.48	43.07

STATS

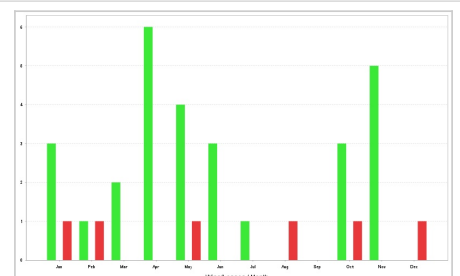
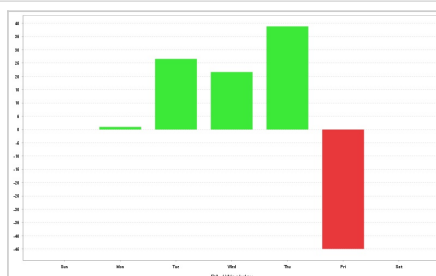
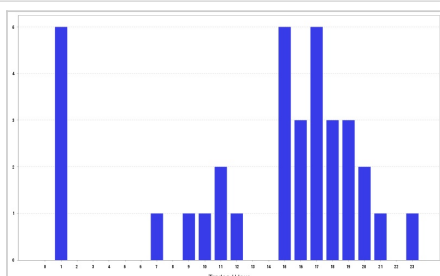
Strategy

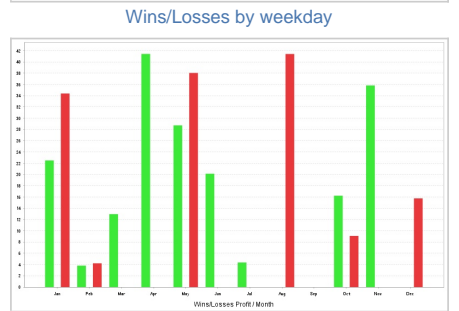
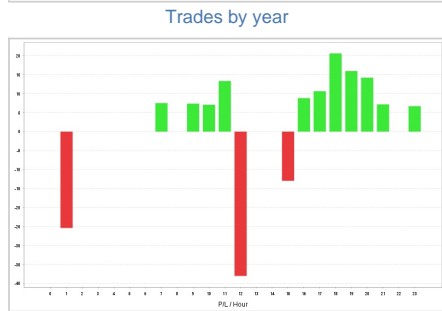
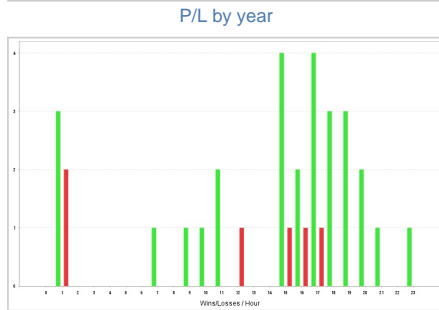
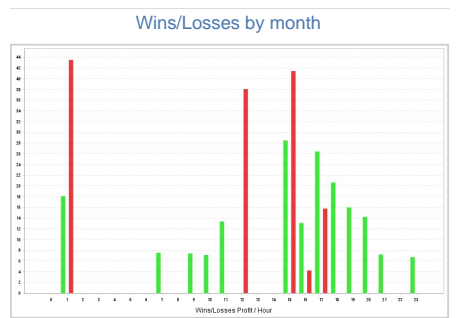
Wins/Losses Ratio	4.67	Payout Ratio (Avg Win/Loss)	0.28	Average # of Bars in Trade	0
AHPR	0.13	Z-Score	-0.23	Z-Probability	59.1 %
Expectancy	1.27	Deviation	\$ 13.18	Exposure	-999999999 %
Stagnation in Days	232	Stagnation in %	64.09 %		

Trades

		# of Wins	28	# of Losses	6	# of Cancelled/Expired	0
Gross Profit	\$ 185.98	Gross Loss	\$ -142.91	Average Win	\$ 6.64	Average Loss	\$ -23.82
Largest Win	\$ 7.51	Largest Loss	\$ -41.41	Max Consec Wins	13	Max Consec Losses	1
Avg Consec Wins	5.6	Avg Consec Loss	1	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	23.01.2006 01:41:00	1.21903	\$ -34.39	
2	Sell	23.01.2006 07:00:00	1.2234	0.01	27.01.2006 16:46:00	1.21603	\$ 7.51	
3	Sell	27.01.2006 17:00:00	1.2139	0.01	30.01.2006 14:26:00	1.20653	\$ 7.48	
4	Sell	30.01.2006 20:00:00	1.2076	0.01	03.02.2006 15:00:00	1.20023	\$ 7.51	
5	Sell	03.02.2006 16:00:00	1.1991	0.01	06.02.2006 00:01:00	1.20343	\$ -4.22	
6	Buy	06.02.2006 01:00:00	1.20293	0.01	16.03.2006 14:32:00	1.2103	\$ 3.81	
7	Buy	16.03.2006 15:00:00	1.21353	0.01	17.03.2006 18:10:00	1.2209	\$ 7.28	
8	Buy	17.03.2006 19:00:00	1.21883	0.01	04.04.2006 15:45:00	1.2262	\$ 5.68	
9	Buy	04.04.2006 16:00:00	1.22693	0.01	18.04.2006 22:51:00	1.2343	\$ 6.06	
10	Buy	18.04.2006 23:00:00	1.23453	0.01	25.04.2006 10:06:00	1.2419	\$ 6.71	
11	Buy	25.04.2006 11:00:00	1.23963	0.01	26.04.2006 18:16:00	1.247	\$ 7.28	
12	Buy	26.04.2006 19:00:00	1.24643	0.01	27.04.2006 16:47:00	1.2538	\$ 7.28	
13	Buy	27.04.2006 17:00:00	1.25403	0.01	28.04.2006 17:06:00	1.2614	\$ 7.28	
14	Buy	28.04.2006 18:00:00	1.26263	0.01	04.05.2006 17:10:00	1.27	\$ 6.81	
15	Buy	04.05.2006 18:00:00	1.26803	0.01	05.05.2006 14:32:00	1.2754	\$ 7.28	
16	Buy	05.05.2006 15:00:00	1.27513	0.01	10.05.2006 20:44:00	1.2825	\$ 6.9	
17	Buy	10.05.2006 21:00:00	1.28123	0.01	12.05.2006 08:30:00	1.2886	\$ 7.18	
18	Buy	12.05.2006 09:00:00	1.28763	0.01	12.05.2006 11:42:00	1.295	\$ 7.37	
19	Buy	12.05.2006 12:00:00	1.29263	0.01	12.06.2006 13:40:00	1.2575	\$ -38.04	
20	Buy	12.06.2006 16:00:00	1.26013	0.01	16.06.2006 10:16:00	1.2675	\$ 6.99	
21	Buy	16.06.2006 11:00:00	1.26663	0.01	30.06.2006 14:32:00	1.274	\$ 6.06	
22	Buy	30.06.2006 15:00:00	1.27503	0.01	03.07.2006 16:16:00	1.2824	\$ 7.09	
23	Buy	03.07.2006 17:00:00	1.28033	0.01	04.08.2006 14:32:00	1.2877	\$ 4.37	
24	Buy	04.08.2006 15:00:00	1.28823	0.01	10.10.2006 13:31:00	1.2531	\$ -41.41	
25	Buy	10.10.2006 18:00:00	1.25413	0.01	19.10.2006 19:10:00	1.2615	\$ 6.53	
26	Buy	19.10.2006 20:00:00	1.26233	0.01	26.10.2006 18:50:00	1.2697	\$ 6.71	
27	Buy	26.10.2006 19:00:00	1.26963	0.01	30.10.2006 00:00:00	1.273	\$ 2.99	
28	Sell	30.10.2006 01:00:00	1.2728	0.01	20.11.2006 00:00:00	1.28263	\$ -9.09	
29	Buy	20.11.2006 01:00:00	1.28203	0.01	22.11.2006 14:20:00	1.2894	\$ 7.18	
30	Buy	22.11.2006 15:00:00	1.29203	0.01	24.11.2006 09:26:00	1.2994	\$ 7.18	

31	Buy	24.11.2006 10:00:00	1.30683	0.01	27.11.2006 00:01:00	1.3142	\$ 7.09
32	Buy	27.11.2006 01:00:00	1.31553	0.01	30.11.2006 16:04:00	1.3229	\$ 7.09
33	Buy	30.11.2006 17:00:00	1.32553	0.01	01.12.2006 16:29:00	1.3329	\$ 7.28
34	Buy	01.12.2006 17:00:00	1.33353	0.01	29.12.2006 22:46:00	1.3204	\$ -15.76

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