

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol EURUSD Period H1 : 01.01.2004 - 31.12.2004
Initial deposit 5000.0
Parameters -

TOTAL PROFIT

\$ 1029.74

PROFIT IN PIPS 481.4 PIPS
YRLY AVG PROFIT \$ 1030.4
YRLY AVG % RET 20.6 %
CAGR 20.59 %

OF TRADES

62

SHARPE RATIO

0.12

PROFIT FACTOR

1.7

RETURN / DD RATIO

0.83

WINNING %

79.03 %

DRAWDOWN

\$ 1237.71

% DRAWDOWN

23.63 %

DAILY AVG PROFIT

\$ 2.81

MTHLY AVG PROFIT

\$ 85.81

AVERAGE TRADE

\$ 16.61

ANNUAL% / MAX DD%

0.87

R EXPECTANCY

0.15 R

R EXP SCORE

9.06 R

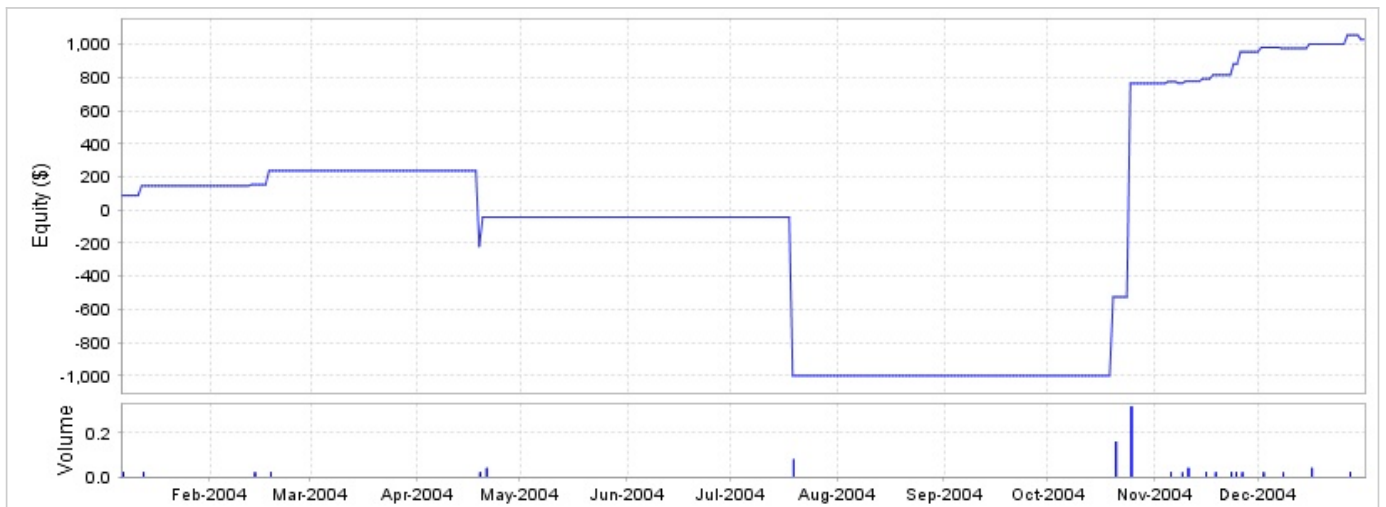
SQN

0.95

SQN SCORE

0.37

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2004	146.44	90.4	0	-279.94	0	0	-957.77	0	0	1765.55	191.25	73.81	1029.74

STATS

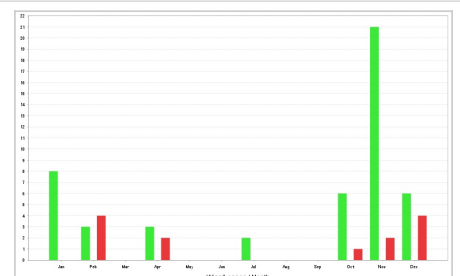
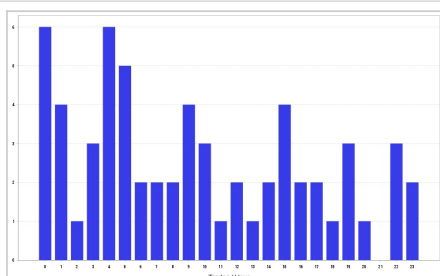
Strategy

Wins/Losses Ratio	3.77	Payout Ratio (Avg Win/Loss)	0.45	Average # of Bars in Trade	0
AHPR	0.34	Z-Score	-1.58	Z-Probability	94.29 %
Expectancy	16.61	Deviation	\$ 137.76	Exposure	-999999999 %
Stagnation in Days	252	Stagnation in %	68.85 %		

Trades

		# of Wins	49	# of Losses	13	# of Cancelled/Expired	0
Gross Profit	\$ 2508.19	Gross Loss	\$ -1478.45	Average Win	\$ 51.19	Average Loss	\$ -113.73
Largest Win	\$ 497.55	Largest Loss	\$ -493.87	Max Consec Wins	11	Max Consec Losses	3
Avg Consec Wins	5.44	Avg Consec Loss	1.44	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	01.01.2004 09:02:00	1.25963	0.02	06.01.2004 11:36:00	1.2755	\$ 30.94	
2	Buy	01.01.2004 14:02:00	1.26003	0.02	06.01.2004 11:36:00	1.2755	\$ 30.14	
3	Buy	02.01.2004 16:00:00	1.26183	0.02	06.01.2004 11:36:00	1.2755	\$ 26.7	
4	Buy	07.01.2004 06:00:00	1.27233	0.02	12.01.2004 09:19:00	1.2882	\$ 30.94	
5	Buy	09.01.2004 00:01:00	1.27793	0.02	12.01.2004 09:19:00	1.2882	\$ 20.06	
6	Buy	09.01.2004 22:00:00	1.28413	0.02	12.01.2004 09:19:00	1.2882	\$ 7.66	
7	Buy	13.01.2004 04:00:00	1.27573	0.02	13.02.2004 16:10:00	1.2819	\$ 7.36	
8	Buy	13.01.2004 10:00:00	1.27893	0.02	13.02.2004 16:10:00	1.2819	\$ 0.96	
9	Buy	11.02.2004 18:00:00	1.28213	0.02	13.02.2004 16:10:00	1.2819	\$ -0.78	
10	Buy	16.02.2004 08:00:00	1.27383	0.02	18.02.2004 07:41:00	1.2897	\$ 31.42	
11	Buy	16.02.2004 15:00:00	1.27603	0.02	18.02.2004 07:41:00	1.2897	\$ 27.02	
12	Buy	16.02.2004 23:00:00	1.27733	0.02	18.02.2004 07:41:00	1.2897	\$ 24.42	
13	Buy	19.02.2004 00:01:00	1.27013	0.02	19.04.2004 00:01:00	1.2016	\$ -146.71	
15	Buy	20.02.2004 04:00:00	1.27573	0.02	19.04.2004 00:01:00	1.2016	\$ -157.75	
14	Buy	19.02.2004 05:00:00	1.27243	0.02	19.04.2004 00:01:00	1.2016	\$ -151.31	
16	Sell	19.04.2004 03:00:00	1.2007	0.04	20.04.2004 22:17:00	1.18483	\$ 63.67	
17	Sell	20.04.2004 00:01:00	1.2006	0.04	20.04.2004 22:17:00	1.18483	\$ 63.08	
18	Sell	20.04.2004 04:00:00	1.1971	0.04	20.04.2004 22:17:00	1.18483	\$ 49.08	
19	Sell	21.04.2004 11:00:00	1.1831	0.08	19.07.2004 00:01:00	1.24523	\$ -463.9	
20	Sell	22.04.2004 01:00:00	1.1794	0.08	19.07.2004 00:01:00	1.24523	\$ -493.87	
21	Buy	19.07.2004 02:00:00	1.24563	0.16	20.10.2004 15:02:00	1.2615	\$ 134.29	
22	Buy	19.07.2004 06:00:00	1.24593	0.16	20.10.2004 15:02:00	1.2615	\$ 129.49	
23	Buy	18.10.2004 01:00:00	1.24813	0.16	20.10.2004 15:02:00	1.2615	\$ 211.35	
24	Buy	21.10.2004 03:00:00	1.25883	0.32	25.10.2004 02:18:00	1.2747	\$ 497.55	
25	Buy	21.10.2004 10:00:00	1.26163	0.32	25.10.2004 02:18:00	1.2747	\$ 407.95	
26	Buy	22.10.2004 04:00:00	1.26243	0.32	25.10.2004 02:18:00	1.2747	\$ 384.92	
27	Buy	25.10.2004 09:00:00	1.27603	0.02	05.11.2004 14:31:00	1.2824	\$ 10.97	
28	Buy	25.10.2004 19:00:00	1.28143	0.02	05.11.2004 14:31:00	1.2824	\$ 0.17	
29	Buy	26.10.2004 04:00:00	1.28173	0.02	05.11.2004 14:31:00	1.2824	\$ -0.27	
30	Buy	05.11.2004 16:00:00	1.28813	0.02	08.11.2004 20:53:00	1.2905	\$ 4.26	

31	Buy	08.11.2004 05:00:00	1.29733	0.02	08.11.2004 20:53:00	1.2905	\$ -13.66
32	Buy	09.11.2004 00:01:00	1.29143	0.04	10.11.2004 15:18:00	1.2931	\$ 6.36
33	Buy	09.11.2004 03:00:00	1.29223	0.04	10.11.2004 15:18:00	1.2931	\$ 3.16
34	Buy	09.11.2004 08:00:00	1.29253	0.04	10.11.2004 15:18:00	1.2931	\$ 1.96
35	Buy	11.11.2004 05:00:00	1.28853	0.02	15.11.2004 18:57:00	1.2925	\$ 7.3
36	Buy	11.11.2004 10:00:00	1.28943	0.02	15.11.2004 18:57:00	1.2925	\$ 5.5
37	Buy	11.11.2004 15:00:00	1.29083	0.02	15.11.2004 18:57:00	1.2925	\$ 2.7
38	Buy	15.11.2004 22:00:00	1.29463	0.02	18.11.2004 13:35:00	1.3001	\$ 10.46
39	Buy	16.11.2004 09:00:00	1.29533	0.02	18.11.2004 13:35:00	1.3001	\$ 9.22
40	Buy	16.11.2004 15:00:00	1.29863	0.02	18.11.2004 13:35:00	1.3001	\$ 2.62
41	Buy	18.11.2004 22:00:00	1.29653	0.02	23.11.2004 03:33:00	1.2995	\$ 5.14
42	Buy	19.11.2004 07:00:00	1.29673	0.02	23.11.2004 03:33:00	1.2995	\$ 4.9
43	Buy	22.11.2004 00:01:00	1.30403	0.02	23.11.2004 03:33:00	1.2995	\$ -9.22
44	Buy	23.11.2004 07:00:00	1.30053	0.02	24.11.2004 11:36:00	1.3164	\$ 31.58
45	Buy	23.11.2004 12:00:00	1.30523	0.02	24.11.2004 11:36:00	1.3164	\$ 22.18
46	Buy	24.11.2004 01:00:00	1.30973	0.02	24.11.2004 11:36:00	1.3164	\$ 13.34
47	Buy	24.11.2004 19:00:00	1.31703	0.02	26.11.2004 07:15:00	1.3329	\$ 31.42
48	Buy	25.11.2004 04:00:00	1.31763	0.02	26.11.2004 07:15:00	1.3329	\$ 30.38
49	Buy	25.11.2004 23:00:00	1.32743	0.02	26.11.2004 07:15:00	1.3329	\$ 10.78
50	Buy	26.11.2004 13:00:00	1.32583	0.02	02.12.2004 11:36:00	1.3311	\$ 9.58
51	Buy	26.11.2004 17:00:00	1.32643	0.02	02.12.2004 11:36:00	1.3311	\$ 8.38
52	Buy	30.11.2004 00:01:00	1.32713	0.02	02.12.2004 11:36:00	1.3311	\$ 7.62
53	Buy	02.12.2004 15:00:00	1.33443	0.02	08.12.2004 05:14:00	1.3389	\$ 7.98
54	Buy	06.12.2004 05:00:00	1.34533	0.02	08.12.2004 05:14:00	1.3389	\$ -13.18
55	Buy	08.12.2004 19:00:00	1.33183	0.04	16.12.2004 12:27:00	1.3369	\$ 17.71
56	Buy	09.12.2004 20:00:00	1.33393	0.04	16.12.2004 12:27:00	1.3369	\$ 9.63
57	Buy	15.12.2004 12:00:00	1.33703	0.04	16.12.2004 12:27:00	1.3369	\$ -0.84
58	Buy	16.12.2004 14:00:00	1.34123	0.02	27.12.2004 16:03:00	1.3571	\$ 29.97
59	Buy	24.12.2004 05:00:00	1.35053	0.02	27.12.2004 16:03:00	1.3571	\$ 12.66
60	Buy	24.12.2004 09:00:00	1.35123	0.02	27.12.2004 16:03:00	1.3571	\$ 11.26
62	Buy	30.12.2004 17:00:00	1.36283	0.02	31.12.2004 23:30:00	1.356	\$ -13.82
61	Buy	28.12.2004 01:00:00	1.36233	0.02	31.12.2004 23:30:00	1.356	\$ -13.14

Report generated by Quant Analyzer