

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol EURUSD Period H1 : 01.01.2002 - 31.12.2002  
Initial deposit 5000.0  
Parameters -

## TOTAL PROFIT

**\$ 730.76**

PROFIT IN PIPS 2466.8 PIPS  
YRLY AVG PROFIT \$ 730.76  
YRLY AVG % RET 14.62 %  
CAGR 14.62 %

## # OF TRADES

**54**

## SHARPE RATIO

**0.43**

## PROFIT FACTOR

**5.36**

## RETURN / DD RATIO

**7.11**

## WINNING %

**79.63 %**

## DRAWDOWN

**\$ 102.81**

## % DRAWDOWN

**2.02 %**

## DAILY AVG PROFIT

**\$ 2.02**

## MTHLY AVG PROFIT

**\$ 60.9**

## AVERAGE TRADE

**\$ 13.53**

## ANNUAL% / MAX DD%

**7.24**

## R EXPECTANCY

**0.89 R**

## R EXP SCORE

**47.98 R**

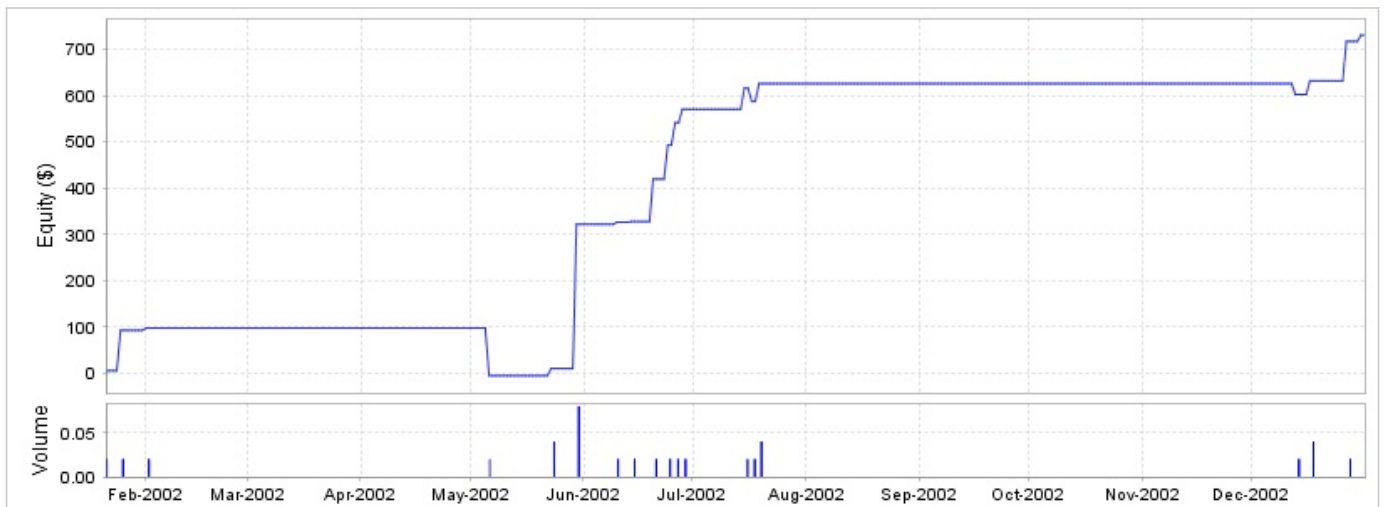
## SQN

**3.32**

## SQN SCORE

**0.97**

generated by Quant Analyzer



## MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2002	93	4.91	0	0	224.19	248.58	55.42	0	0	0	0	104.66	730.76

## STATS

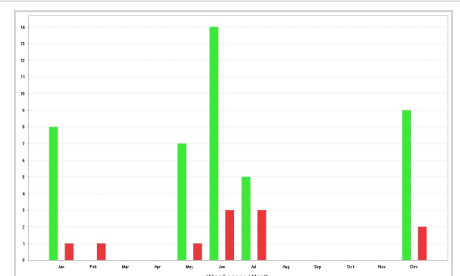
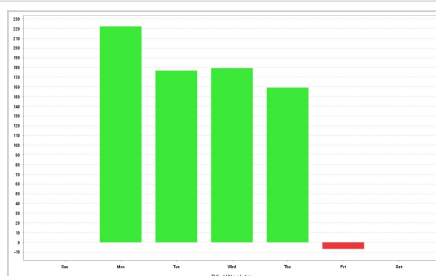
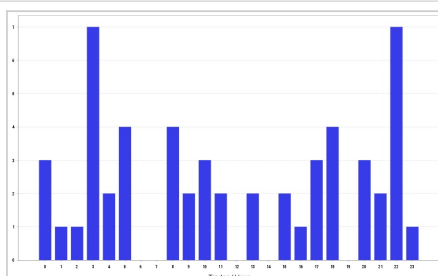
### Strategy

Wins/Losses Ratio	3.91	Payout Ratio (Avg Win/Loss)	1.37	Average # of Bars in Trade	0
AHPR	0.25	Z-Score	-2.58	Z-Probability	99.51 %
Expectancy	13.53	Deviation	\$ 29.93	Exposure	-999999999 %
Stagnation in Days	152	Stagnation in %	41.64 %		

### Trades

		# of Wins	43	# of Losses	11	# of Cancelled/Expired	0
Gross Profit	\$ 898.27	Gross Loss	\$ -167.51	Average Win	\$ 20.89	Average Loss	\$ -15.23
Largest Win	\$ 122.86	Largest Loss	\$ -102.81	Max Consec Wins	15	Max Consec Losses	3
Avg Consec Wins	6.14	Avg Consec Loss	1.83	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	01.01.2002 22:00:00	0.8896	0.02	21.01.2002 01:35:00	0.88688	\$ 7.3	
2	Sell	08.01.2002 10:00:00	0.8889	0.02	21.01.2002 01:35:00	0.88688	\$ 5.25	
3	Sell	16.01.2002 03:00:00	0.8833	0.02	21.01.2002 01:35:00	0.88688	\$ -6.69	
4	Sell	21.01.2002 05:00:00	0.886	0.02	25.01.2002 11:23:00	0.87008	\$ 32.21	
5	Sell	21.01.2002 13:00:00	0.8839	0.02	25.01.2002 11:23:00	0.87008	\$ 28.01	
6	Sell	22.01.2002 00:01:00	0.8834	0.02	25.01.2002 11:23:00	0.87008	\$ 26.92	
7	Sell	25.01.2002 17:00:00	0.8646	0.02	01.02.2002 14:00:00	0.86378	\$ 2.29	
8	Sell	28.01.2002 00:01:00	0.8645	0.02	01.02.2002 14:00:00	0.86378	\$ 1.81	
9	Sell	28.01.2002 08:00:00	0.864	0.02	01.02.2002 14:00:00	0.86378	\$ 0.81	
10	Sell	01.02.2002 17:00:00	0.8607	0.02	06.05.2002 00:01:00	0.91648	\$ -102.81	
11	Buy	06.05.2002 03:00:00	0.91648	0.04	23.05.2002 14:20:00	0.9205	\$ 10.61	
12	Buy	06.05.2002 22:00:00	0.91848	0.04	23.05.2002 14:20:00	0.9205	\$ 2.61	
13	Buy	07.05.2002 03:00:00	0.91868	0.04	23.05.2002 14:20:00	0.9205	\$ 2.13	
14	Buy	23.05.2002 18:00:00	0.92338	0.08	30.05.2002 09:42:00	0.9393	\$ 122.86	
15	Buy	28.05.2002 15:00:00	0.92578	0.08	30.05.2002 09:42:00	0.9393	\$ 106.87	
16	Buy	29.05.2002 02:00:00	0.92898	0.08	30.05.2002 09:42:00	0.9393	\$ 81.92	
17	Buy	30.05.2002 15:00:00	0.93768	0.02	10.06.2002 04:26:00	0.9415	\$ 5.87	
18	Buy	30.05.2002 20:00:00	0.94098	0.02	10.06.2002 04:26:00	0.9415	\$ -0.73	
19	Buy	04.06.2002 05:00:00	0.94138	0.02	10.06.2002 04:26:00	0.9415	\$ -0.72	
20	Buy	10.06.2002 08:00:00	0.94158	0.02	14.06.2002 17:24:00	0.9449	\$ 6.0	
21	Buy	10.06.2002 22:00:00	0.94468	0.02	14.06.2002 17:24:00	0.9449	\$ -0.2	
22	Buy	11.06.2002 10:00:00	0.94678	0.02	14.06.2002 17:24:00	0.9449	\$ -4.24	
23	Buy	17.06.2002 00:04:00	0.94518	0.02	20.06.2002 14:32:00	0.9611	\$ 31.36	
24	Buy	17.06.2002 05:00:00	0.94558	0.02	20.06.2002 14:32:00	0.9611	\$ 30.56	
25	Buy	18.06.2002 04:00:00	0.94608	0.02	20.06.2002 14:32:00	0.9611	\$ 29.72	
26	Buy	21.06.2002 03:00:00	0.96378	0.02	24.06.2002 10:50:00	0.9797	\$ 31.36	
27	Buy	21.06.2002 10:00:00	0.96628	0.02	24.06.2002 10:50:00	0.9797	\$ 26.36	
28	Buy	21.06.2002 23:00:00	0.97168	0.02	24.06.2002 10:50:00	0.9797	\$ 15.56	
29	Buy	24.06.2002 16:00:00	0.97878	0.02	26.06.2002 13:47:00	0.9947	\$ 31.52	
30	Buy	26.06.2002 08:00:00	0.98818	0.02	26.06.2002 13:47:00	0.9947	\$ 13.04	

31	Buy	26.06.2002 13:00:00	0.99258	0.02	26.06.2002 13:47:00	0.9947	\$ 4.24
32	Buy	26.06.2002 21:00:00	0.98598	0.02	28.06.2002 15:32:00	0.9917	\$ 11.12
33	Buy	27.06.2002 11:00:00	0.98608	0.02	28.06.2002 15:32:00	0.9917	\$ 11.08
34	Buy	27.06.2002 22:00:00	0.98828	0.02	28.06.2002 15:32:00	0.9917	\$ 6.68
35	Buy	28.06.2002 20:00:00	0.99048	0.02	15.07.2002 16:02:00	1.0064	\$ 29.11
36	Buy	01.07.2002 09:00:00	0.99708	0.02	15.07.2002 16:02:00	1.0064	\$ 16.39
37	Buy	16.07.2002 01:00:00	1.00428	0.02	17.07.2002 15:02:00	1.0044	\$ 0.08
38	Buy	16.07.2002 11:00:00	1.01138	0.02	17.07.2002 15:02:00	1.0044	\$ -14.12
39	Buy	16.07.2002 22:00:00	1.01158	0.02	17.07.2002 15:02:00	1.0044	\$ -14.52
40	Buy	17.07.2002 18:00:00	1.00808	0.04	19.07.2002 11:13:00	1.0135	\$ 21.04
41	Buy	18.07.2002 21:00:00	1.00988	0.04	19.07.2002 11:13:00	1.0135	\$ 14.16
42	Buy	19.07.2002 03:00:00	1.01268	0.04	19.07.2002 11:13:00	1.0135	\$ 3.28
43	Buy	19.07.2002 18:00:00	1.01578	0.02	13.12.2002 18:54:00	1.0187	\$ -17.8
44	Buy	12.12.2002 18:00:00	1.01898	0.02	13.12.2002 18:54:00	1.0187	\$ -0.72
45	Buy	13.12.2002 09:00:00	1.02118	0.02	13.12.2002 18:54:00	1.0187	\$ -4.96
46	Buy	13.12.2002 22:00:00	1.02298	0.04	17.12.2002 17:32:00	1.026	\$ 10.79
47	Buy	16.12.2002 08:00:00	1.02348	0.04	17.12.2002 17:32:00	1.026	\$ 9.76
48	Buy	16.12.2002 20:00:00	1.02368	0.04	17.12.2002 17:32:00	1.026	\$ 8.96
49	Buy	17.12.2002 22:00:00	1.02858	0.02	27.12.2002 21:05:00	1.0445	\$ 30.23
50	Buy	25.12.2002 03:00:00	1.03038	0.02	27.12.2002 21:05:00	1.0445	\$ 27.92
51	Buy	25.12.2002 05:00:00	1.03098	0.02	27.12.2002 21:05:00	1.0445	\$ 26.72
54	Buy	31.12.2002 17:00:00	1.04928	0.02	31.12.2002 23:18:00	1.0493	\$ 0.04
53	Buy	31.12.2002 04:00:00	1.04838	0.02	31.12.2002 23:18:00	1.0493	\$ 1.84
52	Buy	30.12.2002 03:00:00	1.04328	0.02	31.12.2002 23:18:00	1.0493	\$ 11.88

Report generated by Quant Analyzer