

QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol EURUSD Period H1 : 01.01.2001 - 31.12.2001
Initial deposit 5000.0
Parameters -

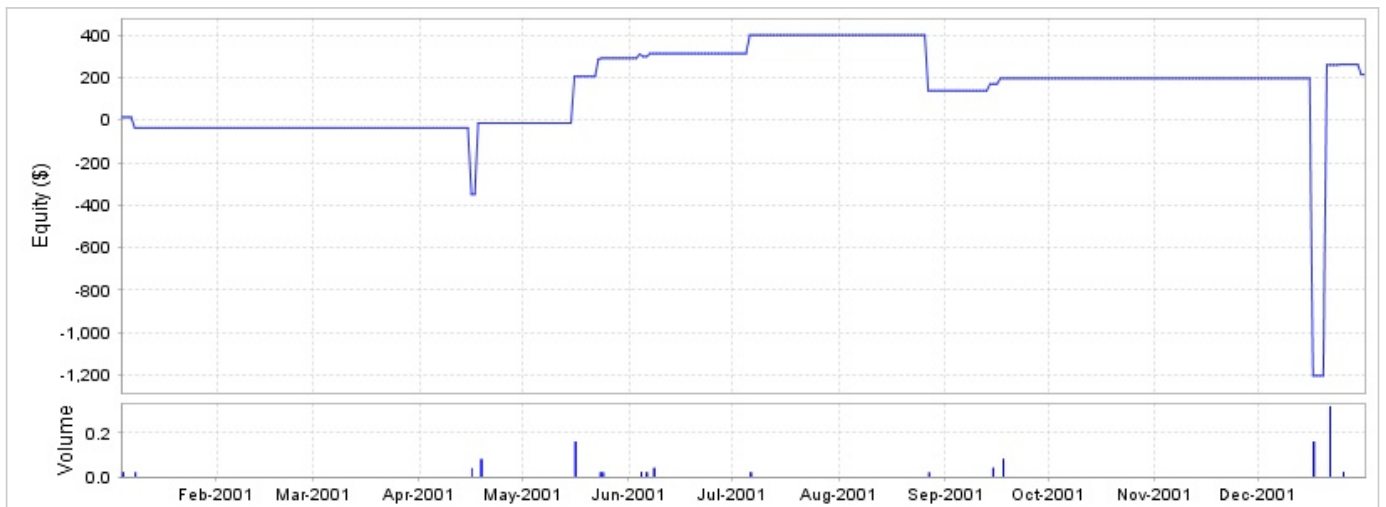
TOTAL PROFIT

\$ 214.14

PROFIT IN PIPS -1123.6 PIPS
YRLY AVG PROFIT \$ 214.14
YRLY AVG % RET 4.28 %
CAGR 4.28 %

# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
48	0.04	1.1	0.13	64.58 %
DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
\$ 1601.43	29.66 %	\$ 0.59	\$ 17.85	\$ 4.46
ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
0.14	0.04 R	1.71 R	0.17	0.04

generated by Quant Analyzer



MONTHLY PERFORMANCE (\$)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2001	-37.39	0	0	23	305.32	22.02	86.43	-261.56	58.31	0	0	18.01	214.14

STATS

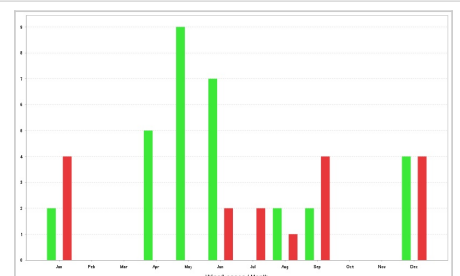
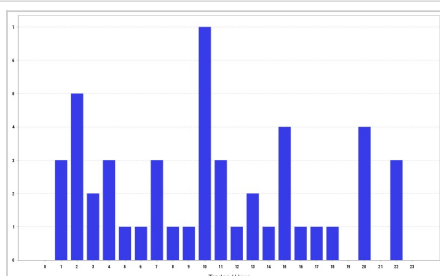
Strategy

Wins/Losses Ratio	1.82	Payout Ratio (Avg Win/Loss)	0.6	Average # of Bars in Trade	0
AHPR	0.17	Z-Score	-3.66	Z-Probability	99.99 %
Expectancy	4.46	Deviation	\$ 180.4	Exposure	-999999999 %
Stagnation in Days	204	Stagnation in %	55.89 %		

Trades

		# of Wins	31	# of Losses	17	# of Cancelled/Expired	0
Gross Profit	\$ 2345.52	Gross Loss	\$ -2131.38	Average Win	\$ 75.66	Average Loss	\$ -125.38
Largest Win	\$ 514.12	Largest Loss	\$ -473.2	Max Consec Wins	15	Max Consec Losses	4
Avg Consec Wins	5.17	Avg Consec Loss	2.83	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	01.01.2001 18:45:00	0.9397	0.02	04.01.2001 08:09:00	0.93382	\$ 12.04	
2	Sell	02.01.2001 02:00:00	0.9388	0.02	04.01.2001 08:09:00	0.93382	\$ 10.15	
3	Sell	04.01.2001 07:00:00	0.9295	0.02	04.01.2001 08:09:00	0.93382	\$ -8.64	
4	Sell	04.01.2001 14:00:00	0.9467	0.02	08.01.2001 00:01:00	0.95852	\$ -23.27	
5	Sell	04.01.2001 17:00:00	0.9445	0.02	08.01.2001 00:01:00	0.95852	\$ -27.67	
6	Buy	08.01.2001 01:00:00	0.95862	0.04	16.04.2001 00:01:00	0.8886	\$ -311.6	
7	Sell	16.04.2001 04:00:00	0.8896	0.08	18.04.2001 16:31:00	0.87372	\$ 127.78	
8	Sell	17.04.2001 02:00:00	0.8885	0.08	18.04.2001 16:31:00	0.87372	\$ 118.61	
9	Sell	17.04.2001 10:00:00	0.8847	0.08	18.04.2001 16:31:00	0.87372	\$ 88.21	
10	Sell	18.04.2001 22:00:00	0.8853	0.16	16.05.2001 01:53:00	0.88012	\$ 103.73	
11	Sell	19.04.2001 10:00:00	0.8833	0.16	16.05.2001 01:53:00	0.88012	\$ 70.99	
12	Sell	09.05.2001 10:00:00	0.8826	0.16	16.05.2001 01:53:00	0.88012	\$ 44.89	
13	Sell	16.05.2001 04:00:00	0.8772	0.02	23.05.2001 09:31:00	0.86132	\$ 32.41	
14	Sell	21.05.2001 10:00:00	0.8756	0.02	23.05.2001 09:31:00	0.86132	\$ 28.75	
15	Sell	22.05.2001 12:00:00	0.8715	0.02	23.05.2001 09:31:00	0.86132	\$ 20.45	
16	Sell	23.05.2001 16:00:00	0.8587	0.02	24.05.2001 04:23:00	0.85702	\$ 3.45	
17	Sell	23.05.2001 20:00:00	0.8573	0.02	24.05.2001 04:23:00	0.85702	\$ 0.65	
18	Sell	24.05.2001 09:00:00	0.8555	0.02	04.06.2001 05:18:00	0.85072	\$ 10.58	
19	Sell	29.05.2001 22:02:00	0.8541	0.02	04.06.2001 05:18:00	0.85072	\$ 7.32	
20	Sell	31.05.2001 07:00:00	0.851	0.02	04.06.2001 05:18:00	0.85072	\$ 0.93	
21	Sell	04.06.2001 10:00:00	0.8522	0.02	05.06.2001 20:20:00	0.85162	\$ 1.25	
22	Sell	04.06.2001 15:00:00	0.8514	0.02	05.06.2001 20:20:00	0.85162	\$ -0.35	
23	Sell	05.06.2001 02:00:00	0.8456	0.02	05.06.2001 20:20:00	0.85162	\$ -12.04	
24	Sell	06.06.2001 01:00:00	0.8538	0.04	07.06.2001 23:37:00	0.85212	\$ 6.91	
25	Sell	06.06.2001 11:00:00	0.8534	0.04	07.06.2001 23:37:00	0.85212	\$ 5.31	
26	Sell	06.06.2001 15:00:00	0.8526	0.04	07.06.2001 23:37:00	0.85212	\$ 2.11	
27	Sell	08.06.2001 02:01:00	0.8506	0.02	06.07.2001 03:05:00	0.83472	\$ 34.37	
28	Sell	08.06.2001 13:00:00	0.8478	0.02	06.07.2001 03:05:00	0.83472	\$ 28.77	
29	Sell	11.06.2001 15:00:00	0.8452	0.02	06.07.2001 03:05:00	0.83472	\$ 23.29	
30	Sell	09.07.2001 10:00:00	0.848	0.02	27.08.2001 00:01:00	0.91462	\$ -128.68	

31	Sell	09.07.2001 20:00:00	0.8459	0.02	27.08.2001 00:01:00	0.91462	\$ -132.88
32	Buy	27.08.2001 11:00:00	0.91162	0.04	14.09.2001 14:51:00	0.9176	\$ 18.13
33	Buy	29.08.2001 05:00:00	0.91252	0.04	14.09.2001 14:51:00	0.9176	\$ 15.17
34	Buy	31.08.2001 03:00:00	0.91682	0.04	14.09.2001 14:51:00	0.9176	\$ -1.38
35	Buy	14.09.2001 20:00:00	0.92102	0.08	17.09.2001 13:55:00	0.926	\$ 37.91
36	Buy	17.09.2001 01:00:00	0.92382	0.08	17.09.2001 13:55:00	0.926	\$ 17.44
37	Buy	17.09.2001 10:00:00	0.92962	0.08	17.09.2001 13:55:00	0.926	\$ -28.96
38	Buy	17.09.2001 20:00:00	0.92472	0.16	17.12.2001 00:01:00	0.9035	\$ -456.58
40	Buy	19.09.2001 11:00:00	0.92592	0.16	17.12.2001 00:01:00	0.9035	\$ -473.2
39	Buy	19.09.2001 07:00:00	0.92562	0.16	17.12.2001 00:01:00	0.9035	\$ -468.4
41	Sell	17.12.2001 03:00:00	0.9032	0.32	21.12.2001 16:51:00	0.88732	\$ 514.12
42	Sell	17.12.2001 08:00:00	0.9021	0.32	21.12.2001 16:51:00	0.88732	\$ 478.92
43	Sell	18.12.2001 13:00:00	0.9018	0.32	21.12.2001 16:51:00	0.88732	\$ 467.83
44	Sell	24.12.2001 02:00:00	0.8882	0.02	25.12.2001 14:45:00	0.88172	\$ 13.05
45	Sell	25.12.2001 04:00:00	0.8801	0.02	25.12.2001 14:45:00	0.88172	\$ -3.24
46	Sell	25.12.2001 06:00:00	0.8782	0.02	25.12.2001 14:45:00	0.88172	\$ -7.04
48	Sell	26.12.2001 15:00:00	0.8773	0.02	31.12.2001 22:57:00	0.89002	\$ -24.97
47	Sell	25.12.2001 22:35:00	0.8785	0.02	31.12.2001 22:57:00	0.89002	\$ -22.48

Report generated by Quant Analyzer