

QUANT ANALYZER REPORT

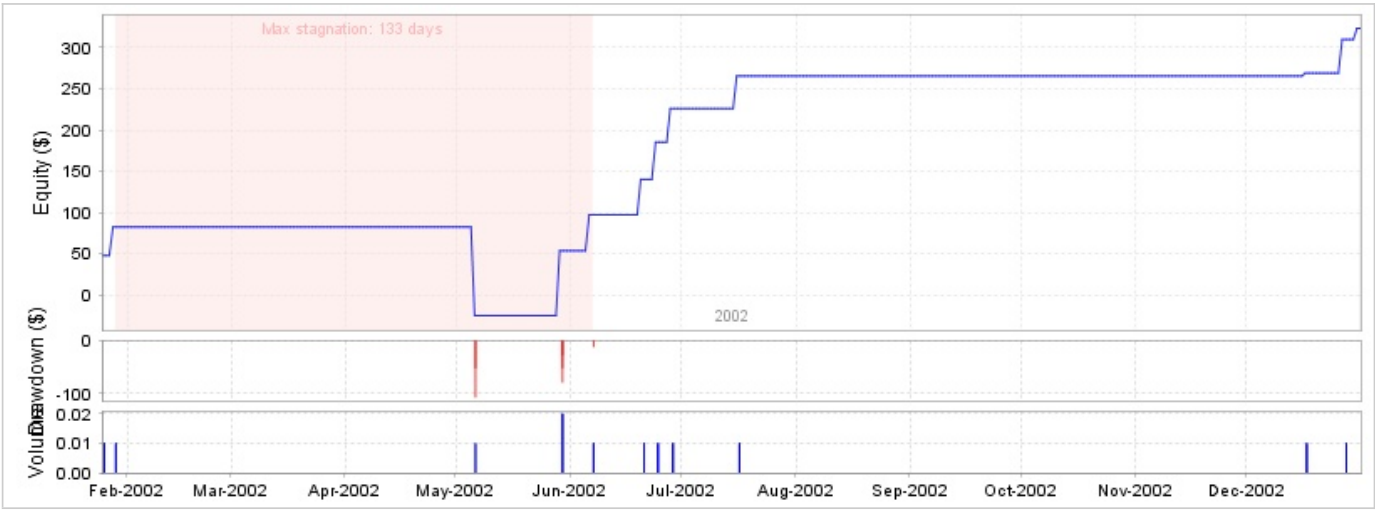
Lt-Trender 120

Source: MT4Report

Symbol	EURUSD	Period	M5 : 01.01.2002 - 31.12.2002
Initial deposit	1000.0		
Parameters	-		

TOTAL PROFIT	# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
\$ 323.34	35	0.52	4.01	3.01	91.43 %
PROFIT IN PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
3336 PIPS	\$ 107.3	9.91 %	\$ 0.88	\$ 26.94	\$ 9.24
YRLY AVG PROFIT	ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
\$ 323.71	3.26	0.26 R	9.03 R	3.29	0.4
YRLY AVG % RET					
32.37 %					
CAGR					
32.33 %					

generated by Quant Analyzer



Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2002	82.34	0	0	0	-28.74	172.56	39.35	0	0	0	0	57.83	323.34

STATS

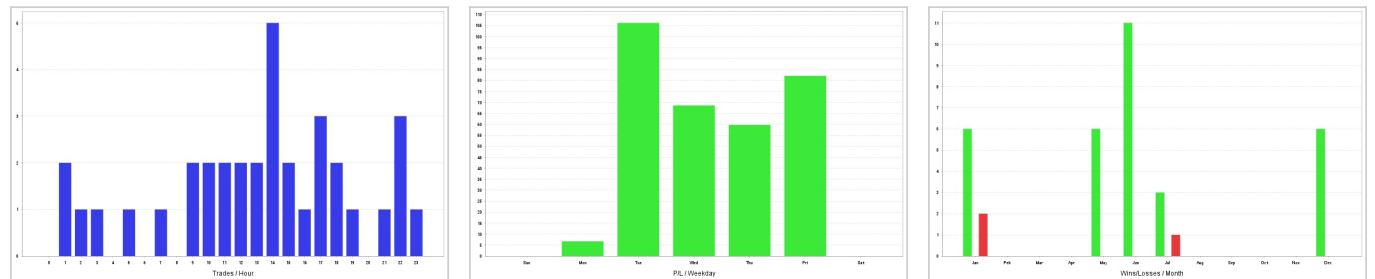
Strategy

Wins/Losses Ratio	10.67	Payout Ratio (Avg Win/Loss)	0.38	Average # of Bars in Trade	0
AHPR	0.82	Z-Score	-2.33	Z-Probability	99.01 %
Expectancy	9.24	Deviation	\$ 16.63	Exposure	-999999999 %
Stagnation in Days	133	Stagnation in %	36.44 %		

Trades

		# of Wins	32	# of Losses	3	# of Cancelled/Expired	0
Gross Profit	\$ 430.83	Gross Loss	\$ -107.49	Average Win	\$ 13.46	Average Loss	\$ -35.83
Largest Win	\$ 27.72	Largest Loss	\$ -54.35	Max Consec Wins	20	Max Consec Losses	2
Avg Consec Wins	10.67	Avg Consec Loss	1.5	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 01:05:00	0.8909	0.01	25.01.2002 09:25:00	0.87498	\$ 16.93	
2	Sell	01.01.2002 07:25:00	0.8902	0.01	25.01.2002 09:25:00	0.87498	\$ 16.23	
3	Sell	01.01.2002 10:05:00	0.8886	0.01	25.01.2002 09:25:00	0.87498	\$ 14.63	
4	Sell	25.01.2002 11:00:00	0.8742	0.01	28.01.2002 13:05:00	0.85828	\$ 16.05	
5	Sell	25.01.2002 12:00:00	0.8687	0.01	28.01.2002 13:05:00	0.85828	\$ 10.55	
6	Sell	25.01.2002 13:00:00	0.8661	0.01	28.01.2002 13:05:00	0.85828	\$ 7.95	
7	Sell	28.01.2002 14:00:00	0.8594	0.01	06.05.2002 00:01:00	0.91648	\$ -52.95	
8	Sell	28.01.2002 15:00:00	0.858	0.01	06.05.2002 00:01:00	0.91648	\$ -54.35	
9	Buy	06.05.2002 03:00:00	0.91648	0.02	29.05.2002 13:54:00	0.9324	\$ 27.72	
10	Buy	06.05.2002 18:00:00	0.91678	0.02	29.05.2002 13:54:00	0.9324	\$ 27.12	
11	Buy	06.05.2002 22:00:00	0.91848	0.02	29.05.2002 13:54:00	0.9324	\$ 23.72	
12	Buy	29.05.2002 14:00:00	0.93218	0.01	06.06.2002 22:55:00	0.9481	\$ 15.2	
13	Buy	29.05.2002 17:00:00	0.93238	0.01	06.06.2002 22:55:00	0.9481	\$ 15.0	
14	Buy	29.05.2002 19:00:00	0.93398	0.01	06.06.2002 22:55:00	0.9481	\$ 13.4	
15	Buy	06.06.2002 23:00:00	0.94778	0.01	20.06.2002 16:24:00	0.9637	\$ 14.67	
16	Buy	07.06.2002 15:00:00	0.94798	0.01	20.06.2002 16:24:00	0.9637	\$ 14.56	
17	Buy	11.06.2002 22:00:00	0.94898	0.01	20.06.2002 16:24:00	0.9637	\$ 13.91	
18	Buy	20.06.2002 17:00:00	0.96438	0.01	24.06.2002 10:50:00	0.9803	\$ 15.56	
19	Buy	20.06.2002 18:00:00	0.96458	0.01	24.06.2002 10:50:00	0.9803	\$ 15.36	
20	Buy	20.06.2002 22:00:00	0.96578	0.01	24.06.2002 10:50:00	0.9803	\$ 14.16	
21	Buy	24.06.2002 11:00:00	0.98078	0.01	28.06.2002 12:10:00	0.9967	\$ 15.56	
22	Buy	26.06.2002 01:00:00	0.98298	0.01	28.06.2002 12:10:00	0.9967	\$ 13.54	
23	Buy	26.06.2002 02:00:00	0.98488	0.01	28.06.2002 12:10:00	0.9967	\$ 11.64	
24	Buy	28.06.2002 13:00:00	0.99818	0.01	16.07.2002 11:19:00	1.0141	\$ 14.31	
25	Buy	28.06.2002 14:00:00	0.99858	0.01	16.07.2002 11:19:00	1.0141	\$ 13.91	
26	Buy	15.07.2002 14:00:00	1.00288	0.01	16.07.2002 11:19:00	1.0141	\$ 11.13	
27	Buy	16.07.2002 12:00:00	1.01308	0.01	17.12.2002 04:42:00	1.029	\$ 2.12	
28	Buy	16.07.2002 14:00:00	1.01358	0.01	17.12.2002 04:42:00	1.029	\$ 1.62	
29	Buy	17.07.2002 09:00:00	1.01548	0.01	17.12.2002 04:42:00	1.029	\$ -0.19	
30	Buy	17.12.2002 05:00:00	1.02808	0.01	27.12.2002 20:50:00	1.044	\$ 15.02	

31	Buy	17.12.2002 09:00:00	1.02878	0.01	27.12.2002 20:50:00	1.044	\$ 14.32
32	Buy	17.12.2002 10:00:00	1.03168	0.01	27.12.2002 20:50:00	1.044	\$ 11.42
35	Buy	30.12.2002 17:00:00	1.04538	0.01	31.12.2002 23:18:00	1.0493	\$ 3.83
34	Buy	30.12.2002 16:00:00	1.04428	0.01	31.12.2002 23:18:00	1.0493	\$ 4.93
33	Buy	27.12.2002 21:00:00	1.04418	0.01	31.12.2002 23:18:00	1.0493	\$ 4.76