

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol	EURUSD	Period	M5 : 01.01.2003 - 31.12.2003
Initial deposit	1000.0		
Parameters	-		

TOTAL PROFIT	# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>\$ 124.16</b>	<b>63</b>	<b>0.08</b>	<b>1.22</b>	<b>0.25</b>	<b>87.3 %</b>
PROFIT IN PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
1553.5 PIPS	<b>\$ 490.88</b>	<b>37.47 %</b>	<b>\$ 0.34</b>	<b>\$ 10.35</b>	<b>\$ 1.97</b>
YRLY AVG PROFIT	ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
<b>\$ 124.16</b>	<b>0.33</b>	<b>0.03 R</b>	<b>1.74 R</b>	<b>0.49</b>	<b>0.2</b>
YRLY AVG % RET					
<b>12.42 %</b>					
CAGR					
<b>12.42 %</b>					

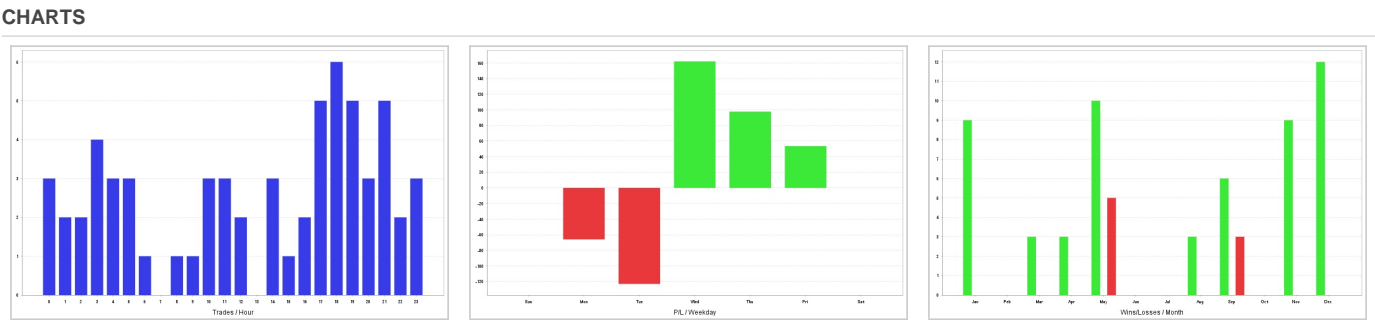
generated by Quant Analyzer

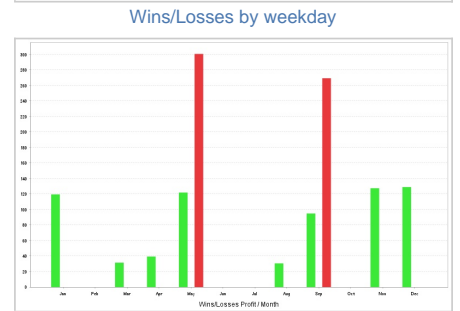
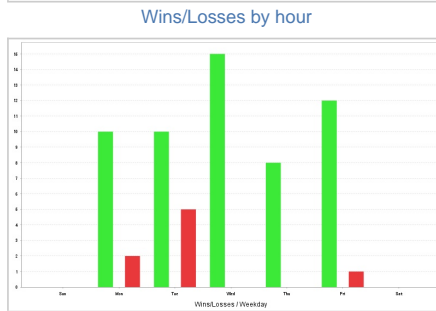
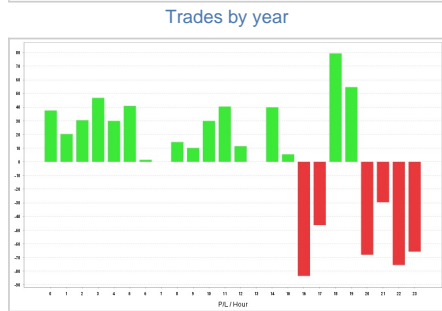
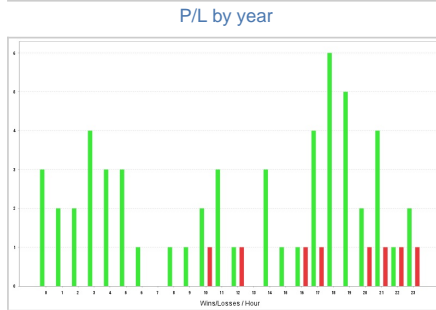
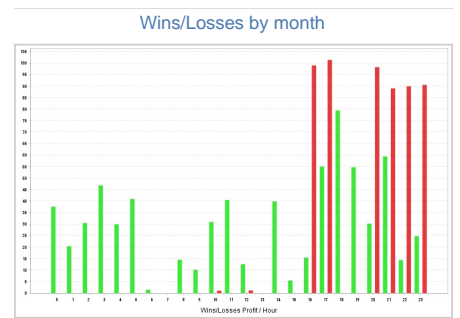


Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2003	86.93	0	32.61	31.49	159.1	0	0	-298.49	-192.39	0	133.96	170.95	124.16

Strategy					
Wins/Losses Ratio	6.88	Payout Ratio (Avg Win/Loss)	0.18	Average # of Bars in Trade	0
AHPR	0.23	Z-Score	-4.95	Z-Probability	100 %
Expectancy	1.97	Deviation	\$ 31.66	Exposure	-999999999 %
Stagnation in Days	227	Stagnation in %	62.19 %		

Trades							
	# of Wins	55	# of Losses	8	# of Cancelled/Expired	0	
Gross Profit	\$ 694.14	Gross Loss	\$ -569.98	Average Win	\$ 12.62	Average Loss	\$ -71.25
Largest Win	\$ 17.97	Largest Loss	\$ -101.34	Max Consec Wins	24	Max Consec Losses	3
Avg Consec Wins	13.75	Avg Consec Loss	2.67	Avg # of Bars in Wins	0	Avg # of Bars in Losses	0





## TRADES

Ticket	Type	Open time	Open price	Size	Close time	Close price	Profit/Loss	Comment
1	Buy	01.01.2003 14:30:00	1.04925	0.01	17.01.2003 10:23:00	1.0651	\$ 14.42	
2	Buy	01.01.2003 19:00:00	1.04985	0.01	17.01.2003 10:23:00	1.0651	\$ 13.82	
3	Buy	09.01.2003 00:01:00	1.05005	0.01	17.01.2003 10:23:00	1.0651	\$ 14.33	
4	Buy	17.01.2003 11:00:00	1.06625	0.01	24.01.2003 16:33:00	1.0821	\$ 15.22	
5	Buy	17.01.2003 21:00:00	1.06665	0.01	24.01.2003 16:33:00	1.0821	\$ 14.82	
6	Buy	17.01.2003 22:00:00	1.06715	0.01	24.01.2003 16:33:00	1.0821	\$ 14.32	
7	Buy	24.01.2003 17:00:00	1.08135	0.01	05.03.2003 00:09:00	1.0972	\$ 12.27	
8	Buy	24.01.2003 18:00:00	1.08325	0.01	05.03.2003 00:09:00	1.0972	\$ 10.37	
9	Buy	24.01.2003 19:00:00	1.08365	0.01	05.03.2003 00:09:00	1.0972	\$ 9.97	
10	Buy	05.03.2003 01:00:00	1.09785	0.01	30.04.2003 04:50:00	1.1137	\$ 10.83	
11	Buy	05.03.2003 05:00:00	1.09815	0.01	30.04.2003 04:50:00	1.1137	\$ 10.53	
12	Buy	05.03.2003 09:00:00	1.09855	0.01	30.04.2003 04:50:00	1.1137	\$ 10.13	
13	Buy	30.04.2003 05:00:00	1.11385	0.01	05.05.2003 18:49:00	1.1297	\$ 15.4	
14	Buy	30.04.2003 17:00:00	1.11635	0.01	05.05.2003 18:49:00	1.1297	\$ 12.9	
15	Buy	30.04.2003 18:00:00	1.11815	0.01	05.05.2003 18:49:00	1.1297	\$ 11.1	
16	Buy	05.05.2003 19:00:00	1.13015	0.01	07.05.2003 17:50:00	1.133	\$ 2.67	
17	Buy	06.05.2003 10:00:00	1.13395	0.01	07.05.2003 17:50:00	1.133	\$ -1.04	
18	Buy	06.05.2003 12:00:00	1.13405	0.01	07.05.2003 17:50:00	1.133	\$ -1.14	
19	Buy	07.05.2003 21:00:00	1.13755	0.01	09.05.2003 01:47:00	1.1534	\$ 15.67	
20	Buy	08.05.2003 14:00:00	1.14255	0.01	09.05.2003 01:47:00	1.1534	\$ 10.76	
21	Buy	08.05.2003 15:00:00	1.14785	0.01	09.05.2003 01:47:00	1.1534	\$ 5.46	
22	Buy	09.05.2003 02:00:00	1.15175	0.01	19.05.2003 01:54:00	1.1676	\$ 14.95	
23	Buy	09.05.2003 03:00:00	1.15205	0.01	19.05.2003 01:54:00	1.1676	\$ 14.65	
24	Buy	09.05.2003 04:00:00	1.15225	0.01	19.05.2003 01:54:00	1.1676	\$ 14.45	
25	Buy	19.05.2003 02:00:00	1.16745	0.01	23.05.2003 19:56:00	1.1833	\$ 15.49	
26	Buy	19.05.2003 03:00:00	1.16875	0.01	23.05.2003 19:56:00	1.1833	\$ 14.19	
27	Buy	19.05.2003 04:00:00	1.16935	0.01	23.05.2003 19:56:00	1.1833	\$ 13.59	
28	Buy	23.05.2003 20:00:00	1.18355	0.01	21.08.2003 18:16:00	1.0934	\$ -98.21	
29	Buy	26.05.2003 16:00:00	1.18455	0.01	21.08.2003 18:16:00	1.0934	\$ -98.94	
30	Buy	26.05.2003 17:00:00	1.18695	0.01	21.08.2003 18:16:00	1.0934	\$ -101.34	

31	Buy	21.08.2003 23:00:00	1.09255	0.02	01.09.2003 00:02:00	1.099	\$ 10.93
33	Buy	22.08.2003 01:00:00	1.09335	0.02	01.09.2003 00:02:00	1.099	\$ 9.51
32	Buy	22.08.2003 00:01:00	1.09305	0.02	01.09.2003 00:02:00	1.099	\$ 10.11
34	Sell	01.09.2003 03:00:00	1.098	0.01	02.09.2003 20:51:00	1.08215	\$ 15.89
35	Sell	01.09.2003 10:00:00	1.0979	0.01	02.09.2003 20:51:00	1.08215	\$ 15.79
36	Sell	01.09.2003 14:00:00	1.0968	0.01	02.09.2003 20:51:00	1.08215	\$ 14.69
37	Sell	02.09.2003 21:00:00	1.0825	0.01	30.09.2003 16:01:00	1.17265	\$ -88.97
38	Sell	02.09.2003 22:00:00	1.0816	0.01	30.09.2003 16:01:00	1.17265	\$ -89.87
39	Sell	02.09.2003 23:00:00	1.081	0.01	30.09.2003 16:01:00	1.17265	\$ -90.47
40	Sell	30.09.2003 18:00:00	1.1659	0.02	03.11.2003 00:02:00	1.15835	\$ 17.97
42	Sell	30.09.2003 21:00:00	1.1642	0.02	03.11.2003 00:02:00	1.15835	\$ 14.57
41	Sell	30.09.2003 20:00:00	1.1649	0.02	03.11.2003 00:02:00	1.15835	\$ 15.97
43	Buy	03.11.2003 05:00:00	1.15815	0.01	13.11.2003 15:45:00	1.174	\$ 14.95
44	Buy	03.11.2003 08:00:00	1.15865	0.01	13.11.2003 15:45:00	1.174	\$ 14.45
45	Buy	03.11.2003 12:00:00	1.16055	0.01	13.11.2003 15:45:00	1.174	\$ 12.55
46	Buy	13.11.2003 16:00:00	1.17245	0.01	18.11.2003 16:10:00	1.1883	\$ 15.4
47	Buy	13.11.2003 21:00:00	1.17355	0.01	18.11.2003 16:10:00	1.1883	\$ 14.3
48	Buy	13.11.2003 23:00:00	1.17405	0.01	18.11.2003 16:10:00	1.1883	\$ 13.8
49	Buy	18.11.2003 17:00:00	1.18915	0.01	02.12.2003 16:30:00	1.205	\$ 14.6
50	Buy	18.11.2003 18:00:00	1.18995	0.01	02.12.2003 16:30:00	1.205	\$ 13.8
51	Buy	18.11.2003 19:00:00	1.19015	0.01	02.12.2003 16:30:00	1.205	\$ 13.6
52	Buy	02.12.2003 17:00:00	1.20855	0.01	09.12.2003 09:09:00	1.2244	\$ 15.22
53	Buy	02.12.2003 18:00:00	1.20875	0.01	09.12.2003 09:09:00	1.2244	\$ 15.02
54	Buy	03.12.2003 00:01:00	1.21075	0.01	09.12.2003 09:09:00	1.2244	\$ 13.11
55	Buy	09.12.2003 10:00:00	1.22455	0.01	17.12.2003 18:31:00	1.2404	\$ 15.13
56	Buy	09.12.2003 11:00:00	1.22715	0.01	17.12.2003 18:31:00	1.2404	\$ 12.53
57	Buy	12.12.2003 18:00:00	1.22885	0.01	17.12.2003 18:31:00	1.2404	\$ 11.1
58	Buy	17.12.2003 19:00:00	1.24105	0.01	31.12.2003 02:03:00	1.2569	\$ 14.6
59	Buy	17.12.2003 20:00:00	1.24145	0.01	31.12.2003 02:03:00	1.2569	\$ 14.2
60	Buy	18.12.2003 11:00:00	1.24305	0.01	31.12.2003 02:03:00	1.2569	\$ 12.69
63	Buy	31.12.2003 06:00:00	1.25815	0.01	31.12.2003 23:03:00	1.2596	\$ 1.45
62	Buy	31.12.2003 04:00:00	1.25775	0.01	31.12.2003 23:03:00	1.2596	\$ 1.85
61	Buy	31.12.2003 03:00:00	1.25755	0.01	31.12.2003 23:03:00	1.2596	\$ 2.05

Report generated by Quant Analyzer