

# QUANT ANALYZER REPORT

Lt-Trender 120

Source: MT4Report

Symbol	EURUSD	Period	M5 : 01.01.2004 - 31.12.2004
Initial deposit	1000.0		
Parameters	-		

TOTAL PROFIT	# OF TRADES	SHARPE RATIO	PROFIT FACTOR	RETURN / DD RATIO	WINNING %
<b>\$ 275.51</b>	<b>52</b>	<b>0.22</b>	<b>1.79</b>	<b>1.62</b>	<b>71.15 %</b>
PROFIT IN PIPS	DRAWDOWN	% DRAWDOWN	DAILY AVG PROFIT	MTHLY AVG PROFIT	AVERAGE TRADE
1697.4 PIPS	<b>\$ 169.9</b>	<b>14.57 %</b>	<b>\$ 0.75</b>	<b>\$ 22.96</b>	<b>\$ 5.3</b>
YRLY AVG PROFIT	ANNUAL% / MAX DD%	R EXPECTANCY	R EXP SCORE	SQN	SQN SCORE
\$ 275.3	<b>1.89</b>	<b>0.23 R</b>	<b>11.86 R</b>	<b>1.55</b>	<b>0.42</b>
YRLY AVG % RET					
27.53 %					
CAGR					
27.55 %					

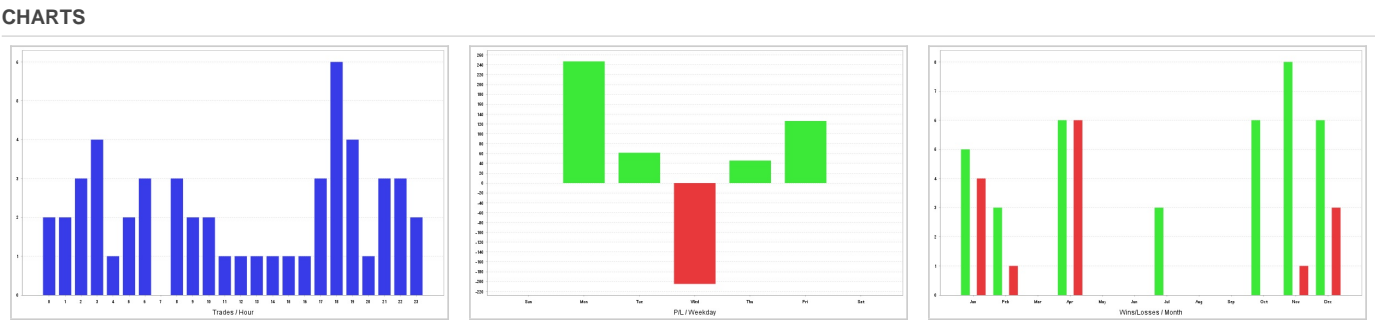
generated by Quant Analyzer

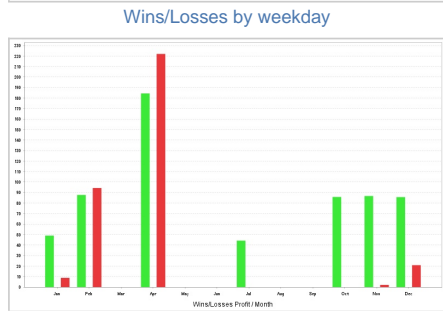
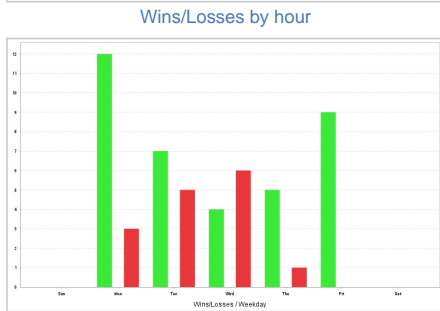
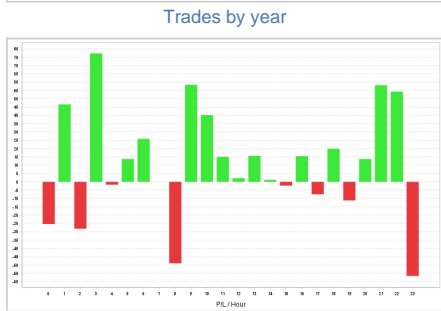
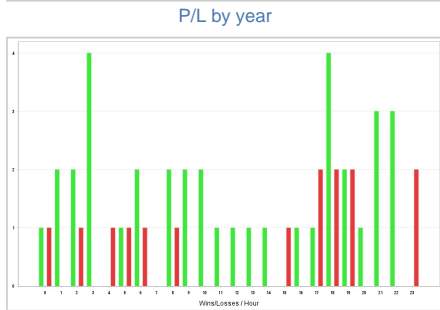
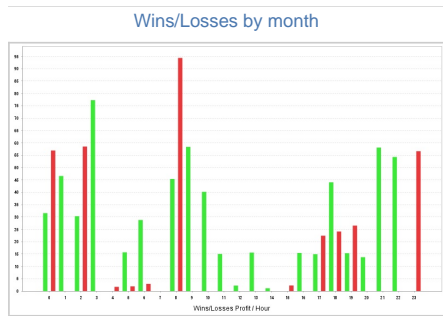


Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2004	46.75	81.21	0	37.95	0	0	-169.9	0	0	87.3	127.38	64.82	275.51

Strategy					
Wins/Losses Ratio	2.47	Payout Ratio (Avg Win/Loss)	0.73	Average # of Bars in Trade	0
AHPR	0.49	Z-Score	-3.72	Z-Probability	99.99 %
Expectancy	5.3	Deviation	\$ 24.58	Exposure	-999999999 %
Stagnation in Days	218	Stagnation in %	59.56 %		

Trades							
		# of Wins	37	# of Losses	15	# of Cancelled/Expired	0
Gross Profit	\$ 623.61	Gross Loss	\$ -348.1	Average Win	\$ 16.85	Average Loss	\$ -23.21
Largest Win	\$ 31.82	Largest Loss	\$ -94.34	Max Consec Wins	17	Max Consec Losses	4
Avg Consec Wins	6.17	Avg Consec Loss	2.5	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	01.01.2004 01:00:00	1.25963	0.01	06.01.2004 11:36:00	1.2755	\$ 15.42	
2	Buy	01.01.2004 02:20:00	1.25983	0.01	06.01.2004 11:36:00	1.2755	\$ 15.22	
3	Buy	01.01.2004 11:00:00	1.26003	0.01	06.01.2004 11:36:00	1.2755	\$ 15.02	
4	Buy	06.01.2004 12:00:00	1.27473	0.01	12.01.2004 15:33:00	1.2775	\$ 2.23	
5	Buy	06.01.2004 14:00:00	1.27583	0.01	12.01.2004 15:33:00	1.2775	\$ 1.13	
6	Buy	06.01.2004 15:00:00	1.27923	0.01	12.01.2004 15:33:00	1.2775	\$ -2.27	
7	Buy	13.01.2004 04:00:00	1.27573	0.01	13.02.2004 16:43:00	1.2768	\$ -1.71	
8	Buy	13.01.2004 05:00:00	1.27593	0.01	13.02.2004 16:43:00	1.2768	\$ -1.91	
9	Buy	13.01.2004 06:00:00	1.27693	0.01	13.02.2004 16:43:00	1.2768	\$ -2.91	
10	Buy	16.02.2004 08:00:00	1.27383	0.02	18.02.2004 07:41:00	1.2897	\$ 31.38	
11	Buy	16.02.2004 09:00:00	1.27463	0.02	18.02.2004 07:41:00	1.2897	\$ 29.78	
12	Buy	16.02.2004 10:00:00	1.27623	0.02	18.02.2004 07:41:00	1.2897	\$ 26.58	
13	Buy	18.02.2004 08:00:00	1.29133	0.01	05.04.2004 14:46:00	1.2012	\$ -94.34	
14	Buy	05.04.2004 21:00:00	1.20143	0.02	07.04.2004 16:49:00	1.2173	\$ 31.38	
15	Buy	05.04.2004 22:00:00	1.20213	0.02	07.04.2004 16:49:00	1.2173	\$ 29.98	
16	Buy	06.04.2004 09:00:00	1.20293	0.02	07.04.2004 16:49:00	1.2173	\$ 28.56	
17	Buy	07.04.2004 17:00:00	1.21693	0.01	19.04.2004 00:01:00	1.2016	\$ -16.41	
19	Buy	07.04.2004 19:00:00	1.21913	0.01	19.04.2004 00:01:00	1.2016	\$ -18.61	
18	Buy	07.04.2004 18:00:00	1.21763	0.01	19.04.2004 00:01:00	1.2016	\$ -17.11	
20	Sell	19.04.2004 03:00:00	1.2007	0.02	20.04.2004 22:17:00	1.18483	\$ 31.82	
21	Sell	20.04.2004 00:01:00	1.2006	0.02	20.04.2004 22:17:00	1.18483	\$ 31.54	
22	Sell	20.04.2004 01:00:00	1.2004	0.02	20.04.2004 22:17:00	1.18483	\$ 31.14	
23	Sell	20.04.2004 23:00:00	1.1869	0.01	19.07.2004 00:01:00	1.24523	\$ -54.54	
25	Sell	21.04.2004 02:00:00	1.183	0.01	19.07.2004 00:01:00	1.24523	\$ -58.48	
24	Sell	21.04.2004 00:01:00	1.1846	0.01	19.07.2004 00:01:00	1.24523	\$ -56.88	
26	Buy	19.07.2004 02:00:00	1.24563	0.02	20.10.2004 15:02:00	1.2615	\$ 15.08	
27	Buy	19.07.2004 03:00:00	1.24583	0.02	20.10.2004 15:02:00	1.2615	\$ 14.68	
28	Buy	19.07.2004 06:00:00	1.24593	0.02	20.10.2004 15:02:00	1.2615	\$ 14.48	
29	Buy	20.10.2004 16:00:00	1.25983	0.01	25.10.2004 02:24:00	1.2757	\$ 15.42	
30	Buy	20.10.2004 17:00:00	1.26033	0.01	25.10.2004 02:24:00	1.2757	\$ 14.92	

31	Buy	20.10.2004 18:00:00	1.26253	0.01	25.10.2004 02:24:00	1.2757	\$ 12.72
32	Buy	25.10.2004 03:00:00	1.27713	0.01	05.11.2004 17:02:00	1.293	\$ 14.88
33	Buy	25.10.2004 06:00:00	1.27773	0.01	05.11.2004 17:02:00	1.293	\$ 14.28
34	Buy	25.10.2004 10:00:00	1.27843	0.01	05.11.2004 17:02:00	1.293	\$ 13.58
35	Buy	05.11.2004 18:00:00	1.29453	0.01	23.11.2004 17:12:00	1.3104	\$ 14.26
36	Buy	05.11.2004 21:00:00	1.29473	0.01	23.11.2004 17:12:00	1.3104	\$ 14.06
37	Buy	05.11.2004 22:00:00	1.29673	0.01	23.11.2004 17:12:00	1.3104	\$ 12.06
38	Buy	23.11.2004 18:00:00	1.30873	0.01	25.11.2004 17:30:00	1.3246	\$ 15.69
39	Buy	23.11.2004 19:00:00	1.30983	0.01	25.11.2004 17:30:00	1.3246	\$ 14.59
40	Buy	24.11.2004 08:00:00	1.31053	0.01	25.11.2004 17:30:00	1.3246	\$ 13.98
41	Buy	25.11.2004 18:00:00	1.32403	0.01	02.12.2004 17:02:00	1.326	\$ 1.34
42	Buy	25.11.2004 19:00:00	1.32463	0.01	02.12.2004 17:02:00	1.326	\$ 0.74
43	Buy	25.11.2004 23:00:00	1.32743	0.01	02.12.2004 17:02:00	1.326	\$ -2.06
44	Buy	03.12.2004 03:00:00	1.32843	0.01	03.12.2004 19:07:00	1.3443	\$ 15.87
45	Buy	03.12.2004 05:00:00	1.32863	0.01	03.12.2004 19:07:00	1.3443	\$ 15.67
46	Buy	03.12.2004 13:00:00	1.32873	0.01	03.12.2004 19:07:00	1.3443	\$ 15.57
47	Buy	03.12.2004 20:00:00	1.34443	0.01	27.12.2004 16:51:00	1.3603	\$ 13.72
48	Buy	03.12.2004 21:00:00	1.34553	0.01	27.12.2004 16:51:00	1.3603	\$ 12.62
49	Buy	03.12.2004 22:00:00	1.34593	0.01	27.12.2004 16:51:00	1.3603	\$ 12.22
52	Buy	27.12.2004 19:00:00	1.36353	0.01	31.12.2004 23:29:00	1.356	\$ -7.89
51	Buy	27.12.2004 18:00:00	1.36263	0.01	31.12.2004 23:29:00	1.356	\$ -6.99
50	Buy	27.12.2004 17:00:00	1.36163	0.01	31.12.2004 23:29:00	1.356	\$ -5.99

Report generated by Quant Analyzer